LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

NAIC Group Code 0304 (Current) 0304 (Prior) NAIC Company Code 68241 Employer's ID Number 22-1211670

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States of America

Incorporated/Organized 04/03/1873 Commenced Business 10/13/1875

Statutory Home Office 751 Broad Street (Street and Number), Newark , NJ, US 07102-3777 (City or Town, State, Country and Zip Code)

Main Administrative Office 751 Broad Street (Street and Number)
Newark , NJ, US 07102-3777 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Mail Address 100 Mulberry Street, Gateway 3, 7th Floor (Street and Number or P.O. Box), Newark , NJ, US 07102-4061 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Mulberry Street, Gateway 3, 7th Floor (Street and Number)
Newark , NJ, US 07102-4061 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

Statutory Statement Contact Richard Renwick Benn (Name), 973-802-5807 (Area Code) (Telephone Number)
richard.benn@prudential.com (E-mail Address), 973-802-5910 (FAX Number)

OFFICERS

President	John Robert Strangfeld, Jr.	Treasurer	Robert Michael Falzon
Secretary	Margaret Mary Foran	Actuary	Richard Francis Lambert #

OTHER

Mark Brown Grier, Vice Chairman	Richard John Carbone, EVP & Chief Financial Officer	Charles Frederick Lowrey, Jr. EVP & Chief Operating Officer, US Business

DIRECTORS OR TRUSTEES

Thomas Jeremiah Baltimore, Jr.	Gordon Mason Bethune	Gaston Caperton
Gilbert Frank Casellas	James Gilbert Cullen	William Herbert Gray III
Mark Brown Grier	Constance Joan Horner	Martina Theresa Sophie Hund-Mejean
Karl John Krapek	Christine Ann Poon	John Robert Strangfeld, Jr.
James Arlen Unruh		

State of New Jersey
County of Essex SS:

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

John Robert Strangfeld, Jr.	Margaret Mary Foran	Robert Michael Falzon
President	Secretary	Treasurer

Subscribed and sworn to before me this 14th day of February, 2013

Alfreda D. Johnson
Notary Public of New Jersey
09/11/2013

ALFREDA D. JOHNSON
NOTARY PUBLIC OF NEW JERSEY
Commission Expires 9/11/2013

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	99,456,807,148	0	99,456,807,148	97,601,930,618
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	260,987,812	0	260,987,812	577,312,793
	2.2 Common stocks	9,624,890,134	0	9,624,890,134	8,534,216,005
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	22,317,197,921	0	22,317,197,921	20,793,575,183
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	258,701,420	0	258,701,420	286,076,788
	4.2 Properties held for the production of income (less $ 72,598,113 encumbrances)	135,571,905	0	135,571,905	0
	4.3 Properties held for sale (less $ 0 encumbrances)	3,386,224	0	3,386,224	3,386,224
5.	Cash ($ (319,697,464), Schedule E - Part 1), cash equivalents ($ 1,828,279,867, Schedule E - Part 2) and short-term investments ($ 2,971,427,131, Schedule DA)	4,480,009,534	0	4,480,009,534	4,092,387,992
6.	Contract loans (including $ 0 premium notes)	7,082,499,083	0	7,082,499,083	6,989,871,754
7.	Derivatives (Schedule DB)	1,055,997,400	0	1,055,997,400	1,362,093,474
8.	Other invested assets (Schedule BA)	7,345,338,669	0	7,345,338,669	4,753,605,048
9.	Receivables for securities	135,259,842	0	135,259,842	98,029,665
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	152,156,647,092	0	152,156,647,092	145,092,485,544
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	1,230,665,431	1,506,296	1,229,159,135	1,238,815,649
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	574,309,892	14,191,179	560,118,713	560,097,140
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 808,360,638 earned but unbilled premiums)	808,360,638	0	808,360,638	780,444,848
	15.3 Accrued retrospective premiums	107,275,743	0	107,275,743	84,035,629
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	64,575,285	0	64,575,285	54,367,793
	16.2 Funds held by or deposited with reinsured companies	4,120,642,200	0	4,120,642,200	4,160,314,535
	16.3 Other amounts receivable under reinsurance contracts	8,261,729	0	8,261,729	12,883,012
17.	Amounts receivable relating to uninsured plans	2,677,364	271,104	2,406,260	2,123,549
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2	Net deferred tax asset	3,403,735,544	1,135,674,278	2,268,061,266	2,412,846,602
19.	Guaranty funds receivable or on deposit	56,312,297	0	56,312,297	55,993,399
20.	Electronic data processing equipment and software	145,759,467	83,506,143	62,253,324	63,726,817
21.	Furniture and equipment, including health care delivery assets ($ 0)	116,403,569	116,403,569	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	495,683,174	0	495,683,174	296,639,602
24.	Health care ($ 0) and other amounts receivable	24,310,312	24,310,312	0	0
25.	Aggregate write-ins for other than invested assets	7,177,565,532	7,076,498,013	101,067,519	124,057,051
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	170,493,185,269	8,452,360,894	162,040,824,375	154,938,831,170
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	123,046,224,334	0	123,046,224,334	91,902,702,031
28.	Total (Lines 26 and 27)	293,539,409,603	8,452,360,894	285,087,048,709	246,841,533,201
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Leasehold improvements	38,951,113	0	38,951,113	36,627,180
2502.	Prepaid reinsurance asset	34,796,568	0	34,796,568	20,039,376
2503.	Miscellaneous assets	544,183,412	516,863,574	27,319,838	67,390,495
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,559,634,439	6,559,634,439	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,177,565,532	7,076,498,013	101,067,519	124,057,051

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 99,870,642,982 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 45,097,440,530 Modco Reserve)	99,870,642,982	97,888,409,074
2.	Aggregate reserve for accident and health contracts (including $ 10,611 Modco Reserve)	6,941,770,500	4,941,433,181
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 4,883,145,073 Modco Reserve)	19,182,259,891	20,268,735,726
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,279,532,824	1,239,413,652
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	79,826,846	70,901,910
5.	Policyholders' dividends $ 14,768,151 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	14,768,151	19,565,906
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 1,640,805,300 Modco)	1,868,013,501	1,898,239,431
	6.2 Dividends not yet apportioned (including $ 156,269 Modco)	173,632	221,057
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 17,086,588 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	51,343,556	41,852,162
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 36,194,019 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	437,290,935	333,107,889
	9.3 Other amounts payable on reinsurance including $ 4,004,704 assumed and $ 135,001,049 ceded	139,005,753	162,656,481
	9.4 Interest maintenance reserve (IMR, Line 6)	1,388,332,886	1,239,439,158
10.	Commissions to agents due or accrued-life and annuity contracts $ 35,071,853 accident and health $ 11,523,955 and deposit-type contract funds $ 114,015	46,709,912	45,779,444
11.	Commissions and expense allowances payable on reinsurance assumed	26,412,848	30,101,603
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	1,189,767,306	1,078,268,103
13.	Transfers to Separate Accounts due or accrued (net) (including $ (6,564,076) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(94,722,880)	(112,067,439)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	83,439,957	87,846,006
15.1	Current federal and foreign income taxes including $ 683,527,972 on realized capital gains (losses)	1,093,535,224	166,530,377
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	530,038	753,179
17.	Amounts withheld or retained by company as agent or trustee	163,524,716	185,768,360
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	531,361,820	310,103,181
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	867,440,687	682,028,350
22.	Borrowed money $ 1,397,385,025 and interest thereon $ 8,156,888	1,405,541,913	991,815,011
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,770,861,617	2,554,626,132
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	31,756,104	9,740,474
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	5,244,823	3,610,259
	24.04 Payable to parent, subsidiaries and affiliates	381,442,597	141,679,123
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	123,984	152,248
	24.07 Funds held under coinsurance	4,121,323,873	4,161,452,443
	24.08 Derivatives	0	0
	24.09 Payable for securities	357,200,094	51,509,846
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	9,506,273,349	8,377,321,296
26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	153,740,729,439	146,870,993,623
27.	From Separate Accounts Statement	122,647,437,544	91,810,819,486
28.	Total Liabilities (Lines 26 and 27)	276,388,166,983	238,681,813,109
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	942,451,282	942,119,974
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	898,737,966	1,160,631,808
34.	Aggregate write-ins for special surplus funds	1,187,338,793	984,088,044
35.	Unassigned funds (surplus)	5,667,853,685	5,070,380,266
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 398,786,789 in Separate Accounts Statement)	8,696,381,726	8,157,220,092
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	8,698,881,726	8,159,720,092
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	285,087,048,709	246,841,533,201
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	5,655,095,019	5,990,408,457
2502.	Cash collateral held for loaned securities	3,274,332,904	1,909,995,012
2503.	Other liabilities	387,739,150	281,133,227
2598.	Summary of remaining write-ins for Line 25 from overflow page	189,106,276	195,784,600
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,506,273,349	8,377,321,296
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	1,187,338,793	479,747,388
3402.	Incremental admitted deferred tax asset	0	504,340,656
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,187,338,793	984,088,044

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	52,479,240,019	17,275,852,716
2.	Considerations for supplementary contracts with life contingencies	12,472,779	17,100,173
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	7,149,550,667	7,405,336,676
4.	Amortization of interest maintenance reserve (IMR, Line 5)	92,184,615	155,565,996
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	2,366,129,737	15,311,717
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	390,139,250	388,319,714
7.	Reserve adjustments on reinsurance ceded	(3,991,328,351)	(3,408,179,078)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,928,676,994	633,519,038
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	127,357,346	182,086,801
9.	Total (Lines 1 to 8.3)	60,554,423,056	22,664,913,753
10.	Death benefits	4,744,822,855	4,522,975,236
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,333,247	4,473,933
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	5,250,153,568	5,157,919,158
13.	Disability benefits and benefits under accident and health contracts	829,030,162	831,161,854
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	8,217,212,879	8,625,291,568
16.	Group conversions	73,203	677,668
17.	Interest and adjustments on contract or deposit-type contract funds	492,982,092	542,885,143
18.	Payments on supplementary contracts with life contingencies	21,646,886	22,296,384
19.	Increase in aggregate reserves for life and accident and health contracts	4,073,495,369	3,175,032,997
20.	Totals (Lines 10 to 19)	23,634,750,261	22,882,713,941
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	259,286,198	264,101,287
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	449,708,790	359,062,135
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	1,419,693,628	1,281,195,157
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	290,893,288	197,564,197
25.	Increase in loading on deferred and uncollected premiums	1,801,712	(526,880)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	32,916,346,848	(2,269,703,302)
27.	Aggregate write-ins for deductions	(1,070,602,368)	(1,355,024,957)
28.	Totals (Lines 20 to 27)	57,901,878,357	21,359,381,578
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,652,544,699	1,305,532,175
30.	Dividends to policyholders	405,122,107	272,735,814
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	2,247,422,592	1,032,796,361
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	1,354,521,766	449,158,310
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	892,900,826	583,638,051
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (524,860,880) (excluding taxes of $ 129,811,416 transferred to the IMR)	489,449,333	241,997,216
35.	Net income (Line 33 plus Line 34)	1,382,350,159	825,635,267
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	8,159,720,092	8,364,235,437
37.	Net income (Line 35)	1,382,350,159	825,635,267
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (35,527,059)	460,533,394	756,450,093
39.	Change in net unrealized foreign exchange capital gain (loss)	24,458,623	(71,854,971)
40.	Change in net deferred income tax	367,737,357	124,039,649
41.	Change in nonadmitted assets	(735,737,584)	(96,096,404)
42.	Change in liability for reinsurance in unauthorized and certified companies	(22,015,630)	5,371,026
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)	11,680,466	74,483,221
44.	Change in asset valuation reserve	(216,235,485)	(298,241,155)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	2,059,994,808	4,086,060
47.	Other changes in surplus in Separate Accounts Statement	(2,059,225,493)	(4,050,133)
48.	Change in surplus notes	331,308	356,089
49.	Cumulative effect of changes in accounting principles	(69,363,023)	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	(261,893,842)	(1,194,187,318)
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(316,000,000)	(527,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(87,453,424)	196,493,231
54.	Net change in capital and surplus for the year (Lines 37 through 53)	539,161,634	(204,515,345)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	8,698,881,726	8,159,720,092
	DETAILS OF WRITE-INS		
08.301.	Income from miscellaneous sources	127,357,346	182,086,801
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	127,357,346	182,086,801
2701.	Payments under employees, agents and directors benefit plans not included above	93,228,966	89,264,742
2702.	Miscellaneous deductions	14,166,724	12,163,166
2703.	Self-insured liabilities	3,259,668	2,579,870
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,181,257,726)	(1,459,032,735)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,070,602,368)	(1,355,024,957)
5301.	Change in incremental admitted deferred tax asset	0	198,023,073
5302.	Other decreases	0	915,740
5303.	Deferred ceding allowance	(2,030,328)	(2,445,582)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(85,423,096)	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(87,453,424)	196,493,231

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	20,490,225,961	17,237,358,735
2.	Net investment income	6,942,343,716	7,151,918,195
3.	Miscellaneous income	1,600,107,890	1,218,738,851
4.	Total (Lines 1 through 3)	29,032,677,567	25,608,015,781
5.	Benefit and loss related payments	22,435,537,978	21,679,410,592
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	576,010,703	(2,312,085,586)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,738,641,804	2,148,597,964
8.	Dividends paid to policyholders	440,193,217	324,830,390
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	85,585,924	524,494,963
10.	Total (Lines 5 through 9)	26,275,969,626	22,365,248,323
11.	Net cash from operations (Line 4 minus Line 10)	2,756,707,941	3,242,767,458
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	25,805,393,830	24,016,660,802
	12.2 Stocks	3,456,462,602	2,672,198,211
	12.3 Mortgage loans	2,787,784,680	2,546,135,522
	12.4 Real estate	0	0
	12.5 Other invested assets	1,000,329,792	1,381,099,678
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,015,850	631,439
	12.7 Miscellaneous proceeds	1,880,030,735	581,783,092
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	34,931,017,489	31,198,508,744
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	27,025,640,920	23,108,657,654
	13.2 Stocks	1,789,886,394	2,258,509,555
	13.3 Mortgage loans	4,308,441,950	4,503,408,368
	13.4 Real estate	136,035,242	13,187,239
	13.5 Other invested assets	2,471,783,610	1,324,539,332
	13.6 Miscellaneous applications	1,530,000,810	775,385,394
	13.7 Total investments acquired (Lines 13.1 to 13.6)	37,261,788,926	31,983,687,542
14.	Net increase (decrease) in contract loans and premium notes	92,627,329	15,881,490
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,423,398,766)	(801,060,288)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	331,308	356,089
	16.2 Capital and paid in surplus, less treasury stock	(261,893,842)	(1,194,187,318)
	16.3 Borrowed funds	407,843,946	(223,302,488)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,086,475,835)	(469,432,558)
	16.5 Dividends to stockholders	316,000,000	527,000,000
	16.6 Other cash provided (applied)	1,310,506,791	525,567,356
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	54,312,368	(1,887,998,919)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	387,621,543	553,708,251
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	4,092,387,992	3,538,679,741
	19.2 End of year (Line 18 plus Line 19.1)	4,480,009,535	4,092,387,992

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.	Pension Risk Transfer - Summary of Operations, Premiums	(32,062,182,087)	0
20.0002.	Pension Risk Transfer - Summary of Operations, Separate Accounts Net Gain from Operations and Income from Investment Management and Separate Accounts	(3,216,816,721)	0
20.0003.	Pension Risk Transfer - Summary of Operations, Net Transfers to or (from) Separate Accounts	(32,322,991,587)	0
20.0004.	Pension Risk Transfer - Proceeds from Bonds, Asset Page	(487,839,544)	0
20.0005.	Pension Risk Transfer - Liability Page, Payable for Securities	(13,455,701)	0
20.0006.	Pension Risk Transfer - Cost of Bonds Acquired, Asset Page	(1,650,902,945)	0
20.0007.	Pension Risk Transfer - Cost of Other Invested Assets Acquired, Asset Page	(1,806,399,521)	0

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	52,479,240,019	124,664,873	3,654,959,327	169,866,580	0	0	5,846,237,154	41,221,482,316	1,245,800,215	0	216,229,554	0
2.	Considerations for supplementary contracts with life contingencies	12,472,779	0	0	0	3,026,627	0	1,439,993	8,006,159	0	0	0	0
3.	Net investment income	7,149,550,667	213,497,605	3,653,781,520	671,596,442	6,379,398	15	401,862,317	1,946,263,813	220,367,516	(5,485)	80,586,850	(44,779,324)
4.	Amortization of Interest Maintenance Reserve (IMR)	92,184,615	11,817,365	137,438,191	9,572,120	(117,703)	53,096	(1,948,866)	(61,388,505)	795,046	32,640	1,908,577	(5,977,346)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	2,366,129,737	0	720,215	(508,483)	0	0	1,591	2,365,916,414	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	390,139,250	6,242,645	360,610,029	8,321	0	15	18,297,103	0	4,981,137	0	0	0
7.	Reserve adjustments on reinsurance ceded	(3,991,328,351)	(370,291,366)	(3,621,085,854)	0	0	0	45,641	0	3,228	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	1,928,676,994	0	321,526,556	30,434,695	0	0	110,999,830	1,465,715,913	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	127,357,346	308,532	2,610,727	129,806,961	59,262	312	5,816,461	(35,294,807)	46,364	21	7,132,989	16,870,524
9.	Totals (Lines 1 to 8.3)	60,554,423,056	(13,760,346)	4,510,560,711	1,010,776,636	9,347,584	53,438	6,382,751,224	46,910,701,303	1,471,993,506	27,176	305,857,970	(33,886,146)
10.	Death benefits	4,744,822,855	25,034,447	1,244,220,941	0	(857)	16,767	3,475,551,557	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	5,333,247	(294,102)	5,625,454	1,895	0	0	0	0	0	0	0	0
12.	Annuity benefits	5,250,153,568	0	0	552,776,553	0	0	0	4,697,377,015	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	829,030,162	60,521	(72,666,243)	0	420	0	9,801,511	0	840,500,062	548	51,333,343	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	8,217,212,879	(957,801)	513,443,287	1,606,145,155	0	0	69,775,109	6,028,807,129	0	0	0	0
16.	Group conversions	73,203	0	0	0	0	0	3,940,254	0	(3,867,051)	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	492,982,092	6,433,239	87,628,069	69,283,018	2,734,926	0	178,633,346	142,096,150	6,172,309	0	1,035	0
18.	Payments on supplementary contracts with life contingencies	21,646,886	0	0	0	4,260,781	0	1,097,354	16,288,751	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	4,073,495,369	(197,289,611)	997,775,242	(224,237,473)	817,744	(46,755)	312,823,925	1,183,314,978	1,059,594,809	(2,495)	940,745,005	0
20.	Totals (Lines 10 to 19)	23,634,750,261	(167,013,307)	2,776,026,750	2,003,969,148	7,813,014	(29,988)	4,051,623,056	12,067,884,023	1,902,400,129	(1,947)	992,079,383	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	259,286,198	0	9,693,291	3,671,552	0	15	103,337,147	37,903,433	68,410,363	0	36,270,397	0
22.	Commissions and expense allowances on reinsurance assumed	449,708,790	450,500	424,574,714	24,296,041	0	0	357,854	0	29,681	0	0	0
23.	General insurance expenses	1,419,693,628	8,682,782	530,059,213	72,717,687	943,239	(1)	278,375,738	267,773,684	215,621,293	0	37,126,256	8,393,737
24.	Insurance taxes, licenses and fees, excluding federal income taxes	290,893,288	208,073	40,311,696	2,134,374	57,341	(399)	120,468,673	26,755,357	34,399,171	(179)	6,320,117	60,239,064
25.	Increase in loading on deferred and uncollected premiums	1,801,712	0	1,802,484	(772)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	32,916,346,848	0	(54,114,566)	(304,226,883)	0	0	1,692,235,696	31,582,452,601	0	0	0	0
27.	Aggregate write-ins for deductions	(1,070,602,368)	0	145,028	(1,181,102,331)	0	0	(6,019)	149,018	(164,412)	0	6,708	110,369,640
28.	Totals (Lines 20 to 27)	57,901,878,357	(157,671,952)	3,728,498,610	621,458,816	8,813,594	(30,373)	6,246,392,145	43,982,918,116	2,220,696,225	(2,126)	1,071,802,861	179,002,441
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,652,544,699	143,911,606	782,062,101	389,317,820	533,990	83,811	136,359,079	2,927,783,187	(748,702,719)	29,302	(765,944,891)	(212,888,587)
30.	Dividends to policyholders	405,122,107	16,501,667	363,341,229	(865)	70,450	0	17,254,535	5,130,588	2,828,503	0	(4,000)	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	2,247,422,592	127,409,939	418,720,872	389,318,685	463,540	83,811	119,104,544	2,922,652,599	(751,531,222)	29,302	(765,940,891)	(212,888,587)
32.	Federal income taxes incurred (excluding tax on capital gains)	1,354,521,766	142,963,316	(173,859,013)	182,310,091	1,296	0	(74,960,469)	1,373,050,842	8,844,714	0	101,602,534	(205,431,545)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	892,900,826	(15,553,377)	592,579,885	207,008,594	462,244	83,811	194,065,013	1,549,601,757	(760,375,936)	29,302	(867,543,425)	(7,457,042)
	DETAILS OF WRITE-INS												
08.301.	Income from miscellaneous sources	127,357,346	308,532	2,610,727	129,806,961	59,262	312	5,816,461	(35,294,807)	46,364	21	7,132,989	16,870,524
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	127,357,346	308,532	2,610,727	129,806,961	59,262	312	5,816,461	(35,294,807)	46,364	21	7,132,989	16,870,524
2701.	Payments under employees, agents and directors benefit plans not included above	93,228,966	0	0	0	0	0	0	0	0	0	0	93,228,966
2702.	Miscellaneous deductions	14,166,723	0	118,879	397	0	0	52,143	147,340	17,426	0	3,097	13,827,441
2703.	Self-insured liabilities	3,259,668	0	0	0	0	0	0	0	0	0	0	3,259,668
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,181,257,725)	0	26,149	(1,181,102,728)	0	0	(58,162)	1,678	(181,838)	0	3,611	53,565
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,070,602,368)	0	145,028	(1,181,102,331)	0	0	(6,019)	149,018	(164,412)	0	6,708	110,369,640

(a) Includes the following amounts for FEGLI/SGLI: Line 1 512,365,188 , Line 10 497,463,790 , Line 16 15,726 , Line 23 21,764,692 , Line 24 480,717

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	97,888,409,074	2,498,788,527	57,160,732,873	6,980,184,329	30,646,366	85,648	2,296,892,243	28,921,079,088
2. Tabular net premiums or considerations	21,136,716,482	76,600,000	4,601,072,624	160,095,406	3,283,133	0	14,074,452,548	2,221,212,771
3. Present value of disability claims incurred	163,592,571	0	23,857,567	0	XXX	0	139,735,004	0
4. Tabular interest	4,150,472,613	98,926,748	2,274,442,349	305,549,044	1,815,202	4,573	115,883,417	1,353,851,280
5. Tabular less actual reserve released	(92,106,202)	0	(107,038,039)	569,864	268,614	0	338,203	13,755,156
6. Increase in reserve on account of change in valuation basis	(11,680,466)	0	0	(6,276,763)	(485,249)	0	426,170	(5,344,624)
7. Other increases (net)	1,037,941,042	0	40,858,459	(15,812,493)	6,369	0	0	1,012,888,707
8. Totals (Lines 1 to 7)	124,273,345,114	2,674,315,275	63,993,925,833	7,424,309,387	35,534,435	90,221	16,627,727,585	33,517,442,378
9. Tabular cost	16,961,236,540	0	3,027,833,299	175,458	XXX	49,894	13,933,177,889	0
10. Reserves released by death	1,880,155,849	75,150,739	1,760,897,990	XXX	XXX	1,434	44,105,686	XXX
11. Reserves released by other terminations (net)	3,985,854,042	249,790,901	1,425,573,054	1,500,697	0	0	39,177,828	2,269,811,562
12. Annuity, supplementary contract and disability payments involving life contingencies	2,259,359,231	47,874,719	74,668,666	876,929,819	4,708,016	0	1,123,935	1,254,054,076
13. Net transfers to or (from) Separate Accounts	(683,903,530)	0	(375,688,091)	(303,339,637)	0	0	0	(4,875,802)
14. Total Deductions (Lines 9 to 13)	24,402,702,132	372,816,359	5,913,284,918	575,266,337	4,708,016	51,328	14,017,585,338	3,518,989,836
15. Reserve December 31, current year	99,870,642,982	2,301,498,916	58,080,640,915	6,849,043,050	30,826,419	38,893	2,610,142,247	29,998,452,542

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 477,756,766	470,310,803
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 4,429,122,877	4,427,914,670
1.3	Bonds of affiliates	(a) 167,467,993	163,455,952
2.1	Preferred stocks (unaffiliated)	(b) 26,614,067	24,636,693
2.11	Preferred stocks of affiliates	(b) 12,319	15,477
2.2	Common stocks (unaffiliated)	97,890,615	96,858,157
2.21	Common stocks of affiliates	327,639,024	345,639,024
3.	Mortgage loans	(c) 1,281,541,953	1,284,479,436
4.	Real estate	(d) 109,523,869	112,017,108
5	Contract loans	412,443,842	394,461,212
6	Cash, cash equivalents and short-term investments	(e) 18,458,946	17,957,205
7	Derivative instruments	(f) 204,871,654	203,125,509
8.	Other invested assets	221,442,069	232,663,922
9.	Aggregate write-ins for investment income	20,332,413	20,332,413
10.	Total gross investment income	7,795,118,407	7,793,867,581
11.	Investment expenses		(g) 473,020,697
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 9,071,002
13.	Interest expense		(h) 110,491,227
14.	Depreciation on real estate and other invested assets		(i) 27,838,704
15.	Aggregate write-ins for deductions from investment income		23,895,285
16.	Total deductions (Lines 11 through 15)		644,316,915
17.	Net investment income (Line 10 minus Line 16)		7,149,550,666
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	13,105,915	13,105,915
0902.	Other	7,226,498	7,226,498
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	20,332,413	20,332,413
1501.	Rebate expenses on reverse repurchase agreements		17,198,202
1502.	Interest on borrowed money		5,882,955
1503.	Interest paid to brokers on loaned securities		814,128
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		23,895,285

(a) Includes $ 562,005,056 accrual of discount less $ 305,164,506 amortization of premium and less $ 44,581,194 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 7,159 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 872,933 accrual of discount less $ 1,215,063 amortization of premium and less $ 0 paid for accrued interest on purchases.

(d) Includes $ 109,523,869 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.

(e) Includes $ 10,938,669 accrual of discount less $ 1,405,989 amortization of premium and less $ 404,518 paid for accrued interest on purchases.

(f) Includes $ 10,395,513 accrual of discount less $ 4,750,331 amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 25,526,516 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	65,721,744	0	65,721,744	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	222,289,117	(144,474,832)	77,814,285	104,515,873	129,736,987
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	6,846,991	(2,358,668)	4,488,323	281,862	82,347
2.11	Preferred stocks of affiliates	1,668,835	0	1,668,835	0	0
2.2	Common stocks (unaffiliated)	100,730,765	(26,681,852)	74,048,913	427,740,186	9,192
2.21	Common stocks of affiliates	389,321	0	389,321	769,160,134	0
3.	Mortgage loans	(650,523)	0	(650,523)	(1,878,129)	5,836,250
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	1,075,374	(290,371)	785,003	0	230,847
7.	Derivative instruments	103,605,440	0	103,605,440	(199,566,306)	(126,914,878)
8.	Other invested assets	18,180,400	(17,640,683)	539,717	(677,160,205)	(9,499,230)
9.	Aggregate write-ins for capital gains (losses)	7,558,190	(491,036)	7,067,154	1,912,920	2,825,151
10.	Total capital gains (losses)	527,415,654	(191,937,442)	335,478,212	425,006,335	2,306,666
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)	(5,232,466)	(491,036)	(5,723,502)	1,912,920	2,825,151
0902.	Realized deferred gains	12,790,656	0	12,790,656	0	0
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	7,558,190	(491,036)	7,067,154	1,912,920	2,825,151

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	2,807,244	0	2,807,244	0	0	0	0	0	0	0	0
2.	Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	3,456,562	0	3,456,562	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	3,894,682	0	3,894,682	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	4,544,000	0	4,544,000	0	0	0	0	0	0	0	0
	3.4 Net (Line 1 + Line 2)	2,807,244	0	2,807,244	0	0	0	0	0	0	0	0
4.	Advance	32,296	0	32,296	0	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4	2,774,948	0	2,774,948	0	0	0	0	0	0	0	0
6.	Collected during year:											
	6.1 Direct	21,056,826	0	2,928,780	18,128,046	0	0	0	0	0	0	0
	6.2 Reinsurance assumed	362,234,949	0	362,234,949	0	0	0	0	0	0	0	0
	6.3 Reinsurance ceded	64,387,895	0	64,387,895	0	0	0	0	0	0	0	0
	6.4 Net	318,903,880	0	300,775,834	18,128,046	0	0	0	0	0	0	0
7.	Line 5 + Line 6.4	321,678,828	0	303,550,782	18,128,046	0	0	0	0	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	3,728,944	0	3,728,944	0	0	0	0	0	0	0	0
9.	First year premiums and considerations:											
	9.1 Direct	21,066,644	0	2,938,598	18,128,046	0	0	0	0	0	0	0
	9.2 Reinsurance assumed	362,890,958	0	362,890,958	0	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	66,007,718	0	66,007,718	0	0	0	0	0	0	0	0
	9.4 Net (Line 7 - Line 8)	317,949,884	0	299,821,838	18,128,046	0	0	0	0	0	0	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	34,038,112,073	76,600,000	1,282,716,015	55,363,120	0	0	32,623,432,938	0	0	0	0
	10.2 Reinsurance assumed	44,355,155	7,259,201	0	37,095,954	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	(40,806,932)	(40,806,932)	0	0	0	0	0	0	0	0	0
	10.4 Net	34,123,274,160	124,666,133	1,282,716,015	92,459,074	0	0	32,623,432,938	0	0	0	0
	RENEWAL											
11.	Uncollected	420,587,084	0	252,809,006	3,069,207	0	61,191,484	34,060,498	67,059,739	0	2,397,150	0
12.	Deferred and accrued	493,102,638	0	787,257,979	0	0	(284,612,562)	0	(9,542,779)	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	(18,252,176)	0	60,433,879	2,995,594	0	(186,321,504)	34,060,498	68,027,234	0	2,552,123	0
	13.2 Reinsurance assumed	1,058,353,240	0	1,050,832,762	110,066	0	7,156,594	0	253,818	0	0	0
	13.3 Reinsurance ceded	126,411,341	0	71,199,655	36,453	0	44,256,168	0	10,764,092	0	154,973	0
	13.4 Net (Line 11 + Line 12)	913,689,723	0	1,040,066,986	3,069,207	0	(223,421,078)	34,060,498	57,516,960	0	2,397,150	0
14.	Advance	51,311,259	0	7,855,061	601	0	26,319,797	49,212	12,449,359	0	4,637,229	0
15.	Line 13.4 - Line 14	862,378,464	0	1,032,211,925	3,068,606	0	(249,740,875)	34,011,286	45,067,601	0	(2,240,079)	0
16.	Collected during year:											
	16.1 Direct	18,874,924,663	(1,260)	2,046,099,425	58,352,385	(23)	6,674,382,061	8,587,292,684	1,287,266,712	0	221,532,679	0
	16.2 Reinsurance assumed	2,364,584,966	0	2,331,448,384	1,452,080	0	30,669,716	0	1,014,786	0	0	0
	16.3 Reinsurance ceded	3,161,858,300	0	2,358,521,534	503,646	(23)	743,358,927	0	57,091,304	0	2,382,912	0
	16.4 Net	18,077,651,329	(1,260)	2,019,026,275	59,300,819	0	5,961,692,850	8,587,292,684	1,231,190,194	0	219,149,767	0
17.	Line 15 + Line 16.4	18,940,029,793	(1,260)	3,051,238,200	62,369,425	0	5,711,951,975	8,621,303,970	1,276,257,795	0	216,909,688	0
18.	Prior year (uncollected + deferred and accrued - advance)	902,013,816	0	978,816,723	3,089,965	0	(134,285,179)	23,254,593	30,457,580	0	680,134	0
19.	Renewal premiums and considerations:											
	19.1 Direct	18,788,583,989	(1,260)	2,045,458,048	58,347,558	(23)	6,564,946,141	8,598,049,378	1,303,203,015	0	218,581,132	0
	19.2 Reinsurance assumed	2,416,424,568	0	2,384,126,425	1,432,866	0	29,841,735	0	1,023,542	0	0	0
	19.3 Reinsurance ceded	3,166,992,582	0	2,357,162,999	500,964	(23)	748,550,722	0	58,426,342	0	2,351,578	0
	19.4 Net (Line 17 - Line 18)	18,038,015,975	(1,260)	2,072,421,474	59,279,460	0	5,846,237,154	8,598,049,378	1,245,800,215	0	216,229,554	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	52,847,762,706	76,598,740	3,331,112,661	131,838,724	(23)	6,564,946,141	41,221,482,316	1,303,203,015	0	218,581,132	0
	20.2 Reinsurance assumed	2,823,670,681	7,259,201	2,747,017,383	38,528,820	0	29,841,735	0	1,023,542	0	0	0
	20.3 Reinsurance ceded	3,192,193,368	(40,806,932)	2,423,170,717	500,964	(23)	748,550,722	0	58,426,342	0	2,351,578	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	52,479,240,019	124,664,873	3,654,959,327	169,866,580	0	5,846,237,154	41,221,482,316	1,245,800,215	0	216,229,554	0

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	243,707,197	0	225,175,323	0	0	13,761,391	375,000	4,395,483	0	0	0
22.	All other	1,341,244,848	76,600,000	1,264,644,848	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	2,030,343	0	2,030,328	0	15	0	0	0	0	0	0
	23.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	2,030,343	0	2,030,328	0	15	0	0	0	0	0	0
24.	Single:											
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	388,108,907	6,242,645	358,579,701	8,321	0	18,297,103	0	4,981,137	0	0	0
	25.2 Reinsurance assumed	449,708,790	450,500	424,574,714	24,296,041	0	357,854	0	29,681	0	0	0
	25.3 Net ceded less assumed	(61,599,883)	5,792,145	(65,995,013)	(24,287,720)	0	17,939,249	0	4,951,456	0	0	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	390,139,250	6,242,645	360,610,029	8,321	15	18,297,103	0	4,981,137	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	449,708,790	450,500	424,574,714	24,296,041	0	357,854	0	29,681	0	0	0
	26.3 Net ceded less assumed	(59,569,540)	5,792,145	(63,964,685)	(24,287,720)	15	17,939,249	0	4,951,456	0	0	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	23,453,974	0	1,394,352	1,105,840	0	389,704	0	456,066	0	20,108,012	0
28.	Single	2,129,720	0	0	2,129,720	0	0	0	0	0	0	0
29.	Renewal	233,702,504	0	8,298,939	435,992	15	102,947,443	37,903,433	67,954,297	0	16,162,385	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	259,286,198	0	9,693,291	3,671,552	15	103,337,147	37,903,433	68,410,363	0	36,270,397	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	32,805,422	0	8,840,509	19,406,089	1,308,685	62,360,705
2.	Salaries and wages	413,126,939	0	152,394,520	113,740,684	18,567,606	697,829,749
3.11	Contributions for benefit plans for employees	104,141,541	0	25,439,898	695,319	4,617,265	134,894,023
3.12	Contributions for benefit plans for agents	29,967,993	0	1,743	3,057	0	29,972,793
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	909,645	0	996,427	1,827,972	532,110	4,266,154
3.32	Other agent welfare	(5,738,505)	0	(2,796,135)	(8,948,408)	0	(17,483,048)
4.1	Legal fees and expenses	42,623,552	0	13,837,033	1,312,056	3,567,489	61,340,130
4.2	Medical examination fees	4,762,092	0	538,871	364	0	5,301,327
4.3	Inspection report fees	169,068	0	247	109	0	169,424
4.4	Fees of public accountants and consulting actuaries	3,805,509	0	1,683,750	5,435,707	0	10,924,966
4.5	Expense of investigation and settlement of policy claims	(474,640)	0	11,202,171	2,278	0	10,729,809
5.1	Traveling expenses	16,305,961	0	6,667,979	2,908,940	168,914	26,051,794
5.2	Advertising	24,307,311	0	8,782,919	23,097,581	0	56,187,811
5.3	Postage, express, telegraph and telephone	22,923,569	0	4,251,896	3,401,003	193,913	30,770,381
5.4	Printing and stationery	8,979,553	0	2,427,541	3,164,067	0	14,571,161
5.5	Cost or depreciation of furniture and equipment	6,012,254	0	1,953,388	4,701,189	7,059,318	19,726,149
5.6	Rental of equipment	3,397,361	0	991,561	2,993,377	0	7,382,299
5.7	Cost or depreciation of EDP equipment and software	37,577,996	0	12,684,505	13,557,189	0	63,819,690
6.1	Books and periodicals	201,105	0	80,357	164,929	0	446,391
6.2	Bureau and association fees	1,798,179	0	437,875	1,090,611	0	3,326,665
6.3	Insurance, except on real estate	1,539,163	0	735,896	2,356,815	0	4,631,874
6.4	Miscellaneous losses	10,232,460	0	4,002,023	147,951	0	14,382,434
6.5	Collection and bank service charges	8,597,126	0	972,933	207,246	1,541,208	11,318,513
6.6	Sundry general expenses	172,297,246	229,513	30,798,697	35,043,745	14,498,308	252,867,509
6.7	Group service and administration fees	2,351,960	0	1,574,778	259	0	3,926,997
6.8	Reimbursements by uninsured plans	(2,274,300)	0	(35,994,939)	(2,402)	0	(38,271,641)
7.1	Agency expense allowance	159,089	0	30	169	0	159,288
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	33,623	0	3,830	99	0	37,552
9.1	Real estate expenses	95,114	0	7,730	4,701	100,853,757	100,961,302
9.2	Investment expenses not included elsewhere	0	0	0	0	320,112,124	320,112,124
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0
10.	General expenses incurred	940,633,386	229,513	252,518,033	226,312,696	473,020,697	(a) 1,892,714,325
11.	General expenses unpaid December 31, prior year	103,042,284	0	128,321,734	(5,791,169,111)	123,924	(5,559,681,169)
12.	General expenses unpaid December 31, current year	126,926,084	0	124,414,710	(5,710,010,750)	5,249,784	(5,453,420,172)
13.	Amounts receivable relating to uninsured plans, prior year	0	0	2,409,547	0	0	2,409,547
14.	Amounts receivable relating to uninsured plans, current year	0	0	2,677,364	0	0	2,677,364
15.	General expenses paid during year (Lines 10+11-12-13+14)	916,749,586	229,513	256,692,874	145,154,335	467,894,837	1,786,721,145
	DETAILS OF WRITE-INS						
09.301.							
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0

(a) Includes management fees of $ 241,152,499 to affiliates and $ 38,288,978 to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	9,071,002	9,071,002
2.	State insurance department licenses and fees	(652,834)	924,273	8,924,849	85	9,196,373
3.	State taxes on premiums	140,463,345	29,869,950	(1,401,508)	0	168,931,787
4.	Other state taxes, including $ 7,680,509 for employee benefits	3,337,245	910,660	11,946,529	0	16,194,434
5.	U.S. Social Security taxes	26,569,512	6,814,140	33,352,344	0	66,735,996
6.	All other taxes	20,217,846	2,200,086	7,416,851	(85)	29,834,698
7.	Taxes, licenses and fees incurred	189,935,114	40,719,109	60,239,065	9,071,002	299,964,290
8.	Taxes, licenses and fees unpaid December 31, prior year	13,181,156	11,832,565	62,819,179	13,106	87,846,006
9.	Taxes, licenses and fees unpaid December 31, current year	67,419,764	9,918,296	5,830,116	271,782	83,439,958
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	135,696,506	42,633,378	117,228,128	8,812,326	304,370,338

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	239,311,714	4,395,483
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	1,341,244,848	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	1,580,556,562	4,395,483
6.	Paid in cash	214,192,918	532,760
7.	Left on deposit	179,607,241	6,024
8.	Aggregate write-ins for dividend or refund options	(1,539,097,770)	0
9.	Total Lines 5 through 8	435,258,951	4,934,267
10.	Amount due and unpaid	14,620,265	147,885
11.	Provision for dividends or refunds payable in the following calendar year	1,781,631,491	535,642
12.	Terminal dividends	86,020,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,882,271,756	683,527
16.	Total from prior year	1,915,233,103	2,793,291
17.	Total dividends or refunds (Lines 9 + 15 - 16)	402,297,604	2,824,503
	DETAILS OF WRITE-INS		
0801.	Dividends on modco reinsurance	(1,539,097,770)	0
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	(1,539,097,770)	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.50% or AM(5) 3.25% CRF if greater 35-40	1,477,353	0	1,477,353	0	0
0100002. AE 3.50% or AE 3.50% CRF MOD if greater 26-35	100,063	0	100,063	0	0
0100003. AE 3.50% or AE 3.50% CRF if greater 13-35	4,145,469	0	4,145,469	0	0
0100004. AE 3.50% or AE 3.00% CRF if greater 1906 and prior	128	128	0	0	0
0100005. AE 3.25% or AE 3.25% CRF if greater 35-41	17,189,121	0	17,189,121	0	0
0100006. AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	3,359,917	0	3,359,917	0	0
0100007. AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 35-42	12,626,032	0	12,626,032	0	0
0100008. AM(5) 3.25% or AM(5) 3.25% CRF if greater 34-42	49,590,609	0	49,590,609	0	0
0100009. AM(5) 3.25% or AE CRF 3.25%	1,919,437	0	1,919,437	0	0
0100010. AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-41	122,950	0	122,950	0	0
0100011. AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	202,840,909	0	202,840,909	0	0
0100012. AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	55,319,617	0	55,319,617	0	0
0100013. 41 CSO 3.50% CRVM 56-62	17,174	0	17,174	0	0
0100014. 41 CSO 3.50% 42, 44-62	21,753	0	21,753	0	0
0100015. 41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	222,617,210	0	222,617,210	0	0
0100016. 41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-62	379,810,715	0	379,810,715	0	0
0100017. 41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	65,090,962	0	65,090,962	0	0
0100018. 41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,713,104,934	0	1,713,104,934	0	0
0100019. 41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	1,892,375,448	0	1,892,375,448	0	0
0100020. 41 CSO 2.50% 47-62	2,065,866	0	91,767	0	1,974,099
0100021. 41 CSO 2.50% or AE 3.50% if greater 21-55	929	0	929	0	0
0100022. 41 CSO 2.50% or 41 CSO CRF 2.50% if greater	2,333,398,038	0	2,333,398,038	0	0
0100023. 58 CSO 6.00% CRVM 83-84	847,261	0	847,261	0	0
0100024. 58 CSO 6.00% 83-84	126,882	0	126,882	0	0
0100025. 58 CSO 4.50% CRVM 77-82	8,317,381	0	8,317,381	0	0
0100026. 58 CSO 4.50% 77-82	244,033	0	244,033	0	0
0100027. 58 CSO 4.50% or 58 CSO at various rates if greater 82-84	6,657,386	0	6,657,386	0	0
0100028. 58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	831,155,539	0	831,155,539	0	0
0100029. 58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	16,232,632	0	16,232,632	0	0
0100030. 58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	71,494,948	0	71,494,948	0	0
0100031. 58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-85	364,519,060	0	364,519,060	0	0
0100032. 58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	2,008,614,214	0	2,008,614,214	0	0
0100033. 58 CSO 4.00% CRVM 63-79	2,189,999	0	2,189,999	0	0
0100034. 58 CSO 4.00% 75-79	352,868	0	352,868	0	0
0100035. 58 CSO 4.00% or 58 CSO at various rates if greater 78-85	1,433,015,094	0	1,433,015,094	0	0
0100036. 58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	360,102,715	0	360,102,715	0	0
0100037. 58 CSO 3.50% CRVM 63-74	844,170	0	844,170	0	0
0100038. 58 CSO 3.50% 63-83	16,401,246	0	290,753	0	16,110,493
0100039. 58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	555,985,889	0	555,985,889	0	0
0100040. 58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	2,743,641,791	0	2,743,641,791	0	0
0100041. 58 CSO 3.00% 75-83	27,764,736	0	5,788,727	0	21,976,009
0100042. 58 CSO 3.00% or 58 CSO at various rates if greater 71-84	2,017,121,896	0	2,017,121,896	0	0
0100043. 58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 68-75	9,202,779	0	9,202,779	0	0
0100044. 58 CSO 2.50% 63 and later	14,122,271	0	14,122,271	0	0
0100045. 58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	3,465,834,795	0	3,465,834,795	0	0
0100046. 58 CSO 2.50% or 58 CSO at various rates if greater 62-76	5,271,748,734	0	5,271,748,734	0	0
0100047. 58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 79-84	3,009,826	0	3,009,826	0	0
0100048. 58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	91,466,453	0	91,466,453	0	0
0100049. 58 CET 4.50% or 58 CET at various rates if greater 82-84	13,860,473	0	13,860,473	0	0
0100050. 58 CET 4.00% or 58 CET at various rates if greater 78-84	14,020,918	0	14,020,918	0	0
0100051. 58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	179,429,540	0	179,429,540	0	0
0100052. 58 CET 2.50% or 58 CET at various rates if greater 62-75	197,467,394	0	197,467,394	0	0
0100053. 80 CSO 7.25% 84-86	424,745	0	424,745	0	0
0100054. 80 CSO 6.50% 87-93	37,717,963	0	37,717,963	0	0
0100055. 80 CSO 6.00% 83 - 93	19,201,535	0	19,201,535	0	0
0100056. 80CSO 6.00% CRVM	6,863,772	0	6,863,772	0	0
0100057. 80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01 and later NB	187,184,244	0	187,184,244	0	0
0100058. 80 CSO 5.75% or 80 CSO at various rates if greater 01 and later	1,236,746	0	1,236,746	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100059. 80 CSO 5.50% CRVM 87-92, 94-98	66,640,985	0	66,640,985	0	0
0100060. 80 CSO 5.50% 87 - 92 , 94-98	181,035,478	0	168,391,319	0	12,644,159
0100061. 80 CSO 5.50% or 80 CSO at various rates if greater 87-97	1,535,755,097	0	1,535,755,097	0	0
0100062. 80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-99	3,944,940,763	0	3,944,940,763	0	0
0100063. 80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	3,715,795,707	0	3,715,795,707	0	0
0100064. 80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,945,996,520	0	4,945,996,520	0	0
0100065. 80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	3,770,197	0	3,770,197	0	0
0100066. 80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	2,832,906	0	2,832,906	0	0
0100067. 80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,300,547,224	0	1,300,547,224	0	0
0100068. 80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,910,791,061	0	1,910,791,061	0	0
0100069. 80 CSO 5.25% CRVM 94-98	12,293,451	0	12,293,451	0	0
0100070. 80 CSO 5.25% 94-98	528	0	528	0	0
0100071. 80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-87	95,111,893	0	95,111,893	0	0
0100072. 80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	868,985,270	0	868,985,270	0	0
0100073. 80 CSO 5.00% CRVM 93-94, 97-02	39,785,759	0	39,785,759	0	0
0100074. 80 CSO 5.00% 88-05	127,839,332	0	127,839,332	0	0
0100075. 80 CSO 5.00% 71-85, 87, and 93-94, 99	43,766,888	0	37,904,679	0	5,862,209
0100076. 80 CSO 5.00% or 80 CSO at various rates 07 NB	220,109	0	220,109	0	0
0100077. 80 CSO 5.00% MOD or 80 CSO at various rates CRVM 07 NB	19,778,473	0	19,778,473	0	0
0100078. 80 CSO 4.75% CRVM 99 and later NB	26,567,250	0	26,567,250	0	0
0100079. 80 CSO 4.50% CRVM 99-05	3,108,371,690	0	3,108,371,690	0	0
0100080. 80 CSO 4.50% 82, 84 and later	96,273,661	0	29,284,683	0	66,988,978
0100081. 80 CSO 4.50% or 80 CSO at various rates if greater 94-02	121,392,714	0	121,392,714	0	0
0100082. 80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	248,118,186	0	248,118,186	0	0
0100083. 80 CSO 4.00% CRVM 84 and later NB	34,689,137	0	34,689,137	0	0
0100084. 80 CSO 4.00% 84-08	192,432,509	0	177,400,798	0	15,031,711
0100085. 80 CSO 4.00% or 80 CSO at various rates if greater 83-04	1,382,742,230	0	1,382,742,230	0	0
0100086. 80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-03	4,503,650,505	0	4,503,650,505	0	0
0100087. 80 CSO 3.50% CRVM 05	277,928,436	0	277,928,436	0	0
0100088. 80 CSO 3.50% or 80 CSO at various rates if greater 84	36,622	0	36,622	0	0
0100089. 80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84, 05 and later NB	870,669	0	870,669	0	0
0100090. 80 CSO 3.00% or 80 CSO at various rates if greater 83-86	1,067	0	1,067	0	0
0100091. 01 CSO 5.75% MOD or 01 CSO various CRVM	0	0	0	0	0
0100092. 01 CSO 5.00% MOD or 01 CSO various CRVM	7,443,946	0	7,443,946	0	0
0100093. 01 CSO 5.00% or 01 CSO various 09 and later NB	40,741	0	40,741	0	0
0100094. 01 CSO 4.50% 08NB	87,621	0	87,621	0	0
0100095. 01 CSO 4.50% CRVM 07NB	137,729,382	0	137,729,382	0	0
0100096. 01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08 and later NB	29,773,440	0	29,773,440	0	0
0100097. 01 CSO PREF 4.00% CRVM	535,918,365	0	535,918,365	0	0
0100098. 01 CSO 4.00% CRVM 07-12NB	1,978,871,462	0	1,978,871,462	0	0
0100099. 01 CSO 4.00% 06-12NB	89,748,696	0	80,240,033	0	9,508,663
0100100. 01 CSO 4.00% 06-11NB	0	0	0	0	0
0100101. 01 CSO 3.50% CRVM 06-12 NB	1,228,563,454	0	1,228,563,454	0	0
0100102. 01 CSO 3.50% CRVM 06-11 NB	0	0	0	0	0
0100103. 80 CET 6.00% 88-93	4,530	0	0	4,530	0
0100104. 80 CET 5.50% or 80 CET at various rates if greater 86-95	57,849,353	0	57,849,353	0	0
0100105. 80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-96	174,034,015	0	174,034,015	0	0
0100106. 80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84-85	434,016	0	434,016	0	0
0100107. 80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-88	55,777,404	0	55,777,404	0	0
0100108. 80 CET 5.25% 94 and later	34,363	0	0	34,363	0
0100109. 80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	50,708,394	0	50,708,394	0	0
0100110. 80 CET 5.00% or 80 CET at various rates if greater 07 NB	104,049	0	104,049	0	0
0100111. 80 CET 4.00% 85 and later	110,820,855	0	110,820,855	0	0
0100112. 80 CSO 4.00% 84-08	8,022,299	0	8,022,299	0	0
0100113. 80 CET 4.00% or 80 CET at various rates if greater 84 and later	77,270,074	0	77,270,074	0	0
0100114. 80 CET 3.50% or 80 CET at various rates if greater 84-85	792,250	0	792,250	0	0
0100115. 80 CET 5.75% or 80 CET at various rates if greater 01 and later	1,919,536	0	1,919,536	0	0
0100116. N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 09-41	16,416,598	16,416,598	0	0	0
0100117. 41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 42-67	23,831,719	23,831,719	0	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100118. 41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	6,610,830	6,610,830	0	0	0
0100119. 41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 42-67	565,296,493	565,296,493	0	0	0
0100120. 41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 42-47	844,669,344	844,669,344	0	0	0
0100121. NY STD IND 3.50% OR NY STD INF 3.50% CRF if greater 07-37	305,364,027	305,364,027	0	0	0
0100122. NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 41 and prior	659,601,112	659,601,112	0	0	0
0100123. NY STD INT 3.50% or NY STD INT 3.50% CRF MOD 23-28	0	0	0	0	0
0100124. NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 19-36	9,398,221	0	9,398,221	0	0
0100125. NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	22,072,827	0	22,072,827	0	0
0100126. NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 35-42	9,179	0	9,179	0	0
0100127. NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	215,540,773	0	215,540,773	0	0
0100128. 41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	29,882,023	0	29,882,023	0	0
0100129. 41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	317,281,337	0	317,281,337	0	0
0100130. Double AM(5) 3.50% CRVM or Double AM(5) 2.50% MOD CRF if greater 42-47	0	0	0	0	0
0100131. Double AM(5) 3.50% or Double AM(5) CRF 2.50%	133	0	133	0	0
0100132. Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 42-47	39,677	0	39,677	0	0
0100133. Double AM(5) 2.50% or Double AM(5) CRF 2.50% CRVM if greater 43-47	0	0	0	0	0
0100134. Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	76	0	76	0	0
0100135. Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 48-63	1,711,968	0	1,711,968	0	0
0100136. Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	2,921,820	0	2,921,820	0	0
0100137. SGLI Conversion Pool Experience 4.50% 98-05	4,345,283	0	0	0	4,345,283
0100138. SGLI Conversion Pool Experience 4.00% 06-12NB	5,504,889	0	0	0	5,504,889
0100139. SGLI Unearend Premium 12NB	5,927,579	0	0	0	5,927,579
0100140. Reserve for Group Life fund accumulations various rates	1,132,927,283	0	0	0	1,132,927,283
0100141. 2001 CET 5.75% or 2001 CET at various	0	0	0	0	0
0100142. 2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	13,090,439	0	0	0	13,090,439
0100143. 2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	37,196,981	0	0	0	37,196,981
0100144. 2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	24,591,439	0	0	0	24,591,439
0100145. 2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	241,581,633	0	0	0	241,581,633
0100146. 2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12NB	520,564,627	0	0	0	520,564,627
0100147. 2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74	3,727,885	0	0	0	3,727,885
0100148. 60 CSG 4.50% 12NB	67,651,059	0	0	0	67,651,059
0100149. Modified 60 CSG 4.50% 12NB	184,417,694	0	0	0	184,417,694
0100150. Modified 94 GAM 4.5% 97-05	117,976,838	0	0	0	117,976,838
0100151. Modified 94 GAM 4.0% 06-12NB	87,455,614	0	0	0	87,455,614
0199997. Totals (Gross)	65,758,134,524	2,421,790,251	60,739,249,816	38,893	2,597,055,564
0199998. Reinsurance ceded	4,519,023,813	158,434,876	4,353,657,261	0	6,931,676
0199999. Life Insurance: Totals (Net)	61,239,110,711	2,263,355,375	56,385,592,555	38,893	2,590,123,888
0200001. 37 SA 3.50% immediate and deferred	372,005	XXX	0	XXX	372,005
0200002. 37 SA 3.50% immediate 62 and prior	103,701	XXX	103,701	XXX	0
0200003. 37 SA 2.25% deferred CARVM 48	64	XXX	64	XXX	0
0200004. 37 SA 2.25% deferred CARVM 47-62	0	XXX	0	XXX	0
0200005. A-1949 ADJ 3.50% immediate all years deferred 70-84	131,643	XXX	131,643	XXX	0
0200006. A-1949 3.50% immediate 64-74	787,022	XXX	787,022	XXX	0
0200007. A-1949 3.50% immediate 63-74	0	XXX	0	XXX	0
0200008. A-1949 3.00% deferred CARVM 65-75	0	XXX	0	XXX	0
0200009. A-1949 3.00% deferred CARVM 68-74	0	XXX	0	XXX	0
0200010. A-1949 3.00% deferred CARVM 69-74	2,139,685	XXX	2,139,685	XXX	0
0200011. A-1949 2.75% deferred CARVM 64, 66-69	236,110	XXX	236,110	XXX	0
0200012. A-1949 2.75% deferred CARVM 62-71	0	XXX	0	XXX	0
0200013. 71 IAM 11.25% immediate 83	1,176,428	XXX	1,176,428	XXX	0
0200014. 71 IAM 9.25% deferred CARVM 33-83	0	XXX	0	XXX	0
0200015. 71 IAM 9.25% deferred CARVM 68-82	6,379,216	XXX	6,379,216	XXX	0
0200016. 71 IAM 8.25% deferred CARVM 83	51,908,846	XXX	51,908,846	XXX	0
0200017. 71 IAM 8.00% deferred CARVM 84	51,861,527	XXX	51,861,527	XXX	0
0200018. 71 IAM 7.50% immediate 81-82	2,671,753	XXX	2,671,753	XXX	0
0200019. 71 IAM 6.00% immediate 75-80	4,051,718	XXX	4,051,718	XXX	0
0200020. 71 IAM 4.50% deferred CARVM 81-82	94,835,708	XXX	94,835,708	XXX	0
0200021. 71 IAM 4.00% deferred CARVM 75-85	0	XXX	0	XXX	0
0200022. 71 IAM 4.00% deferred CARVM 78-81	102,772,900	XXX	102,772,900	XXX	0
0200023. 71 IAM 3.50% deferred CARVM 75-78, 83	1,977,093	XXX	1,194,755	XXX	782,338
0200024. 71 IAM 3.50% deferred CARVM 75-84	0	XXX	0	XXX	0
0200025. 83a 11.25% immediate 84	28,045,602	XXX	28,045,602	XXX	0
0200026. 83a 11.00% immediate 85	4,851,822	XXX	4,851,822	XXX	0
0200027. 83a 9.25% immediate 86	1,731,233	XXX	1,724,421	XXX	6,812
0200028. 83a 8.75% immediate 88-89	22,285,353	XXX	22,285,353	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200029.	83a 8.25% immediate 90-91	33,648,185	XXX	33,648,185	XXX	0
0200030.	83a 8.00% deferred CARVM 85	42,904,356	XXX	42,904,356	XXX	0
0200031.	83a 8.00% immediate 87	3,694,928	XXX	3,694,928	XXX	0
0200032.	83a 7.75% immediate 92	15,852,384	XXX	15,852,384	XXX	0
0200033.	83a 7.25% immediate 95	22,988,486	XXX	22,980,432	XXX	8,054
0200034.	83a 7.00% immediate 93	14,621,490	XXX	14,621,490	XXX	0
0200035.	83a 6.75% immediate 96-97	26,776,952	XXX	26,691,190	XXX	85,762
0200036.	83a 6.75% deferred CARVM 86,88	107,980,394	XXX	107,980,394	XXX	0
0200037.	83a 6.50% deferred CARVM 89	143,254,294	XXX	143,254,294	XXX	0
0200038.	83a 6.50% immediate 94	18,813,760	XXX	18,798,478	XXX	15,282
0200039.	83a 6.25% deferred CARVM 87,90-91	364,094,358	XXX	364,094,358	XXX	0
0200040.	83a 6.25% immediate 98	112,830	XXX	24,526	XXX	88,304
0200041.	83a 6.00% deferred CARVM 92	75,205,508	XXX	75,205,508	XXX	0
0200042.	83a 5.75% deferred CARVM 95	142,602,281	XXX	142,602,281	XXX	0
0200043.	83a 5.50% deferred CARVM 93, 00	136,115,995	XXX	136,115,995	XXX	0
0200044.	83a 5.25% deferred CARVM 94, 96-97,01-02	488,062,423	XXX	488,062,423	XXX	0
0200045.	83a 5.00% deferred CARVM 98-99, 09	179,947,758	XXX	179,947,758	XXX	0
0200046.	83a 4.75% deferred CARVM 03-04, 11	285,729,442	XXX	285,729,442	XXX	0
0200047.	83a 4.50% deferred CARVM 05-08	314,731,740	XXX	298,607,802	XXX	16,123,938
0200048.	83a 4.25% deferred CARVM 2010	50,264,011	XXX	50,264,011	XXX	0
0200049.	83a 4.00% deferred CARVM 12 NB	18,706,764	XXX	18,706,764	XXX	0
0200050.	83a various immediate 85 and later NB	7,148,358,409	XXX	7,148,358,409	XXX	0
0200051.	83a adj various immediate 85 and later NB	1,662,956,161	XXX	1,662,956,161	XXX	0
0200052.	A-2000 8.50% deferred CARVM 84-85	1,236,254	XXX	1,236,254	XXX	0
0200053.	A-2000 7.25% deferred CARVM 86	933,496	XXX	933,496	XXX	0
0200054.	A-2000 7.00% deferred CARVM 88-89	666,833	XXX	666,833	XXX	0
0200055.	A-2000 7.00% immediate 00	16,855,663	XXX	15,725,916	XXX	1,129,747
0200056.	A-2000 6.75% deferred CARVM 91	2,478,715	XXX	480,663	XXX	1,998,052
0200057.	A-2000 6.75% immediate 01	18,604,659	XXX	17,683,124	XXX	921,535
0200058.	A-2000 6.50% deferred CARVM 87,90	2,447,182	XXX	2,308,003	XXX	139,179
0200059.	A-2000 6.50% immediate 02	28,196,281	XXX	27,371,723	XXX	824,558
0200060.	A-2000 6.25% deferred CARVM 92	4,276,038	XXX	973,057	XXX	3,302,981
0200061.	A-2000 6.25% immediate 98-99	23,497,637	XXX	23,459,076	XXX	38,561
0200062.	A-2000 6.00% deferred CARVM 95	5,294,312	XXX	3,057,158	XXX	2,237,154
0200063.	A-2000 6.00% immediate 03, 09	109,957,860	XXX	74,043,758	XXX	35,914,102
0200064.	A-2000 5.75% deferred CARVM 93,00	84,262,281	XXX	30,723,954	XXX	53,538,327
0200065.	A-2000 5.50% deferred CARVM 94, 96-97, 01-02	238,941,600	XXX	65,988,704	XXX	172,952,896
0200066.	A-2000 5.50% immediate 04,07-08	83,836,001	XXX	78,467,471	XXX	5,368,530
0200067.	A-2000 5.50% immediate 08	0	XXX	0	XXX	0
0200068.	A-2000 5.25% deferred CARVM 98-99	62,475,771	XXX	25,404,805	XXX	37,070,966
0200069.	A-2000 5.25% immediate 05-06, 10	248,781,608	XXX	145,456,219	XXX	103,325,389
0200070.	A-2000 5.25% immediate 05, 10	29,398	XXX	29,398	XXX	0
0200071.	A-2000 5.00% deferred CARVM 03	163,662,268	XXX	66,285,160	XXX	97,377,108
0200072.	A-2000 5.00% immediate 11	0	XXX	0	XXX	0
0200073.	A-2000 5.00% immediate 11	104,383,673	XXX	52,182,612	XXX	52,201,061
0200074.	A-2000 4.75% deferred CARVM 04, 07-08	83,249,065	XXX	63,997,055	XXX	19,252,010
0200075.	A-2000 4.50% deferred CARVM 05-06	63,794,664	XXX	44,693,184	XXX	19,101,480
0200076.	A-2000 4.25% immediate 12	241,972	XXX	241,972	XXX	0
0200077.	A-2000 4.25% immediate 12 NB	84,939,965	XXX	46,007,189	XXX	38,932,776
0200078.	For Guaranteed Benefits under Variable annuities	530,134,033	XXX	245,021,720	XXX	285,112,313
0200079.	51 GAM 3.50% immediate and deferred	32,558,059	XXX	0	XXX	32,558,059
0200080.	71 GAM 11.25% immediate and deferred	135,580,770	XXX	0	XXX	135,580,770
0200081.	71 GAM 10.75% immediate and deferred	66,645,646	XXX	0	XXX	66,645,646
0200082.	71 GAM 9.75% immediate and deferred	246,041,702	XXX	0	XXX	246,041,702
0200083.	71 GAM 7.75% immediate and deferred	40,655,920	XXX	0	XXX	40,655,920
0200084.	71 GAM 7.50% immediate and deferred	576,824,759	XXX	0	XXX	576,824,759
0200085.	71 GAM 6.00% immediate and deferred	51,843,315	XXX	0	XXX	51,843,315
0200086.	83 GAM 11.00% immediate and deferred	96,322,357	XXX	0	XXX	96,322,357
0200087.	83 GAM 10.50% immediate and deferred	66,486,363	XXX	0	XXX	66,486,363
0200088.	83 GAM 9.50% immediate and deferred	234,085,161	XXX	0	XXX	234,085,161
0200089.	83 GAM 9.25% immediate and deferred	301,283,294	XXX	0	XXX	301,283,294
0200090.	83 GAM 8.75% immediate and deferred	172,872,187	XXX	0	XXX	172,872,187
0200091.	83 GAM 8.50% immediate and deferred	11,298,999	XXX	0	XXX	11,298,999
0200092.	83 GAM 8.42% immediate and deferred	21,526,817	XXX	0	XXX	21,526,817
0200093.	83 GAM 8.40% immediate and deferred	25,579,222	XXX	0	XXX	25,579,222
0200094.	83 GAM 8.37% immediate and deferred	391,771,081	XXX	0	XXX	391,771,081
0200095.	83 GAM 8.25% immediate and deferred	5,859,116	XXX	0	XXX	5,859,116
0200096.	83 GAM 8.16% immediate and deferred	26,567,362	XXX	0	XXX	26,567,362
0200097.	83 GAM 8.10% immediate and deferred	80,381,070	XXX	0	XXX	80,381,070
0200098.	83 GAM 8.00% immediate and deferred	322,094,048	XXX	0	XXX	322,094,048
0200099.	83 GAM 7.77% immediate and deferred	142,920,391	XXX	0	XXX	142,920,391
0200100.	83 GAM 7.75% immediate and deferred	22,682,069	XXX	0	XXX	22,682,069
0200101.	83 GAM 7.50% immediate and deferred	449,701,691	XXX	0	XXX	449,701,691
0200102.	83 GAM 7.45% immediate and deferred	71,282,670	XXX	0	XXX	71,282,670
0200103.	83 GAM 7.25% immediate and deferred	136,913,040	XXX	0	XXX	136,913,040
0200104.	83 GAM 7.00% immediate and deferred	34,882	XXX	0	XXX	34,882
0200105.	83 GAM 6.99% immediate and deferred	140,213	XXX	0	XXX	140,213
0200106.	83 GAM 6.75% immediate and deferred	104,020,902	XXX	0	XXX	104,020,902
0200107.	83 GAM 6.63% immediate and deferred	196,766	XXX	0	XXX	196,766
0200108.	83 GAM 6.50% immediate and deferred	454,963,643	XXX	0	XXX	454,963,643
0200109.	83 GAM 6.33% immediate and deferred	1,976,465	XXX	0	XXX	1,976,465
0200110.	83 GAM 6.31% immediate and deferred	32,930,736	XXX	0	XXX	32,930,736
0200111.	83 GAM 6.00% immediate and deferred	219,076,023	XXX	0	XXX	219,076,023
0200112.	94 GAR 7.00% immediate and deferred	34,049,688	XXX	0	XXX	34,049,688
0200113.	94 GAR 6.75% immediate and deferred	33,287,256	XXX	0	XXX	33,287,256
0200114.	94 GAR 6.50% immediate and deferred	43,699,051	XXX	0	XXX	43,699,051
0200115.	94 GAR 6.30% immediate and deferred	37,388,483	XXX	0	XXX	37,388,483
0200116.	94 GAR 6.25% immediate and deferred	18,232,518	XXX	0	XXX	18,232,518
0200117.	94 GAR 6.09% immediate and deferred	15,746,003	XXX	0	XXX	15,746,003
0200118.	94 GAR 6.00% immediate and deferred	151,287,042	XXX	0	XXX	151,287,042
0200119.	94 GAR 5.75% immediate and deferred	2,576,441	XXX	0	XXX	2,576,441

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200120. 94 GAR 5.71% immediate and deferred	955,378	XXX	0	XXX	955,378
0200121. 94 GAR 5.50% immediate and deferred	362,535,357	XXX	0	XXX	362,535,357
0200122. 94 GAR 5.27% immediate and deferred	10,089	XXX	0	XXX	10,089
0200123. 94 GAR 5.25% immediate and deferred	328,820,517	XXX	0	XXX	328,820,517
0200124. 94 GAR 5.00% immediate and deferred	292,019,906	XXX	0	XXX	292,019,906
0200125. 94 GAR 4.82% immediate and deferred	470,497	XXX	0	XXX	470,497
0200126. 94 GAR 4.75% immediate and deferred	36,662,890	XXX	0	XXX	36,662,890
0200127. 94 GAR 4.50% immediate and deferred	26,685,196	XXX	0	XXX	26,685,196
0200128. 94 GAR 4.44% immediate and deferred	1,514,251	XXX	0	XXX	1,514,251
0200129. 94 GAR 4.25% immediate and deferred	229,099,704	XXX	0	XXX	229,099,704
0200130. 94 GAR 4.00% immediate and deferred	28,950,000	XXX	0	XXX	28,950,000
0200131. 94 GAR 3.75% immediate and deferred	6,090,985	XXX	0	XXX	6,090,985
0200132. 94 GAR 3.50% immediate and deferred	175,541	XXX	0	XXX	175,541
0200133. 94 GAR Adj 11.25% immediate and deferred	108,056,386	XXX	0	XXX	108,056,386
0200134. 94 GAR Adj 11.00% immediate and deferred	66,067,575	XXX	0	XXX	66,067,575
0200135. 94 GAR Adj 10.75% immediate and deferred	53,239,644	XXX	0	XXX	53,239,644
0200136. 94 GAR Adj10.50% immediate and deferred	52,135,229	XXX	0	XXX	52,135,229
0200137. 94 GAR Adj 9.75% immediate and deferred	141,050,311	XXX	0	XXX	141,050,311
0200138. 94 GAR Adj 9.50% immediate and deferred	203,836,218	XXX	0	XXX	203,836,218
0200139. 94 GAR Adj 9.25% immediate and deferred	18,427,588	XXX	0	XXX	18,427,588
0200140. 94 GAR Adj 8.75% immediate and deferred	2,709,714	XXX	0	XXX	2,709,714
0200141. 94 GAR Adj 8.42% immediate and deferred	2,529,001	XXX	0	XXX	2,529,001
0200142. 94 GAR Adj 8.40% immediate and deferred	964,653	XXX	0	XXX	964,653
0200143. 94 GAR Adj 8.37% immediate and deferred	1,054,899	XXX	0	XXX	1,054,899
0200144. 94 GAR Adj 8.10% immediate and deferred	3,156,549	XXX	0	XXX	3,156,549
0200145. 94 GAR Adj 8.00% immediate and deferred	18,618,064	XXX	0	XXX	18,618,064
0200146. 94 GAR Adj 7.75% immediate and deferred	21,032,802	XXX	0	XXX	21,032,802
0200147. 94 GAR Adj 7.50% immediate and deferred	424,945,361	XXX	0	XXX	424,945,361
0200148. 94 GAR Adj 7.45% immediate and deferred	3,222,714	XXX	0	XXX	3,222,714
0200149. 94 GAR Adj 7.25% immediate and deferred	2,472,429	XXX	0	XXX	2,472,429
0200150. 94 GAR Adj 7.00% immediate and deferred	767,040	XXX	0	XXX	767,040
0200151. 94 GAR Adj 6.75% immediate and deferred	2,554,113	XXX	0	XXX	2,554,113
0200152. 94 GAR Adj 6.50% immediate and deferred	175,215	XXX	0	XXX	175,215
0200153. 94 GAR Adj 6.33% immediate and deferred	130,322	XXX	0	XXX	130,322
0200154. 94 GAR Adj 6.31% immediate and deferred	174,327	XXX	0	XXX	174,327
0200155. 94 GAR Adj 6.30% immediate and deferred	368,004	XXX	0	XXX	368,004
0200156. 94 GAR Adj 6.00% immediate and deferred	12,989,348	XXX	0	XXX	12,989,348
0200157. 94 GAR Adj 5.50% immediate and deferred	0	XXX	0	XXX	0
0200158. 94 GAR Adj 5.25% immediate and deferred	138,389	XXX	0	XXX	138,389
0200159. 94 GAR Adj 3.50% immediate and deferred	2,011,754	XXX	0	XXX	2,011,754
0200160. Prudential 50 GAV table adj (+1) 3.50% NB	10,189,936,754	XXX	0	XXX	10,189,936,754
0200161. Prudential 50 GAV table adj (+1) various rates NB	3,478,235,108	XXX	0	XXX	3,478,235,108
0299997. Totals (Gross)	34,643,292,610	XXX	12,690,698,347	XXX	21,952,594,263
0299998. Reinsurance ceded	17,722,036	XXX	2,521,613	XXX	15,200,423
0299999. Annuities: Totals (Net)	34,625,570,574	XXX	12,688,176,734	XXX	21,937,393,840
0300001. 37SA 3.50% 62 and prior	481,147	0	440,717	0	40,430
0300002. a-1949 3.50% 63-74	847,506	0	646,246	0	201,260
0300003. 71 IAM 11.25% 83	373,837	0	195,752	0	178,085
0300004. 71 IAM 7.50% 81-82	822,145	0	355,776	0	466,369
0300005. 71 IAM 6.00% 75-80	1,505,687	0	953,542	0	552,145
0300006. 83a 11.25% 84	424,195	0	213,262	0	210,933
0300007. 83a 11.00% 85	755,343	0	342,848	0	412,495
0300008. 83a 9.25% 86	680,484	0	340,954	0	339,530
0300009. 83a 8.75% 88-89	1,265,902	0	985,770	0	280,132
0300010. 83a 8.25% 90-91	1,772,357	0	1,238,909	0	533,448
0300011. 83a 8.00% 87	491,638	0	318,328	0	173,310
0300012. 83a 7.75% 92	568,977	0	406,051	0	162,926
0300013. 83a 7.25% 95	535,160	0	317,287	0	217,873
0300014. 83a 7.00% 93	1,190,503	0	776,025	0	414,478
0300015. 83a 6.75% 96-97	1,314,273	0	717,278	0	596,995
0300016. 83a 6.50% 94	641,779	0	443,095	0	198,684
0300017. A-2000 7.00% 00	976,257	0	580,652	0	395,605
0300018. A-2000 6.75% 01	1,683,872	0	1,044,728	0	639,144
0300019. A-2000 6.50% 02	1,387,870	0	741,240	0	646,630
0300020. A-2000 6.25% 98-99	1,948,046	0	1,065,847	0	882,199
0300021. A-2000 6.00% 03, 09	4,061,762	0	2,821,688	0	1,240,074
0300022. A-2000 5.50% 04,07-08	6,577,401	0	5,233,330	0	1,344,071
0300023. A-2000 5.25% 05-06, 10	6,748,905	0	5,686,685	0	1,062,220
0300024. A-2000 5.00% 11	3,761,321	0	2,403,861	0	1,357,460
0300025. A-2000 4.25% 12 NB	4,094,764	0	2,556,548	0	1,538,216
0300026. 51 GAM 3.50%	312,183	0	0	0	312,183
0300027. 71 GAM 11.25%	1,991,327	0	0	0	1,991,327
0300028. 71 GAM 7.50%	2,273,590	0	0	0	2,273,590
0300029. 71 GAM 6.00%	1,619,686	0	0	0	1,619,686
0300030. 83 GAM 11.00% 85	1,639,807	0	0	0	1,639,807
0300031. 83 GAM 9.25% 86	1,239,737	0	0	0	1,239,737
0300032. 83 GAM 8.75% 88-89	3,029,926	0	0	0	3,029,926
0300033. 83 GAM 8.42% 91	1,020,122	0	0	0	1,020,122
0300034. 83 GAM 8.40% 92	1,707,137	0	0	0	1,707,137
0300035. 83 GAM 8.37% 90	1,599,228	0	0	0	1,599,228
0300036. 83 GAM 8.10% 93	2,050,044	0	0	0	2,050,044
0300037. 83 GAM 8.00% 87	1,496,650	0	0	0	1,496,650
0300038. 83 GAM 7.45% 94	2,229,147	0	0	0	2,229,147
0300039. 83 GAM 7.25% 95	2,813,830	0	0	0	2,813,830
0300040. 83 GAM 6.99% 95	0	0	0	0	0
0300041. 83 GAM 6.75% 96-97	6,479,875	0	0	0	6,479,875
0300042. 83 GAM 6.31% 98	3,363,197	0	0	0	3,363,197
0300043. 94 GAR 7.00% 00	3,088,619	0	0	0	3,088,619
0300044. 94 GAR 6.75% 01	4,809,747	0	0	0	4,809,747
0300045. 94 GAR 6.50% 02	4,860,175	0	0	0	4,860,175
0300046. 94 GAR 6.00% 03, 09	3,590,464	0	0	0	3,590,464

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300047. 94 GAR 6.30% 99	10,515,245	0	0	0	10,515,245
0300048. 94 GAR 5.50% 04, 07-08	13,775,733	0	0	0	13,775,733
0300049. 94 GAR 5.25% 05-06,10	24,745,726	0	0	0	24,745,726
0300050. 94 GAR 5.00% 11	9,234,536	0	0	0	9,234,536
0300051. 94 GAR 4.25% 12	6,025,169	0	0	0	6,025,169
0399997. Totals (Gross)	160,422,031	0	30,826,419	0	129,595,612
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	160,422,031	0	30,826,419	0	129,595,612
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 47 and prior	4,666,078	0	4,666,078	0	0
0400002. Prudential INT ADB and 41 STD INT 3.50% 47 and prior	28,033,423	0	28,033,423	0	0
0400003. Prudential Weekly Premium ADB and 41 STD IND 3.50% 47 and prior	571,369	571,369	0	0	0
0400004. INTERCO DI and 41 CSO 3.50% 47-63	84,564,206	0	84,564,206	0	0
0400005. INTERCO DI and 41 STD INT 3.50% 47-60	81,718,594	0	81,718,594	0	0
0400006. INTERCO DI adj and 41 STD IND 3.50% 47-67	38,089,064	38,089,064	0	0	0
0400007. 59 ADB 4.50% 12NB	21,536	0	0	0	21,536
0400008. 59 ADB and 41 STD IND 3.00%	2,153,156	2,153,156	0	0	0
0400009. 59 ADB and 58 CSO 2.50% 63-82	225,985,338	0	225,985,338	0	0
0400010. 59 ADB and 80 CSO 4.50% 99 - 05	158,386,118	0	158,386,118	0	0
0400011. 59 ADB and 80 CSO 4.00% 06 and later NB	145,766	0	145,766	0	0
0400012. 59 ADB and 80 CSO 2.50% 82-86	24,913,742	0	24,913,742	0	0
0400013. Modified 59 ADB 4.50% 12NB	5,977,059	0	0	0	5,977,059
0400014. 59 ADB and 01 CSO 4.00% 06-12 NB	83,175	0	83,175	0	0
0499997. Totals (Gross)	655,308,624	40,813,589	608,496,440	0	5,998,595
0499998. Reinsurance ceded	39,191,446	2,670,048	36,521,398	0	0
0499999. Accidental Death Benefits: Totals (Net)	616,117,178	38,143,541	571,975,042	0	5,998,595
0500001. 26 Class(3) and 41 CSO 2.50% 47-62	325,701	0	325,701	0	0
0500002. 26 Class(3) and 41 STD INT 2.50% 47-60	2,792,575	0	2,792,575	0	0
0500003. 52 INTERCO Disa 4.50% 12NB	4	0	0	0	4
0500004. 52 INTERCO Disa and 58 CSO 3.00% 63-84	23,220,336	0	23,220,336	0	0
0500005. 52 INTERCO Disa and 80 CSO 4.50% 99-05	157,028,092	0	157,028,092	0	0
0500006. 52 INTERCO Disa and 80 CSO 4.00% 06 and later NB	174,030	0	174,030	0	0
0500007. 52 INTERCO Disa and 01 CSO 4.50%	57	0	57	0	0
0500008. 52 INTERCO Disa and 01 CSO 4.00% 06 and later	554	0	554	0	0
0500009. 52 INTERCO Disa and 01 CSO 4.00% 06-12 NB	39,155,227	0	39,155,227	0	0
0500010. Prudential Accident Disability Experience 4.50% 12NB	204,392	0	0	0	204,392
0599997. Totals (Gross)	222,900,968	0	222,696,572	0	204,396
0599998. Reinsurance ceded	5,370,783	0	5,370,783	0	0
0599999. Disability-Active Lives: Totals (Net)	217,530,185	0	217,325,789	0	204,396
0600001. 26 Class(3) 3.50% 30-41	86	0	86	0	0
0600002. 26 Class(3) 2.50% 28-62	6,167,444	0	6,167,444	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.50% 99-05	541,225,237	0	541,225,237	0	0
0600004. 73-76 OASDI Disabled Worker's Experience 4.00% 62-83, 06 and later	94,201,659	0	94,201,659	0	0
0600005. 73-76 OASDI Disabled Workers Experience 4.00% 06-12 NB	773,250	0	773,250	0	0
0600006. 73-76 OASDI Disabled Workers Experience 3.50% 62-74	26,727,480	0	26,727,480	0	0
0600007. 64 CDT 2.50%	98,243	0	0	0	98,243
0600008. Unaccrued portion of liability for claims in course of settlement	1,894,971	0	1,894,971	0	0
0600009. Unaccrued portion of liability for claims incurred but unreported (less reinsurance)	53,690,826	0	53,690,826	0	0
0699997. Totals (Gross)	724,779,196	0	724,680,953	0	98,243
0699998. Reinsurance ceded	29,699,364	0	29,699,364	0	0
0699999. Disability-Disabled Lives: Totals (Net)	695,079,832	0	694,981,589	0	98,243
0700001. Additional Actuarial Reserves - Asset/Liability Analysis	2,101,000,000	0	312,000,000	0	1,789,000,000
0700002. For the share value protection option under the systematic investment plan	3,476,355	0	3,476,355	0	0
0700003. For the supplemental death benefit option under the qualified variable annuity	11,842	0	11,842	0	0
0700004. For the minimum death benefit/living benefit under variable life	212,324,278	0	210,765,943	0	1,558,335
0700005. Other Actuarial Reserve	0	0	0	0	0
0799997. Totals (Gross)	2,316,812,475	0	526,254,140	0	1,790,558,335
0799998. Reinsurance ceded	0	0	0	0	0
0799999. Miscellaneous Reserves: Totals (Net)	2,316,812,475	0	526,254,140	0	1,790,558,335
9999999. Totals (Net) - Page 3, Line 1	99,870,642,986	2,301,498,916	71,115,132,268	38,893	26,453,972,909

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? ..... Yes [ ] No [X]
If so, state:

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year ..... $ 0

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 1,662,956,161

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 1,811,571,356
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $ 67,490,774,171

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market value

7.3 State the amount of reserves established for this business: ..... $ 0

7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [X] No [ ]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $ 0

8.2 State the amount of reserves established for this business: ..... $ 431,171

8.3 Identify where the reserves are reported in the blank:
Exhibit 5

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 0

9.2 State the amount of reserves established for this business: ..... $ 0

9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
Group Annuity	94 GAR 6.00%	94 GAR 5.00%	(9,183)
Group Annuity (Survivor Benefits)	94 GAR 6.00%	94 GAR 5.00%	0
Maturing Deferred Annuities	Various	A-2000 4.25%	(11,612,203)
Emerging Supplementary Contracts with Life Contingencies (Individual)	Various	A-2000 4.25%	(485,249)
Emerging Supplementary Contracts with Life Contingencies (Group)	A-2000 5.00%	A-2000 4.25%	426,170
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(11,680,465)
9999999 - Total (Column 4, only)			(11,680,465)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	76,200,786	22,172,120	0	0	278,816	53,602,362	147,451	37	0
2.	Additional contract reserves (a)	2,095,601,151	959,992,996	0	0	5,762,104	1,095,354,688	34,491,363	0	0
3.	Additional actuarial reserves-Asset/Liability analysis	1,775,000,000	796,000,000	0	0	0	973,000,000	6,000,000	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	3,946,801,937	1,778,165,116	0	0	6,040,920	2,121,957,050	40,638,814	37	0
8.	Reinsurance ceded	6,535,343	213,416	0	0	6,040,920	281,007	0	0	0
9.	Totals (Net)	3,940,266,594	1,777,951,700	0	0	0	2,121,676,043	40,638,814	37	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	3,141,668,169	2,906,073,883	0	0	13,996,869	221,026,220	571,175	22	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	3,141,668,169	2,906,073,883	0	0	13,996,869	221,026,220	571,175	22	0
15.	Reinsurance ceded	140,164,263	124,257,160	0	0	13,996,869	1,910,234	0	0	0
16.	Totals (Net)	3,001,503,906	2,781,816,723	0	0	0	219,115,986	571,175	22	0
17.	TOTAL (Net)	6,941,770,500	4,559,768,423	0	0	0	2,340,792,029	41,209,989	59	0
18.	TABULAR FUND INTEREST	254,841,888	174,351,281	0	0	0	80,485,632	4,971	4	0
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.
(1) 1964 Commissioners Disability and 1958 CSO, 3 ½%, 4%, 4 ½%, 5 ½%, 6%
(2) 1959 ADB Table (increased by 15% for dismemberment benefit(s) and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%
(3) 1956 Inter-Company Hospital and Surgical and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%
(4) Prudential Major Medical table and 1958 CSO, 3 ½%
(5) 1964 Prudential Major Medical table and 1958 CSO, 3 ½%
(6) 1965 Prudential Major Medical table and 1958 CSO 3 ½%, 4 ½%, 6%
(7) 1964 Commissioners Disability table 3 ½%
(8) Long Term Care valued by the 1 year preliminary term method based on Milliman USA's Guidelines for LTC Claims costs and 1983 GAM or 1994 GAM and, 4%, 4 ½%, 5%, or 5 ½%
(9) 1985 CIDC table 3 ½%, 4%, 4 ½%, 5%, 5 ½%, 6%
(10) The Group Long Term Disability reserve basis is 1987 Commissioner's Group Disability Table with Modifications, 3 ¼%, 3½% ,4%, 4 ¼%, 4 ½%, 5%, 5 ¼%, 5 ½%, 5 ¾%, 6%, 6 ¼%, 6 ¾%
(11) 1994 GAM with projection 3.25%.

Note: Line 3 includes Long Term Care premium deficiency reserves in the amount of $312,319,074.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	20,170,088,680	5,275,518,309	1,413,275,110	4,166,962,139	5,489,084,343	3,825,248,779
2. Deposits received during the year	3,528,713,188	448,091,092	14,745,318	2,483,413,217	201,358,189	381,105,372
3. Investment earnings credited to the account	622,261,336	160,799,656	72,855,774	78,249,136	136,909,327	173,447,443
4. Other net change in reserves	14,517,059	14,517,059	0	0	0	0
5. Fees and other charges assessed	990,436	990,436	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	5,279,783,813	2,126,388,617	111,274,099	2,321,583,045	396,695,381	323,842,671
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	19,054,806,014	3,771,547,063	1,389,602,103	4,407,041,447	5,430,656,478	4,055,958,923
10. Reinsurance balance at the beginning of the year	98,647,046	0	0	0	0	98,647,046
11. Net change in reinsurance assumed	408,607,003	0	0	0	0	408,607,003
12. Net change in reinsurance ceded	379,800,172	0	0	0	0	379,800,172
13. Reinsurance balance at the end of the year (Lines 10+11-12)	127,453,877	0	0	0	0	127,453,877
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	19,182,259,891	3,771,547,063	1,389,602,103	4,407,041,447	5,430,656,478	4,183,412,800

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	2,483,433	0	127,552	386,637	0	0	0	1,171,100	0	0	798,144
	1.2 Reinsurance assumed	99,322,441	0	99,322,441	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	11,088,901	0	10,290,757	0	0	0	0	0	0	0	798,144
	1.4 Net	90,716,973	0	89,159,236	386,637	0	0	0	1,171,100	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	5,407,134	0	716,962	0	0	0	2,245,289	0	2,444,883	0	0
	2.12 Reinsurance assumed	9,360,893	781	9,360,112	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	7,676,840	781	7,420,112	0	0	0	255,947	0	0	0	0
	2.14 Net	7,091,187	0	(b) 2,656,962	(b) 0	0	(b) 0	(b) 1,989,342	0	2,444,883	0	0
2.2 Other	2.21 Direct	727,359,637	0	198,937,665	110	0	0	470,744,958	134,392	50,588,822	0	6,953,690
	2.22 Reinsurance assumed	132,700,372	254,510	127,827,776	0	0	0	4,430,386	0	187,700	0	0
	2.23 Reinsurance ceded	203,667,795	254,510	99,302,379	0	0	0	97,942,396	0	6,168,510	0	0
	2.24 Net	656,392,214	0	(b) 227,463,062	(b) 110	0	(b) 0	(b) 377,232,948	134,392	(b) 44,608,012	(b) 0	(b) 6,953,690
3. Incurred but unreported:												
	3.1 Direct	650,476,114	6,221,090	156,474,608	0	0	219,606	458,618,891	0	26,806,140	4,782	2,130,997
	3.2 Reinsurance assumed	119,838,562	435,476	105,837,909	0	0	0	13,308,128	0	257,049	0	0
	3.3 Reinsurance ceded	165,155,380	435,476	84,908,544	0	0	0	76,432,653	0	3,378,707	0	0
	3.4 Net	605,159,296	6,221,090	(b) 177,403,973	(b) 0	0	(b) 219,606	(b) 395,494,366	0	(b) 23,684,482	(b) 4,782	(b) 2,130,997
4. TOTALS	4.1 Direct	1,385,726,318	6,221,090	356,256,787	386,747	0	219,606	931,609,138	1,305,492	79,839,845	4,782	9,882,831
	4.2 Reinsurance assumed	361,222,268	690,767	342,348,238	0	0	0	17,738,514	0	444,749	0	0
	4.3 Reinsurance ceded	387,588,916	690,767	201,921,792	0	0	0	174,630,996	0	9,547,217	0	798,144
	4.4 Net	1,359,359,670	(a) 6,221,090	(a) 496,683,233	386,747	0	219,606	(a) 774,716,656	1,305,492	70,737,377	4,782	9,084,687

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 127,552 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 55,585,797 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 2,781,816,723 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 219,687,184 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	13,214,678,918	207,285,639	2,806,596,058	294,712,783	4,260,345	17,326	4,274,047,755	4,710,513,625	864,092,634	2,965	53,149,788
1.2 Reinsurance assumed	1,472,216,273	16,355,439	1,161,503,454	259,384,201	0	0	33,010,263	1,468,716	494,200	0	0
1.3 Reinsurance ceded	3,771,131,802	203,105,370	2,799,445,677	0	0	0	734,869,482	0	30,121,825	0	3,589,448
1.4 Net	(d) 10,915,763,389	20,535,708	1,168,653,835	554,096,984	4,260,345	17,326	3,572,188,536	4,711,982,341	834,465,009	2,965	49,560,340
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,385,726,318	6,221,090	356,256,787	386,747	0	219,606	931,609,138	1,305,492	79,839,845	4,782	9,882,831
2.2 Reinsurance assumed	361,222,268	690,767	342,348,238	0	0	0	17,738,514	0	444,749	0	0
2.3 Reinsurance ceded	387,588,916	690,767	201,921,792	0	0	0	174,630,996	0	9,547,217	0	798,144
2.4 Net	1,359,359,670	6,221,090	496,683,233	386,747	0	219,606	774,716,656	1,305,492	70,737,377	4,782	9,084,687
3. Amounts recoverable from reinsurers December 31, current year	64,575,285	0	46,313,000	0	0	0	11,336,205	0	6,926,080	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,353,590,334	1,955,931	240,717,151	1,705,283	0	220,166	1,033,678,730	(374,933)	67,526,105	7,199	8,154,702
4.2 Reinsurance assumed	321,345,226	257,154	302,630,139	0	0	0	17,940,209	0	517,724	0	0
4.3 Reinsurance ceded	364,619,998	257,154	167,016,661	0	0	0	192,042,362	0	4,460,803	0	843,018
4.4 Net	1,310,315,562	1,955,931	376,330,629	1,705,283	0	220,166	859,576,577	(374,933)	63,583,026	7,199	7,311,684
5. Amounts recoverable from reinsurers December 31, prior year	54,367,793	0	38,105,000	0	0	0	10,456,011	0	5,806,782	0	0
6. Incurred Benefits											
6.1 Direct	13,246,814,902	211,550,798	2,922,135,694	293,394,247	4,260,345	16,766	4,171,978,163	4,712,194,050	876,406,374	548	54,877,917
6.2 Reinsurance assumed	1,512,093,315	16,789,052	1,201,221,553	259,384,201	0	0	32,808,568	1,468,716	421,225	0	0
6.3 Reinsurance ceded	3,804,308,212	203,538,983	2,842,558,808	0	0	0	718,338,310	0	36,327,537	0	3,544,574
6.4 Net	10,954,600,005	24,800,867	1,280,798,439	552,778,448	4,260,345	16,766	3,486,448,421	4,713,662,766	840,500,062	548	51,333,343

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 2,165 in Line 1.1, $ (294,102) in Line 1.4.
$ 2,165 in Line 6.1, and $ (294,102) in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 49,113,838 in Line 1.1, $ 6,291,804 in Line 1.4.
$ 48,447,489 in Line 6.1, and $ 5,625,454 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(d) Includes $ 75,907,916 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	1,506,296	320,250	(1,186,046)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	14,191,179	6,784,006	(7,407,173)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	271,104	285,995	14,891
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	1,135,674,278	465,143,032	(670,531,246)
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	83,506,143	87,366,971	3,860,828
21.	Furniture and equipment, including health care delivery assets	116,403,569	126,786,255	10,382,686
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0
24.	Health care and other amounts receivable	24,310,312	40,502,889	16,192,577
25.	Aggregate write-ins for other than invested assets	7,076,498,013	6,920,070,888	(156,427,125)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	8,452,360,894	7,647,260,286	(805,100,608)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	8,452,360,894	7,647,260,286	(805,100,608)
	DETAILS OF WRITE-INS			
1101.		0	0	0
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid pension expense	6,497,057,062	6,403,168,437	(93,888,625)
2502.	Miscellaneous assets	516,863,574	369,849,331	(147,014,243)
2503.	Prepaid postretirement benefits	58,806,720	144,564,867	85,758,147
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,770,657	2,488,253	(1,282,404)
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,076,498,013	6,920,070,888	(156,427,125)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

The Prudential Insurance Company of America (the "Company"), domiciled in the state of New Jersey, prepares its statutory financial statements in accordance with accounting practices prescribed or permitted by the New Jersey Department of Banking and Insurance (the "Department"). Prescribed statutory accounting practices ("SAP") include publications of the National Association of Insurance Commissioners ("NAIC"), state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The Company records leasehold improvements as admitted assets. New Jersey law allows insurance companies domiciled in New Jersey to admit leasehold improvements as admitted assets. NAIC statutory accounting practices require non-admittance of leasehold improvements.

In 2004, one of the Company's insurance subsidiaries, Prudential Retirement and Annuity Company (PRIAC), received approval from its domiciliary insurance department (Connecticut) to record a deferred gain associated with an assumption reinsurance agreements between Connecticut General Life Insurance Company and PRIAC in the Interest Maintenance Reserve ("IMR") and to amortize the deferred gain in a manner consistent with those relevant annual statement instructions. Had the deferred gains been established as a liability limited to an amortization period of 10 years in accordance with the guidance of SSAP No.61, Life, Deposit-Type and Accident and Health Reinsurance ("SSAP No.61"), and not included in the IMR, it would have created a material distortion in the analysis of the adequacy of statutory reserves conducted annually by PRIAC's Appointed Actuary. Therefore, the permitted practice for this PICA subsidiary impacts its carrying value on PICA's balance sheet as indicated in the reconciliation below.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department is shown below:

	12/31/2012	12/31/2011
Net Income, New Jersey state basis	$1,382,350,159	$825,635,267
State Prescribed Practices (Income)	0	0
State Permitted Practices (Income)	0	0
Net Income, NAIC SAP	$1,382,350,159	$825,635,267
Statutory Surplus, New Jersey state basis	$8,698,881,726	$8,159,720,092
State Prescribed Practices (Surplus)		
Non-admit leasehold improvements	($38,951,113)	($36,627,180)
State Permitted Practices (Surplus)	0	0
Deferred gain amortization in insurance subsidiary	106,978,264	117,321,597
Statutory Surplus, NAIC SAP	$8,766,908,877	$8,240,414,509

1B. Use of Estimates

The preparation of financial statements in conformity with SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

1C. Accounting Policy

Asset values are stated principally as follows:

1) Cash includes cash on deposit and cash equivalents. Cash equivalents are short-term, highly liquid investments, with original maturities of three months or less, that are both readily convertible to known amounts of cash and so near their maturity that they represent insignificant risk of changes in value because of changes in interest rates.

   Short-term investments include money market funds and highly liquid debt instruments purchased with a remaining maturity of twelve months or less, excluding those investments classified as cash equivalents. They are stated at amortized cost, which approximates fair value.

2) Bonds, excluding loan-backed securities and structured securities, are stated primarily at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. A bond is other-than -temporarily impaired when it is probable that we will be unable to collect all contractual amounts due according to the contractual terms of the debt security in effect at the date of acquisition, or a decision has been made to sell the bond prior to its maturity at an amount below its carrying value, or we do not have the ability and intent to hold the investment until recovery. For other-than-temporary impairments of bonds, the cost basis of the bond is written down to fair value as a new cost basis and the amount of the write down is accounted for as a realized loss. Bonds rated NAIC 6 are generally carried at the lower of amortized cost or market value.

3) Common stocks include unaffiliated common stocks and investments in subsidiaries. See (7) below for information related to investments in subsidiaries. Unaffiliated common stocks are carried at fair value. Dividends are recognized in net investment income when earned.

4) Preferred stocks include unaffiliated preferred stocks and investments in subsidiaries. Preferred stocks rated by the NAIC are classified into six categories ranging from highest quality preferred stocks to those in or near default. Preferred stocks rated in the top three categories are generally valued at amortized cost while preferred stocks rated in the lower three categories are generally valued at lower of amortized cost or market .

NOTES TO FINANCIAL STATEMENTS

5) Mortgage loans on real estate are stated primarily at unpaid principal balances, net of unamortized premiums and discounts and impairments. Impaired loans are identified by management as loans in which a probability exists that all amounts due according to the contractual terms of the loan agreement will not be collected.

Interest received on impaired loans, including loans that were previously modified in a troubled debt restructuring, is generally either applied against the principal or reported as revenue, according to management's judgment as to the collectability of principal. Management discontinues accruing interest on impaired loans after the loans are 90 days delinquent as to principal or interest, or earlier when management has substantial doubts about collectability. When this interest is deemed uncollectible, it is reversed against interest income on loans for the current period. Generally, a loan is restored to accrual status only after all delinquent interest and principal are brought current and, in the case of loans where interest has been interrupted for a substantial period, a regular payment performance has been established. Real estate includes properties occupied by the Company and properties held for sale. Properties occupied by the Company are carried at cost less accumulated straight-line depreciation, encumbrances and permanent impairments in value. Properties held for sale are valued at lower of depreciated cost or fair value less encumbrances and estimated disposition costs.

6) Loan-backed and structured securities are primarily carried at amortized cost. For loan-backed and structured securities, the effective yield is based on estimated cash flows, including prepayment assumptions based on data from widely accepted third-party data sources or internal estimates. For high credit quality loan-backed and structured securities (those rated AA or above), cash flows are provided quarterly, and the amortized cost and effective yield of the security are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. The adjustments to amortized cost for those securities rated AA or above are recorded in accordance with the retrospective method. For loan-backed and structured securities rated below AA, the effective yield is adjusted prospectively for any changes in estimated cash flows.

Loan-backed and structured securities are other-than-temporarily impaired when we do not expect to recover the amortized cost basis of the investment, or we have the intent to sell the investment prior to recovery of its amortized cost basis, or we do not have the ability and intent to hold the investment until recovery. Where we do not expect to recover the amortized cost basis of the investment and we do not have the intent to sell and we have the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost basis, the amount of the other-than-temporary impairment recognized equals the difference between the security's amortized cost basis and the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate. If there is intent to sell the security or there is no intent or ability to retain the investment in the security for a period of time to recover the amortized cost basis, the other-than-temporary impairment recognized is the entire difference between the security's amortized cost and its fair value.

In the fourth quarter of 2009 the NAIC adopted rules which changed the methodology for determining the NAIC designations for non-agency residential mortgage-backed securities ("RMBS"), including asset-backed securities collateralized by sub-prime mortgages. Under the new rules, rather than being based on the rating of a third party rating agency, beginning December 31, 2009 the NAIC designations for such securities are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations as of December 31, 2009 was updated and utilized for reporting as of December 31, 2011 and December 31, 2012.

In the fourth quarter of 2010, the NAIC adopted rules which changed the methodology for determining the NAIC designations for commercial mortgage-backed securities, similar to the change in the fourth quarter of 2009 for RMBS. Under the new rules, rather than being based on the rating of a third party rating agency, beginning December 31, 2011 the NAIC designations for such securities are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized.

7) Investments in subsidiaries are accounted for using an equity method as defined in SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities ("SCA"), a Replacement of SSAP No. 88 ("SSAP No. 97"). Investments in insurance subsidiaries are recorded based on the underlying audited statutory equity of the respective entity's financial statements, adjusted for unamortized goodwill as provided for in SSAP No. 68, Business Combinations and Goodwill ("SSAP No. 68"). Investments in non-insurance subsidiaries that do not engage in certain transactions or activities, per paragraph 8b ii of SSAP No. 97 are recorded based on audited U.S. GAAP equity of the investee. The subsidiaries' change in net assets, excluding capital contributions and distributions, is included in "Change in net unrealized capital gains (losses)". Dividends or distributions received from the investee are recognized in net investment income when declared to the extent they are not in excess of undistributed accumulated earnings attributed to our investment. The subsidiaries are engaged principally in the business of life insurance and annuities.

8) Other invested assets include primarily the Company's investment in joint ventures, limited liability companies and other forms of partnerships. These investments are accounted for using an equity method as defined in SSAP No. 97. These entities are valued based on the underlying audited U.S. GAAP equity, or permitted alternative as defined in SSAP No. 48, of the investee.

9) Derivatives used by the Company include swaps, futures, forwards, and options and may be exchange-traded or contracted in the over-the-counter market. Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, surplus and other funds within "Miscellaneous liabilities: Derivatives" at their estimated fair value.

(10) The Company considers anticipated investment income when calculating its premium deficiency reserves in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts".

(11) Accident and health reserves represent the estimated value of the future payments, adjusted for contingencies and interest. The remaining reserves for active life reserves and unearned premiums are valued using the preliminary term method, gross premium valuation method, or a pro rata portion of gross premiums. Reserves are also held for amounts not yet due on hospital benefits and other coverages.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebates receivable.

(14) Repurchase agreements and reverse repurchase agreements are agreements between a seller and a buyer, whereby the seller of securities sells and simultaneously agrees to repurchase the same or substantially the same securities from the buyer at an agreed upon price and, usually, at a stated date. Repurchase agreements (securities sold under agreements to repurchase) are generally accounted as secured borrowings. The assets transferred are not removed from the balance sheet, the cash collateral

NOTES TO FINANCIAL STATEMENTS

received is invested and reported on balance sheet and accounted for based on the type of investment. An offsetting liability is reported in “Aggregate write-ins for liabilities”. For reverse repurchase agreements (securities purchased under agreements to resell), an asset is recorded in “Cash, cash equivalents, and short term” to reflect the receivable from the counterparty. Dollar repurchase agreements and reverse dollar repurchase agreements involve debt instruments that are pay-through securities collateralized with GNMA, FNMA and FHLMC and similar securities. The Company typically uses "to be announced" ("TBAs") securities in the dollar repurchase and reverse dollar repurchase agreements which are accounted for as derivatives. Dollar repurchase and reverse dollar repurchase agreements are reported in "Aggregate write-ins for invested assets" with the change in value reported as "Change in net unrealized capital gains". "Net realized capital gains (losses)" are recorded upon termination of the agreements.

(15) Securities lending transactions are transactions where the Company loans securities to a third party, primarily large brokerage firms. These transactions are accounted for as secured borrowings. Cash collateral received is invested and reported on balance sheet and accounted for based on the type of investment. An offsetting liability is reported in “Aggregate write-ins for liabilities”.

(16) Contract loans are stated at unpaid principal balances.

(17) Net realized capital gains/(losses) are computed using the specific identification method. Costs of investments are adjusted for impairments considered other than temporary. Interest rate related gains and losses are transferred to the IMR and amortized into net investment income over the expected remaining life of the investments sold.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The State of New Jersey requires that insurance companies domiciled in the State of New Jersey prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual (the "Manual"), subject to any deviations prescribed or permitted by the Department.

Accounting changes adopted to conform to the provisions of the Manual are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company’s strong capital position, the Company has decided not to obtain GAAP audits for 17 entities as of December 31, 2012 The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future fiscal years, the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus.

On January 1, 2011, the Company adopted changes to SSAP No. 43 “Loan-Backed and Structured Securities” (“SSAP No. 43R ”) that expanded the definition of loan-backed and structured securities. As a result, more securities are subject to the accounting and disclosure requirements of SSAP No. 43R. The adoption of SSAP No. 43R caused certain reclassifications within the Company's Schedule D, but did not have a material impact on the Company’s net income or capital and surplus.

Effective December 31, 2011, the Company adopted the disclosure clarifications in SSAP No. 5R, “Liabilities, Contingencies, and Impairment of Assets - Revised” which enhanced the information that must be provided regarding the terms of each guarantee, including; the nature of the guarantee, ultimate impact to the financial statements, current status of the payment or performance risk, the maximum potential of future payments that could be required, current carrying value of the liability, and the nature of any recourse provisions. See Note 14A for disclosures related to guarantees.

Effective January 1, 2012, the Company adopted SSAP No. 101, “Income Taxes, A Replacement of SSAP No. 10R and SSAP No. 10”. SSAP No. 101 contains changes to accounting for current and deferred federal and foreign income taxes, effective on January 1, 2012. This guidance provides that the deferred tax asset admissibility guidance is no longer elective, and the reversal and surplus limitation parameters in the admissibility tests are determined based on the risk based capital level (or other metrics). It also requires that gross deferred tax assets be reduced by a statutory valuation allowance if it is more likely than not that some portion or all of the gross deferred tax assets will not be realized. Finally, the guidance sets a more likely than not threshold for the recording of contingent tax liabilities. The cumulative impact of adopting this pronouncement is a decrease to surplus of $95 million, which is reflected through the Summary of Operations line 41 (Change in nonadmitted assets), and line 49 (Cumulative effect of changes in accounting principles).

In the first quarter of 2012, the Company determined that its liabilities for accrued taxes, licenses, and fees have been overstated by state contingent taxes accrued prior to 2005. During the first quarter of 2012, the liability was reduced and a $53 million adjustment was recorded through line 53, "Aggregate write-ins for gains and losses to surplus" in the Summary of Operations page. In the second and third quarters of 2012, the Company also recorded a prior year adjustment to line 53 to increase by $99 million reserves for estimated payments arising from use of new Social Security Master Death File matching criteria to identify deceased policy and contract holders. During the initial calculation of the reserve in the third quarter of 2011, the Company excluded certain life policies in extended term status from the analysis used to identify potential claims. In the fourth quarter of 2012, the Company recorded an increase of $39 million in recorded liabilities for certain employee benefits based on a review of the consistency of recognition, of such liabilities across PFI which should have been recorded in prior years. Together, these three prior year adjustments totaling ($85) million are recorded on line 5304, "Aggregate write-ins for gains and losses to surplus- Correction related to prior year" in the 2012 Summary of Operations page.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

On April 1, 2004, the Company purchased the retirement business of CIGNA Corporation for $2.12 billion, including $2.10 billion of cash consideration and $21 million of transaction costs. The acquisition of this business included the purchase by the Company of all the shares of CIGNA Life Insurance Company ("CIGNA Life"), which became a wholly-owned subsidiary of the Company. Prior to the acquisition, CIGNA Life entered into reinsurance arrangements with wholly-owned subsidiaries of CIGNA Corporation (collectively, "CIGNA") to effect the transfer of the retirement business included in the transaction to

NOTES TO FINANCIAL STATEMENTS

CIGNA Life. Subsequent to its acquisition, the Company changed the name of CIGNA Life to Prudential Retirement Insurance and Annuity Company ("PRIAC").

Goodwill from the purchase as of December 31, 2012 was $121 million. Goodwill amortization related to the purchase was $77 million for the period ending December 31, 2012. The non-admitted portion of goodwill for the period ending December 31, 2012 was $0.

3B. Statutory Merger

The Company had no statutory mergers during 2012 and 2011.

3C. Assumption Reinsurance

There was no goodwill resulting from assumption reinsurance during 2012 and 2011.

3D. Impairment Loss

The Company did not recognize impairment losses from business combinations or goodwill resulting from assumption reinsurance during 2012 or 2011.

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2012 or 2011.

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2012 were: Farm loans 5.86% and 3.50%; City loans 6.25% and 2.46%. There were no purchase money mortgages loaned during the year.

(2) As of December 31, 2012, the Company reduced interest rates of outstanding mortgage loans as follows:

3% $ 12,336,837 , number 2

2% $ 4,639,911 , number 1

1% $ 0 , number 0

(3) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States, Mexico, and Europe with the largest concentrations in California (30.32%), and New York (11.26%).

Impaired mortgage loans and the related allowance for losses were as follows:

	12/31/2012	12/31/2011
(4) As of year end, the Company held mortgages with interest more than 180	$0	$0
days past due with a recorded investment, excluding accrued interest	$0	$0
a. Total interest due on mortgages with interest more than 180 days past due	$0	$0
(5) Taxes, assessments and any amounts advanced and not included in the		
mortgage loan total	$0	$0
(6) Current year impaired loans with a related allowance for credit losses	$7,990,850	$14,937,525
a. Related allowance for credit losses	$2,400,447	$522,317
(7) Impaired Mortgage loans without an allowance for credit losses	$283,838	$394,983
(8) Average recorded investment in impaired loans	$4,902,763	$48,568,830
(9) Interest income recognized during the period the loans were impaired	$58,917	$1,011,872
(10) Amount of interest income recognized on a cash basis during the		
period the loans were impaired	$58,917	$1,011,872
(11) Allowance for credit losses:		
a. Balance at beginning of period	$522,318	$6,903,558
b. Additions charged to operations	2,400,447	0
c. Direct write-downs charged against the allowance	0	4,375,142
d. Recoveries of amounts previously charged off	522,318	2,006,098
e. Balance at end of period	$2,400,447	$522,318

The Company has no direct investments in mezzanine real estate loans.

(12) The Company recognizes interest income on its impaired loans upon receipt.

NOTES TO FINANCIAL STATEMENTS

5B. Debt Restructuring

Restructured mortgage loans were as follows:

	12/31/2012	12/31/2011
(1) Total recorded investment in restructuring loans	$44,177,493	$13,837,524
(2) Total related realized capital losses	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

(4) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. Interest income on non-performing loans is generally recognized on a cash basis.

5C. Reverse Mortgages

The Company did not have reverse mortgages during 2012 or 2011.

5D. Loan-Backed Securities

(1) The Company has elected to use the book value as of January 1, 1994 as the cost for applying the retrospective adjustment method to securities purchased prior to that date. Prepayment assumptions for loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

(2) As of December 31, 2012, the Company has no loan-backed securities, within the scope of SSAP No 43R, with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded since the adoption of SSAP No. 43R in the third quarter of 2009.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
00441YAC6	$30,953,872	$30,767,562	$186,310	$30,767,562	$21,802,924	3Q09
004421GV9	110,969	64,452	46,517	64,452	10,557	3Q09
04541GDT6	534,952	529,864	5,088	529,864	256,898	3Q09
04541GGC0	3,914,762	3,759,452	155,310	3,759,452	2,676,906	3Q09
055683AC0	16,654,828	16,624,176	30,652	16,624,176	13,476,055	3Q09
126671PH3	352,279	38,345	313,933	38,345	4,443	3Q09
12667FDC6	68,740	67,966	773	67,966	67,505	3Q09
126685DW3	3,417,864	3,059,095	358,769	3,059,095	2,903,746	3Q09
12669GXP1	1,435,556	1,074,368	361,188	1,074,368	1,072,496	3Q09
152314GS3	3,745,818	3,716,913	28,905	3,716,913	1,864,654	3Q09
17307GUT3	9,876,374	9,602,429	273,946	9,602,429	3,754,922	3Q09
22540VCT7	2,756,913	2,681,852	75,061	2,681,852	1,981,054	3Q09
22541QDW9	5,790,699	5,300,661	490,038	5,300,661	4,559,491	3Q09
294751BQ4	1,554,084	1,368,136	185,949	1,368,136	515,310	3Q09
31659YAB0	16,223,499	14,540,343	1,683,156	14,540,343	10,556,925	3Q09
32027NHL8	234,988	52,253	182,735	52,253	34,137	3Q09
35729PDE7	820,966	769,127	51,840	769,127	292,685	3Q09
36228FNQ5	210,298	167,453	42,845	167,453	94,753	3Q09
367910AU0	14,447,998	13,983,293	464,705	13,983,293	11,015,977	3Q09
40430XAJ2	9,923,110	9,882,850	40,260	9,882,850	4,993,705	3Q09
40430YAC5	18,967,248	18,966,868	379	18,966,868	15,462,846	3Q09
40431MAJ5	19,700,000	19,686,959	13,041	19,686,959	12,464,916	3Q09
40431MAL0	3,950,460	3,950,352	108	3,950,352	1,374,847	3Q09
46628TAC5	23,854,782	23,396,556	458,227	23,396,556	21,161,279	3Q09
542514LJ1	9,492,102	8,886,219	605,883	8,886,219	6,311,603	3Q09
54251TAD1	2,541,616	2,476,436	65,181	2,476,436	1,647,587	3Q09
57645JAC3	17,165,771	16,968,642	197,129	16,968,642	10,351,933	3Q09
59020VAD5	12,860,000	11,400,236	1,459,764	11,400,236	5,516,247	3Q09
61746RAH4	3,482,295	2,768,218	714,078	2,768,218	1,455,302	3Q09
61746RBD2	2,070,458	1,926,181	144,277	1,926,181	1,130,351	3Q09
61746RDN8	789,730	773,562	16,168	773,562	401,121	3Q09
61746WLM0	7,797,084	7,390,564	406,520	7,390,564	5,929,084	3Q09
64352VCS8	3,646,576	3,533,354	113,223	3,533,354	2,870,349	3Q09

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
65536HCS5	2,706,699	2,679,769	26,930	2,679,769	1,214,930	3Q09
74836YAB6	14,115,000	13,313,423	801,577	13,313,423	7,040,896	3Q09
749238AD3	2,500,000	2,360,380	139,620	2,360,380	561,846	3Q09
759676AG4	19,700,000	17,271,601	2,428,399	17,271,601	11,488,741	3Q09
759676AH2	7,900,000	6,948,176	951,824	6,948,176	4,052,965	3Q09
759676AJ8	17,770,680	17,356,179	414,501	17,356,179	11,580,819	3Q09
83612CAE9	1,400,000	1,241,827	158,173	1,241,827	568,671	3Q09
84751PKA6	2,170,208	2,114,107	56,101	2,114,107	1,684,254	3Q09
86358RZ75	507,490	348,108	159,382	348,108	225,490	3Q09
86359ACR2	5,445,444	5,329,832	115,611	5,329,832	5,557,054	3Q09
00075QAF9	6,107,238	4,290,458	1,816,780	4,290,458	2,497,251	4Q09
00075WAP4	38,777,144	36,213,610	2,563,535	36,213,610	27,265,827	4Q09
00105HDZ6	2,065,204	1,714,548	350,657	1,714,548	1,466,059	4Q09
004421DB6	828,716	703,431	125,285	703,431	457,929	4Q09
004421KX0	20,184,177	17,485,009	2,699,168	17,485,009	13,008,084	4Q09
004421MF7	5,970,295	5,425,567	544,728	5,425,567	3,054,371	4Q09
004421YV9	5,964,025	5,428,738	535,287	5,428,738	3,170,277	4Q09
004422AD3	39,224,801	37,565,456	1,659,346	37,565,456	25,115,048	4Q09
00442EAF2	14,621,751	14,482,911	138,840	14,482,911	10,425,207	4Q09
00442LAB5	14,930,551	11,271,632	3,658,919	11,271,632	8,505,313	4Q09
00442LAC3	34,241,347	27,686,950	6,554,397	27,686,950	18,455,645	4Q09
00442LAE9	5,967,984	4,851,198	1,116,785	4,851,198	3,213,112	4Q09
00442UAC3	11,714,510	10,286,423	1,428,087	10,286,423	5,747,154	4Q09
00442VAE7	3,308,722	3,038,605	270,118	3,038,605	1,610,404	4Q09
00443KAD2	16,791,851	16,020,700	771,151	16,020,700	11,773,103	4Q09
00443LAC2	13,585,778	12,195,347	1,390,431	12,195,347	8,285,543	4Q09
00764MAC1	5,562,097	5,336,691	225,406	5,336,691	4,231,022	4Q09
03072SBE4	2,815,814	2,799,690	16,123	2,799,690	1,853,462	4Q09
03072SDF9	7,323,082	7,087,586	235,496	7,087,586	5,100,297	4Q09
03072SDK8	16,020,166	15,476,863	543,303	15,476,863	13,512,827	4Q09
03072SEZ4	1,685,475	1,556,526	128,948	1,556,526	956,600	4Q09
040104BH3	2,417,237	2,394,826	22,411	2,394,826	1,323,235	4Q09
040104DR9	270,751	261,287	9,464	261,287	164,380	4Q09
040104EP2	1,105,990	1,073,777	32,212	1,073,777	797,909	4Q09
04013BAB8	12,335,474	8,772,292	3,563,182	8,772,292	6,506,704	4Q09
04541GEM0	2,039,372	1,956,063	83,309	1,956,063	1,286,175	4Q09
04541GFN7	719,432	679,522	39,910	679,522	301,765	4Q09
04541GHM7	1,522,146	1,317,960	204,186	1,317,960	1,064,099	4Q09
04541GPJ5	19,252,438	18,168,920	1,083,518	18,168,920	10,846,464	4Q09
04542BBN1	1,093,154	934,270	158,884	934,270	530,211	4Q09
04542BKT8	11,881,369	10,866,242	1,015,126	10,866,242	6,080,699	4Q09
05115EAB6	40,241,048	35,999,530	4,241,518	35,999,530	36,746,673	4Q09
05948KJ26	11,471,469	11,089,151	382,318	11,089,151	9,902,317	4Q09
05950BBG8	7,300,990	7,010,450	290,540	7,010,450	5,231,664	4Q09
073855AB4	25,076,162	23,479,550	1,596,612	23,479,550	14,846,302	4Q09
073879KD9	1,493,517	1,463,594	29,923	1,463,594	827,402	4Q09
084374AC1	1,606,811	540,600	1,066,211	540,600	450,000	4Q09
12464YAB5	5,090,419	4,893,333	197,086	4,893,333	2,806,125	4Q09
12465MAB0	19,328,477	16,587,248	2,741,229	16,587,248	10,697,227	4Q09
12506YAT6	2,366,411	2,027,994	338,417	2,027,994	1,211,670	4Q09
12506YBF5	2,114,714	1,830,280	284,434	1,830,280	1,171,830	4Q09
12666TAD8	25,344,555	23,174,892	2,169,663	23,174,892	17,701,206	4Q09
12666VAD3	15,529,536	13,233,182	2,296,354	13,233,182	6,828,150	4Q09
126670WD6	326,368	241,660	84,708	241,660	148,480	4Q09
126671RF5	6,265,202	5,818,384	446,819	5,818,384	4,449,937	4Q09
126673GS5	4,000,000	3,928,028	71,972	3,928,028	379,621	4Q09
126684AD1	26,542,928	22,210,881	4,332,046	22,210,881	15,274,175	4Q09
126684AE9	762,986	622,916	140,070	622,916	423,146	4Q09
12668NAD9	19,915,565	18,583,019	1,332,547	18,583,019	10,808,213	4Q09
12668NAE7	2,799,845	2,570,073	229,772	2,570,073	1,365,902	4Q09
152314DS6	2,466,192	2,332,738	133,454	2,332,738	1,025,351	4Q09

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
17307GWR5	2,864,035	2,863,539	496	2,863,539	2,497,062	4Q09
17309BAC1	7,656,596	7,288,860	367,735	7,288,860	6,058,670	4Q09
17309BAD9	7,577,741	7,214,728	363,013	7,214,728	6,091,848	4Q09
17309BAE7	25,453,601	24,390,281	1,063,320	24,390,281	19,189,831	4Q09
17309NAL5	2,967,468	1,105,848	1,861,620	1,105,848	507,900	4Q09
17310EAM0	3,433,349	1,956,382	1,476,967	1,956,382	501,576	4Q09
17310EAN8	3,126,049	1,521,353	1,604,695	1,521,353	629,785	4Q09
17310NAM0	489,785	426,900	62,885	426,900	133,940	4Q09
17310NAN8	777,846	620,287	157,558	620,287	233,259	4Q09
17310VAB6	20,485,241	18,370,389	2,114,852	18,370,389	12,863,562	4Q09
20779MAN8	204,096	169	203,927	169	8,537	4Q09
22541NHH5	4,665,546	4,635,150	30,396	4,635,150	4,315,118	4Q09
225458BM9	2,991,537	1,503,510	1,488,027	1,503,510	1,481,400	4Q09
23242EAD1	20,982,433	19,203,159	1,779,274	19,203,159	14,406,990	4Q09
23245CAE0	13,731,065	12,513,723	1,217,342	12,513,723	6,683,513	4Q09
294754AT3	479,038	302,545	176,493	302,545	253,378	4Q09
30246QCP6	6,022,659	5,462,114	560,545	5,462,114	2,702,875	4Q09
316599AC3	17,891,348	16,750,800	1,140,548	16,750,800	9,217,798	4Q09
316599AD1	9,094,176	8,851,222	242,954	8,851,222	4,967,902	4Q09
31659EAC2	2,424,811	2,315,344	109,467	2,315,344	1,675,637	4Q09
31659TCC7	4,517,314	4,515,079	2,234	4,515,079	4,051,661	4Q09
32027EAE1	21,120,451	20,964,328	156,123	20,964,328	15,609,111	4Q09
32027NEE7	1,593,788	1,114,876	478,911	1,114,876	796,313	4Q09
32028HAE3	18,541,216	14,345,693	4,195,524	14,345,693	7,478,911	4Q09
32028TAD9	44,643,868	41,348,655	3,295,213	41,348,655	30,144,633	4Q09
32029AAD9	41,948,580	39,740,087	2,208,494	39,740,087	29,462,041	4Q09
32113JAW5	3,112,140	3,110,746	1,395	3,110,746	1,296,579	4Q09
32115BAB6	23,550,541	20,736,208	2,814,334	20,736,208	8,574,153	4Q09
35729PKT6	3,000,808	2,855,547	145,261	2,855,547	945,460	4Q09
35729QAD0	23,217,000	20,161,107	3,055,893	20,161,107	13,895,283	4Q09
35729VAE7	13,635,932	12,391,662	1,244,271	12,391,662	8,182,423	4Q09
36228FKP0	8,805,219	8,737,432	67,787	8,737,432	5,483,937	4Q09
362334PK4	14,150,103	13,771,530	378,573	13,771,530	7,049,375	4Q09
3623414S5	11,724,477	11,623,304	101,173	11,623,304	5,875,341	4Q09
36244KAE5	25,224,582	23,842,530	1,382,052	23,842,530	10,156,506	4Q09
40430FAD4	4,345,784	3,941,055	404,729	3,941,055	2,451,168	4Q09
40430KAH4	896,261	728,414	167,846	728,414	304,905	4Q09
40430MAC1	16,493,262	14,973,419	1,519,843	14,973,419	10,678,046	4Q09
40430RAD8	14,838,663	11,696,055	3,142,608	11,696,055	7,262,838	4Q09
40430TAB8	20,190,000	17,873,581	2,316,419	17,873,581	11,282,790	4Q09
437084RU2	2,649,049	2,648,975	74	2,648,975	1,852,314	4Q09
437084RX6	1,569,433	1,550,288	19,145	1,550,288	915,619	4Q09
44328BAD0	14,064,224	12,552,527	1,511,698	12,552,527	8,263,051	4Q09
45073DAB4	28,609,634	25,296,277	3,313,357	25,296,277	17,789,865	4Q09
46602UAB4	39,449,562	36,940,405	2,509,157	36,940,405	30,494,873	4Q09
46602WAC8	2,410,560	2,202,958	207,602	2,202,958	1,674,990	4Q09
46626LGF1	8,496,928	7,263,031	1,233,897	7,263,031	4,271,016	4Q09
46626LHA1	22,796,380	20,047,177	2,749,203	20,047,177	15,150,394	4Q09
46626LHU7	7,900,927	7,525,359	375,569	7,525,359	4,440,028	4Q09
46629KAD1	19,789,709	18,462,750	1,326,959	18,462,750	14,342,976	4Q09
46629KAF6	5,532,747	5,057,420	475,327	5,057,420	3,396,373	4Q09
46629QAU0	13,300,000	11,965,944	1,334,057	11,965,944	6,803,995	4Q09
55291KAC1	17,318,253	16,451,706	866,547	16,451,706	8,432,160	4Q09
57643GAD9	12,169,539	10,761,646	1,407,893	10,761,646	7,961,839	4Q09
57643LAN6	2,626,388	2,267,990	358,398	2,267,990	2,417,497	4Q09
57643LNF9	8,332,613	8,181,902	150,711	8,181,902	5,544,407	4Q09
576455AB5	22,050,000	21,957,809	92,191	21,957,809	15,455,168	4Q09
57645JAB5	14,526,136	14,273,133	253,003	14,273,133	9,568,160	4Q09
59020U4M4	30,860,904	30,557,845	303,059	30,557,845	21,383,675	4Q09
59020UQW8	10,049,413	8,794,740	1,254,673	8,794,740	6,831,598	4Q09
590238AA9	39,897,108	37,061,124	2,835,983	37,061,124	25,814,034	4Q09

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
590238AB7	18,149,072	15,879,830	2,269,243	15,879,830	9,547,698	4Q09
59023AAD8	45,794,391	41,511,453	4,282,938	41,511,453	26,252,029	4Q09
59025CAC4	35,943,356	32,666,179	3,277,177	32,666,179	20,073,399	4Q09
61744CBX3	3,481,432	3,149,107	332,326	3,149,107	2,343,373	4Q09
61744CEV4	4,136,440	3,985,313	151,127	3,985,313	3,752,745	4Q09
61744CJW7	2,530,558	2,325,576	204,981	2,325,576	2,086,122	4Q09
61744CUT1	11,601,146	10,549,587	1,051,559	10,549,587	6,541,476	4Q09
61744CWL6	23,205,348	22,985,122	220,225	22,985,122	11,551,736	4Q09
61745MPN7	554,130	509,877	44,253	509,877	292,990	4Q09
61745MPP2	345,477	181,347	164,130	181,347	134,966	4Q09
617463AB0	18,784,687	16,838,761	1,945,926	16,838,761	11,759,984	4Q09
61746RAC5	2,313,223	1,933,769	379,454	1,933,769	1,222,665	4Q09
61746RBE0	293,150	156,790	136,360	156,790	123,671	4Q09
61746RBW0	4,933,149	4,293,527	639,622	4,293,527	2,860,628	4Q09
61746RDY4	493,181	452,631	40,550	452,631	272,921	4Q09
61746RHT1	3,307,674	3,304,920	2,754	3,304,920	1,871,964	4Q09
61746WA83	2,549,087	2,543,122	5,965	2,543,122	1,471,308	4Q09
61746WF62	170,568	135,248	35,319	135,248	92,292	4Q09
61746WF70	381,517	233,900	147,617	233,900	181,807	4Q09
61746WHY9	2,162,634	2,147,451	15,183	2,147,451	1,531,348	4Q09
61746WVT4	1,258,196	1,073,517	184,679	1,073,517	664,452	4Q09
61746WWB2	1,782,833	1,598,929	183,905	1,598,929	1,074,112	4Q09
61746WWC0	615,739	539,710	76,030	539,710	373,938	4Q09
61746WWL0	793,363	556,508	236,855	556,508	259,229	4Q09
61748BAD6	17,755,738	17,056,326	699,412	17,056,326	10,203,954	4Q09
61749HAE0	28,669,776	25,825,514	2,844,261	25,825,514	15,014,584	4Q09
61749KAD5	12,203,976	10,525,695	1,678,280	10,525,695	8,607,988	4Q09
61749QAD2	8,972,737	8,494,241	478,495	8,494,241	6,381,325	4Q09
61751QAB1	25,000,000	24,140,850	859,150	24,140,850	16,371,878	4Q09
617526AE8	2,670,591	2,331,111	339,480	2,331,111	1,387,031	4Q09
61752UAB1	45,000,000	44,318,700	681,300	44,318,700	24,509,932	4Q09
61753EAD2	6,912,480	6,452,448	460,032	6,452,448	3,824,809	4Q09
61755CAB8	20,000,000	18,621,900	1,378,100	18,621,900	9,353,371	4Q09
638728AA3	22,352,078	17,811,888	4,540,189	17,811,888	13,073,624	4Q09
64352VFE6	2,517,780	2,485,958	31,822	2,485,958	1,060,240	4Q09
65536QAD0	47,118,477	44,658,912	2,459,564	44,658,912	26,498,251	4Q09
65537NAB0	26,766,268	23,431,636	3,334,632	23,431,636	18,816,177	4Q09
68389FJZ8	6,346,597	5,330,171	1,016,426	5,330,171	2,259,561	4Q09
68402CAD6	13,500,565	12,159,555	1,341,010	12,159,555	7,496,762	4Q09
68403HAC6	50,012,915	45,523,885	4,489,030	45,523,885	24,111,493	4Q09
73316PDB3	2,667,000	2,614,975	52,025	2,614,975	1,547,180	4Q09
73316TAE2	2,385,873	1,011,013	1,374,860	1,011,013	418,546	4Q09
743844CA8	1,854,349	1,715,913	138,436	1,715,913	1,102,023	4Q09
74681@AK5	444,249	31,447	412,802	31,447	524,018	4Q09
748351AR4	12,479,188	10,881,087	1,598,101	10,881,087	7,756,378	4Q09
74924NAC1	22,460,423	21,827,218	633,206	21,827,218	10,605,093	4Q09
74924WAC1	28,438,890	25,544,430	2,894,460	25,544,430	15,312,122	4Q09
74927UAZ1	13,204,415	13,195,320	9,095	13,195,320	10,393,869	4Q09
75157DAB0	9,947,394	9,232,091	715,303	9,232,091	5,808,603	4Q09
75970HAJ9	17,465,624	15,742,948	1,722,676	15,742,948	10,635,517	4Q09
760985PC9	793,868	749,311	44,557	749,311	601,642	4Q09
76110VRD2	10,823,385	9,410,582	1,412,803	9,410,582	6,917,661	4Q09
76110W3T1	2,823,075	2,821,711	1,364	2,821,711	977,475	4Q09
76110WF27	2,357,063	2,119,906	237,157	2,119,906	1,504,650	4Q09
76110WTB2	2,801,000	2,601,539	199,461	2,601,539	1,528,600	4Q09
76112BED8	15,218,714	13,415,737	1,802,977	13,415,737	8,223,101	4Q09
805564PF2	451,198	402,359	48,839	402,359	229,412	4Q09
805564PN5	3,841,229	3,748,958	92,271	3,748,958	2,299,233	4Q09
805564QW4	3,816,944	3,707,051	109,892	3,707,051	2,157,889	4Q09
805564RN3	14,860,477	14,163,375	697,102	14,163,375	12,842,721	4Q09
80556YAC9	25,670,000	24,210,147	1,459,853	24,210,147	17,607,356	4Q09

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
81375WJT4	17,358,583	17,296,220	62,363	17,296,220	16,068,462	4Q09
81375WJU1	4,259,970	4,185,667	74,303	4,185,667	1,959,685	4Q09
81375WKD7	16,513,612	15,232,540	1,281,072	15,232,540	12,794,208	4Q09
813765AC8	10,596,417	10,459,684	136,734	10,459,684	6,284,108	4Q09
81376YAD3	309,331	297,610	11,721	297,610	224,951	4Q09
81377AAD4	8,099,651	7,777,480	322,171	7,777,480	5,197,169	4Q09
81378EAB9	20,189,910	19,135,644	1,054,266	19,135,644	12,017,137	4Q09
81378GAC2	798,074	784,351	13,723	784,351	554,880	4Q09
83611DAB4	30,386,467	28,117,720	2,268,747	28,117,720	17,077,125	4Q09
83611DAC2	28,585,461	26,588,778	1,996,683	26,588,778	15,607,728	4Q09
83611XAD6	19,672,500	18,684,053	988,447	18,684,053	11,217,113	4Q09
83611YAE2	9,675,370	8,635,296	1,040,074	8,635,296	3,984,365	4Q09
83611YAF9	1,407,486	568,877	838,609	568,877	312,526	4Q09
84751PLM9	3,252,579	2,814,113	438,466	2,814,113	2,161,080	4Q09
84751PLP2	1,990,082	1,780,308	209,774	1,780,308	1,354,800	4Q09
84752BAC3	9,586,230	8,849,143	737,087	8,849,143	5,178,986	4Q09
86358EBX3	834,279	711,103	123,176	711,103	613,665	4Q09
86358EE69	28,217,511	27,281,251	936,260	27,281,251	20,986,014	4Q09
86359AFD0	4,548,348	4,302,900	245,448	4,302,900	3,623,150	4Q09
86361EAG6	13,075,539	9,133,720	3,941,819	9,133,720	5,660,175	4Q09
87246AAM0	19,454,158	4,128,619	15,325,539	4,128,619	3,920,983	4Q09
93934XAB9	119,401	103,787	15,614	103,787	91,798	4Q09
967832AD8	59,013	0	59,013	0	1	4Q09
00075QAF9	4,268,236	3,214,505	1,053,731	3,214,505	1,122,665	1Q10
00075WAP4	36,113,579	35,199,252	914,327	35,199,252	22,527,810	1Q10
004421DB6	687,079	655,705	31,374	655,705	309,271	1Q10
00442EAF2	14,503,651	14,503,651	0	14,503,651	7,888,374	1Q10
00442LAB5	8,973,610	8,708,978	264,632	8,708,978	5,771,745	1Q10
00442LAC3	27,611,439	26,347,150	1,264,289	26,347,150	17,436,320	1Q10
00442LAE9	4,842,006	4,619,343	222,662	4,619,343	3,071,534	1Q10
00442UAC3	10,262,211	10,287,012	(24,800)	10,287,012	5,997,814	1Q10
00442UAD1	7,715,235	7,695,124	20,111	7,695,124	4,023,920	1Q10
00442VAE7	3,039,051	3,017,659	21,392	3,017,659	1,539,777	1Q10
00443KAD2	15,833,420	15,811,544	21,876	15,811,544	11,664,758	1Q10
00443LAC2	12,170,097	12,084,641	85,456	12,084,641	7,396,330	1Q10
00764MAC1	5,202,140	5,218,329	(16,189)	5,218,329	3,337,545	1Q10
03072SBE4	2,709,040	2,704,373	4,667	2,704,373	1,731,797	1Q10
03072SDF9	7,059,582	6,934,157	125,425	6,934,157	5,357,340	1Q10
03072SDK8	14,960,814	14,861,142	99,672	14,861,142	12,095,386	1Q10
03072SEZ4	1,473,339	1,461,887	11,453	1,461,887	779,393	1Q10
040104AD3	4,238,214	4,233,010	5,203	4,233,010	4,070,383	1Q10
040104AE1	6,942,539	6,774,530	168,009	6,774,530	6,047,992	1Q10
040104BH3	2,390,201	2,328,640	61,561	2,328,640	939,949	1Q10
040104EP2	1,075,827	1,052,868	22,959	1,052,868	598,900	1Q10
04013BAB8	7,834,714	7,309,377	525,337	7,309,377	4,848,807	1Q10
04541GDT6	1,406,876	1,378,823	28,053	1,378,823	453,046	1Q10
04541GEM0	1,859,203	1,811,733	47,470	1,811,733	1,022,464	1Q10
04541GFN7	664,591	641,494	23,097	641,494	240,064	1Q10
04541GHM7	1,273,968	1,260,286	13,682	1,260,286	963,998	1Q10
04542BBN1	926,806	934,994	(8,188)	934,994	399,279	1Q10
04542BJQ6	89,322	88,503	819	88,503	44,088	1Q10
04544QAC1	23,379,974	22,538,412	841,562	22,538,412	16,636,884	1Q10
05948KJ26	10,766,341	10,743,488	22,853	10,743,488	9,712,162	1Q10
05950BBG8	6,673,767	6,648,902	24,865	6,648,902	6,343,065	1Q10
073855AB4	23,480,881	23,394,181	86,700	23,394,181	15,191,293	1Q10
073879KD9	1,463,341	1,445,074	18,267	1,445,074	813,501	1Q10
073879KR8	3,488,017	3,451,420	36,597	3,451,420	2,617,634	1Q10
12464YAB5	4,896,418	4,659,006	237,412	4,659,006	2,684,361	1Q10
12465MAB0	16,532,467	15,544,859	987,608	15,544,859	9,306,619	1Q10
12506YAT6	2,027,824	1,843,731	184,093	1,843,731	549,341	1Q10
12666TAD8	16,895,328	16,825,604	69,723	16,825,604	8,325,190	1Q10

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
12666VAD3	13,268,786	12,516,196	752,590	12,516,196	5,817,710	1Q10
126670WD6	241,801	219,500	22,301	219,500	72,648	1Q10
126671RF5	5,811,512	5,706,214	105,297	5,706,214	3,740,886	1Q10
126671XT8	935,924	933,938	1,985	933,938	250,229	1Q10
126673GS5	3,926,783	3,599,248	327,535	3,599,248	1,163,198	1Q10
126684AE9	566,660	573,005	(6,345)	573,005	301,898	1Q10
12668NAE7	2,567,386	2,465,721	101,665	2,465,721	1,102,108	1Q10
152314DS6	2,316,282	1,989,422	326,860	1,989,422	1,041,814	1Q10
161542DP7	3,617,294	3,582,309	34,986	3,582,309	1,779,264	1Q10
17309NAL5	1,074,471	968,184	106,287	968,184	607,968	1Q10
17310EAK4	5,202,186	4,420,571	781,615	4,420,571	964,213	1Q10
17310EAL2	3,856,949	1,842,579	2,014,369	1,842,579	620,941	1Q10
17310EAM0	1,932,315	1,326,849	605,467	1,326,849	501,959	1Q10
17310EAN8	1,493,087	1,076,044	417,043	1,076,044	452,302	1Q10
17310NAK4	989,784	851,828	137,957	851,828	180,225	1Q10
17310NAL2	552,401	400,336	152,065	400,336	148,721	1Q10
17310NAM0	418,825	314,233	104,592	314,233	133,953	1Q10
17310NAN8	603,319	478,037	125,282	478,037	233,149	1Q10
17310VAB6	18,293,897	18,371,431	(77,534)	18,371,431	13,425,009	1Q10
22540VXD9	281,692	327,127	(45,434)	327,127	180,895	1Q10
23242EAD1	19,140,451	18,891,558	248,893	18,891,558	9,542,993	1Q10
23245CAE0	12,499,513	12,092,936	406,577	12,092,936	5,562,353	1Q10
294751BQ4	1,361,620	1,242,627	118,994	1,242,627	511,930	1Q10
294754AT3	293,730	322,858	(29,128)	322,858	234,610	1Q10
316599AD1	8,843,353	8,276,921	566,432	8,276,921	4,233,696	1Q10
31659EAC2	2,174,485	2,134,951	39,534	2,134,951	1,547,484	1Q10
31659TCC7	4,166,334	4,159,396	6,938	4,159,396	3,867,356	1Q10
32027EAE1	20,320,862	20,238,282	82,580	20,238,282	14,284,902	1Q10
32027NET4	4,319,799	4,230,556	89,244	4,230,556	2,312,768	1Q10
32028TAD9	41,409,440	41,259,658	149,782	41,259,658	28,051,642	1Q10
32029AAD9	39,899,120	39,462,815	436,305	39,462,815	29,721,550	1Q10
35729PMF4	8,086,345	7,449,910	636,435	7,449,910	2,869,946	1Q10
35729QAD0	20,142,430	19,287,726	854,704	19,287,726	11,535,577	1Q10
35729VAE7	12,382,737	11,822,997	559,740	11,822,997	6,604,283	1Q10
362334PK4	13,741,723	13,550,360	191,363	13,550,360	6,766,660	1Q10
36245EAE8	7,500,000	7,431,120	68,880	7,431,120	3,804,988	1Q10
40430FAD4	3,955,098	3,940,847	14,251	3,940,847	1,996,555	1Q10
40430KAH4	726,024	647,052	78,972	647,052	160,144	1Q10
40430MAC1	14,235,956	14,025,636	210,320	14,025,636	8,671,338	1Q10
44328BAD0	12,625,641	12,582,618	43,023	12,582,618	7,423,762	1Q10
45073DAB4	24,390,359	23,203,657	1,186,702	23,203,657	13,298,419	1Q10
46602UAB4	31,905,645	31,844,457	61,188	31,844,457	21,074,728	1Q10
46602WAC8	2,072,245	2,081,423	(9,178)	2,081,423	1,329,349	1Q10
46626LGF1	7,304,014	7,293,013	11,001	7,293,013	3,759,115	1Q10
46626LHU7	7,520,140	7,161,252	358,888	7,161,252	3,816,586	1Q10
46629KAD1	17,474,936	17,399,886	75,050	17,399,886	11,871,226	1Q10
46629KAF6	5,050,044	4,938,663	111,381	4,938,663	3,072,845	1Q10
46629QAU0	11,962,566	11,966,622	(4,057)	11,966,622	7,412,254	1Q10
54251TAD1	2,472,729	2,394,805	77,924	2,394,805	1,464,079	1Q10
55291KAC1	16,024,155	15,900,000	124,156	15,900,000	9,853,538	1Q10
57643LAN6	2,421,231	2,204,983	216,249	2,204,983	2,882,728	1Q10
57643LBZ8	8,603,412	8,567,471	35,941	8,567,471	5,246,731	1Q10
57645JAC3	16,682,529	16,725,180	(42,651)	16,725,180	10,014,540	1Q10
5899292D9	730,313	729,205	1,108	729,205	614,660	1Q10
589929M47	2,478,947	2,474,594	4,353	2,474,594	1,953,647	1Q10
59001FAD3	2,195,321	2,180,573	14,749	2,180,573	1,178,221	1Q10
59020U4M4	29,367,153	29,039,517	327,637	29,039,517	20,720,768	1Q10
59020UCP8	10,244,049	10,198,553	45,496	10,198,553	8,710,619	1Q10
59020VAD5	11,501,762	11,385,665	116,097	11,385,665	4,856,382	1Q10
590238AA9	35,037,205	34,616,817	420,388	34,616,817	22,232,999	1Q10
590238AB7	15,848,274	15,778,189	70,085	15,778,189	8,624,268	1Q10

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
59023AAD8	41,477,454	39,690,542	1,786,912	39,690,542	21,053,120	1Q10
61744CAX4	14,071,419	13,920,270	151,148	13,920,270	11,535,176	1Q10
61744CBX3	2,744,158	2,655,167	88,991	2,655,167	1,826,307	1Q10
61744CJW7	1,721,835	1,343,096	378,739	1,343,096	1,300,648	1Q10
61744CWL6	22,985,122	22,722,500	262,623	22,722,500	10,141,311	1Q10
61745MPN7	464,301	444,596	19,705	444,596	221,791	1Q10
61745MPP2	176,998	170,296	6,701	170,296	145,259	1Q10
617463AB0	16,787,266	16,472,867	314,399	16,472,867	10,690,071	1Q10
61746RAC5	1,930,102	1,873,023	57,080	1,873,023	950,343	1Q10
61746RBD2	1,801,603	1,744,156	57,447	1,744,156	922,140	1Q10
61746RBE0	132,841	123,368	9,473	123,368	82,775	1Q10
61746RDN8	726,064	657,448	68,615	657,448	330,984	1Q10
61746RDY4	434,109	412,293	21,815	412,293	230,468	1Q10
61746RHT1	3,219,467	3,207,495	11,972	3,207,495	1,513,647	1Q10
61746WA83	2,483,830	2,416,648	67,182	2,416,648	1,133,534	1Q10
61746WF62	131,133	122,676	8,457	122,676	74,529	1Q10
61746WF70	219,099	204,822	14,277	204,822	137,385	1Q10
61746WHY9	2,027,442	2,042,306	(14,865)	2,042,306	1,288,135	1Q10
61746WPC8	977,515	1,294,442	(316,927)	1,294,442	957,890	1Q10
61746WVT4	1,008,656	978,979	29,677	978,979	411,026	1Q10
61746WWB2	1,564,813	1,438,789	126,025	1,438,789	700,354	1Q10
61746WWC0	535,499	496,795	38,704	496,795	247,080	1Q10
61746WWL0	538,873	535,435	3,438	535,435	316,338	1Q10
61748BAD6	17,041,852	16,219,266	822,586	16,219,266	8,721,357	1Q10
61749GAD4	11,209,044	10,618,231	590,813	10,618,231	5,806,302	1Q10
61749HAE0	25,804,577	24,580,497	1,224,080	24,580,497	12,696,013	1Q10
61749KAD5	8,736,410	7,835,023	901,387	7,835,023	5,636,650	1Q10
61749QAD2	8,476,755	8,381,613	95,143	8,381,613	5,354,971	1Q10
61753EAD2	6,441,565	6,014,080	427,485	6,014,080	3,164,749	1Q10
638728AA3	16,547,094	16,066,333	480,761	16,066,333	9,768,491	1Q10
64352VFE6	2,435,707	1,928,448	507,259	1,928,448	811,141	1Q10
65536QAD0	44,301,666	43,267,035	1,034,630	43,267,035	22,183,483	1Q10
68402CAD6	12,132,438	11,661,120	471,318	11,661,120	6,539,179	1Q10
73316PDB3	2,612,422	2,491,874	120,548	2,491,874	1,661,253	1Q10
73316TAE2	996,922	599,401	397,521	599,401	150,236	1Q10
748351AR4	10,602,533	10,480,144	122,388	10,480,144	7,097,223	1Q10
74836YAB6	13,407,752	13,325,675	82,077	13,325,675	5,599,996	1Q10
749238AD3	2,380,814	2,277,485	103,329	2,277,485	578,838	1Q10
74924NAC1	21,812,750	21,712,819	99,931	21,712,819	9,272,792	1Q10
74924NAD9	1,077,249	1,035,933	41,316	1,035,933	359,811	1Q10
74927UAZ1	12,785,256	12,576,960	208,296	12,576,960	10,165,259	1Q10
75157DAB0	9,292,579	9,244,554	48,025	9,244,554	5,489,388	1Q10
759676AG4	17,188,891	16,866,943	321,948	16,866,943	11,372,024	1Q10
759676AH2	6,915,467	6,787,522	127,945	6,787,522	4,545,153	1Q10
759676AJ8	17,204,154	17,015,178	188,976	17,015,178	12,373,051	1Q10
75970HAJ9	15,612,330	15,500,556	111,774	15,500,556	9,746,869	1Q10
759950AH1	3,332,340	3,317,454	14,886	3,317,454	2,208,995	1Q10
76110VHS0	685,343	683,493	1,850	683,493	486,679	1Q10
76110W3T1	2,857,868	2,850,959	6,909	2,850,959	1,129,381	1Q10
76110WF27	2,000,890	2,021,894	(21,005)	2,021,894	1,540,252	1Q10
76110WTB2	2,522,877	2,453,358	69,519	2,453,358	1,378,796	1Q10
76112BED8	13,402,003	13,063,810	338,193	13,063,810	6,142,997	1Q10
805564PN5	3,621,914	3,610,822	11,092	3,610,822	2,496,914	1Q10
813765AC8	10,533,266	10,310,374	222,892	10,310,374	5,214,228	1Q10
81376YAD3	299,577	291,693	7,884	291,693	186,998	1Q10
81377AAD4	7,793,577	7,609,920	183,657	7,609,920	4,021,831	1Q10
81378EAB9	19,148,540	18,047,432	1,101,108	18,047,432	10,174,630	1Q10
81378GAC2	790,586	787,771	2,815	787,771	436,849	1Q10
83611DAB4	28,108,535	28,052,040	56,495	28,052,040	16,118,034	1Q10
83611DAC2	26,611,279	26,510,581	100,698	26,510,581	15,564,207	1Q10
83611XAD6	18,822,392	18,767,447	54,945	18,767,447	9,767,669	1Q10

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
83611YAE2	8,630,294	8,011,651	618,643	8,011,651	3,334,223	1Q10
83611YAF9	559,917	393,614	166,302	393,614	111,480	1Q10
83612CAE9	1,252,488	1,247,900	4,587	1,247,900	533,464	1Q10
84751PLM9	2,698,593	2,670,309	28,284	2,670,309	2,034,576	1Q10
84751PLP2	1,757,158	1,734,684	22,473	1,734,684	1,126,849	1Q10
84752BAC3	8,805,986	8,554,845	251,141	8,554,845	4,215,069	1Q10
86358RZ75	305,616	299,454	6,162	299,454	191,941	1Q10
86359A2S1	481,199	392,239	88,960	392,239	97,411	1Q10
86359AFD0	4,211,144	4,198,114	13,030	4,198,114	3,236,981	1Q10
93934XAB9	88,936	93,463	(4,526)	93,463	77,498	1Q10
00075QAF9	3,193,821	2,837,468	356,354	2,837,468	631,295	2Q10
00442LAB5	7,539,471	6,683,296	856,174	6,683,296	4,640,093	2Q10
00442LAC3	25,106,265	23,433,072	1,673,193	23,433,072	16,287,732	2Q10
00442LAE9	4,402,645	4,115,050	287,594	4,115,050	2,868,910	2Q10
00442UAC3	10,287,012	9,983,829	303,183	9,983,829	5,736,489	2Q10
00442UAD1	7,695,124	7,573,704	121,420	7,573,704	3,989,934	2Q10
00442VAE7	3,017,659	2,984,104	33,554	2,984,104	1,455,478	2Q10
040104DR9	261,388	259,484	1,904	259,484	136,008	2Q10
04542BJQ6	82,915	81,729	1,187	81,729	42,468	2Q10
05948KJ26	10,560,986	10,491,935	69,050	10,491,935	9,849,103	2Q10
05948KY60	18,448,739	18,239,337	209,402	18,239,337	15,051,906	2Q10
05949AHA1	48,640,065	48,134,698	505,368	48,134,698	44,618,714	2Q10
12506YAT6	1,825,715	1,715,439	110,276	1,715,439	326,334	2Q10
12666TAD8	22,669,533	21,209,109	1,460,424	21,209,109	9,635,125	2Q10
126670WD6	219,500	211,032	8,468	211,032	34,498	2Q10
12667FYT6	9,331,946	9,311,122	20,824	9,311,122	9,312,983	2Q10
126684AD1	21,616,256	19,442,006	2,174,250	19,442,006	8,612,733	2Q10
126684AE9	558,833	550,350	8,483	550,350	253,768	2Q10
126685DW3	2,033,909	1,757,843	276,066	1,757,843	1,774,866	2Q10
152314DS6	1,966,700	1,881,617	85,083	1,881,617	1,088,299	2Q10
17309BAC1	7,237,294	7,073,850	163,444	7,073,850	5,478,060	2Q10
17309BAD9	7,161,658	7,016,660	144,998	7,016,660	5,702,350	2Q10
17309BAE7	23,311,265	22,787,766	523,499	22,787,766	17,787,101	2Q10
17309NAH4	1,998,677	1,688,252	310,425	1,688,252	830,814	2Q10
17309NAL5	936,908	776,313	160,595	776,313	605,538	2Q10
17310EAJ7	7,235,254	5,847,900	1,387,354	5,847,900	2,100,630	2Q10
17310EAK4	4,408,872	2,427,154	1,981,717	2,427,154	951,184	2Q10
17310EAL2	1,811,528	1,446,979	364,549	1,446,979	622,668	2Q10
17310EAM0	1,293,917	1,087,787	206,130	1,087,787	511,531	2Q10
17310EAN8	1,042,478	895,944	146,534	895,944	460,380	2Q10
17310NAH1	2,274,048	2,212,872	61,176	2,212,872	823,237	2Q10
17310NAK4	849,779	358,790	490,989	358,790	196,543	2Q10
17310NAL2	392,299	268,418	123,881	268,418	160,018	2Q10
17310NAM0	309,054	218,552	90,502	218,552	138,213	2Q10
17310NAN8	459,537	331,285	128,252	331,285	216,863	2Q10
20779MAN8	30,513	0	30,513	0	8,613	2Q10
23242EAD1	18,830,092	17,703,370	1,126,722	17,703,370	7,385,280	2Q10
294751BQ4	1,238,213	1,170,259	67,954	1,170,259	603,375	2Q10
294754AT3	313,926	202,839	111,088	202,839	215,176	2Q10
316599AC3	16,752,704	15,996,480	756,224	15,996,480	8,626,840	2Q10
316599AD1	8,276,921	8,167,280	109,641	8,167,280	3,880,605	2Q10
31659EAC2	2,027,466	1,975,442	52,024	1,975,442	1,344,930	2Q10
35729QAD0	19,279,771	19,031,900	247,871	19,031,900	10,104,326	2Q10
35729VAE7	11,822,997	11,780,311	42,686	11,780,311	5,883,175	2Q10
36245EAE8	7,431,120	7,388,093	43,028	7,388,093	3,083,483	2Q10
40430MAC1	13,489,884	13,409,300	80,584	13,409,300	7,906,986	2Q10
46602WAC8	1,970,395	1,929,471	40,924	1,929,471	1,084,545	2Q10
46630GAM7	9,725,700	9,467,304	258,396	9,467,304	9,392,617	2Q10
57645JAB5	13,186,406	12,834,444	351,962	12,834,444	6,473,726	2Q10
57645JAC3	16,108,010	15,481,680	626,330	15,481,680	8,044,419	2Q10
590238AB7	15,778,189	15,523,087	255,102	15,523,087	7,626,302	2Q10

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
61746WA83	2,368,641	2,310,977	57,665	2,310,977	907,689	2Q10
61746WWC0	496,795	424,139	72,656	424,139	214,653	2Q10
61749KAD5	7,453,852	7,441,327	12,525	7,441,327	4,065,982	2Q10
61752UAB1	44,319,155	43,897,275	421,880	43,897,275	21,667,005	2Q10
68389FJZ8	5,330,803	5,257,182	73,621	5,257,182	2,218,258	2Q10
68402CAD6	11,666,658	11,344,245	322,413	11,344,245	5,825,010	2Q10
73316TAE2	585,833	291,286	294,547	291,286	76,366	2Q10
748351AR4	10,354,401	10,066,791	287,611	10,066,791	6,553,922	2Q10
74836YAB6	13,325,675	12,998,108	327,567	12,998,108	4,056,256	2Q10
74924NAC1	21,712,819	21,348,727	364,092	21,348,727	7,584,788	2Q10
74924NAD9	1,035,933	969,293	66,640	969,293	293,264	2Q10
74927UAZ1	12,557,252	12,339,999	217,253	12,339,999	11,497,310	2Q10
760985YC9	4,058,456	3,612,355	446,101	3,612,355	2,438,649	2Q10
76110VRD2	8,846,720	8,744,763	101,957	8,744,763	7,944,458	2Q10
76110WTB2	2,423,275	2,396,806	26,470	2,396,806	901,150	2Q10
76112BED8	13,056,252	13,042,825	13,428	13,042,825	4,200,967	2Q10
813765AC8	10,310,374	10,133,516	176,858	10,133,516	4,673,320	2Q10
81376YAD3	291,693	283,317	8,376	283,317	168,139	2Q10
81377AAD4	7,623,844	7,426,890	196,954	7,426,890	3,669,050	2Q10
81378GAC2	787,771	786,905	866	786,905	382,437	2Q10
83611DAB4	28,043,808	28,007,720	36,088	28,007,720	15,031,840	2Q10
83611DAC2	26,498,604	26,482,231	16,373	26,482,231	14,231,058	2Q10
83611XAD6	18,765,340	18,558,442	206,898	18,558,442	8,917,583	2Q10
83611YAF9	393,614	291,905	101,709	291,905	123,275	2Q10
84751PLM9	2,611,153	2,594,440	16,713	2,594,440	1,921,208	2Q10
84751PLP2	1,691,293	1,682,327	8,966	1,682,327	1,200,865	2Q10
00075QAF9	2,815,463	1,445,570	1,369,893	1,445,570	466,708	3Q10
00442EAF2	14,504,227	14,015,400	488,827	14,015,400	6,557,835	3Q10
00442LAB5	6,069,425	5,958,687	110,737	5,958,687	4,187,383	3Q10
00442LAC3	21,296,943	20,956,480	340,463	20,956,480	14,722,919	3Q10
00442LAE9	3,742,721	3,691,178	51,544	3,691,178	2,597,901	3Q10
00442UAC3	9,979,768	9,658,195	321,573	9,658,195	7,026,135	3Q10
00442UAD1	7,570,074	7,516,590	53,484	7,516,590	4,426,592	3Q10
00443LAC2	12,081,651	11,872,522	209,129	11,872,522	6,486,078	3Q10
04544QAC1	18,813,802	18,137,242	676,560	18,137,242	15,933,834	3Q10
12464YAB5	4,662,867	4,608,619	54,249	4,608,619	2,450,660	3Q10
12625LAH6	4,243,160	3,206,334	1,036,827	3,206,334	3,303,947	3Q10
12625VAQ4	1,583,763	1,022,225	561,538	1,022,225	1,046,352	3Q10
12666TAD8	21,131,790	20,214,672	917,118	20,214,672	9,805,279	3Q10
126670WD6	212,423	108,434	103,989	108,434	27,521	3Q10
126684AD1	19,343,129	18,991,694	351,435	18,991,694	9,407,360	3Q10
126684AE9	547,392	535,695	11,698	535,695	265,791	3Q10
12668NAD9	18,655,924	17,984,585	671,339	17,984,585	9,374,086	3Q10
12668NAE7	2,463,654	2,164,389	299,265	2,164,389	889,314	3Q10
17309BAC1	7,009,538	6,964,280	45,258	6,964,280	5,938,540	3Q10
17309BAD9	6,949,424	6,902,180	47,244	6,902,180	6,070,010	3Q10
23242EAD1	17,639,389	17,102,137	537,252	17,102,137	7,369,693	3Q10
23245CAE0	12,073,670	10,617,417	1,456,253	10,617,417	4,060,352	3Q10
316599AD1	8,163,101	8,127,827	35,274	8,127,827	3,954,368	3Q10
32027NEE7	1,041,380	989,274	52,106	989,274	339,122	3Q10
32115BAB6	20,731,156	19,869,905	861,251	19,869,905	8,790,294	3Q10
35729QAD0	19,019,936	18,591,361	428,575	18,591,361	11,008,708	3Q10
35729VAE7	11,774,095	11,756,201	17,894	11,756,201	6,603,204	3Q10
36228FZL3	658,971	658,332	639	658,332	477,706	3Q10
40430MAC1	12,829,833	12,624,450	205,383	12,624,450	7,676,890	3Q10
40430RAD8	11,684,515	11,551,219	133,296	11,551,219	5,196,704	3Q10
46602UAB4	27,277,099	26,855,928	421,171	26,855,928	19,812,100	3Q10
46602WAC8	1,905,956	1,835,246	70,710	1,835,246	1,046,264	3Q10
55275RAC6	26,104,243	25,509,559	594,684	25,509,559	15,393,129	3Q10
55291KAC1	15,424,591	15,312,283	112,307	15,312,283	8,599,062	3Q10
57645JAB5	12,476,615	12,465,756	10,859	12,465,756	6,424,988	3Q10

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
57645JAC3	15,048,839	15,043,459	5,380	15,043,459	7,978,098	3Q10
59023AAD8	39,650,199	37,960,927	1,689,271	37,960,927	20,188,302	3Q10
61746RBM2	1,488,721	1,475,229	13,492	1,475,229	1,232,998	3Q10
61746RCS8	1,123,708	1,105,583	18,125	1,105,583	542,633	3Q10
61746WML1	3,170,928	3,167,863	3,065	3,167,863	2,583,281	3Q10
61749KAD5	7,219,698	7,009,770	209,927	7,009,770	4,545,170	3Q10
61752UAB1	43,890,714	42,062,085	1,828,629	42,062,085	23,836,140	3Q10
61755CAB8	18,619,846	18,338,100	281,746	18,338,100	8,681,480	3Q10
73316TAE2	277,132	199,367	77,765	199,367	129,395	3Q10
748351AR4	9,732,284	9,696,966	35,318	9,696,966	6,336,165	3Q10
74927UAZ1	11,860,684	11,779,983	80,701	11,779,983	11,716,408	3Q10
759676AG4	16,784,373	16,723,685	60,689	16,723,685	10,921,089	3Q10
759676AH2	6,754,782	6,731,630	23,152	6,731,630	4,325,471	3Q10
759676AJ8	16,860,141	16,614,100	246,041	16,614,100	12,617,494	3Q10
76110WTB2	2,323,709	2,281,305	42,404	2,281,305	915,781	3Q10
76112BED8	13,008,128	12,717,198	290,930	12,717,198	5,832,516	3Q10
805564NC1	2,382,143	2,298,644	83,499	2,298,644	990,550	3Q10
81375WAC0	670,769	514,209	156,560	514,209	409,752	3Q10
813765AC8	10,128,498	9,757,607	370,891	9,757,607	5,089,785	3Q10
81378GAC2	790,027	773,134	16,892	773,134	427,541	3Q10
83611DAB4	27,405,674	26,973,403	432,271	26,973,403	14,954,544	3Q10
83611DAC2	25,911,400	25,515,760	395,640	25,515,760	14,155,976	3Q10
83611XAD6	18,547,931	18,292,711	255,220	18,292,711	8,497,261	3Q10
83611YAF9	288,418	218,589	69,830	218,589	96,393	3Q10
84751PBL2	181,061	180,611	450	180,611	126,030	3Q10
00075WAP4	35,183,411	35,150,277	33,134	35,150,277	25,029,444	4Q10
004421YV9	5,427,800	5,217,367	210,433	5,217,367	2,490,393	4Q10
00442EAF2	14,016,020	13,317,105	698,915	13,317,105	6,626,100	4Q10
00442LAB5	5,610,275	5,117,752	492,523	5,117,752	4,308,796	4Q10
00442LAC3	19,748,996	17,995,426	1,753,569	17,995,426	15,167,740	4Q10
00442LAE9	3,479,681	3,168,202	311,480	3,168,202	2,680,397	4Q10
00442UAC3	9,654,653	9,001,963	652,690	9,001,963	7,223,389	4Q10
00442UAD1	7,522,518	6,980,695	541,823	6,980,695	4,364,747	4Q10
00442VAE7	2,984,364	2,874,690	109,674	2,874,690	1,612,713	4Q10
00443KAD2	11,335,363	11,331,128	4,235	11,331,128	8,910,254	4Q10
00443LAC2	11,866,660	11,472,732	393,928	11,472,732	6,859,195	4Q10
04013BAB8	6,742,327	6,427,509	314,817	6,427,509	3,981,274	4Q10
04541GDT6	1,279,132	1,258,484	20,648	1,258,484	890,743	4Q10
05948KY60	16,842,214	16,516,742	325,472	16,516,742	15,337,823	4Q10
05949AW97	15,487,097	15,125,982	361,116	15,125,982	13,240,599	4Q10
073879KR8	3,447,805	3,424,777	23,028	3,424,777	2,603,170	4Q10
12464YAB5	4,612,968	4,309,925	303,043	4,309,925	2,590,987	4Q10
12666TAD8	20,131,166	19,086,933	1,044,232	19,086,933	10,620,486	4Q10
12666VAD3	12,628,001	9,629,447	2,998,555	9,629,447	6,592,374	4Q10
126684AD1	18,904,079	18,013,450	890,630	18,013,450	8,846,223	4Q10
126684AE9	533,008	507,560	25,448	507,560	241,539	4Q10
12668NAD9	18,003,802	16,831,897	1,171,904	16,831,897	8,961,020	4Q10
12668NAE7	2,165,596	1,989,034	176,562	1,989,034	951,463	4Q10
152314DS6	1,832,472	1,252,945	579,527	1,252,945	984,176	4Q10
17309BAC1	6,907,230	6,829,610	77,620	6,829,610	5,932,800	4Q10
17309BAD9	6,843,783	6,767,760	76,023	6,767,760	6,225,470	4Q10
17309BAE7	21,705,432	21,565,216	140,217	21,565,216	18,701,257	4Q10
17310EAL2	1,371,760	1,168,528	203,232	1,168,528	587,220	4Q10
17310EAM0	1,013,161	529,080	484,081	529,080	462,752	4Q10
17310EAN8	822,170	342,461	479,708	342,461	393,328	4Q10
17310NAM0	196,494	172,371	24,124	172,371	120,849	4Q10
17310NAN8	289,238	199,678	89,560	199,678	184,344	4Q10
20779MAN8	32,931	4	32,927	4	4,389	4Q10
23242EAD1	17,024,447	15,900,533	1,123,913	15,900,533	10,248,054	4Q10
23245CAE0	10,606,917	9,635,056	971,861	9,635,056	4,481,562	4Q10
316599AC3	15,977,279	15,792,660	184,619	15,792,660	10,611,460	4Q10

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
316599AD1	8,124,540	7,557,873	566,667	7,557,873	4,560,827	4Q10
31659EAC2	1,761,530	1,755,683	5,847	1,755,683	1,206,246	4Q10
32027EAE1	18,283,158	17,993,957	289,201	17,993,957	13,802,152	4Q10
32027NEE7	808,533	689,780	118,754	689,780	248,523	4Q10
32028TAD9	41,484,198	39,711,288	1,772,910	39,711,288	28,249,954	4Q10
32029AAD9	40,170,075	38,472,675	1,697,399	38,472,675	30,922,390	4Q10
32115BAB6	19,866,009	18,207,973	1,658,036	18,207,973	9,464,361	4Q10
35729PMF4	7,451,467	7,326,455	125,012	7,326,455	3,162,230	4Q10
35729PPB0	10,000,000	9,275,340	724,660	9,275,340	3,972,080	4Q10
35729QAD0	18,582,416	18,426,863	155,552	18,426,863	11,780,682	4Q10
362334PK4	13,545,859	12,924,284	621,575	12,924,284	7,691,514	4Q10
36244KAE5	23,876,693	22,149,147	1,727,547	22,149,147	11,298,110	4Q10
36245EAE8	7,392,687	7,165,568	227,119	7,165,568	3,242,340	4Q10
393533CZ5	3,618,475	3,472,754	145,721	3,472,754	4,339,298	4Q10
40430FAD4	3,967,247	3,837,048	130,200	3,837,048	2,038,657	4Q10
40430KAH4	646,258	620,413	25,845	620,413	257,645	4Q10
40430MAC1	12,218,707	11,911,729	306,978	11,911,729	7,462,307	4Q10
40430RAD8	11,543,999	10,975,569	568,430	10,975,569	5,996,355	4Q10
44328BAD0	12,574,148	12,034,584	539,564	12,034,584	8,490,384	4Q10
46602UAB4	26,872,943	23,634,144	3,238,800	23,634,144	14,158,785	4Q10
46602WAC8	1,830,170	1,769,879	60,291	1,769,879	1,078,682	4Q10
46626LGF1	7,293,140	7,262,179	30,961	7,262,179	3,937,240	4Q10
46626LHU7	7,160,546	6,699,328	461,218	6,699,328	4,157,952	4Q10
54251TAD1	2,393,452	2,297,904	95,548	2,297,904	1,491,504	4Q10
55275RAC6	25,506,120	25,216,899	289,221	25,216,899	16,228,334	4Q10
55291KAC1	15,053,014	14,254,215	798,799	14,254,215	8,559,918	4Q10
57645JAB5	12,348,203	12,308,097	40,106	12,308,097	6,799,651	4Q10
57645JAC3	14,901,879	14,845,562	56,317	14,845,562	8,447,406	4Q10
59020U4M4	27,268,109	27,107,233	160,876	27,107,233	19,097,193	4Q10
59025CAC4	32,654,301	32,452,072	202,229	32,452,072	23,050,824	4Q10
61745MPN7	417,198	407,113	10,085	407,113	242,016	4Q10
617463AB0	16,462,594	15,148,371	1,314,224	15,148,371	9,474,599	4Q10
61748BAD6	16,204,158	15,743,217	460,941	15,743,217	8,303,757	4Q10
61749GAD4	10,614,308	9,680,606	933,702	9,680,606	5,856,682	4Q10
61749HAE0	24,548,372	22,974,163	1,574,209	22,974,163	12,737,721	4Q10
61749KAD5	6,766,744	6,583,313	183,431	6,583,313	4,412,289	4Q10
61749QAD2	7,677,511	7,339,807	337,704	7,339,807	4,616,883	4Q10
61751QAB1	24,146,004	23,944,150	201,854	23,944,150	15,144,700	4Q10
617526AE8	2,345,464	2,296,773	48,691	2,296,773	1,063,416	4Q10
61752UAB1	42,055,977	41,937,120	118,857	41,937,120	25,467,390	4Q10
61755CAB8	18,335,871	17,401,820	934,051	17,401,820	7,889,140	4Q10
638728AA3	15,543,045	15,184,037	359,008	15,184,037	8,186,969	4Q10
65536HCS5	2,680,103	2,655,363	24,739	2,655,363	1,223,015	4Q10
68389FJZ8	5,256,288	4,475,261	781,027	4,475,261	2,473,576	4Q10
68402CAD6	11,355,927	11,111,355	244,572	11,111,355	6,957,420	4Q10
68403HAC6	45,490,048	45,342,990	147,058	45,342,990	29,300,480	4Q10
73316PDB3	2,494,409	2,437,011	57,398	2,437,011	1,354,708	4Q10
748351AR4	9,414,580	9,173,094	241,486	9,173,094	6,340,609	4Q10
74836YAB6	12,993,523	12,758,944	234,579	12,758,944	4,529,602	4Q10
75157DAB0	9,238,110	9,085,681	152,429	9,085,681	5,198,633	4Q10
759676AG4	16,680,923	16,380,452	300,471	16,380,452	10,092,330	4Q10
759676AH2	6,711,672	6,596,366	115,307	6,596,366	4,124,811	4Q10
759676AJ8	16,559,303	16,109,302	450,001	16,109,302	12,406,190	4Q10
75970HAJ9	15,273,860	14,435,190	838,670	14,435,190	10,463,224	4Q10
759950AH1	3,086,462	3,078,612	7,849	3,078,612	2,249,973	4Q10
760985PC9	661,994	660,238	1,755	660,238	510,191	4Q10
760985ZN4	7,200,966	6,912,928	288,039	6,912,928	5,166,312	4Q10
76110WF27	1,938,727	1,850,294	88,433	1,850,294	1,272,170	4Q10
76110WTB2	2,145,006	2,139,258	5,748	2,139,258	843,994	4Q10
805564NC1	2,077,613	1,968,345	109,268	1,968,345	1,027,551	4Q10
81375WJU1	4,187,443	3,643,321	544,122	3,643,321	1,339,725	4Q10

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
813765AC8	9,757,060	8,905,317	851,742	8,905,317	4,672,595	4Q10
81376YAD3	287,748	260,012	27,736	260,012	165,194	4Q10
81377AAD4	7,455,311	6,783,130	672,181	6,783,130	3,790,230	4Q10
81378EAB9	18,098,841	16,254,938	1,843,903	16,254,938	9,827,514	4Q10
81378GAC2	777,068	707,183	69,885	707,183	435,245	4Q10
83611DAB4	26,575,040	25,120,644	1,454,396	25,120,644	14,237,011	4Q10
83611DAC2	25,136,709	23,733,173	1,403,537	23,733,173	13,490,034	4Q10
83611XAD6	18,284,421	17,219,618	1,064,803	17,219,618	10,431,663	4Q10
83611YAE2	8,013,405	7,216,790	796,614	7,216,790	4,607,885	4Q10
83612CAE9	1,251,613	1,076,018	175,596	1,076,018	598,289	4Q10
84751PLM9	2,428,915	2,410,090	18,825	2,410,090	1,975,684	4Q10
84751PLP2	1,634,634	1,633,702	932	1,633,702	1,232,331	4Q10
86359ACR2	5,437,701	5,170,458	267,243	5,170,458	4,393,373	4Q10
94981RAC0	7,882,876	7,857,967	24,910	7,857,967	7,674,908	4Q10
00075WAP4	35,144,441	33,169,540	1,974,901	33,169,540	25,618,178	1Q11
004422AD3	22,320,665	22,045,422	275,244	22,045,422	19,053,704	1Q11
00442LAB5	4,720,139	4,542,112	178,027	4,542,112	3,838,260	1Q11
00442LAC3	16,618,068	16,005,444	612,624	16,005,444	13,553,902	1Q11
00442LAE9	2,927,804	2,823,310	104,494	2,823,310	2,401,913	1Q11
00442UAD1	6,983,287	6,833,398	149,890	6,833,398	4,619,328	1Q11
00443KAD2	10,315,694	9,888,346	427,348	9,888,346	7,645,688	1Q11
00443LAC2	11,411,927	11,176,394	235,533	11,176,394	7,174,235	1Q11
04013BAB8	6,246,327	6,112,898	133,429	6,112,898	3,739,792	1Q11
04541GDT6	1,232,324	1,226,467	5,858	1,226,467	843,241	1Q11
04541GGC0	1,961,654	1,946,950	14,704	1,946,950	1,081,729	1Q11
04542BJQ6	79,376	72,225	7,151	72,225	27,297	1Q11
04542BKT8	10,857,526	10,482,613	374,913	10,482,613	8,003,126	1Q11
05948KJ26	9,528,338	9,524,060	4,278	9,524,060	9,158,386	1Q11
05948KY60	16,145,561	15,779,378	366,183	15,779,378	15,548,345	1Q11
073855AB4	23,386,692	22,257,175	1,129,517	22,257,175	18,089,950	1Q11
073879KD9	1,446,304	1,433,120	13,184	1,433,120	1,049,629	1Q11
073879KR8	3,425,695	3,412,522	13,173	3,412,522	2,627,875	1Q11
12506YCM9	108,383	107,886	497	107,886	55,677	1Q11
12666TAD8	19,024,520	18,804,311	220,209	18,804,311	14,807,940	1Q11
12666VAD3	9,651,641	9,468,613	183,028	9,468,613	6,725,507	1Q11
126673W24	2,969,040	2,965,635	3,405	2,965,635	2,923,317	1Q11
126684AD1	17,931,955	17,699,704	232,251	17,699,704	12,668,597	1Q11
126684AE9	505,059	497,686	7,373	497,686	354,982	1Q11
12668NAD9	16,848,980	16,808,064	40,916	16,808,064	10,683,168	1Q11
152314DS6	1,218,101	1,179,396	38,706	1,179,396	989,985	1Q11
17307GUT3	9,756,340	9,740,934	15,406	9,740,934	7,724,997	1Q11
17310EAK4	2,297,809	2,147,587	150,221	2,147,587	949,997	1Q11
17310EAL2	1,128,170	955,351	172,819	955,351	607,270	1Q11
22541NZE2	110,918	108,209	2,710	108,209	36,427	1Q11
23242EAD1	15,824,046	15,735,610	88,435	15,735,610	12,259,147	1Q11
31659EAC2	1,695,157	1,669,492	25,665	1,669,492	1,132,864	1Q11
32028TAD9	39,778,545	39,752,359	26,185	39,752,359	27,251,367	1Q11
32115BAB6	18,202,437	18,018,453	183,984	18,018,453	9,398,571	1Q11
35729QAD0	18,418,295	18,128,870	289,425	18,128,870	11,536,757	1Q11
36245EAE8	7,172,569	7,083,848	88,722	7,083,848	3,174,668	1Q11
40430FAD4	3,848,360	3,834,665	13,695	3,834,665	2,024,029	1Q11
40430KAH4	620,741	457,994	162,747	457,994	330,181	1Q11
40430MAC1	11,568,940	11,293,779	275,161	11,293,779	7,635,264	1Q11
40430TAB8	11,492,211	9,665,619	1,826,591	9,665,619	9,462,387	1Q11
45073DAB4	22,445,549	22,038,289	407,260	22,038,289	11,550,011	1Q11
46602UAB4	23,329,564	21,051,013	2,278,551	21,051,013	12,345,236	1Q11
46626LGF1	7,262,179	7,105,717	156,463	7,105,717	3,972,891	1Q11
46626LHU7	6,704,390	6,438,504	265,886	6,438,504	4,127,765	1Q11
46629KAD1	12,988,335	12,316,976	671,358	12,316,976	8,650,926	1Q11
46629KAF6	4,898,491	4,849,089	49,403	4,849,089	3,330,230	1Q11
54251TAD1	2,249,552	2,248,527	1,025	2,248,527	1,448,130	1Q11

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
55275RAC6	25,213,951	22,925,128	2,288,823	22,925,128	15,660,090	1Q11
55291KAC1	13,936,142	13,761,541	174,601	13,761,541	8,459,358	1Q11
576455AB5	21,468,014	18,893,474	2,574,541	18,893,474	16,450,475	1Q11
57645JAB5	12,228,436	11,149,694	1,078,741	11,149,694	6,439,794	1Q11
57645JAC3	14,749,780	13,449,658	1,300,123	13,449,658	7,820,934	1Q11
59020VAD5	11,382,034	11,049,055	332,979	11,049,055	5,247,626	1Q11
590238AA9	30,218,401	29,853,671	364,730	29,853,671	24,154,213	1Q11
590238AB7	8,738,586	8,340,901	397,685	8,340,901	8,142,431	1Q11
59023AAD8	10,882,042	10,088,452	793,590	10,088,452	10,689,551	1Q11
617463AB0	15,076,854	14,393,967	682,887	14,393,967	8,282,016	1Q11
61746WA83	2,171,196	2,156,071	15,125	2,156,071	998,359	1Q11
61749GAD4	9,681,510	9,455,355	226,155	9,455,355	5,516,732	1Q11
61749KAD5	6,362,910	6,334,986	27,924	6,334,986	4,102,065	1Q11
61749QAD2	7,042,105	6,674,102	368,003	6,674,102	4,277,478	1Q11
617505AC6	19,710,442	18,942,602	767,840	18,942,602	15,626,951	1Q11
617526AE8	2,302,908	2,267,652	35,256	2,267,652	1,190,355	1Q11
61755CAB8	17,399,126	17,360,740	38,386	17,360,740	7,387,820	1Q11
638728AA3	15,187,712	14,989,446	198,266	14,989,446	7,768,739	1Q11
65536HCS5	2,658,920	2,634,451	24,468	2,634,451	1,216,097	1Q11
65536QAD0	43,241,768	40,589,874	2,651,895	40,589,874	20,512,784	1Q11
68402CAD6	11,122,169	11,030,880	91,289	11,030,880	6,962,565	1Q11
68403HAC6	45,332,110	43,595,915	1,736,195	43,595,915	29,810,715	1Q11
748351AR4	8,995,512	8,778,473	217,039	8,778,473	6,040,703	1Q11
74836YAB6	12,757,187	11,840,354	916,833	11,840,354	4,227,654	1Q11
75157DAB0	9,083,196	8,749,719	333,477	8,749,719	6,660,764	1Q11
759676AJ8	16,090,940	15,988,772	102,168	15,988,772	11,778,905	1Q11
759950AH1	3,062,205	3,051,868	10,337	3,051,868	2,248,147	1Q11
760985D73	1,896,283	1,887,794	8,488	1,887,794	1,435,070	1Q11
760985ZN4	6,678,051	6,660,276	17,775	6,660,276	5,220,579	1Q11
76110WF27	1,782,274	1,776,224	6,049	1,776,224	1,222,269	1Q11
805564PN5	3,074,810	2,956,341	118,469	2,956,341	2,614,450	1Q11
81375WAC0	479,464	448,133	31,331	448,133	356,607	1Q11
81375WJU1	3,646,143	3,285,486	360,657	3,285,486	1,554,219	1Q11
813765AC8	8,910,280	8,687,179	223,102	8,687,179	4,314,809	1Q11
81377AAD4	6,792,876	6,530,510	262,366	6,530,510	4,031,790	1Q11
81378GAC2	710,604	653,717	56,887	653,717	428,385	1Q11
83611DAB4	24,647,752	24,208,014	439,738	24,208,014	13,889,443	1Q11
83611DAC2	23,284,124	22,870,987	413,137	22,870,987	13,163,681	1Q11
83611YAE2	7,219,051	7,064,026	155,025	7,064,026	4,783,680	1Q11
83611YAF9	212,570	177,375	35,195	177,375	107,088	1Q11
84751PKA6	1,390,248	1,388,799	1,449	1,388,799	1,334,000	1Q11
84751PLM9	2,356,274	2,288,004	68,270	2,288,004	1,987,279	1Q11
84751PLP2	1,612,807	1,585,581	27,226	1,585,581	1,363,740	1Q11
9393362L6	1,954,727	1,954,342	385	1,954,342	1,773,168	1Q11
93934XAB9	67,152	65,839	1,313	65,839	53,897	1Q11
00075QAF9	595,889	308,035	287,854	308,035	622,370	2Q11
00075WAP4	33,163,872	33,090,973	72,899	33,090,973	23,952,622	2Q11
00441YAC6	3,891,901	3,885,615	6,287	3,885,615	3,372,103	2Q11
004421SM6	3,340,519	3,064,050	276,469	3,064,050	1,524,404	2Q11
004422AD3	20,403,932	19,061,552	1,342,379	19,061,552	15,006,239	2Q11
00442EAF2	13,316,700	12,584,145	732,555	12,584,145	6,784,830	2Q11
00442LAB5	4,374,193	4,310,165	64,028	4,310,165	3,544,163	2Q11
00442LAC3	15,422,453	15,239,946	182,506	15,239,946	12,541,371	2Q11
00442LAE9	2,722,114	2,697,219	24,896	2,697,219	2,225,807	2Q11
00442VAE7	2,878,605	2,758,740	119,864	2,758,740	1,337,546	2Q11
00443KAD2	9,022,254	8,944,726	77,528	8,944,726	6,435,219	2Q11
00443LAC2	10,848,817	10,185,590	663,227	10,185,590	6,286,657	2Q11
04013BAB8	6,035,172	5,998,465	36,708	5,998,465	3,360,403	2Q11
04542BJQ6	72,357	36,578	35,778	36,578	24,318	2Q11
04542BKT8	10,480,058	9,793,398	686,660	9,793,398	7,903,133	2Q11
04544QAC1	12,230,548	11,485,805	744,744	11,485,805	8,715,039	2Q11

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
055683AC0	3,674,607	3,671,731	2,876	3,671,731	3,506,607	2Q11
05948KY60	15,108,629	14,955,453	153,176	14,955,453	13,740,480	2Q11
05949AW97	14,345,345	14,295,045	50,300	14,295,045	12,275,626	2Q11
073855AB4	22,254,548	21,295,325	959,223	21,295,325	15,347,100	2Q11
073879G51	16,798,446	16,736,874	61,571	16,736,874	14,577,142	2Q11
12667GFF5	2,006,674	1,718,044	288,630	1,718,044	1,940,114	2Q11
12668NAD9	16,825,409	16,558,996	266,413	16,558,996	8,167,894	2Q11
152314DS6	1,144,571	1,100,079	44,492	1,100,079	925,252	2Q11
17309BAC1	6,781,922	6,566,740	215,182	6,566,740	6,003,100	2Q11
17309BAD9	6,715,658	6,497,640	218,018	6,497,640	6,004,620	2Q11
17309BAE7	20,532,360	20,146,242	386,118	20,146,242	18,082,536	2Q11
17309NAL5	629,822	318,435	311,387	318,435	481,092	2Q11
17310EAJ7	5,764,397	4,277,039	1,487,358	4,277,039	1,561,850	2Q11
17310EAK4	2,102,678	1,456,192	646,486	1,456,192	899,818	2Q11
17310EAL2	911,686	584,867	326,819	584,867	553,120	2Q11
17310EAM0	438,332	336,042	102,290	336,042	401,971	2Q11
17310NAK4	320,129	119,051	201,078	119,051	164,001	2Q11
17310NAL2	226,897	73,506	153,391	73,506	121,565	2Q11
17310NAM0	148,641	51,651	96,989	51,651	92,182	2Q11
17310NAN8	152,305	67,584	84,721	67,584	124,256	2Q11
23245CAC4	43,076,000	42,625,554	450,446	42,625,554	34,054,809	2Q11
32115BAB6	18,014,395	17,922,679	91,716	17,922,679	7,955,214	2Q11
35729PHM5	1,168,571	1,168,187	384	1,168,187	1,043,028	2Q11
35729PKR0	7,439,754	7,436,078	3,677	7,436,078	6,660,120	2Q11
35729QAD0	18,120,669	17,990,232	130,437	17,990,232	10,322,128	2Q11
35729VAE7	6,924,812	6,070,610	854,202	6,070,610	5,814,445	2Q11
362440AC3	20,000,000	19,850,480	149,520	19,850,480	11,083,340	2Q11
393533CZ5	3,010,836	2,966,437	44,399	2,966,437	2,789,499	2Q11
40430KAH4	457,995	415,010	42,984	415,010	288,509	2Q11
40430MAC1	10,831,247	10,740,194	91,053	10,740,194	6,765,405	2Q11
40430TAB8	9,809,954	9,152,713	657,242	9,152,713	8,029,159	2Q11
45073DAB4	21,839,833	20,930,070	909,763	20,930,070	10,322,181	2Q11
46602UAB4	20,689,364	19,824,824	864,541	19,824,824	10,654,604	2Q11
46628TAC5	7,190,331	7,095,503	94,829	7,095,503	6,466,267	2Q11
46629KAD1	11,893,205	11,819,518	73,688	11,819,518	6,823,215	2Q11
46629KAF6	4,680,827	4,664,171	16,655	4,664,171	2,763,648	2Q11
54251TAD1	2,183,061	2,178,173	4,887	2,178,173	1,292,361	2Q11
55275RAC6	22,921,619	21,502,627	1,418,992	21,502,627	14,390,293	2Q11
55291KAC1	13,430,322	13,364,616	65,706	13,364,616	7,568,395	2Q11
57643GAD9	8,493,149	8,270,171	222,978	8,270,171	5,995,813	2Q11
576455AB5	17,877,325	17,470,947	406,379	17,470,947	13,240,442	2Q11
57645JAB5	11,004,169	10,676,327	327,842	10,676,327	5,484,843	2Q11
57645JAC3	13,274,184	12,882,224	391,961	12,882,224	6,659,849	2Q11
590238AA9	28,991,784	28,395,248	596,536	28,395,248	21,729,831	2Q11
590238AB7	8,500,364	8,420,120	80,244	8,420,120	6,063,813	2Q11
61744CWL6	23,043,986	22,215,089	828,897	22,215,089	14,766,039	2Q11
61749QAD2	6,401,826	6,110,655	291,171	6,110,655	3,247,278	2Q11
617505AC6	17,859,120	17,450,784	408,336	17,450,784	13,987,811	2Q11
61751QAB1	23,945,123	22,961,775	983,348	22,961,775	13,517,275	2Q11
61752UAB1	41,926,347	39,493,665	2,432,682	39,493,665	22,204,170	2Q11
61755CAB8	17,360,319	16,110,240	1,250,079	16,110,240	7,006,560	2Q11
638728AA3	14,882,656	14,084,069	798,587	14,084,069	6,733,220	2Q11
65536QAD0	40,582,484	38,755,122	1,827,362	38,755,122	16,225,636	2Q11
68402CAD6	11,041,558	10,944,195	97,363	10,944,195	5,769,390	2Q11
68403HAC6	43,586,580	41,025,545	2,561,035	41,025,545	26,368,320	2Q11
75157DAB0	8,747,288	8,280,679	466,609	8,280,679	5,425,365	2Q11
759676AJ8	15,947,714	15,142,080	805,634	15,142,080	10,849,531	2Q11
75970HAJ9	14,356,860	13,547,709	809,152	13,547,709	8,714,700	2Q11
760985ZN4	6,581,706	6,451,936	129,770	6,451,936	5,261,450	2Q11
76110WF27	1,712,815	1,683,273	29,542	1,683,273	1,136,906	2Q11
76110WTB2	2,081,462	2,061,610	19,851	2,061,610	853,012	2Q11

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
805564JR3	1,674,085	1,643,906	30,179	1,643,906	1,310,214	2Q11
805564RN3	10,255,189	10,170,482	84,707	10,170,482	10,065,392	2Q11
80556YAC9	24,201,895	22,207,091	1,994,804	22,207,091	11,939,964	2Q11
81376YAD3	262,676	261,597	1,078	261,597	156,252	2Q11
81378EAB9	16,289,889	15,813,912	475,977	15,813,912	7,147,140	2Q11
81378GAC2	656,918	641,618	15,300	641,618	354,013	2Q11
83611DAB4	23,851,180	23,396,443	454,738	23,396,443	11,949,187	2Q11
83611DAC2	22,531,117	22,123,716	407,402	22,123,716	11,322,081	2Q11
83611MML9	26,000,000	25,080,536	919,464	25,080,536	12,079,626	2Q11
83611XAD6	17,207,576	16,882,855	324,720	16,882,855	8,621,086	2Q11
83611YAF9	174,213	158,981	15,232	158,981	172,956	2Q11
84751PLM9	2,223,900	2,142,511	81,389	2,142,511	1,646,230	2Q11
84751PLP2	1,552,172	1,515,737	36,434	1,515,737	1,212,971	2Q11
86359ACR2	5,193,293	5,035,071	158,222	5,035,071	4,452,584	2Q11
12625VAQ4	1,022,225	0	1,022,225	0	0	2Q11
00443KAD2	8,451,738	8,374,044	77,694	8,374,044	4,223,211	3Q11
00443LAC2	9,999,327	9,828,895	170,432	9,828,895	5,814,249	3Q11
026710AE3	1,214,059	1,212,339	1,721	1,212,339	557,062	3Q11
04542BJQ6	36,489	10,062	26,427	10,062	23,378	3Q11
05949AW97	14,010,313	13,971,596	38,717	13,971,596	11,407,055	3Q11
12666TAD8	18,633,330	17,915,535	717,795	17,915,535	11,769,583	3Q11
126671S72	12,258,355	11,619,261	639,094	11,619,261	8,065,709	3Q11
126673GS5	3,618,058	2,359,636	1,258,422	2,359,636	758,864	3Q11
126684AD1	17,540,423	17,294,257	246,166	17,294,257	14,085,608	3Q11
126684AE9	492,846	485,027	7,819	485,027	355,616	3Q11
17310EAH1	13,042,582	12,377,066	665,516	12,377,066	3,447,788	3Q11
17310EAJ7	4,235,130	2,484,120	1,751,010	2,484,120	1,337,286	3Q11
17310EAK4	1,401,507	916,503	485,004	916,503	795,862	3Q11
17310EAL2	533,464	486,339	47,126	486,339	475,674	3Q11
17310NAH1	2,209,506	1,852,937	356,570	1,852,937	531,717	3Q11
23242EAD1	15,588,894	15,167,809	421,085	15,167,809	9,606,901	3Q11
32115BAB6	17,917,257	17,204,841	712,416	17,204,841	7,131,034	3Q11
35729VAE7	6,039,227	5,778,540	260,688	5,778,540	5,173,071	3Q11
36228FKP0	6,554,819	6,303,729	251,090	6,303,729	5,108,751	3Q11
393533CZ5	2,766,946	2,747,995	18,951	2,747,995	2,564,504	3Q11
45073DAB4	20,490,962	18,944,481	1,546,482	18,944,481	9,189,847	3Q11
46602UAB4	19,357,151	18,590,089	767,062	18,590,089	9,643,784	3Q11
46602WAC8	1,714,605	1,632,069	82,536	1,632,069	841,719	3Q11
55275RAC6	20,759,439	20,733,356	26,083	20,733,356	11,313,039	3Q11
55291KAC1	12,986,263	12,951,900	34,363	12,951,900	6,823,430	3Q11
590238AB7	8,566,426	8,484,618	81,808	8,484,618	6,171,193	3Q11
59023AAD8	10,505,381	9,969,087	536,295	9,969,087	8,700,811	3Q11
617463AB0	13,953,724	13,718,928	234,796	13,718,928	6,045,924	3Q11
617505AC6	16,411,892	16,123,128	288,764	16,123,128	12,316,892	3Q11
61751QAB1	22,961,611	22,325,375	636,236	22,325,375	13,180,200	3Q11
61752UAB1	39,485,125	39,293,685	191,439	39,293,685	20,689,650	3Q11
61753EAD2	6,005,119	5,963,824	41,295	5,963,824	2,508,112	3Q11
638728AA3	13,856,115	13,044,818	811,297	13,044,818	4,886,537	3Q11
68402CAD6	10,943,408	10,769,190	174,218	10,769,190	5,075,145	3Q11
74927UAZ1	11,021,959	10,538,485	483,473	10,538,485	8,428,548	3Q11
759676AG4	16,230,331	13,955,145	2,275,186	13,955,145	7,725,848	3Q11
759676AH2	6,536,767	5,639,802	896,965	5,639,802	3,179,308	3Q11
759676AJ8	15,103,493	12,888,457	2,215,036	12,888,457	9,958,145	3Q11
75970HAC4	6,558,318	6,375,406	182,912	6,375,406	3,888,504	3Q11
75970HAJ9	13,501,254	11,693,811	1,807,443	11,693,811	7,676,694	3Q11
760985SD4	238,424	234,471	3,952	234,471	117,356	3Q11
760985ZN4	6,288,622	6,227,596	61,026	6,227,596	4,779,619	3Q11
76110VJQ2	1,250,860	1,249,055	1,805	1,249,055	1,088,182	3Q11
76110WF27	1,633,947	1,513,482	120,465	1,513,482	885,851	3Q11
76110WTB2	2,055,812	1,652,788	403,024	1,652,788	799,649	3Q11
805564JR3	1,520,976	1,431,156	89,820	1,431,156	1,234,717	3Q11

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
805564PN5	2,770,453	2,756,586	13,867	2,756,586	2,168,559	3Q11
81376YAD3	262,959	243,771	19,189	243,771	155,699	3Q11
83611DAB4	23,017,429	22,467,248	550,182	22,467,248	10,225,535	3Q11
83611DAC2	21,762,953	21,282,093	480,860	21,282,093	9,695,805	3Q11
004421YV9	5,224,206	5,095,416	128,790	5,095,416	2,045,333	4Q11
004422AD3	15,867,303	15,860,793	6,511	15,860,793	9,619,529	4Q11
00442EAF2	12,579,443	10,770,570	1,808,873	10,770,570	7,255,980	4Q11
00443KAD2	8,073,110	7,373,282	699,828	7,373,282	3,970,585	4Q11
00443LAC2	9,513,540	9,068,543	444,996	9,068,543	5,460,492	4Q11
04013BAB8	5,760,376	5,478,131	282,245	5,478,131	2,875,024	4Q11
073855AB4	21,287,145	21,098,050	189,095	21,098,050	14,169,125	4Q11
12489WGD0	1,314,424	1,302,763	11,660	1,302,763	994,804	4Q11
12506YAT6	1,613,186	1,245,670	367,516	1,245,670	300,228	4Q11
12666TAD8	17,831,014	17,583,904	247,111	17,583,904	11,056,822	4Q11
126671S72	11,373,516	10,194,941	1,178,575	10,194,941	7,918,511	4Q11
126673GS5	2,360,773	995,724	1,365,049	995,724	764,080	4Q11
126673RQ7	4,414,363	4,169,370	244,993	4,169,370	2,265,080	4Q11
126684AD1	17,216,662	17,171,965	44,696	17,171,965	14,239,407	4Q11
126684AE9	482,632	481,751	882	481,751	357,717	4Q11
12668NAD9	16,591,272	16,039,424	551,848	16,039,424	6,643,859	4Q11
17309NAH4	1,659,716	1,474,158	185,558	1,474,158	585,102	4Q11
17310EAH1	12,366,720	10,966,208	1,400,513	10,966,208	3,243,059	4Q11
17310EAJ7	2,415,241	1,831,247	583,994	1,831,247	1,178,425	4Q11
17310EAK4	849,864	769,718	80,146	769,718	669,487	4Q11
17310EAL2	432,389	408,023	24,366	408,023	380,538	4Q11
17310NAH1	1,847,058	1,571,057	276,001	1,571,057	466,514	4Q11
23242EAD1	15,096,620	14,408,636	687,984	14,408,636	8,943,726	4Q11
23245CAE0	9,601,723	9,180,386	421,337	9,180,386	3,376,870	4Q11
294751BQ4	969,128	923,451	45,676	923,451	589,892	4Q11
31659EAC2	1,543,403	1,529,352	14,051	1,529,352	872,398	4Q11
32115BAB6	17,198,413	16,405,875	792,539	16,405,875	6,248,913	4Q11
35729PPB0	9,281,647	8,675,640	606,007	8,675,640	2,700,040	4Q11
35729QAD0	16,485,975	15,575,646	910,330	15,575,646	6,695,870	4Q11
35729VAE7	5,846,626	5,375,733	470,893	5,375,733	5,085,430	4Q11
361856BH9	1,868,139	1,826,124	42,015	1,826,124	1,456,374	4Q11
40430FAD4	3,869,167	3,486,639	382,528	3,486,639	1,448,028	4Q11
40430RAD8	10,957,863	10,923,311	34,552	10,923,311	4,132,588	4Q11
40430TAB8	9,428,154	8,617,112	811,042	8,617,112	5,871,010	4Q11
45073DAB4	18,687,919	17,074,957	1,612,962	17,074,957	8,837,493	4Q11
46602UAB4	18,223,001	16,645,420	1,577,582	16,645,420	8,463,353	4Q11
46602WAC8	1,588,168	1,553,217	34,950	1,553,217	805,348	4Q11
54251TAD1	2,040,751	2,021,672	19,079	2,021,672	1,052,570	4Q11
55275RAC6	20,404,517	19,462,250	942,267	19,462,250	9,101,676	4Q11
55291KAC1	12,706,536	12,515,373	191,163	12,515,373	6,600,668	4Q11
576455AB5	15,679,339	14,681,963	997,376	14,681,963	9,287,288	4Q11
57645JAB5	10,179,692	9,852,330	327,362	9,852,330	4,550,851	4Q11
57645JAC3	12,284,481	11,902,906	381,575	11,902,906	5,531,437	4Q11
59020VAD5	11,040,966	10,100,090	940,876	10,100,090	3,704,927	4Q11
590238AA9	26,275,069	24,753,804	1,521,265	24,753,804	11,622,704	4Q11
590238AB7	8,636,181	8,335,100	301,081	8,335,100	6,134,567	4Q11
59023AAD8	10,156,177	9,461,601	694,576	9,461,601	8,221,454	4Q11
61744CJW7	1,057,805	981,912	75,893	981,912	704,024	4Q11
617463AB0	13,489,067	12,558,516	930,551	12,558,516	5,260,284	4Q11
61749KAD5	5,720,517	5,589,779	130,738	5,589,779	3,320,181	4Q11
61749QAD2	5,568,740	5,292,338	276,402	5,292,338	2,588,474	4Q11
617505AC6	14,956,252	13,455,072	1,501,179	13,455,072	9,971,587	4Q11
61751QAB1	22,057,818	21,464,555	593,263	21,464,555	13,167,487	4Q11
617526AE8	2,286,090	2,146,239	139,851	2,146,239	845,847	4Q11
61752UAB1	39,284,063	36,397,620	2,886,443	36,397,620	19,926,450	4Q11
61753EAD2	5,967,363	5,721,888	245,475	5,721,888	2,241,520	4Q11
61755CAB8	16,101,975	14,641,020	1,460,955	14,641,020	5,721,020	4Q11

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
638728AA3	12,802,345	11,721,653	1,080,693	11,721,653	5,525,233	4Q11
68402CAD6	10,768,078	10,483,395	284,683	10,483,395	4,242,555	4Q11
70086*AA8	5,583,942	3,809,674	1,774,267	3,809,674	3,860,813	4Q11
759676AG4	13,870,853	12,927,534	943,319	12,927,534	8,466,154	4Q11
759676AH2	5,606,076	5,231,901	374,175	5,231,901	3,466,994	4Q11
759676AJ8	12,687,375	11,338,963	1,348,412	11,338,963	7,929,015	4Q11
75970HAC4	6,379,858	6,288,127	91,730	6,288,127	3,805,654	4Q11
75970HAJ9	11,571,848	10,683,260	888,588	10,683,260	6,229,788	4Q11
760985SD4	232,678	229,777	2,900	229,777	123,800	4Q11
76110WTB2	1,641,431	1,638,463	2,968	1,638,463	804,248	4Q11
805564ML2	3,149,071	2,654,916	494,155	2,654,916	1,407,455	4Q11
805564RN3	7,941,550	7,580,922	360,628	7,580,922	7,548,434	4Q11
80556YAC9	22,197,989	20,891,401	1,306,588	20,891,401	8,937,781	4Q11
81375WJU1	3,291,745	3,148,865	142,879	3,148,865	712,101	4Q11
813765AC8	8,665,344	8,566,881	98,463	8,566,881	3,859,753	4Q11
81377AAD4	6,526,451	6,338,558	187,893	6,338,558	2,924,985	4Q11
81378GAC2	647,970	610,365	37,605	610,365	287,303	4Q11
83611DAB4	22,010,367	20,351,814	1,658,554	20,351,814	10,759,655	4Q11
83611DAC2	20,848,106	19,291,481	1,556,624	19,291,481	10,216,916	4Q11
83611XAD6	16,858,654	16,386,198	472,456	16,386,198	7,288,116	4Q11
84752BAC3	8,570,928	8,144,759	426,169	8,144,759	2,833,069	4Q11
86359ACR2	4,974,172	4,909,694	64,478	4,909,694	4,480,312	4Q11
00075WAP4	12,986,851	12,930,846	56,005	12,930,846	8,609,036	1Q12
004421YV9	5,094,145	4,697,023	397,122	4,697,023	2,512,614	1Q12
004422AD3	8,416,556	7,383,739	1,032,816	7,383,739	5,228,413	1Q12
00442EAF2	5,650,191	5,317,456	332,735	5,317,456	3,171,623	1Q12
040104AD3	1,701,943	1,697,713	4,230	1,697,713	1,662,285	1Q12
04013BAB8	2,785,690	2,663,603	122,087	2,663,603	1,604,601	1Q12
04542BJP8	2,021,475	1,991,930	29,545	1,991,930	1,497,030	1Q12
04544QAC1	3,153,293	2,910,988	242,304	2,910,988	2,338,301	1Q12
073855AB4	11,208,654	10,427,649	781,005	10,427,649	7,642,956	1Q12
073879NY0	4,932,646	4,923,801	8,845	4,923,801	4,874,576	1Q12
12465MAB0	8,277,998	7,227,722	1,050,276	7,227,722	4,274,801	1Q12
12489WGD0	21,382	0	21,382	0	0	1Q12
12489WNN0	20,358	0	20,358	0	0	1Q12
126670WD6	33,665	0	33,665	0	0	1Q12
126671S72	3,691	0	3,691	0	0	1Q12
126671XT8	1,400,379	1,343,423	56,956	1,343,423	512,765	1Q12
126673GS5	374,468	367,232	7,237	367,232	242,061	1Q12
126673RQ7	10,250	0	10,250	0	0	1Q12
12668NAD9	8,899,264	8,436,752	462,512	8,436,752	4,627,604	1Q12
12669GXP1	922,354	787,870	134,483	787,870	788,017	1Q12
17309NAH4	197,264	0	197,264	0	0	1Q12
17310EAH1	1,208,040	0	1,208,040	0	0	1Q12
17310EAJ7	89,651	0	89,651	0	0	1Q12
23245CAC4	21,785,772	21,480,958	304,814	21,480,958	19,213,465	1Q12
294751BQ4	211,562	174,715	36,847	174,715	113,877	1Q12
316599AC3	5,628,350	5,592,934	35,416	5,592,934	3,711,326	1Q12
31659EAC2	22,897	0	22,897	0	0	1Q12
32027EAE1	15,009,466	14,416,002	593,464	14,416,002	10,227,476	1Q12
32027NET4	1,597,484	1,539,615	57,869	1,539,615	845,746	1Q12
32028HAE3	14,220,757	11,226,256	2,994,502	11,226,256	4,548,566	1Q12
32029AAD9	10,848,714	9,778,432	1,070,282	9,778,432	7,066,960	1Q12
32115BAB6	8,415,866	8,062,683	353,183	8,062,683	3,773,843	1Q12
35729PKT6	26,414	0	26,414	0	0	1Q12
35729QAD0	493,602	0	493,602	0	0	1Q12
35729VAE7	266,881	0	266,881	0	0	1Q12
36228FZL3	5,348	0	5,348	0	0	1Q12
36244KAE5	22,189,594	20,712,741	1,476,853	20,712,741	8,423,893	1Q12
40430FAD4	1,685,886	1,525,058	160,828	1,525,058	752,767	1Q12
40430RAD8	21,456	0	21,456	0	0	1Q12

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
44328BAD0	5,716,611	5,343,341	373,271	5,343,341	2,812,548	1Q12
45073DAB4	8,786,034	8,202,835	583,198	8,202,835	4,317,481	1Q12
46602WAC8	1,525,293	1,491,949	33,344	1,491,949	788,917	1Q12
46628TAC5	1,826,520	1,455,597	370,923	1,455,597	1,250,840	1Q12
46629KAD1	5,756,172	5,569,337	186,834	5,569,337	3,196,921	1Q12
46629KAF6	4,355,281	4,309,010	46,271	4,309,010	2,351,875	1Q12
55291KAC1	6,241,698	6,126,356	115,342	6,126,356	3,597,698	1Q12
57643LBZ8	169,565	0	169,565	0	0	1Q12
57645JAB5	5,159,558	4,538,433	621,125	4,538,433	2,254,274	1Q12
57645JAC3	403,810	0	403,810	0	0	1Q12
5899292D9	7,203	0	7,203	0	0	1Q12
589929M47	995,927	979,913	16,014	979,913	832,125	1Q12
59001FAD3	25,090	0	25,090	0	0	1Q12
59020VAD5	10,097,625	10,033,848	63,778	10,033,848	4,568,129	1Q12
590238AA9	12,004,873	11,742,143	262,730	11,742,143	7,251,620	1Q12
590238AB7	4,350,497	4,267,297	83,200	4,267,297	3,627,568	1Q12
617463AB0	6,369,384	6,093,236	276,147	6,093,236	3,221,153	1Q12
61746RCS8	6,968	0	6,968	0	0	1Q12
61746RHT1	2,493,091	2,470,349	22,742	2,470,349	1,180,392	1Q12
61746WML1	1,294,933	1,256,441	38,492	1,256,441	991,007	1Q12
61749BAD5	5,575,221	5,331,845	243,376	5,331,845	4,449,969	1Q12
61749KAD5	2,796,476	2,750,367	46,110	2,750,367	1,713,889	1Q12
61749QAD2	25,287	0	25,287	0	0	1Q12
617505AC6	6,342,735	6,314,212	28,523	6,314,212	3,818,288	1Q12
61750FAD2	3,240,926	2,994,838	246,088	2,994,838	2,521,224	1Q12
617526AE8	55,757	0	55,757	0	0	1Q12
61752UAB1	19,449,242	17,469,320	1,979,922	17,469,320	10,423,305	1Q12
61755CAB8	7,526,019	7,332,324	193,695	7,332,324	3,482,266	1Q12
638728AA3	5,968,592	5,696,485	272,107	5,696,485	2,820,300	1Q12
65536QAD0	38,720,015	36,775,995	1,944,020	36,775,995	16,599,441	1Q12
65537NAB0	7,628,223	7,141,411	486,812	7,141,411	3,904,105	1Q12
73316TAE2	182,112	89,993	92,119	89,993	121,224	1Q12
748351AR4	8,069,238	7,858,350	210,888	7,858,350	4,404,233	1Q12
74924NAC1	21,335,961	21,193,987	141,974	21,193,987	8,859,389	1Q12
74924WAC1	17,250,268	17,235,340	14,928	17,235,340	8,269,840	1Q12
759676AG4	538,222	0	538,222	0	0	1Q12
759676AH2	195,175	0	195,175	0	0	1Q12
759676AJ8	569,835	0	569,835	0	0	1Q12
75970HAC4	6,290,582	6,067,238	223,343	6,067,238	3,943,094	1Q12
75970HAJ9	362,399	0	362,399	0	0	1Q12
759950AH1	3,245	0	3,245	0	0	1Q12
759950AQ1	1,230,152	1,223,145	7,007	1,223,145	948,996	1Q12
760985SD4	87,348	68,749	18,599	68,749	40,283	1Q12
760985ZN4	5,902,710	5,898,057	4,653	5,898,057	4,125,350	1Q12
76110VJQ2	1,103,088	1,095,214	7,874	1,095,214	1,084,658	1Q12
805564JR3	686,201	521,647	164,554	521,647	413,126	1Q12
805564RN3	1,517,320	1,319,845	197,474	1,319,845	1,305,196	1Q12
81375WCJ3	704,108	626,769	77,339	626,769	351,747	1Q12
81375WJU1	631,817	452,995	178,821	452,995	97,502	1Q12
81377AAD4	3,760,358	3,639,092	121,266	3,639,092	2,079,488	1Q12
81378GAC2	612,792	600,804	11,988	600,804	319,217	1Q12
83611DAB4	10,570,284	9,744,568	825,716	9,744,568	5,567,305	1Q12
83611DAC2	18,975,029	18,178,551	796,478	18,178,551	10,321,281	1Q12
83611XAD6	54,962	0	54,962	0	0	1Q12
84751PBL2	1,727	0	1,727	0	0	1Q12
84752BAC3	4,281,630	3,982,985	298,645	3,982,985	1,821,159	1Q12
86361EAG6	4,120,856	0	4,120,856	0	0	1Q12
93934XAB9	36,580	32,226	4,354	32,226	29,278	1Q12
00075WAP4	23,428,896	23,079,777	349,119	23,079,777	15,470,978	2Q12
00442EAF2	10,100,765	9,928,604	172,161	9,928,604	6,078,724	2Q12
03072SBE4	2,211,447	2,188,212	23,235	2,188,212	1,576,527	2Q12

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
03072SDF9	6,697,546	6,590,350	107,195	6,590,350	5,116,091	2Q12
04541GDT6	1,087,919	964,847	123,072	964,847	841,374	2Q12
04541GHM7	967,605	866,583	101,022	866,583	903,674	2Q12
05948KY60	13,004,790	12,934,090	70,700	12,934,090	12,749,479	2Q12
073879HF8	2,272,185	2,219,973	52,212	2,219,973	1,391,742	2Q12
12465MAB0	14,049,657	13,644,065	405,593	13,644,065	7,877,974	2Q12
12489WGD0	1,181,643	1,159,389	22,255	1,159,389	929,978	2Q12
12489WNN0	299,723	298,754	969	298,754	258,702	2Q12
12489WPJ7	1,986,399	1,922,542	63,857	1,922,542	1,971,590	2Q12
12506YCM9	95,062	95,045	17	95,045	62,709	2Q12
12558MAF9	395,340	394,751	589	394,751	246,180	2Q12
12666VAD3	9,584,846	9,490,924	93,922	9,490,924	4,231,670	2Q12
126671S72	9,632,226	9,511,694	120,532	9,511,694	8,787,083	2Q12
126673GS5	969,929	818,748	151,181	818,748	625,148	2Q12
126673RQ7	4,159,120	3,799,990	359,130	3,799,990	2,363,000	2Q12
12668NAC1	17,678,428	17,523,299	155,128	17,523,299	16,581,587	2Q12
12668NAD9	15,612,758	15,441,774	170,983	15,441,774	10,596,180	2Q12
152314FT2	1,830,617	1,488,540	342,077	1,488,540	385,040	2Q12
152314JY7	2,001,781	1,616,548	385,233	1,616,548	649,786	2Q12
152314KU3	2,744,761	1,508,523	1,236,237	1,508,523	376,241	2Q12
152314LS7	343,148	245,450	97,698	245,450	131,255	2Q12
17309BAC1	6,405,016	6,330,395	74,621	6,330,395	5,677,459	2Q12
17309BAD9	6,336,355	6,263,117	73,238	6,263,117	5,676,395	2Q12
17309NAH4	1,258,066	1,057,278	200,788	1,057,278	580,754	2Q12
17310EAH1	9,678,875	8,784,391	894,484	8,784,391	3,108,829	2Q12
17310NAH1	1,550,906	1,318,759	232,146	1,318,759	460,516	2Q12
22540VCT7	1,870,333	1,787,259	83,075	1,787,259	1,533,081	2Q12
23245CAC4	42,312,212	41,191,417	1,120,794	41,191,417	40,338,039	2Q12
294751BQ4	871,630	727,967	143,663	727,967	487,636	2Q12
30246QCP6	5,522,375	5,392,317	130,058	5,392,317	3,252,249	2Q12
316599AC3	10,411,449	9,402,948	1,008,501	9,402,948	5,227,728	2Q12
31659EAC2	1,432,931	1,389,218	43,712	1,389,218	558,496	2Q12
32027NET4	3,555,347	3,483,184	72,163	3,483,184	2,380,354	2Q12
32029AAD9	38,736,511	38,055,728	680,783	38,055,728	28,472,872	2Q12
35729PHM5	1,074,955	1,073,823	1,132	1,073,823	914,496	2Q12
35729PPB0	8,673,182	8,540,680	132,502	8,540,680	2,883,740	2Q12
35729QAD0	14,796,683	14,104,649	692,034	14,104,649	7,105,459	2Q12
35729VAE7	5,163,990	4,822,955	341,035	4,822,955	4,771,627	2Q12
361856BH9	1,614,919	1,576,793	38,126	1,576,793	1,104,655	2Q12
362440AC3	19,847,094	19,357,310	489,783	19,357,310	11,537,154	2Q12
40430MAC1	9,405,678	9,311,679	93,999	9,311,679	6,305,903	2Q12
44328BAD0	10,220,381	9,945,945	274,436	9,945,945	4,997,100	2Q12
46602UAB4	15,977,265	15,893,757	83,508	15,893,757	8,040,055	2Q12
46602WAC8	1,457,750	1,371,599	86,150	1,371,599	735,653	2Q12
46628TAC5	2,001,624	1,710,866	290,758	1,710,866	1,824,189	2Q12
55291KAC1	11,882,090	11,662,074	220,016	11,662,074	6,777,101	2Q12
576455AB5	12,891,232	12,649,348	241,884	12,649,348	8,267,072	2Q12
57645JAB5	8,700,187	8,474,326	225,861	8,474,326	4,183,914	2Q12
57645JAC3	10,858,953	10,639,893	219,060	10,639,893	5,092,462	2Q12
59020UPS8	3,609,508	3,571,258	38,250	3,571,258	2,325,516	2Q12
590238AB7	8,561,917	8,491,986	69,931	8,491,986	7,291,876	2Q12
617463AB0	11,744,802	11,714,692	30,109	11,714,692	6,436,920	2Q12
61746RAC5	1,050,869	970,250	80,619	970,250	912,461	2Q12
61749KAD5	5,260,582	5,227,033	33,550	5,227,033	3,267,077	2Q12
617505AC6	11,336,522	11,084,346	252,176	11,084,346	6,509,592	2Q12
61750FAD2	4,784,000	4,709,278	74,722	4,709,278	4,065,890	2Q12
617526AE8	2,097,883	2,093,772	4,111	2,093,772	1,049,427	2Q12
61755CAB8	14,439,285	14,084,413	354,872	14,084,413	6,857,237	2Q12
638728AA3	11,012,875	10,859,509	153,366	10,859,509	5,503,921	2Q12
73316TAE2	92,949	27,683	65,266	27,683	35,369	2Q12
759676AG4	12,181,292	11,823,645	357,648	11,823,645	8,706,632	2Q12

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
759676AH2	4,951,536	4,793,594	157,942	4,793,594	3,563,832	2Q12
759676AJ8	10,596,790	10,239,841	356,949	10,239,841	7,937,457	2Q12
75970HAC4	6,065,560	5,969,074	96,487	5,969,074	3,907,966	2Q12
75970HAJ9	10,153,844	9,969,180	184,664	9,969,180	8,642,646	2Q12
759950AH1	2,651,791	2,651,416	375	2,651,416	1,717,006	2Q12
760985D73	1,633,347	1,624,528	8,819	1,624,528	1,160,283	2Q12
760985ZN4	5,634,704	5,318,532	316,172	5,318,532	3,912,697	2Q12
76110WF27	1,401,172	1,363,743	37,429	1,363,743	828,799	2Q12
805564NC1	1,561,390	1,466,848	94,542	1,466,848	879,944	2Q12
80556YAC9	1	1	0	1	1	2Q12
81375WCJ3	1,242,290	1,218,377	23,913	1,218,377	720,252	2Q12
81375WJU1	2,965,605	2,624,916	340,689	2,624,916	502,391	2Q12
81376YAD3	235,343	234,639	704	234,639	155,267	2Q12
81378GAC2	603,096	593,546	9,551	593,546	305,690	2Q12
83612CAE9	1,076,618	1,076,134	484	1,076,134	500,833	2Q12
84751PLM9	1,826,969	1,776,494	50,475	1,776,494	1,353,652	2Q12
84751PLP2	1,284,101	1,250,997	33,104	1,250,997	1,031,930	2Q12
84752BAC3	7,844,893	7,392,648	452,245	7,392,648	3,584,725	2Q12
86358EE69	17,916,189	17,742,560	173,629	17,742,560	12,850,269	2Q12
86361EAG6	4,649,090	3,880,920	768,170	3,880,920	2,377,720	2Q12
00075WAP4	20,889,317	20,810,920	78,397	20,810,920	15,198,720	3Q12
03072SBE4	2,172,114	2,106,327	65,787	2,106,327	1,608,862	3Q12
04013BAB8	4,926,397	4,743,734	182,664	4,743,734	3,397,636	3Q12
12489WNN0	1,496,505	1,463,457	33,048	1,463,457	1,313,411	3Q12
12666TAD8	17,367,566	17,053,951	313,615	17,053,951	14,213,779	3Q12
126673GS5	808,740	690,536	118,204	690,536	607,556	3Q12
126673RQ7	3,814,502	3,503,660	310,842	3,503,660	2,639,390	3Q12
12668NAC1	15,629,259	15,608,890	20,369	15,608,890	15,277,403	3Q12
12668NAD9	15,458,851	15,376,376	82,475	15,376,376	12,832,084	3Q12
152314KU3	1,507,431	855,045	652,386	855,045	375,909	3Q12
17309BAC1	6,103,633	6,053,228	50,405	6,053,228	6,118,658	3Q12
17309BAD9	6,038,419	5,988,606	49,812	5,988,606	6,117,460	3Q12
17309NAH4	1,043,137	880,548	162,589	880,548	618,524	3Q12
17310EAH1	8,721,781	8,214,675	507,106	8,214,675	3,458,184	3Q12
22540VCT7	1,723,007	1,707,183	15,824	1,707,183	1,611,484	3Q12
23242EAD1	14,200,950	13,634,386	566,564	13,634,386	11,675,494	3Q12
294751BQ4	723,013	616,621	106,392	616,621	540,003	3Q12
316599AD1	7,250,009	7,153,171	96,838	7,153,171	3,944,213	3Q12
32027NET4	3,366,050	3,361,025	5,025	3,361,025	2,328,811	3Q12
32028TAD9	40,167,199	40,079,558	87,641	40,079,558	29,703,186	3Q12
32029AAD9	38,266,167	37,876,172	389,995	37,876,172	32,299,046	3Q12
32115BAB6	15,020,292	14,797,563	222,729	14,797,563	9,647,173	3Q12
35729PMF4	7,339,774	6,407,234	932,539	6,407,234	2,539,370	3Q12
35729PPB0	8,538,774	8,410,030	128,744	8,410,030	3,652,520	3Q12
35729QAD0	14,121,864	14,077,923	43,940	14,077,923	8,468,792	3Q12
361856BH9	1,390,846	1,385,178	5,668	1,385,178	990,330	3Q12
362440AC3	19,356,456	18,551,711	804,745	18,551,711	12,506,074	3Q12
36245EAE8	7,106,616	6,909,735	196,881	6,909,735	3,299,273	3Q12
40430FAD4	3,345,237	3,328,048	17,189	3,328,048	1,984,728	3Q12
40430MAC1	9,030,768	8,754,090	276,678	8,754,090	7,215,355	3Q12
40430RAB2	5,621,497	5,267,966	353,530	5,267,966	4,442,101	3Q12
40430RAD8	10,886,726	10,602,296	284,430	10,602,296	5,856,300	3Q12
40430TAB8	9,040,002	8,835,282	204,720	8,835,282	9,035,930	3Q12
44328BAD0	9,651,618	8,996,721	654,897	8,996,721	5,585,280	3Q12
46602UAB4	15,513,447	15,440,665	72,782	15,440,665	11,495,262	3Q12
46628TAC5	1,670,656	1,666,380	4,276	1,666,380	1,149,268	3Q12
54251TAD1	1,843,710	1,794,770	48,940	1,794,770	1,168,590	3Q12
55291KAC1	11,369,188	11,236,765	132,423	11,236,765	7,308,308	3Q12
57643LAN6	1,588,475	1,536,185	52,290	1,536,185	1,662,321	3Q12
576455AB5	12,331,978	11,872,664	459,314	11,872,664	8,519,392	3Q12
59020U4M4	23,036,564	22,898,677	137,887	22,898,677	13,576,854	3Q12

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
59020UPS8	3,026,917	3,026,695	222	3,026,695	2,167,876	3Q12
590238AA9	20,187,569	19,572,085	615,484	19,572,085	14,544,738	3Q12
590238AB7	8,651,613	8,421,728	229,885	8,421,728	8,269,236	3Q12
59025CAC4	26,160,261	25,906,444	253,817	25,906,444	17,666,441	3Q12
617463AB0	11,469,531	11,109,192	360,339	11,109,192	7,865,482	3Q12
61746RAC5	967,637	857,792	109,845	857,792	1,005,748	3Q12
61748BAD6	15,713,929	15,603,588	110,341	15,603,588	9,081,366	3Q12
61749KAD5	5,058,999	4,825,017	233,982	4,825,017	3,483,241	3Q12
61749QAD2	4,840,630	4,679,416	161,214	4,679,416	3,413,876	3Q12
61750FAD2	4,195,931	4,141,266	54,665	4,141,266	3,751,657	3Q12
61750MAD7	10,732,627	10,557,568	175,060	10,557,568	8,926,970	3Q12
61751QAB1	17,152,403	16,307,530	844,873	16,307,530	11,652,101	3Q12
61752UAB1	34,389,716	33,638,393	751,323	33,638,393	23,701,495	3Q12
61755CAB8	14,092,897	13,552,033	540,863	13,552,033	9,193,195	3Q12
638728AA3	10,692,266	10,423,799	268,467	10,423,799	7,127,091	3Q12
73316TAE2	25,932	11,151	14,781	11,151	9,835	3Q12
748351AR4	7,479,195	7,287,235	191,960	7,287,235	4,161,502	3Q12
74836YAB6	11,828,530	11,643,576	184,954	11,643,576	5,612,773	3Q12
75970HAC4	5,967,324	5,772,449	194,875	5,772,449	4,310,302	3Q12
75970HAJ9	9,874,326	9,303,259	571,067	9,303,259	9,186,290	3Q12
760985D73	1,575,614	1,574,931	683	1,574,931	1,381,795	3Q12
76110WF27	1,334,251	1,328,109	6,142	1,328,109	816,223	3Q12
805564NC1	1,467,502	1,378,111	89,391	1,378,111	955,839	3Q12
805564QW4	1,565,197	1,557,758	7,439	1,557,758	1,366,573	3Q12
81375WCJ3	1,211,978	1,167,120	44,858	1,167,120	792,641	3Q12
81376YAD3	229,642	221,084	8,559	221,084	182,125	3Q12
83611DAB4	18,065,790	17,640,194	425,596	17,640,194	11,714,952	3Q12
83611DAC2	17,107,137	16,726,357	380,780	16,726,357	11,126,951	3Q12
83612CAE9	1,075,820	1,054,556	21,264	1,054,556	679,399	3Q12
84751PLM9	1,703,264	1,676,130	27,134	1,676,130	1,496,751	3Q12
84751PLP2	1,209,955	1,163,097	46,857	1,163,097	1,059,418	3Q12
84752BAC3	7,391,259	6,774,792	616,467	6,774,792	4,459,693	3Q12
86358R6A0	1,986,125	1,976,374	9,751	1,976,374	1,331,524	3Q12
86361EAG6	3,833,879	3,556,920	276,959	3,556,920	2,297,480	3Q12
00075WAP4	20,289,571	19,315,344	974,227	19,315,344	15,476,116	4Q12
004421YV9	4,691,213	4,577,239	113,974	4,577,239	3,305,073	4Q12
00442EAF2	8,636,598	7,873,539	763,059	7,873,539	5,537,718	4Q12
04013BAB8	4,586,512	4,535,913	50,600	4,535,913	3,519,242	4Q12
12465MAB0	12,924,903	12,786,533	138,371	12,786,533	10,027,732	4Q12
12489WGD0	1,110,557	1,091,629	18,928	1,091,629	949,027	4Q12
12558MAF9	1,200,595	1,149,943	50,652	1,149,943	836,983	4Q12
12666VAD3	9,543,670	9,028,520	515,150	9,028,520	5,242,160	4Q12
126673GS5	680,340	564,920	115,420	564,920	577,588	4Q12
126673RQ7	3,516,174	3,424,535	91,639	3,424,535	2,759,000	4Q12
12667GBE2	1,622,025	1,524,746	97,279	1,524,746	1,421,624	4Q12
12667GFF5	1,278,915	1,063,255	215,660	1,063,255	837,397	4Q12
152314FT2	1,486,007	1,043,840	442,167	1,043,840	571,553	4Q12
152314GS3	3,746,115	3,600,643	145,472	3,600,643	3,012,069	4Q12
152314KU3	849,196	685,180	164,016	685,180	703,543	4Q12
152314LS7	244,870	99,801	145,068	99,801	153,243	4Q12
170356AA7	13,483,137	11,325,835	2,157,302	11,325,835	11,359,147	4Q12
170356AB5	46,470,867	39,035,528	7,435,339	39,035,528	39,150,342	4Q12
17309BAD9	5,786,854	5,786,854	0	5,786,854	5,997,591	4Q12
17309NAH4	863,591	807,130	56,461	807,130	611,000	4Q12
17310EAH1	8,143,077	7,907,020	236,057	7,907,020	3,524,489	4Q12
17310EAJ7	1,407,899	1,405,981	1,918	1,405,981	1,051,539	4Q12
17310NAH1	1,290,651	1,227,799	62,852	1,227,799	582,446	4Q12
29445FCD8	276,593	245,580	31,013	245,580	106,650	4Q12
294751BQ4	612,352	604,929	7,424	604,929	557,698	4Q12
316599AD1	6,951,972	6,868,035	83,937	6,868,035	4,151,163	4Q12
31659EAC2	1,301,801	1,301,173	628	1,301,173	831,567	4Q12

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
32028TAD9	38,387,347	37,630,712	756,635	37,630,712	32,513,808	4Q12
32113JAW5	3,121,022	3,023,889	97,132	3,023,889	1,483,149	4Q12
32115BAB6	14,545,441	14,301,076	244,365	14,301,076	10,011,960	4Q12
361856BH9	1,273,454	1,257,195	16,260	1,257,195	927,949	4Q12
362334PK4	12,898,555	12,616,618	281,937	12,616,618	8,307,458	4Q12
362440AC3	18,550,019	18,433,871	116,148	18,433,871	12,649,894	4Q12
36245EAE8	6,909,090	6,731,618	177,473	6,731,618	4,334,490	4Q12
367910AU0	8,158,679	7,832,735	325,944	7,832,735	6,715,478	4Q12
40430RAD8	10,595,797	10,306,364	289,433	10,306,364	6,259,436	4Q12
46602WAC8	1,316,659	1,291,968	24,690	1,291,968	1,055,846	4Q12
46628TAC5	1,629,277	1,533,315	95,962	1,533,315	1,192,060	4Q12
46629KAD1	10,039,114	9,412,052	627,062	9,412,052	8,284,535	4Q12
46629KAF6	3,987,304	3,729,509	257,795	3,729,509	3,318,487	4Q12
59020U4M4	22,414,239	22,331,314	82,925	22,331,314	13,519,098	4Q12
59025CAC4	24,052,601	23,225,506	827,095	23,225,506	17,537,571	4Q12
61744CAX4	41,576	41,297	280	41,297	35,505	4Q12
617463AB0	10,901,336	10,545,441	355,895	10,545,441	8,132,981	4Q12
61746RBM2	1,210,918	1,208,787	2,131	1,208,787	966,103	4Q12
61748BAD6	15,598,559	15,428,007	170,552	15,428,007	10,940,685	4Q12
61749BAD5	8,595,259	7,964,046	631,213	7,964,046	6,400,203	4Q12
617505AC6	9,917,340	9,715,075	202,266	9,715,075	7,001,446	4Q12
61750FAD2	3,836,682	3,487,117	349,566	3,487,117	2,767,170	4Q12
61751QAB1	15,675,235	15,381,666	293,570	15,381,666	11,861,234	4Q12
617526AE8	2,103,061	2,024,010	79,051	2,024,010	1,431,210	4Q12
61752UAB1	33,628,257	33,506,543	121,714	33,506,543	24,827,350	4Q12
638728AA3	5,369,296	5,211,192	158,103	5,211,192	4,218,517	4Q12
68402CAD6	10,478,009	10,378,841	99,168	10,378,841	7,410,987	4Q12
73316TAE2	10,007	3,115	6,892	3,115	3,165	4Q12
73932#AC0	2,496,560	2,097,111	399,450	2,097,111	2,101,736	4Q12
748351AR4	7,150,509	7,117,508	33,000	7,117,508	4,086,494	4Q12
74836YAB6	11,641,793	10,920,183	721,610	10,920,183	6,009,969	4Q12
75970HAC4	5,566,441	5,560,735	5,706	5,560,735	4,035,710	4Q12
759950AH1	2,393,013	2,392,189	824	2,392,189	1,908,683	4Q12
805564JR3	1,228,521	1,164,069	64,452	1,164,069	1,123,569	4Q12
805564ML2	2,415,518	2,352,837	62,681	2,352,837	1,495,454	4Q12
805564NC1	1,374,221	1,264,382	109,839	1,264,382	1,263,795	4Q12
80556YAC9	20,882,229	19,958,452	923,777	19,958,452	12,889,293	4Q12
81375WCJ3	1,159,835	1,073,322	86,513	1,073,322	828,712	4Q12
81375WJU1	2,615,860	2,430,948	184,913	2,430,948	530,475	4Q12
813765AC8	8,324,069	8,132,742	191,327	8,132,742	5,941,404	4Q12
81376YAD3	218,373	213,097	5,276	213,097	198,046	4Q12
81377AAD4	5,700,293	5,492,519	207,775	5,492,519	4,475,938	4Q12
81378GAC2	598,275	596,167	2,108	596,167	466,907	4Q12
83611DAB4	17,219,815	16,974,459	245,356	16,974,459	12,572,910	4Q12
83611MBY3	487,459	166,004	321,455	166,004	291,259	4Q12
83612CAE9	1,054,237	1,012,199	42,039	1,012,199	693,769	4Q12
93934XAB9	13,981	11,303	2,678	11,303	11,149	4Q12
Total	$12,275,012,896	$11,682,071,631	$592,941,278	$11,682,071,631	$7,513,165,044	

(4) As of December 31, 2012, the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

Other-than-temporary impairment decisions are based upon a detailed analysis of a security's underlying credit and cash flows.

a. Aggregate amount of unrealized losses:
   1. Less than 12 Months ($10,135,223)
   2. 12 Months or Longer ($766,709,793)

b. Aggregate related fair value of securities with unrealized losses:
   1. Less than 12 Months $1,722,677,540
   2. 12 Months or Longer $3,681,754,862

NOTES TO FINANCIAL STATEMENTS

5E. Repurchase Agreements

(1) For repurchase agreements and reverse repurchase agreements, Company policies require a minimum of 100% of the fair value of securities under these agreements to be maintained as collateral. Securities subject to these agreements at December 31, 2012 were:

Securities Subject to:	Book Value	2012 Fair Value	Maturities	Weighted Average Interest Rate
Dollar repurchase agreements	$0	($306,611)	47 Days	3.29%
Reverse repurchase agreements	$592,079,000	$592,079,000	2 Days	0.21%
Repurchase agreements	$4,338,421,102	$5,597,523,898	16 Years	1.15%

(2) Cash Pledged As Collateral

The Company has $592,079,000 of its assets pledged as collateral for reverse repurchase agreements as of December 31, 2012. The Company has none of its assets pledged as collateral, which would be classified as "Securities pledged to creditors" as of December 31, 2012.

(3) Cash Received As Collateral

For repurchase agreements, Company policy requires that 100% of the fair value of the securities be held as collateral. For securities lending transactions, Company policy requires that 100% and 102% of the fair value of domestic and foreign securities, respectively, be held as collateral. Cash collateral held for repurchase agreements, securities lending and dollar repurchase agreements was:

12/31/2012

	(1) Fair Value
1. Repurchase Agreements:	
(a) Open	$3,340,705,207
(b) 30 Days or Less	$1,333,210,000
(c) 31 to 60 Days	$426,640,937
(d) 61 to 90 Days	$0
(e) Greater Than 90 Days	$554,538,875
(f) Subtotal	$5,655,095,019
(g) Securities Received	0
(h) Total Collateral Received	$5,655,095,019
2. Securities Lending:	
(a) Open	$1,988,499,492
(b) 30 Days or Less	$1,015,177,162
(c) 31 to 60 Days	$127,750,000
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	$142,906,250
(f) Subtotal	$3,274,332,904
(g) Securities Received	0
(h) Total Collateral Received	$3,274,332,904
3. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $8,488,139,000 as of December 31, 2012, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

(c) In some instances, cash received as collateral is invested in Cash Equivalent, Short Term, and Long Term Bonds.

NOTES TO FINANCIAL STATEMENTS

12/31/2011

	(1) Fair Value
1. Repurchase Agreements:	
(a) Open	$2,676,964,717
(b) 30 Days or Less	1,562,425,865
(c) 31 to 60 Days	913,562,500
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	837,455,375
(f) Subtotal	5,990,408,457
(g) Securities Received	0
(h) Total Collateral Received	$5,990,408,457
2. Securities Lending:	
(a) Open	$1,898,667,344
(b) 30 Days or Less	11,327,668
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	1,909,995,012
(g) Securities Received	0
(h) Total Collateral Received	$1,909,995,012
3. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $7,376,354,377 as of December 31, 2011, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

(c) In some instances, cash received as collateral is invested in Cash Equivalent, Short Term, and Long Term Bonds.

(4) As of December 31, 2012, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

a. Reinvestment of the cash collateral and any securities which the Company or its agent receives for repurchase agreements, securities lending, and dollar repurchase agreements were:

12/31/2012

	(1) Amortized Cost	(2) Fair Value
1. Repurchase Agreements:		
(a) Open	$0	$0
(b) 30 Days or Less	1,582,705,151	1,582,708,970
(c) 31 to 60 Days	37,180,793	37,189,702
(d) 61 to 90 Days	385,410,321	385,558,977
(e) 91 to 120 Days	165,427,512	165,514,832
(f) 121 to 180 Days	593,769,708	594,361,475
(g) 181 to 365 Days	658,766,369	659,323,609
(h) 1 to 2 years	484,760,828	483,331,899
(i) 2 to 3 years	891,543,058	901,389,506
(j) Greater than 3 years	525,451,214	501,769,424
(k) Subtotal	$5,325,014,954	$5,311,148,394
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$5,325,014,954	$5,311,148,394
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	758,931,164	758,933,053
(c) 31 to 60 Days	18,032,171	18,036,191
(d) 61 to 90 Days	185,461,676	185,533,177
(e) 91 to 120 Days	80,190,713	80,232,970
(f) 121 to 180 Days	282,912,886	283,192,658
(g) 181 to 365 Days	316,930,585	317,218,772
(h) 1 to 2 years	237,573,529	236,983,511
(i) 2 to 3 years	458,504,025	463,634,694
(j) Greater than 3 years	263,520,285	253,020,794
(k) Subtotal	$2,602,057,034	$2,596,785,820
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,602,057,034	$2,596,785,820
3. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending, repurchase agreements and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and fixed maturities, including mortgage- and asset-backed securities. In addition, $518,547,885 and $580,204,786 at amortized cost and fair value, respectively, of Repurchase Agreement proceeds were reinvested in FNMA pass-through securities. At December 31, 2012, the Company has sufficient assets to cover its secured borrowing liability.

These programs are typically limited to securities in demand that can be loaned at relatively low financing rates. As such, we believe there is unused capacity available through these programs. Holdings of cash and cash equivalent investments in these short-term spread portfolios allow for further flexibility in sizing the portfolio to better match available financing. Current conditions in both the financing and investment markets are continuously monitored in order to appropriately manage the cost of funds, investment spreads, asset/liability duration matching and liquidity.

NOTES TO FINANCIAL STATEMENTS

12/31/2011

	(1) Amortized Cost	(2) Fair Value
1. Repurchase Agreements:		
(a) Open	$0	$0
(b) 30 Days or Less	1,763,308,340	1,763,445,336
(c) 31 to 60 Days	325,245,024	325,220,344
(d) 61 to 90 Days	45,322,298	45,388,378
(e) 91 to 120 Days	37,605,608	37,613,253
(f) 121 to 180 Days	167,261,578	167,022,866
(g) 181 to 365 Days	1,130,734,319	1,129,185,658
(h) 1 to 2 years	880,653,361	869,333,223
(i) 2 to 3 years	174,187,167	157,250,611
(j) Greater than 3 years	272,211,378	160,418,737
(k) Subtotal	$4,796,529,073	$4,654,878,406
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$4,796,529,073	$4,654,878,406
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	752,162,491	752,216,516
(c) 31 to 60 Days	104,662,651	104,658,775
(d) 61 to 90 Days	15,296,878	15,337,965
(e) 91 to 120 Days	11,336,006	11,337,229
(f) 121 to 180 Days	62,148,480	62,057,114
(g) 181 to 365 Days	407,883,336	407,286,107
(h) 1 to 2 years	351,282,631	346,840,929
(i) 2 to 3 years	67,317,945	60,795,690
(j) Greater than 3 years	117,840,256	68,926,454
(k) Subtotal	$1,889,930,674	$1,829,456,779
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$1,889,930,674	$1,829,456,779
3. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending, repurchase agreements and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and fixed maturities, including mortgage- and asset-backed securities. In addition, $798,126,998 and $892,019,192 at amortized cost and fair value, respectively, of Repurchase Agreement proceeds were reinvested in FNMA pass-through securities. At December 31, 2011, the Company has sufficient assets to cover its secured borrowing liability.

These programs are typically limited to securities in demand that can be loaned at relatively low financing rates. As such, we believe there is unused capacity available through these programs. Holdings of cash and cash equivalent investments in these short-term spread portfolios allow for further flexibility in sizing the portfolio to better match available financing. Current conditions in both the financing and investment markets are continuously monitored in order to appropriately manage the cost of funds, investment spreads, asset/liability duration matching and liquidity.

5F. Real Estate

As of December 31, 2012, there are no impairment losses recognized on real estate that are included in "Net realized capital gains or (losses)".

The Company does not engage in retail land sales operations.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2012, the Company has classified $3,386,224 as real estate held for sale. The real estate being held for sale consists of home office parcels located in Upper Dublin, Pennsylvania.

5G. Low-Income Housing Tax Credits

The Company has $255,356,208 of LIHTC property investments at December 31, 2012. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 4 investments, 6-10 years – 3 investments, over 10 years, 8 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments at December 31, 2012.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. The Company has no investment in any joint venture, partnership or LLC that exceeds 10% of the admitted assets of the Company.

6B. As of December 31, 2012, impairment losses of $9,902 were recognized on investments in joint ventures, partnerships and LLCs. The impairments were the result of unfavorable market conditions. Fair value was determined through internal appraisals or cash flow analysis.

7. INVESTMENT INCOME

Mortgage loans - Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due as of December 31, 2012.

Real estate - Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. Non-admitted due and accrued rental income on real estate at December 31, 2012 was $0.

Bonds - Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $77,637,999 at December 31, 2012.

Other Invested Assets - Non-admitted due and accrued income on other invested assets at December 31, 2012 was $0.

8. DERIVATIVE INSTRUMENTS

The Company uses derivatives to manage risks from changes in interest rates or foreign currency values, to alter interest rate or currency exposures arising from mismatches between assets and liabilities (including duration mismatches), to hedge against changes in the value of assets it anticipates acquiring and other anticipated transactions and commitments, and to replicate the investment performance of otherwise permissible investments. Insurance statutes restrict the Company's use of derivatives primarily to hedging, income generation, and replication activities intended to offset changes in the market value and cash flows of assets held, obligations, and anticipated transactions and prohibit the use of derivatives for speculation.

The Company, at inception, may designate derivatives as either (1) a hedge of the fair value of a recognized asset or liability or unrecognized firm commitment; (2) a hedge of a forecasted transaction or the variability of cash flows to be received or paid related to a recognized asset or liability; (3) a foreign-currency fair value or cash flow hedge; (4) a hedge of the foreign currency exposure of a net investment in a foreign operation or (5) a derivative that does not qualify for hedge accounting, including replications.

To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship.

Upon termination of a derivative that qualified for hedge accounting, the gain or loss is reflected as an adjustment to the basis of the hedged item and is recognized in income consistent with the hedged item. There were no instances in which the Company discontinued cash flow hedge accounting because the forecasted transaction did not occur. The maximum length of time for which these variable cash flows are hedged is nineteen years.

To the extent that the Company chooses not to designate its derivatives for hedge accounting or designated derivatives no longer meet the criteria of an effective hedge, the changes in their fair value are included in “Change in net unrealized capital gains” without considering changes in fair value of the hedged item. Accruals of interest income, expense and related cash flows on swaps are reported in "Net investment income". Upon termination of a derivative that does not qualify for hedge accounting, the gain or loss is included in “Net realized capital gains (losses)”. In addition, when realized gains or losses on interest-rate related derivatives are recognized, they are amortized through the IMR.

Derivative instruments used by the Company included currency swaps, interest rate swaps, total return swaps, treasury futures, equity futures, options (including rights and warrants), credit default swaps, forwards (including TBA contracts) and currency forwards. For those hedge transactions which qualify for hedge accounting, the change in the carrying value or cash flow of the derivative is recorded in a manner consistent with the changes in the carrying value or cash flow of the hedged asset, liability, firm commitment or forecasted transaction. For hedges of net investments in a foreign operation, changes in fair value of such derivatives, to the extent effective, are recorded in “Change in net unrealized capital gains”. In measuring effectiveness, no component of the derivative’s gain or loss is excluded. The Company does not have any cash flow hedges of forecasted transactions other than those related to the payment of variable cash flows on existing financial instruments.

Interest rate swaps are used by the Company to manage interest rate exposures arising from mismatches between assets and liabilities (including duration mismatches) and to hedge against changes in the value of assets it anticipates acquiring and other anticipated transactions and commitments. Swaps may be attributed to specific assets or liabilities or may be used on a portfolio basis. Under interest rate swaps, the Company agrees with other parties to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts calculated by reference to an agreed upon notional principal amount. Generally, no cash is exchanged at the outset of the contract and no principal payments are made by either party. These transactions are entered into pursuant to master agreements that provide for a single net payment to be made by one counterparty at each due date.

NOTES TO FINANCIAL STATEMENTS

Total return swaps are used in part to manage risks from market exposure related to the Company's overall capital position from its variable annuity business. Total return swaps are designed to partially offset changes in the Company's capital position resulting from market changes in certain living and death benefit features in variable annuities products. The fair value of these total return swap agreements is based on proprietary valuation models and market quotes. These derivatives do not qualify for hedge accounting.

Equity index options are contracts which will settle in cash based on differentials in the underlying indices at the time of exercise and the strike price. The Company uses combinations of purchases and sales of equity index options to hedge the effects of adverse changes in equity indices within a predetermined range. These hedges do not qualify for hedge accounting.

Exchange-traded futures and options are used by the Company to manage risks from changes in interest rates, to alter mismatches between the duration of assets in a portfolio and the duration of liabilities supported by those assets and to hedge against changes in the value of securities it owns or anticipates acquiring or selling. In exchange-traded futures transactions, the Company agrees to purchase or sell a specified number of contracts, the values of which are determined by the values of underlying referenced investments, and to post variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The Company enters into exchange-traded futures and options with regulated futures commission's merchants who are members of a trading exchange. The fair value of exchange-traded futures and options is based on market quotes. These futures and options do not qualify for hedge accounting.

Over-the-counter equity options are used to manage risks related to certain living benefit features included in our annuity products. The fair value of these options is based on proprietary valuation models and market quotes. These equity options do not qualify for hedge accounting.

Currency derivatives, including currency forwards and currency swaps, are used to manage risks from changes in currency values of investments denominated in foreign currencies that the Company either holds or intends to acquire or sell and to alter the currency exposures arising from mismatches between such foreign currencies and the U.S. Dollar. Currency derivatives are used by the Company in cash flow and net investment hedge accounting relationships as well as in relationships that do not qualify for hedge accounting.

The Company uses "to be announced ("TBA") forward contracts to gain exposure to the investment risk and return of the mortgage-backed securities market. TBA transactions enable the Company to achieve better diversification and to enhance the return on its investment portfolio. TBAs provide a more liquid and cost effective method of achieving these goals than purchasing or selling individual mortgage-backed pools. Typically, the price is agreed upon at the time of the contract and payment for such a contract is made at a specified future date. Additionally, pursuant to the Company's mortgage dollar roll program, TBAs or mortgage-backed securities are transferred to counterparties with a corresponding agreement to repurchase them at a future date. These transactions do not qualify as secured borrowings and are treated as forward contracts which reflect the obligation to repurchase the securities.

Credit default swaps are used by the Company in conjunction with fixed income investments as replication synthetic asset transactions ("RSAT"). RSATs are derivative transactions entered into in conjunction with other investments in order to produce the investment characteristics of otherwise permissible investments. Credit default swaps used in RSATs are carried at amortized cost with premiums received on such transactions recorded to "Net investment income" over the life of the contract and loss payouts, if any, are recorded as "Net realized capital gains/(losses)". The Company also uses credit default swaps to hedge exposures in its investment portfolios. Such contracts are not designated as replications, and they are used in relationships that do not qualify for hedge accounting.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial derivative transactions. Generally, the credit exposure of the Company's over-the-counter (OTC) derivative transaction is represented by the contracts with a positive fair value (market value) at the reporting date after taking into consideration the existence of netting agreements. The Company effects exchange-traded futures and options transactions through regulated exchanges and these transactions are settled on a daily basis, thereby reducing credit risk exposure in the event of nonperformance by counterparties to such financial instruments.

Substantially all of the Company's over-the-counter derivative contracts are transacted with a subsidiary. In instances where the Company transacts with unaffiliated counterparties, the Company manages credit risk by entering into derivative transactions with major international financial institutions and other creditworthy counterparties, and by obtaining collateral where appropriate. Additionally, limits are set on single party credit exposures which are subject to periodic management review.

Internal controls are in place to ensure that derivative transactions are conducted in accordance with Company policy and guidelines. Those controls include limits, segregation of functions and periodic management review, including quarterly review of exposures by the Investment Committee of the Board of Directors, as well as monitoring for compliance with authorization and operating guidelines.

NOTES TO FINANCIAL STATEMENTS

The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments
(in millions)

	12/31/2012			12/31/2011		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$264	$15	$15	$702	$52	$52
Liabilities	$0	$0	$0	$0	$0	$0
Swaps:						
Assets	26,080	2,612	2,623	28,296	2,933	3,007
Liabilities	23,732	1,549	1,950	19,188	1,517	1,925
Forwards:						
Assets	594	5	5	3,085	41	41
Liabilities	1,462	27	27	1,743	14	14
Futures:						
Assets	2,887	0	4	2,813	1	8
Liabilities	1,841	0	11	1,356	0	6
Pru Global Funding Non-Performance Risk:*						
Assets	0	0	0	0	(133)	(133)
Liabilities	0	0	0	0	0	0
Totals:						
Assets	$29,825	$2,632	$2,647	$34,896	$2,894	$2,975
Liabilities	$27,035	$1,576	$1,988	$22,287	$1,531	$1,945

* Non-performance risk (NPR) is the risk that financial obligations will not be fulfilled by the counterparty. “Fair Value Measurements” (SSAP No. 100), rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of December 31, 2012, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $0 decrease in value.

9. INCOME TAXES

The application of SSAP No. 101 requires a company to evaluate the recoverability of deferred tax assets and to establish a valuation allowance if necessary to reduce the deferred tax asset to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the company considers many factors, including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carry back years as well as projected taxable earnings, exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the deferred tax assets; and, (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the deferred tax assets, net of valuation allowances, will be realized. The Company has not recorded a valuation allowance as of December 31, 2012, and December 31, 2011.

A.

(1) The components of the net deferred tax asset/(liability) ("DTA"/"DTL") are as follows:

(in millions)

	12/31/2012			12/31/2011			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	4,149	0	$4,149	3,245	392	$3,637	904	($392)	$512
b. Statutory Valuation Allowance Adjust	0	0	0	0	0	0	0	0	$0
c. Adjusted Gross DTA	4,149	0	4,149	3,245	392	3,637	904	(392)	512
d. DTA Nonadmitted	1,136	0	1,136	465	0	465	671	0	671
e. Subtotal (Net Admitted DTA)	3,013	0	3,013	2,780	392	3,172	233	(392)	(159)
f. DTL	77	667	744	82	677	759	(5)	(10)	(15)
g. Net Admitted DTA	2,936	(667)	2,269	2,698	(285)	2,413	238	(382)	(144)

Change in Net DTA	$526
Less: Change in Net DTL on unrealized (gains)/losses	36
Less: Shared based payment adjustment	(1)
Less: Cumulative effect of changes in accounting principles	60
Less: Other balance sheet reclass	63
Change in net deferred income tax	$368

NOTES TO FINANCIAL STATEMENTS

(2)

(in millions)

	12/31/2012			12/31/2011*			Change		
	Ordinary	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to ¶ 11.a. (loss carrybacks)	$1,331	$0	$1,331	$1,482	$148	$1,630	($151)	($148)	($299)
b. Admitted pursuant to ¶ 11.b. (Realization)	937	0	937	783	0	783	154	0	154
1. Realization per ¶ 11.b.i	1,768	0	1,768	1,466	0	1,466	302	0	302
2. Limitation per ¶ 11.b.ii	XXX	XXX	937	XXX	XXX	783	XXX	XXX	154
c. Admitted pursuant to ¶ 11.c	745	0	745	515	244	759	230	(244)	(14)
d. Total Admitted pursuant to SSAP 101	$3,013	$0	$3,013	$2,780	$392	$3,172	$233	($392)	($159)

*Note: Prior year amounts were determined under SSAP No. 10R

(3)

(in millions)

	12/31/2012	12/31/2011
	Total	**Total**
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	749.940%	783.651%
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$10,446,240,490	$9,547,381,590

(4) The availability of tax-planning strategies resulted in no increase of the Company's adjusted gross DTA. Available tax-planning strategies also had no impact on the Company's net admitted adjusted gross deferred tax assets. The Company's tax-planning strategies do not include the use of reinsurance.

B. Deferred tax liabilities are not recognized for the following amounts:

The Company has no Policyholder surplus account under the Internal Revenue Code.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components as of December 31:

1. Current Income Tax:

(in millions)

	2012	2011	Change
a. Federal	$1,408	$443	$965
b. Foreign	7	6	1
c. Subtotal	$1,415	$449	$966
d. Federal income tax on net capital gains	(395)	99	(494)
e. Capital loss carry-forwards	0	0	0
f. Other	(60)	0	(60)
g. Federal and foreign income taxes incurred	$960	$548	$412

2. DTAs Resulting from Book/Tax Differences:

(in millions)

	As of 12/31/2012	As of 12/31/2011	Change
a. Ordinary:			
Insurance Reserves	$2,007	$1,077	$930
Policyholder Dividends	521	515	6
Deferred Acquisition Costs	711	665	46
Employee Benefits	656	538	118
Other Deferred Tax Assets	254	450	(196)
Subtotal	$4,149	$3,245	$904
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	1,136	465	671
d. Total admitted ordinary DTA	$3,013	$2,780	$233
e. Capital			
Invested Assets - Bonds, Stocks, & Other	0	392	(392)
Subtotal	$0	$392	($392)
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Total admitted capital DTA	$0	$392	($392)
i. Total admitted DTA (Ordinary and Capital)	$3,013	$3,172	($159)

3. DTLs Resulting from Book/Tax Differences:

(in millions)

	As of 12/31/2012	As of 12/31/2011	Change
a. Ordinary:			
Invested Assets - Derivatives & Other	$77	$82	($5)
Subtotal	$77	$82	($5)
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	26	0	26
Unrealized Capital (Gains)/ Losses	$641	$677	($36)
Subtotal	$667	$677	($10)
c. Total DTLs	$744	$759	($15)

4. Net DTAs/DTLs	**$2,269**	**$2,413**	**($144)**

NOTES TO FINANCIAL STATEMENTS

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 35% to pretax net income for the following reasons at December 31:

	(in millions)		
	2012	**2011**	**Change**
Expected federal income tax expense	$904	$566	$338
Non taxable investment income	(212)	(243)	31
Tax Credits	(20)	(13)	(7)
Items in Equity	(47)	56	(103)
Other amounts	(34)	57	(91)
Total incurred income tax expense	$591	$423	$168

E. Additional Tax Disclosures

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:

   At December 31, 2012, the Company had no net operating loss carryforwards.

   At December 31, 2012, the Company had no capital loss carryforwards.

   At December 31, 2012, the Company had no AMT credit carryforwards.

2. The following is income tax incurred for 2010, 2011, and 2012 that is available for recoupment in the event of future net losses:

	(in millions)		
Year	**Ordinary**	**Capital**	**Total**
2010	($51)	$139	$88
2011	74	171	245
2012	997	0	997
Total	$1,020	$310	$1,330

3. The aggregate amount of deposits admitted under IRC § 6603 is $0.

F. The Company does not expect a significant increase in tax contingencies within the 12 month period following the balance sheet date.

G. The Company joins in filing a consolidated federal income tax return with its ultimate parent company, Prudential Financial, Inc. (“PFI”). The consolidated companies have executed a written tax allocation agreement, which allocates the tax liability of each company based on their separate return tax liabilities, in accordance with Internal Revenue Code Section 1552(a)(2) and the Treasury Regulations Sections 1.1552-1(a)(2) and 1.1502-33(d)(2)(ii). Members with losses record current tax benefits to the extent such losses are recognized in the consolidated federal tax return. Any company allocated a credit in accordance with these provisions will receive payment for such credit not later than the 31st day of December in the year in which the return is filed.

The Company joins in filing a consolidated federal income tax return, which includes the following companies:

ARL Holdings, Inc.
AST Investment Services, Inc.
Braeloch Holdings Inc.
Braeloch Successor Corporation
Capital Agricultural Property Services, Inc.
COLICO II, Inc.
COLICO, Inc.
Dryden Finance, Inc.
Flor-Ag Corporation
Gibraltar Properties, Inc.
Global Portfolio Strategies, Inc.
Graham Resources, Inc.
Graham Royalty, Ltd.
PGLH of Delaware, Inc.
PGR Advisors I, Inc.
PIC Realty Corporation
PIM Foreign Investment, Inc.
PIM Investment, Inc.
PIM Warehouse, Inc.
PMCC Holding Company
PP Prudential Properties, Inc.
PREI Acquisition I, Inc.
Prudential Arizona Reinsurance Captive Co.
Prudential Arizona Reinsurance Universal Co.
Prudential Arizona Reinsurance Term Company
Prudential Asset Resources, Inc.
Prudential Bank & Trust, FSB
Prudential Financial, Inc.
Prudential Home Building Investors, Inc.
Prudential IBH Holdco, Inc.
Prudential International Insurance Holdings, Ltd.
Prudential International Investments Corporation
Prudential Investment Management, Inc.
Prudential New Jersey Captive Insurance Co.
Prudential Private Placement Investors, Inc.
Prudential Realty Securities II, Inc.
Prudential Retirement Insurance and Annuity Company
Prudential Securities Municipal Derivatives, Inc.
Prudential Securities Secured Financing Corporation
Prudential Securities Structured Assets, Inc.
Prudential Structured Settlement Company
Prudential Trust Company
Securitized Asset Sales, Inc.
SMP Holdings, Inc.

NOTES TO FINANCIAL STATEMENTS

PREI Acquisition II, Inc.
PREI International, Inc.
ProVictor Property Fund VII Management, Inc.
Pruco Insurance Company of Iowa
Pruco Life Insurance Company
Pruco Life Insurance Company of New Jersey
Pruco Reinsurance, Ltd.
Prudential Agricultural Credit, Inc.
Prudential Annuities Distributors, Inc.
Prudential Annuities Holding Co, Inc
Prudential Annuities Information Services & Technology Corp
Prudential Annuities, Inc.
Prudential Annuities Life Assurance Corporation
SVIIT Holdings, Inc.
TBG Insurance Services Corporation
Texas Rio Grande Other Asset Group
The Prudential Assigned Settlement Services, Inc.
The Prudential Home Mortgage Company, Inc.
The Prudential Home Mortgage Securities Company, Inc.
The Prudential Real Estate Financial Services of America, Inc.
TMW Capital Corporation, Inc.
TMW Investments, Inc.
TMW Real Estate Management, Inc.
Universal Prudential Arizona Reinsurance Company
Vantage Casualty Insurance Company
WMF CommQuote, Inc.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

10A. Prudential Holdings LLC, a wholly owned subsidiary of PFI (a New Jersey non-insurer), owns 100% of the Company's outstanding stock.

10B/C. The Company had the following transactions with affiliates:

In December 2012, the Company sold fixed maturity and mortgage securities to an affiliate for $59 million, the fair value on the date of the transfer.

In December 2011, the Company sold fixed maturity securities to an affiliate for $136 million, the fair value on the date of the transfer.

In December 2011, the Company sold fixed maturity securities to an affiliate for $30 million, the fair value on the date of the transfer.

In December 2011, the Company purchased mortgage securities from an affiliate for $21 million, the fair value on the date of the transfer.

In November 2011, the Company purchased other invested assets from an affiliate for $2 million, the fair value on the date of the transfer.

In May 2011, The Company sold mortgages and fixed maturity securities to an affiliate for respectively $80 million and $136 million, the fair values on the date of the transfer.

10D. At December 31, 2012 the Company reported a "Receivable from parents, subsidiaries and affiliates" of $495,683,174 and a "Payable to parents, subsidiaries and affiliates" of $381,442,597. Inter-company balances are settled in cash, generally within thirty days of the respective reporting date.

10E. Guarantees or undertakings that the Company has for the benefit of an affiliate or a related party are disclosed in Note 14A.

10F. The Company has entered into service agreements with various affiliates. Under these agreements, the Company furnishes services of officers and employees and provides supplies, use of equipment, office space, and makes payment to third parties for general expenses, state and local taxes. The agreements obligate the affiliates to reimburse the Company for the approximate cost of providing such services. The affiliates also furnish similar services to the Company in connection with such agreements.

10G. All outstanding shares of the Company are owned by Prudential Holdings LLC.

10H. The Company does not own any shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.

10I. The Company does not own any investment in any affiliated entity that exceeds 10% of the admitted assets of the Company.

10J. The Company did not recognize an impairment write-down for any investment in subsidiary, controlled or affiliated companies for the period ended December 31, 2012.

10K. The Company does not own any investments in a foreign subsidiary where the investment is calculated by adjusting the annuity GAAP account value reserves using CARVM and the related Actuarial Guidelines for the reporting period.

10L. The Company has no investment in a downstream insurance holding company.

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2012.

NOTES TO FINANCIAL STATEMENTS

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Emmet Street	3/30/2012	Cash	$1,000,000,000	$950,000,000	2.997%	2.997%	None	$14,985,000
Federal Home Loan Bank	12/06/12 - 12/20/12	Cash	$380,030,332	$380,030,332	0.50% - 2.210%	0.50% - 2.210%	Yes	$17,964,686
PSE&G	10/13/10 - 10/25/10	Non-Cash, Energy Credits	$1,605,466	$1,250,693	11.309%	11.309%	None	
Pru Funding LLC	06/26/08 - 12/03/12	Cash	$66,104,000	66,104,000	0.205% - 6.9%	0.205% - 6.9%	None	$5,383,556

Scheduled principal repayments on debt as of December 31, 2012 are as follows: $201,668,000 in 2013, $100,000,000 in 2014, $1,031,281,025 in 2015 and $64,436,000 in 2016 and beyond.

There are no significant debt terms, covenants or violations of the above. None of the debt was considered to be extinguished by in-substance defeasance prior to the effective date of this statement. There are no reverse repurchase agreements whose amounts are included as part of the above debt.

11B. FHLB Funding Agreements

(1) In September 2008, the Company became a member of the Federal Home Loan Bank of New York ("FHLBNY"), which provides the Company access to collateralized advances, collateralized funding agreements, and other FHLBNY products. Collateralized advances from the FHLBNY are classified in "Borrowed money". Collateralized funding agreements issued to the FHLBNY are classified in "Liability for deposit-type funds" These funding agreements have priority claim status above debt holders of the Company.

The Company's membership in FHLBNY requires the ownership of member stock, and borrowings from FHLBNY require the purchase of FHLBNY activity based stock in an amount equal to 4.5% of the outstanding borrowings. All FHLBNY stock purchased by the Company is classified as restricted general account investments within "Common stock" and the carrying value of these investments was $170 million as of December 31, 2012. Under guidance of the Department, the total amount of qualifying mortgage-related assets and U.S. Treasury securities that can be pledged as collateral by the Company to FHLBNY is limited to 5% of the net admitted assets of the Company on a statutory basis, exclusive of separate account assets, as of the prior year end, which equates to $7.7 billion based on net admitted assets as of December 31, 2011. Based upon this limit and on the fair value of qualifying assets owned by the Company within the Financial Services Businesses as of December 31, 2012 (including assets on loan and assets pledged to the FHLBNY at that date and taking into account applicable required collateralization levels and required purchases of activity based FHLBNY stock), the estimated total borrowing capacity with the FHLBNY was approximately $5 billion as of December 31, 2012. The fair value of the qualifying assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged. As of December 31, 2012, the Company had pledged qualifying assets with a fair value of $2.9 billion, which is above the minimum level required by the FHLBNY, and had total outstanding borrowings of $2.3 billion. The total borrowings from the FHLBNY as of December 31, 2012, is comprised of collateralized advances, of which $0.4 billion is reflected in "Borrowed money", as well as $1.9 billion of collateralized funding agreements that are reflected in "Liability for deposit-type funds."

	12/31/2012	12/31/2011
2. FHLB stock purchased/owed as part of the agreement	$169,561,700	$173,379,100
3. Collateral pledged to the FHLB	2,917,561,216	2,827,476,662
4. Borrowing capacity currently available	4,978,169,466	6,131,729,240

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT PLANS

A. The Company has funded non-contributory defined benefit pension plans, which cover substantially all of its employees. The Company also has several non-funded, non-contributory defined benefit plans covering certain executives. For some employees, benefits are based on final average earnings and length of service, while benefits for other employees are based on an account balance that takes into consideration age, service and salary during their careers. The Company's funding policy is to contribute annually an amount necessary to satisfy the Internal Revenue Code contribution guidelines. During 2012 and 2011, benefit payments under non-funded, non-contributory defined benefit plans totaled $72 million and $58 million, respectively.

The Company provides certain life insurance and health care benefits ("Other postretirement benefits") for its retired employees, their beneficiaries and covered dependents. The healthcare plan is contributory; the life insurance plan is non-contributory. Substantially all of the Company's employees may become eligible to receive benefits if they retire after age 55 with at least 10 years of service or under certain circumstances after age 50 with at least 20 years of continuous service. These benefits are funded as considered necessary by Company management.

NOTES TO FINANCIAL STATEMENTS

Medicare Part D reduced 2012 and 2011 net periodic postretirement benefit cost for the following amounts:

	Other Postretirement Benefits	
	2012	2011
	(in millions)	
Components of net periodic benefits costs:		
Service Cost	$ 2	$ 3
Interest Cost	14	16
Amortization of actuarial net (gain) loss	9	13
Net periodic (benefit) cost	$ 25	$ 32

Postretirement benefits are accounted for in accordance with prescribed NAIC policy. The Company has elected to amortize its transition obligation over 20 years. During 2012 and 2011, funding of postretirement benefit obligations totaled $18 million and $23 million, respectively.

NOTES TO FINANCIAL STATEMENTS

The status of these plans as of September 30, adjusted for fourth quarter activity, is summarized below:

		Pension Benefits		Other Postretirement Benefits	
		2012	2011	2012	2011
		(in millions)			
(1)	**Change in benefit obligation:**				
	a. Benefit obligation at the beginning of period	($8,706)	($8,126)	($2,092)	($2,087)
	b. Service cost	(162)	(137)	(21)	(20)
	c. Interest cost	(433)	(428)	(99)	(103)
	d. Contributions by plan participants	0	0	(27)	(25)
	e. Actuarial gain (loss)	(1,334)	(523)	(181)	(38)
	f. Foreign currency changes and other	1	(1)	(16)	(31)
	g. Benefits paid	535	512	199	212
	h. Plan amendments	60	0	0	0
	i. Business combinations, divestitures, curtailment, settlements and special termination benefits	(2)	(3)	0	0
	j. Benefit obligation at end of year	($10,041)	($8,706)	($2,237)	($2,092)
(2)	**Change in plan assets:**				
	a. Fair value of plan assets at beginning of period	$11,315	$10,668	$1,313	$1,472
	b. Actual return on plan assets	1,186	1,101	191	4
	c. Foreign currency exchanges rate changes	0	0	0	1
	d. Employer Contribution	72	58	18	23
	e. Plan participants contribution	0	0	27	25
	f. Benefits paid	(535)	(512)	(199)	(212)
	g. Business combinations, divestitures, settlements	0	0	0	0
	h. Fair value of plan assets at end of year	$12,038	$11,315	$1,350	$1,313
(3)	**Funded status:**				
	a. Unamortized prior service cost	$123	$191	($67)	($74)
	b. Unrecognized net gain or (loss)	$3,978	$3,222	982	968
	c. Remaining net obligations or net assets	0	0	0	3
	d. Prepaid assets or accrued liabilities	5,683	5,768	35	121
	e. Intangible asset	430	280	0	0
	Funded status	1,997	2,609	(887)	(779)
	Unrecognized balance	4,101	3,413	915	897
	Additional minimum liability	(430)	(280)	0	0
	Effect of 4th quarter activity	15	26	7	3
	Net amount recognized	$5,683	$5,768	$35	$121
	Prepaid benefit cost	6,497	6,403	59	145
	Accrued benefit liability	(814)	(635)	(24)	(24)
	Net amount recognized	5,683	5,768	35	121
(4)	**Accumulated benefit obligation for vested employees and partially vested employees to the extent vested**	($9,557)	($8,177)	($2,237)	($2,092)
(5)	**Benefit obligation for non vested employees**				
	a. Projected pension obligation	($42)	($31)	$0	$0
	b. Accumulated benefit obligation	($29)	($22)	($129)	($112)

The projected benefit obligations, accumulated benefit obligations and fair value of plan assets for the pension plans with accumulated benefit obligations in excess of plan assets were $990 million, $830 million and $0 million, respectively, at September 30, 2012 and $806 million, $662 million and $0 million, respectively, at September 30, 2011.

In 2012 the pension plan purchased annuity contracts from the Company for $1 million. There were no purchases of annuity contracts in 2011. The approximate future annual benefit payment for the annuity contracts was $19 million and $17 million in 2012 and 2011, respectively.

Other postretirement plan assets consist of group and individual life insurance policies, common stocks, corporate debt securities, U.S. government securities, and short-term investments. Plan assets include $552 million and $441 million of Company insurance policies at September 30, 2012 and 2011, respectively.

In 2012 the benefit obligation for pension benefits decreased $60 million to reduce future pension benefits associated with the cash balance feature of certain plans. There were no pension amendments in 2011.

There were no postretirement plan amendments in 2012 and 2011.

NOTES TO FINANCIAL STATEMENTS

(6) Net periodic benefit cost included in "Other expenses" in the Company's Statements of Operations and Changes in Capital and Surplus for the years ended December 31 includes the following components:

	Pension Benefits		Postretirement Benefits	
	2012	2011	2012	2011
Components of net periodic benefits costs:				
a. Service cost	$162	$137	$21	$20
b. Interest cost	433	428	99	103
c. Expected return on plan assets	(704)	(703)	(85)	(97)
d. Amortization of unrecognized transition obligation or transition asset	0	0	3	3
e. Amount of recognized gains and losses	95	85	60	52
f. Amount of prior service cost recognized	8	8	(8)	(8)
g. Amount of gain or loss recognized due to a settlement or curtailment	2	3	0	0
h. Total net periodic (benefit) cost	($4)	($42)	$90	$73

(7) The net change in surplus relating to the Company's pension plans is a $240 million decrease in 2012 and a $44 million increase in 2011, respectively, which considers the increases in the non-admitted prepaid pension asset of $94 million and intangible asset of $150 million in 2012 and increases in the non-admitted prepaid pension asset of $48 million and a decrease in the intangible asset of $50 million in 2011.

The net change in surplus relating to the Company's postretirement plans is a $5 million decrease in 2012 and a $3 million increase in 2011, which considers the decrease in the non-admitted prepaid postretirement asset and intangible asset of $86 million in 2012 and decrease of $77 million in 2011.

(8)/(9) The assumptions at September 30, used by the Company to calculate the benefit obligations as of that date and to determine the benefit cost in the subsequent year are as follows:

	Pension Benefits		Other Postretirement Benefits	
	2012	2011	2012	2011
Weighted-average assumptions:				
a. Weighted average discount rate	5.05%	5.35%	4.90%	5.10%
b. Expected long-term rate of return on plan assets	6.75%	7.00%	7.00%	7.00%
c. Rate of compensation increase	4.50%	4.50%	N/A	N/A
Weighted average assumptions used to determine projected benefit obligations as of end of current period:				
d. Weighted average discount rate	3.95%	5.05%	3.85%	4.90%
e. Rate of compensation increase	4.50%	4.50%	N/A	N/A
Health care cost trend rates	N/A	N/A	5.00-7.50%	5.00-7.50%
Ultimate health care cost trend rate after gradual decrease until 2019	N/A	N/A	5.00%	5.00%

The domestic discount rate used to value the pension and postretirement obligations at September 30, 2012 and September 30, 2011 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The portfolio is selected from a compilation of approximately 670 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation at September 30, 2012 and September 30, 2011. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2012 were determined based upon an approach that considered an expectation of the allocation of plan assets during the measurement period of 2012. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation and the effect of active management, expenses and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation and the effect of active management, expenses and the effect of rebalancing.

The Company applied the same approach to the determination of the expected long term rate of return in 2013. The expected long term rate of return for 2013 is 6.25% and 7.00% for both the pension and postretirement plans, respectively.

The Company, with respect to pension benefits, uses market related value to determine the components of net periodic benefit cost. Market related value is a measure of asset value that reflects the difference between actual and expected return on assets over a five year period.

(10) During 2012 and 2011, benefit payments under non-funded, non-contributory defined benefit plans totaled $72 million and $58 million, respectively. For additional details refer to 12A above.

NOTES TO FINANCIAL STATEMENTS

(11) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plan. A one-percentage point increase and decrease in assumed health care cost trend rates would have the following effects:

	Other Postretirement Benefits	Other Postretirement Benefits
	2012	2011
	(in millions)	
One percentage point increase		
Increase in total service and interest costs	$8	$8
Increase in postretirement benefit obligation	$177	$163
One percentage point decrease		
Decrease in total service and interest costs	$6	$6
Decrease in postretirement benefit obligation	$140	$126

(12) Pension and postretirement plan asset allocation as of the September 30 measurement date, are as follows:

	Pension Percentage of Plan Assets		Postretirement Percentage of Plan Assets	
	2012	2011	2012	2011
Asset category				
U.S. Stocks	10%	8%	52%	43%
International Stocks	3%	2%	5%	4%
Bonds	69%	72%	40%	51%
Short-Term Investments	4%	0%	3%	2%
Real Estate	4%	3%	0%	0%
Other	10%	15%	0%	0%
Total	100%	100%	100%	100%

The Company, for its domestic pension and postretirement plans, has developed guidelines for asset allocations. As of the September 30, measurement date the range of target percentages are as follows:

	Pension Investment Policy Guidelines 2012		Postretirement Investment Policy Guidelines 2011	
	Minimum	Maximum	Minimum	Maximum
Asset category				
U.S. Stocks	4%	18%	47%	58%
International Stocks	4%	18%	1%	6%
Bonds	56%	73%	0%	44%
Short Term Investments	0%	15%	0%	49%
Real Estate	2%	11%	0%	0%
Other	0%	13%	0%	0%

Investment strategy is reviewed on an annual basis.

The investment goal of the domestic pension plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds and other investments, while meeting the cash requirements for a pension obligation that includes a traditional formula principally representing payments to annuitants and a cash balance formula that allows lump sum payments and annuity payments. The pension plan risk management practices include guidelines for asset concentration, credit rating and liquidity. The pension plan does not invest in leveraged derivatives. Derivatives such as futures contracts are used to reduce transaction costs and change asset concentration, while interest rate swaps are used to adjust duration.

The investment goal of the domestic postretirement plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds, and other investments, while meeting the cash requirements for the postretirement obligation that includes a medical benefit including prescription drugs, a dental benefit, and a life benefit. The postretirement plans risk management practices include guidelines for asset concentration, credit rating, liquidity, and tax efficiency. The postretirement plan does not invest in leveraged derivatives. Derivatives such as futures contracts are used to reduce transaction costs and change asset concentration, while interest rate swaps are used to adjust duration. There were no investments in PFI common stock as of September 30, 2012 or 2011 for either the pension plan or postretirement plans.

Pension plan assets of $9,239 million and $8,262 million are included in Separate Account assets and liabilities as of December 31, 2012 and 2011, respectively.

NOTES TO FINANCIAL STATEMENTS

(13) The expected benefit payments for the Company's domestic pension and postretirement plans for the years indicated are as follows:

	Pension	Other Postretirement Benefits	Other Postretirement Benefit Subsidy Receipt
		(in millions)	
2013……	$525	$194	$18
2014……	534	194	19
2015……	543	192	20
2016……	553	191	20
2017……	569	188	21
2018-2022……..	3,035	901	106
Total……	$5,759	$1,860	$204

(14) The Company anticipates that it will make cash contributions in 2013 of $44 million to the pension plans and $11 million to the postretirement plans.

The Company accrues postemployment benefits primarily for life and health benefits provided to former or inactive employees who are not retirees. The net accumulated liability for these benefits at December 31, 2012 and 2011 was $41 million and $34 million, respectively, and is included in "Other liabilities."

The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2012 and 2011. The matching contributions by the Company included in "Other expenses" are $54 million and $54 million for 2012 and 2011 respectively.

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDENDS RESTRICTIONS AND QUASI-REORGANIZATIONS

(1) The Company has 500,000 shares authorized, 500,000 shares issued and 500,000 shares outstanding.

(2) The Company has no preferred stock outstanding.

(3) New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. There is capacity to pay a dividend of $892,900,826 without prior approval in 2013.

(4) On May 18, 2012, an ordinary dividend of $316,000,000 and an extraordinary dividend of $284,000,000 was paid to Prudential Holdings, LLC. The $284,000,000 extraordinary dividend was recorded as a return of capital and was approved by the state of New Jersey.

On November 18, 2011 an extraordinary dividend of $500,000,000 was paid to Prudential Holdings, LLC. The $500,000,000 extraordinary dividend was recorded as a return of capital and was approved by the State of New Jersey.

On May 16, 2011 an ordinary dividend of $527,000,000 and an extraordinary dividend of $704,000,000 was paid to Prudential Holdings, LLC. The $704,000,000 extraordinary dividend was recorded as a return of capital and was approved by the state of New Jersey.

(5) The portion of profits on participating policies and contracts is limited pursuant to N.J.S.A. 17B:18-46. The limitations would not restrict the Company's ability to pay a dividend.

(6) "Unassigned funds", are held for the corporate purposes of the Company. In addition, the Company maintains special surplus funds as part of its surplus to meet special requirements of various states.

(7) There are no advances to surplus not repaid.

(8) No stock is held by the Company for special purposes.

(9) In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $1,187,338,793 and $479,747,388 as of December 31, 2012 and December 31, 2011, respectively.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $2,668,524,809 and $2,183,532,792 as of December 31, 2012 and December 31, 2011, respectively.

NOTES TO FINANCIAL STATEMENTS

(11) The following table provides information relating to the outstanding surplus notes as of December 31, 2012.

Date Issued	Interest Rate	Face Amount of Notes	Carrying Value	Principal And/Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/Or Interest	Date of Maturity
			(in millions)				
07/01/95	8.30%	$350	$342	29	$495	$15	07/01/25
07/15/95	8.10%	100	100	8	137	4	07/15/15
09/18/09	5.36%	500	500	27	75	13	09/18/19
Totals		$950	$942	$64	$707	$32	

The surplus notes in the aggregate principal amounts of $350 million and $100 million, listed in the table above were distributed pursuant to Rule 144A under the Securities Act of 1933, underwritten by Goldman, Sachs & Co., CS First Boston, Merrill Lynch & Co., J.P. Morgan Securities Inc., and Prudential Securities Incorporated (an affiliate), and are administered by the Company as a registrar/paying agent.

The surplus notes in the aggregate principal amount of $500 million, issued on September 18, 2009 were distributed pursuant to Rule 144A under the Securities Act of 1933 and issued to Nippon Life Insurance Company. The surplus notes are exchangeable at the option of the holder, in whole but not in part, for shares of PFI Common Stock beginning in September 18, 2014, or earlier upon a fundamental business combination involving PFI or a continuing payment default.

The surplus notes are subordinate in right of payment to policy claims, prior claims, and senior indebtedness. The surplus notes have the following restrictions on payment.

Each payment of principal and interest on the surplus notes may be made only with the prior written approval of the Commissioner, which approval will only be granted if, in the judgment of the Commissioner, the then current and projected financial condition of the Company warrants such payment. In addition, pursuant to applicable New Jersey law, any payment of principal or interest on the surplus notes may be only out of surplus, earnings, or profits of the Company.

If these conditions to payment are not met, the applicable scheduled maturity date or scheduled interest payment date will be extended until such time, if any, at which conditions are met. Interest will continue to accrue on any unpaid principal amount of the surplus notes during the period of any such extension. Interest will not accrue on interest.

(12)/(13)The Company has not had any quasi-reorganizations during December 31, 2012 and December 31, 2011.

14. CONTINGENCIES

14A. Contingent Commitments

(1)/(2) In accordance with SSAP No. 5R, the following provides detailed information regarding each of the Company's guarantee agreements, including the nature of the guarantee, the ultimate impact to the financial statements, the current status of the payment or performance risk, the maximum potential of future payments that could be required, the current carrying value of the liability, and the nature of any recourse provisions. In addition, the table following the descriptions summarizes key information about each guarantee.

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of December 31, 2012 and December 31, 2011, the tangible net worth of Pru Funding was $20,455,909 and $11,815,929, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On October 6, 2008, the Company provided a guarantee of the payment obligations of Washington Street Investments LLC ("Washington Street"), a wholly owned, non-insurance subsidiary, arising under a purchase agreement entered into by Washington Street and an unaffiliated third party (a "purchaser investor"), pursuant to which such purchaser investor agreed to acquire a 99.99% membership interest in Portland Hotel Fund, LLC ("PHF"). Under the purchase agreement, Washington Street agreed to provide the purchaser investor a minimum rate of return on the portfolio acquired by the purchaser investor. The Company's maximum potential exposure under the guarantee was estimated to be $21,517,182 as of December 31, 2012. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantee.

3) On October 6, 2008, the Company provided a guarantee of the payment obligations of Washington Street, arising under a purchase agreement entered into by Washington Street and an unaffiliated third party (a "purchaser investor"), pursuant to which such purchaser investor agreed to acquire a 99.99% membership interest in Portland Hotel Master Lessee, LLC ("PHML"). Under the purchase agreement, Washington Street agreed to provide the purchaser investor a minimum rate of return on the portfolio acquired by the purchaser investor. The Company's maximum potential exposure under the guarantee was estimated to be $16,756,929 as of December 31, 2012. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantee.

4) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $265,089,857 as of December 31, 2012. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

5) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate

NOTES TO FINANCIAL STATEMENTS

indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2012 and December 31, 2011, the net capital of Pruco Securities was $7,918,928 and $10,940,260, respectively. On December 23, 2011, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

6) Prudential Assigned Settlement Services Corporation ("PASS Corp"), a wholly owned, non-insurance subsidiary of the Company, participates in the structured settlement annuity market by assuming third party payment obligations to injured parties ("claimants") pursuant to assignment agreements. The Company guarantees the payment obligations of PASS Corp owing to claimants under these assignment agreements. PASS Corp purchases annuity contracts from the Company and uses such annuity contracts to fund its payment obligations under the assignment agreements. The Company has recognized all obligations related to PASS Corp's assignment agreements in its own reserves. There are no current remaining obligations held by PASS Corp related to assignment agreements. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantees.

7) Prudential Structured Settlement Company ("PSSC"), a wholly owned, non-insurance subsidiary of the Company, participates in the structured settlement annuity market by assuming third party payment obligations to injured parties ("claimants") pursuant to assignment agreements or by assuming obligations under previously executed assignment agreements. The Company guarantees the payment obligations of PSSC owing to claimants under these assignment agreements. PSSC purchases annuity contracts from the Company and uses such annuity contracts to fund its payment obligations under the assignment agreements. The Company has recognized all obligations related to PSSC's assignment agreements in its own reserves. There are no current remaining obligations held by PSSC related to assignment agreements. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantees.

8) On December 19, 2008, the Company provided a guarantee of the payment obligations of Prudential Securities Group LLC ("PSG"), a wholly owned, non-insurance subsidiary of the Company, to Gibraltar Life Insurance Company Ltd ("Gibraltar"), an affiliated party, arising under a purchase agreement dated March 18, 2005, pursuant to which Gibraltar purchased a promissory note from PSG with a principal amount of $240,000,000. The maximum amount of the guaranty is $240,000,000, plus accrued interest on all amounts outstanding under the promissory note or the purchase agreement to the date of repayment and plus all reasonable expenses incurred by Gibraltar in enforcing its rights under the guarantee. The guarantee may be cancelled by the Company upon prior written notice to Gibraltar, provided that the guarantee remains applicable to any guaranteed obligations then outstanding. The guarantee terminates automatically on March 18, 2015, unless the Company notifies Gibraltar that the guarantee will be extended. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantee.

9) The Company's ERISA Separate Accounts are managed by the following affiliates: Prudential Investment Management, Inc., Quantitative Management Associates LLC, Prudential Private Placement Investors, L.P., Jennison Associates LLC, and Prudential Mortgage Capital Company, LLC (collectively, the "Advisor Affiliates"). Under ERISA guidelines, the Advisor Affiliates are required to obtain a financial performance bond to protect the plan assets from loss due to fraud or dishonesty. In lieu of purchasing an external financial performance bond, the Company has provided a guarantee to the Advisor Affiliates to protect the plan assets from any loss due to fraud or dishonesty. The guarantee creates no additional risk to the Company from loss or fraud since the Company would retain the same risk under ERISA's fiduciary standards.

10) The Company has guaranteed the obligations of Pruco Insurance Company of Iowa ("Pruco of Iowa"), a wholly owned, insurance subsidiary of the Company, under insurance contracts that may be issued from time to time by Pruco of Iowa to its policyholders, in accordance with the terms of such insurance contracts. The guarantee may be canceled by the Company at any time upon prior written notice to the applicable policyholder beneficiaries of the guarantee and upon thirty days' prior written notice to the Department and the Iowa Insurance Division; provided, that the guarantee remains applicable to any guaranteed obligations outstanding at the time of termination. Since Pruco of Iowa had no direct business as of December 31, 2012, the maximum potential amount of future payments is $0.

The Company also guarantees that it will maintain the capital and surplus accounts of Pruco of Iowa at or above the Iowa statutory minimum levels of $5,000,000 (capital and surplus) or risk based capital, whichever is greater. During 2010, additional capital of $200,000 was provided by the Company to Pruco of Iowa as a result of this undertaking. Pruco of Iowa's ending surplus as of December 31, 2011 was $5,964,796. During 2011, the Company provided $1,000,000 of additional capital to Pruco of Iowa. Pruco of Iowa's ending surplus as of December 31, 2012 was $5,933,820. The Company's Affiliated Common Stock increased accordingly during 2011 and 2010 as a result of these payments. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under both of the above guarantees.

11) On December 19, 2008, the Company provided a guarantee of the payment obligations of PSG to PMCC Holding Company ("PMCC"), an affiliated party, arising under a purchase agreement dated June 24, 2005, pursuant to which PMCC purchased a promissory note from PSG with a principal amount of $100,000,000. The maximum amount of the guaranty is $100,000,000 plus accrued interest on all amounts outstanding under the promissory note or the purchase agreement to the date of repayment and plus all reasonable expenses incurred by PMCC in enforcing its rights under the guarantee. The guarantee may be cancelled by the Company upon prior written notice to PMCC, provided that the guarantee remains applicable to any guaranteed obligations then outstanding. The guarantee terminates automatically on June 29, 2015, unless the Company notifies PMCC that the guarantee will be extended. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantee.

12) A number of guarantees provided by the Company relate to real estate investments held in its separate accounts, in which entities that the separate account has invested in have borrowed funds, and the Company has guaranteed their obligations. The Company provides these guarantees to assist these entities in obtaining financing. The Company's maximum potential exposure under these guarantees is mostly limited to the assets of the separate account. The exposure that is not limited to the separate account assets relates mostly to guarantees limited to fraud, criminal activity or other bad acts. These guarantees generally expire at various times over the next twenty four years. At December 31, 2012, the Company's assessment is that it is unlikely payments will be required. Any payments that may become required under these guarantees would either first be reduced by proceeds received by the creditor on a sale of the underlying collateral, or would provide rights to obtain the underlying collateral.

NOTES TO FINANCIAL STATEMENTS

13) John Hancock Retail Investment is a directly owned real estate investment of PICA. PICA has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lenders, JP Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 24, 2017.

14) Rock City MC, LLC is a directly held, 100% owned LLC of PFI which in turn owns real estate. PICA has issued a guarantee in relation to PFI's acquisition of this real estate investment. The guarantee is issued to the senior mortgage lenders, Apple Bank. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of January 1, 2023.

NOTES TO FINANCIAL STATEMENTS

#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Affiliated Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser investor based on a minimum rate of return on a portfolio related to PHF	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$21,517,182	No payments required since inception.
3	Guarantee payments by Washington Street to purchaser investor based on a minimum rate of return on a portfolio related to PHML	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$16,756,929	No payments required since inception.
4	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$265,089,857	No payments required since inception.
5	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2011 for $10,000,000.
6	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
7	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
8	Guarantee PSG's loan obligations to Gibraltar	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$240,000,000, (e)	No payments required since inception.
9	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
10	Guarantee obligations to Pruco of Iowa's policyholders and guarantee the minimum capital and surplus of Pruco of Iowa	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$0 for obligation to policyholders; and (b) for minimum capital and surplus	$1,000,000 and $200,000 were paid to Pruco of Iowa during 2011 and 2010, respectively, to maintain minimum capital and surplus.
11	Guarantee PSG's loan obligations to PMCC	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$100,000,000 (e)	No payments required since inception.
12	Guarantee loan obligations of separate account real estate properties and guarantee payments due to fraud, criminal acts and other bad acts	(d)	General Insurance Expenses (Page 4, Line 23)	(f)	No payments were required as of December 31, 2011 and 2012, respectively.
13	Guarantee related to acquisition of John Hancock real estate investment.	(a)	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
14	Guarantee related to Rock City MC, LLC.	$0.00	Not Applicable	(b)	No payments required since inception.

(a) Liability recognition not required for guarantees made on behalf of wholly owned insurance or non-insurance subsidiaries.
(b) No limitation on the maximum potential future payments under guarantee.
(c) No current remaining obligations are held by the supported entity related to assignment agreements.
(d) The separate account is not a separate legal entity from the Company.
(e) Plus interest and expenses.

NOTES TO FINANCIAL STATEMENTS

(f) The Company's maximum potential exposure under these guarantees is mostly limited to the assets of the separate account. The exposure that is not limited to the separate account assets relates mostly to guarantees limited to fraud, criminal activity or other bad acts.

(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the Company could be required to make as of December 31, 2012.	$643,363,968
b.	Current liability recognized in financial statements as of December 31, 2012:	
	Noncontingent liabilities	$0
	Contingent liabilities	$0
c.	Financial statement impact as of December 31, 2012 if action under Guarantee is required:	
	Investments in Affiliated Common Stock	$643,363,968
	Joint ventures	0
	Dividends to stockholders (capital contribution)	0
	Expense	0
	Other	0
	Total	$643,363,968

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company insolvency. In 2007, the Company also established a guaranty fund assessment liability related to the Executive Life Insurance Company of New York. In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company. And in the second quarter of 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. As of December 31, 2012 the total amount of the liability related to guaranty fund assessments was $68,480,256. The assessments are expected to be paid out over a number of years. As of December 31, 2012, the Company also held a related asset of $56,312,297 for premium tax credits related to the guarantee fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration.

Periodically as new information becomes available, the Company revises its estimates for both the guaranty fund assessment liability and the related asset. In 2011, a $2,411,920 increase in the net liability (net of the related asset) was recorded through the Summary of Operations related to the Lincoln Memorial insolvency. In 2012, a $706,585 increase in the net liability was recorded through the Summary of Operations related to the Executive Life Insurance Company of New York.

In the third quarter of 2011, a $20 million liability was recorded to account for a voluntary contribution to be made to an insurance industry insolvency fund related to the Executive Life Insurance Company of New York.

Assets recognized from paid and accrued premium tax offsets as of December 31, 2011:	$55,993,399
Decreases in 2012:	
Premium tax offsets utilized	1,174,174
Increases in 2012:	
Additional premium tax offsets applied	1,493,072
Assets recognized from paid and accrued premium tax offsets as of December 31, 2012:	$56,312,297

14C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2012 or 2011.

14D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming From Lawsuits.

As of December 31, 2012, the Company paid the following amounts in the reporting period to settle claims related extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith loses stemming from lawsuits during the reporting period	$6,014,338

Number of claims where amounts paid to settle claims related extra contractual obligations and bad faith losses stemming from lawsuits during the reporting period.

(a) **0-25 Claims**	**(b)** **26-50 Claims**	**(c)** **51-100 Claims**	**(d)** **101-500 Claims**	**(e)** **More than 500 Claims**
	X			

NOTES TO FINANCIAL STATEMENTS

Indicate whether claim count information is disclosed per claim or per claimant.
(f) Per Claim [X] (g) Per Claimant [ ]

14E. All Other Contingencies

The Company is subject to legal and regulatory actions in the ordinary course of its businesses. Pending legal and regulatory actions include proceedings specific to it and proceedings generally applicable to business practices in the industries in which it operates, including in both cases businesses that have either been divested or placed in wind-down status. The Company is subject to class action lawsuits and individual lawsuits involving a variety of issues, including sales practices, underwriting practices, claims payment and procedures, additional premium charges for premiums paid on a periodic basis, denial or delay of benefits, return of premiums or excessive premium charges and breaching fiduciary duties to customers. In its investment-related operations, the Company is subject to litigation involving commercial disputes with counterparties or partners and class action lawsuits and other litigation alleging, among other things, that the Company has made improper or inadequate disclosures in connection with the sale of assets and annuity and investment products or charged excessive or impermissible fees on these products, recommended unsuitable products to customers, mishandled customer accounts or breached fiduciary duties to customers.

The Company is also subject to litigation arising out of its general business activities, such as its investments, contracts, leases and labor and employment relationships, including claims of discrimination and harassment and could be exposed to claims or litigation concerning certain business or process patents. Regulatory authorities from time to time make inquiries and conduct investigations and examinations relating particularly to the Company and its businesses and products. In addition, the Company, along with other participants in the businesses in which it engages, may be subject from time to time to investigations, examinations and inquiries, in some cases industry-wide, concerning issues or matters upon which such regulators have determined to focus. In some of the Company's pending legal and regulatory actions, parties are seeking large and/or indeterminate amounts, including punitive or exemplary damages. The outcome of litigation or a regulatory matter, and the amount or range of potential loss at any particular time, is often inherently uncertain. The following is a summary of certain pending proceedings.

In January 2013, a *qui tam* action on behalf of the State of Florida, *Total Asset Recovery Services v. Met Life Inc., et al., Manulife Financial Corporation, et. al., Prudential Financial, Inc., The Prudential Insurance Company of America, and Prudential Insurance Agency, LLC.,* filed in the Circuit Court of Leon County, Florida, was served on the Company. The complaint alleges that the Company failed to escheat life insurance proceeds to the State of Florida in violation of the Florida False Claims Act and seeks injunctive relief, compensatory damages, civil penalties, treble damages, prejudgment interest, attorneys' fees and costs.

In September 2012, the State of West Virginia, through its State Treasurer, filed a lawsuit, *State of West Virginia ex. Rel. John D. Perdue v. Prudential Insurance Company of America*, in the Circuit Court of Putnam County, West Virginia. The complaint alleges violations of the West Virginia Uniform Unclaimed Property Fund Act by failing to properly identify and report all unclaimed insurance policy proceeds which should either be paid to beneficiaries or escheated to West Virginia. The complaint seeks to examine the records of Prudential Insurance to determine compliance with the West Virginia Uniform Unclaimed Property Fund Act, and to assess penalties and costs in an undetermined amount. In October 2012, the State of West Virginia commenced a second action, *State of West Virginia ex. Rel. John D. Perdue v. Pruco Life Insurance Company* making the same allegations stated in the action against the Company.

In April 2012, the Company filed two actions in New Jersey state court captioned *The Prudential Insurance Company of America, et al. v. JP Morgan Chase, et al*. and *The Prudential Insurance Company of America, et al. v. Morgan Stanley, et al*. Both matters seek to recover damages attributable to the Company and affiliate entities' and funds' investments in residential mortgage-backed securities ("RMBS"). Among other allegations stemming from the defendants' origination, underwriting and sales of RMBS, the complaints assert claims of common law fraud, negligent misrepresentation, breaches of the New Jersey Uniform Securities Act and breaches of the New Jersey Civil RICO statute. The complaints seek unspecified damages. In August 2012, the Company filed four additional actions in New Jersey state court captioned *The Prudential Insurance Company of America, et al.* v. *Nomura Securities International, Inc., et al.*, *The Prudential Insurance Company of America, et al.* v. *Barclays Bank PLC, et al,, The Prudential Insurance Company of America, et al.* v. *Goldman Sachs & Company, et al.* and *The Prudential Insurance Company of America, et al.* v. *RBS Financial Products, Inc., et al.* upon the same grounds and seeking the same damages, as articulated above. In November 2012, the Company filed a similar matter captioned *The Prudential Insurance Company of America v. Credit Suisse Securities (USA) LLC, et al.* In December 2012, the *Goldman Sachs* matter was removed to the United States District Court for the District of New Jersey. In December 2012, defendants filed a motion to dismiss the complaint. In January 2013, the *Morgan Stanley and Nomura* defendants each filed a motion to dismiss the complaints filed against them.

In January 2012, a *qui tam* action on behalf of the State of Illinois, *Total Asset Recovery Services v. Met Life Inc, et al., Prudential Financial, Inc., The Prudential Insurance Company of America, and Prudential Holdings, LLC,* filed in the Circuit Court of Cook County, Illinois, was served on the Company. The complaint alleges that the Company failed to escheat life insurance proceeds to the State of Illinois in violation of the Illinois False Claims Whistleblower Reward and Protection Act and seeks injunctive relief, compensatory damages, civil penalties, treble damages, prejudgment interest, attorneys' fees and costs. In April 2012, the Company moved to dismiss the complaint. In September 2012, the complaint was withdrawn without prejudice. In March 2012, a *qui tam* action on behalf of the State of Minnesota, *Total Asset Recovery v. MetLife Inc., et al., Prudential Financial Inc., The Prudential Insurance Company of America and Prudential Holdings, Inc*., filed in the Fourth Judicial District, Hennepin County, in the State of Minnesota was served on the Company. The complaint alleges that the Company failed to escheat life insurance proceeds to the State of Minnesota in violation of the Minnesota False Claims Act and seeks injunctive relief, compensatory damages, civil penalties, treble damages, prejudgment interest, attorneys' fees and costs. In June 2012, the Company filed a motion to dismiss the complaint. In December 2012, the Court granted the Company's motion to dismiss, and the complaint was dismissed with prejudice.

In January 2012, a Global Resolution Agreement entered into by the Company and a third party auditor became effective upon its acceptance by the unclaimed property departments of 20 states and jurisdictions. Under the terms of the Global Resolution Agreement, the third party auditor acting on behalf of the signatory states will compare expanded matching criteria to the Social Security Master Death File ("SSMDF") to identify deceased insureds and contract holders where a valid claim has not been made. In February 2012, a Regulatory Settlement Agreement entered into by the Company to resolve a multi-state market conduct examination regarding its adherence to state claim settlement practices became effective upon its acceptance by the insurance departments of 20 states and jurisdictions. The Regulatory Settlement Agreement applies prospectively and requires the Company to adopt and implement additional procedures comparing its records to the SSMDF to identify unclaimed death

NOTES TO FINANCIAL STATEMENTS

benefits and prescribes procedures for identifying and locating beneficiaries once deaths are identified. Other jurisdictions that are not signatories to the Regulatory Settlement Agreement are considering proposals that would apply prospectively and require life insurance companies to take additional steps to identify unreported deceased policy and contract holders. These prospective changes and any escheatable property identified as a result of the audits and inquiries could result in: (1) additional payments of previously unclaimed death benefits; (2) the payment of abandoned funds to U.S. jurisdictions; and (3) changes in the Company's practices and procedures for the identification of escheatable funds and beneficiaries, which would impact claim payments and reserves, among other consequences.

The Company is one of several companies subpoenaed by the New York Attorney General regarding its unclaimed property procedures. Additionally, the New York Department of Insurance ("NYDOI") has requested that 172 life insurers (including the Company) provide data to the NYDOI regarding use of the SSMDF. The New York Office of Unclaimed Funds recently notified the Company that it intends to conduct an audit of the Company's compliance with New York's unclaimed property laws. The Minnesota Attorney General has also requested information regarding the Company's use of the SSMDF and its claim handling procedures and the Company is one of several companies subpoenaed by the Minnesota Department of Commerce, Insurance Division. In February 2012, the Massachusetts Office of the Attorney General requested information regarding the Company's unclaimed property procedures.

In February 2011, a fifth amended complaint was filed in the United States District Court for the District of New Jersey in *Clark v. Prudential Insurance Company*. The complaint brought on behalf of a purported class of California, Indiana, Ohio and Texas residents who purchased individual health insurance policies alleges that Prudential Insurance failed to disclose that it had ceased selling this type of policy in 1981 and that, as a result, premiums would increase significantly. The complaint alleges claims of fraudulent misrepresentation and omission, breach of the duty of good faith and fair dealing, and California's Unfair Competition Law and seeks compensatory and punitive damages. The matter was originally filed in 2008 and certain of the claims in the first four complaints were dismissed. In February 2012, plaintiffs filed a motion for class certification. That motion is pending decision by the Court. In July 2012, the Company moved for summary judgment on certain of plaintiffs' claims. In February 2013, the Court denied plaintiffs' motion for class certification and granted the motion by the Company for summary judgment against two of the named plaintiffs and denied summary judgment against two other named plaintiffs.

In January 2011, a purported state-wide class action, *Garcia v. The Prudential Insurance Company of America* was dismissed by the Second Judicial District Court, Washoe County, Nevada. The complaint is brought on behalf of Nevada beneficiaries of individual life insurance policies for which, unless the beneficiaries elected another settlement method, death benefits were placed in retained asset accounts. The complaint alleges that by failing to disclose material information about the accounts, the Company wrongfully delayed payment and improperly retained undisclosed profits, and seeks damages, injunctive relief, attorneys' fees and pre and post-judgment interest. In February 2011, plaintiff appealed the dismissal to the Nevada Supreme Court. In January 2013, the Nevada Supreme Court affirmed the dismissal of the complaint.

As previously reported, in December 2009, an earlier purported nationwide class action raising substantially similar allegations brought by the same plaintiff in the United States District Court for the District of New Jersey, *Garcia v. Prudential Insurance Company of America*, was dismissed. In December 2010, a purported state-wide class action complaint, *Phillips v. Prudential Financial, Inc*., was filed in state court and removed to the United States District Court for the Southern District of Illinois. The complaint makes allegations under Illinois law, substantially similar to the *Garcia* cases, on behalf of a class of Illinois residents whose death benefit claims were settled by retained assets accounts. In March 2011, the complaint was amended to drop the Company as a defendant and add Pruco Life Insurance Company as a defendant and is now captioned *Phillips v. Prudential Insurance and Pruco Life Insurance Company*. In November 2011, the complaint was dismissed. In December 2011, plaintiffs appealed the dismissal.

From July 2010 to December 2010, four purported nationwide class actions were filed challenging the use of retained asset accounts to settle death benefit claims of beneficiaries of a group life insurance contract owned by the United States Department of Veterans Affairs ("VA Contract") that covers the lives of members and veterans of the U.S. armed forces. In 2011, the cases were consolidated in the United States District Court for the District of Massachusetts by the Judicial Panel for Multi-District Litigation as *In re Prudential Insurance Company of America SGLI/VGLI Contract Litigation.* The consolidated complaint alleges that the use of the retained assets accounts that earn interest and are available to be withdrawn by the beneficiary, in whole or in part, at any time, to settle death benefit claims is in violation of federal law, and asserts claims of breach of contract, breaches of fiduciary duty and the duty of good faith and fair dealing, fraud and unjust enrichment and seeks compensatory and punitive damages, disgorgement of profits, equitable relief and pre and post-judgment interest. In March 2011, the motion to dismiss was denied. In January 2012, plaintiffs filed a motion to certify the class. In August 2012, the court denied plaintiffs' class certification motion without prejudice pending the filing of summary judgment motions on the issue of whether plaintiffs sustained an actual injury. In October 2012, the parties filed their summary judgment motions.

In September 2010, *Huffman v. The Prudential Insurance Company*, a purported nationwide class action brought on behalf of beneficiaries of group life insurance contracts owned by ERISA-governed employee welfare benefit plans was filed in the United States District Court for the Eastern District of Pennsylvania, challenging the use of retained asset accounts in employee welfare benefit plans to settle death benefit claims as a violation of ERISA and seeking injunctive relief and disgorgement of profits. In July 2011, the Company's motion for judgment on the pleadings was denied. In February 2012, plaintiffs filed a motion to certify the class. In April 2012, the Court stayed the case pending the outcome of a case involving another insurer that is on appeal to the Third Circuit Court of Appeals.

In July 2010, the Company, along with other life insurance industry participants, received a formal request for information from the State of New York Attorney General's Office in connection with its investigation into industry practices relating to the use of retained asset accounts. In August 2010, the Company received a similar request for information from the State of Connecticut Attorney General's Office. The Company is cooperating with these investigations. The Company has also been contacted by state insurance regulators and other governmental entities, including the U.S. Department of Veterans Affairs and Congressional committees regarding retained asset accounts. These matters may result in additional investigations, information requests, claims, hearings, litigation, adverse publicity, and potential changes to business practices.

In April 2009, *Schultz v. The Prudential Insurance Company of America*, a purported nationwide class action on behalf of participants claiming disability benefits under certain employee benefit plans insured by Prudential, was filed in the United States District Court for the Northern District of Illinois. As amended, the complaint alleges that Prudential Insurance and the defendant plans violated ERISA by characterizing family Social Security benefits as "loss of time" benefits that were offset against Prudential contract benefits. The complaint seeks a declaratory judgment that the offsets were improper, damages and other relief. The Company has agreed to indemnify the named defendant plans. In April 2011, *Schultz* was dismissed with prejudice, and plaintiffs appealed to the Seventh Circuit Court of Appeals. In March 2012, the court affirmed the dismissal.

NOTES TO FINANCIAL STATEMENTS

In October 2007, Prudential Retirement Insurance and Annuity Co. ("PRIAC"), a subsidiary of the Company, filed an action in the United States District Court for the Southern District of New York, *Prudential Retirement Insurance & Annuity Co. v. State Street Global Advisors,* in PRIAC's fiduciary capacity and on behalf of certain defined benefit and defined contribution plan clients of PRIAC, against an unaffiliated asset manager, State Street Global Advisors ("SSgA") and SSgA's affiliate, State Street Bank and Trust Company ("State Street"). This action seeks, among other relief, restitution of certain losses attributable to certain investment funds sold by SSgA as to which PRIAC believes SSgA employed investment strategies and practices that were misrepresented by SSgA and failed to exercise the standard of care of a prudent investment manager. Given the unusual circumstances surrounding the management of these SSgA funds and in order to protect the interests of the affected plans and their participants while PRIAC pursues these remedies, PRIAC implemented a process under which affected plan clients that authorized PRIAC to proceed on their behalf have received payments from funds provided by PRIAC for the losses referred to above. The Company's consolidated financial statements, and the results of the Retirement segment included in the Company's U.S. Retirement Solutions and Investment Management Division, for the year ended December 31, 2007 include a pre-tax charge of $82 million, reflecting these payments to plan clients and certain related costs. In September 2008, the United States District Court for the Southern District of New York denied the State Street defendants' motion to dismiss claims for damages and other relief under Section 502(a)(2) of ERISA, but dismissed the claims for equitable relief under Section 502(a)(3) of ERISA. In October 2008, defendants answered the complaint and asserted counterclaims for contribution and indemnification, defamation and violations of Massachusetts' unfair and deceptive trade practices law. In February 2010, State Street reached a settlement with the SEC over charges that it misled investors about their exposure to sub-prime investments, resulting in significant investor losses in mid-2007. Under the settlement, State Street paid approximately $313 million in disgorgement, pre-judgment interest, penalty and compensation into a Fair Fund that was distributed to injured investors and consequently, State Street paid PRIAC, for deposit into its separate accounts, approximately $52.5 million. By the terms of the settlement, State Street's payment to PRIAC does not resolve any claims PRIAC has against State Street or SSgA in connection with the losses in the investment funds SSgA managed, and the penalty component of State Street's SEC settlement cannot be used to offset or reduce compensatory damages in the action against State Street and SSgA. In June 2010, PRIAC moved for partial summary judgment on State Street's counterclaims. At the same time, State Street moved for summary judgment on PRIAC's complaint. In March 2011, the district court denied State Street's motion for summary judgment and denied in part and granted in part PRIAC's motion for partial summary judgment on State Street's counterclaims. In October 2011, the court held a bench trial to determine whether State Street had breached its fiduciary duty to PRIAC's plan clients. In February 2012, the court issued a decision holding that State Street breached its fiduciary duty to the plans under ERISA to manage the investment funds prudently and to diversify them. The court held that PRIAC did not prove that State Street breached its duty of loyalty to the plans under ERISA. The court held that State Street's breaches caused the plans' losses in the amount of $76.7 million and, after crediting State Street for an earlier payment, awarded $28.1 million in damages in addition to the amount previously recovered as a result of the SEC settlement. The court did not rule on State Street's counterclaims and has reserved judgment on PRIAC's requests for pre-judgment interest and attorney's fees. In May 2012, PRIAC filed a motion for partial summary judgment on State Street's counterclaims which were denied by the court in November 2012. In December 2012, the parties reached an agreement in principle to settle the matter. Pursuant to the settlement agreement, PRIAC received $33 million in addition to the amount previously recovered as a result of the SEC settlement. These recoveries reimburse PRIAC for amounts previously paid to the plans for their losses and related costs. In January 2013, the action was dismissed with prejudice in accordance with the settlement.

In October 2006, a purported class action lawsuit, *Bouder v. Prudential Financial, Inc. and Prudential Insurance Company of America*, was filed in the United States District Court for the District of New Jersey, claiming that Prudential failed to pay overtime to insurance agents in violation of federal and Pennsylvania law, and that improper deductions were made from these agents' wages in violation of state law. The complaint seeks back overtime pay and statutory damages, recovery of improper deductions, interest, and attorneys' fees. In March 2008, the court conditionally certified a nationwide class on the federal overtime claim. Separately, in March 2008, a purported nationwide class action lawsuit was filed in the United States District Court for the Southern District of California, *Wang v. Prudential Financial, Inc. and Prudential Insurance,* claiming that the Company failed to pay its agents overtime and provide other benefits in violation of California and federal law and seeking compensatory and punitive damages in unspecified amounts. In September 2008, *Wang* was transferred to the United States District Court for the District of New Jersey and consolidated with the *Bouder* matter. Subsequent amendments to the complaint have resulted in additional allegations involving purported violations of an additional nine states' overtime and wage payment laws. In February 2010, Prudential moved to decertify the federal overtime class that had been conditionally certified in March 2008 and moved for summary judgment on the federal overtime claims of the named plaintiffs. In July 2010, plaintiffs filed a motion for class certification of the state law claims. In August 2010, the district court granted Prudential's motion for summary judgment, dismissing the federal overtime claims. In January 2013, the Court denied plaintiffs' motion for class certification in its entirety.

From November 2002 to March 2005, eleven separate complaints were filed against the Company and the law firm of Leeds Morelli & Brown in New Jersey state court and in the New Jersey Superior Court, Essex County as *Lederman v. Prudential Financial, Inc., et al.* The complaints allege that an alternative dispute resolution agreement entered into among Prudential Insurance, over 235 claimants who are current and former Prudential Insurance employees, and Leeds Morelli & Brown (the law firm representing the claimants) was illegal and that Prudential Insurance conspired with Leeds Morelli & Brown to commit fraud, malpractice, breach of contract, and violate racketeering laws by advancing legal fees to the law firm with the purpose of limiting Prudential's liability to the claimants. In February 2010, the New Jersey Supreme Court assigned the cases for centralized case management to the Superior Court, Bergen County. The Company participated in a court-ordered mediation that resulted in a settlement involving 193 of the remaining 235 plaintiffs. The amounts paid to the 193 plaintiffs were within existing reserves for this matter. The remaining 42 plaintiffs continue to pursue their individual lawsuits, and have filed offers of judgment totaling approximately $90 million. In February 2012, the court granted summary judgment against two of the remaining plaintiffs. In June 2012, the court granted summary judgment against an additional plaintiff reducing to 39 the number of plaintiffs asserting claims against the Company.

On an ongoing basis, the Company's internal supervisory and control functions review the quality of sales, marketing and other customer interface procedures and practices and may recommend modifications or enhancements. From time to time, this review process results in the discovery of product administration, servicing or other errors, including errors relating to the timing or amount of payments or contract values due to customers. In certain cases, if appropriate, the Company may offer customers remediation and may incur charges, including the cost of such remediation, administrative costs and regulatory fines.

The Company's litigation and regulatory matters are subject to many uncertainties, and given their complexity and scope, their outcomes cannot be predicted. It is possible that results of operations or cash flow of the Company in a particular quarterly or annual period could be materially affected by an ultimate unfavorable resolution of pending litigation and regulatory matters depending, in part, upon the results of operations or cash flow for such period. In light of the unpredictability of the Company's litigation and regulatory matters, it is also possible that in certain cases an ultimate unfavorable resolution of one or more

NOTES TO FINANCIAL STATEMENTS

pending litigation or regulatory matters could have a material adverse effect on its financial position. Management believes, however, that, based on information currently known to it, the ultimate outcome of all pending litigation and regulatory matters, after consideration of applicable reserves and rights to indemnification is not likely to have a material adverse effect on the Company's financial position.

15. LEASES

Lessee Operating Lease:

A. (1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2012, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2012, the minimum aggregate rental commitments are as follows:

1. 2013	$77,506,707
2. 2014	$71,224,819
3. 2015	$41,774,345
4. 2016	$29,352,672
5. 2017	$27,808,077
6. Total	$247,666,620

B. Lessor Leases:

(1) Future minimum lease payment receivables under noncancelable leasing arrangements as of the end of current period are as follows:

1. 2013	($5,042,528)
2. 2014	($4,917,527)
3. 2015	$0
4. 2016	$0
5. 2017	$0
6. Total	($9,960,055)

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2012 and December 31, 2011 was $55 million and $61 million, respectively.

(2) Leverage Leases:

The company does not invest in leveraged leases as of December 31, 2012.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2012 and December 31, 2011, these commitments were $4,476 million and $5,309 million including $718 million and $1,119 million that the Company anticipates will ultimately be funded from the assets of the separate accounts. Of these separate account commitments, $7 million and $397 million have recourse to the Company if the separate accounts are unable to fund the amounts when due.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2012 and December 31, 2011 financial guarantees issued by the Company were $66,859 million and $49,530 million, primarily comprised of the items discussed below.

Certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2012 and December 31, 2011, such contracts in force carried a total guaranteed value of $64,362 million and $46,792 million. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $67,494 million and $48,824 million at December 31, 2012 and December 31, 2011.

In connection with certain acquisitions, the Company has agreed to pay additional consideration in future periods, contingent upon the attainment by the acquired entity of defined operating objectives. At December 31, 2012, maximum potential future consideration pursuant to such arrangements, to be resolved over the following four years, is $0 million. Any such payments would result in increases in intangible assets, such as goodwill.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $5 million and $303 million at December 31, 2012 and December 31, 2011, respectively. The credit default swaps generally have maturities of five years or less.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

17A. Transfers of Receivables Reported as Sales

The Company did not have any transfer of receivables reported as sales during 2012 and 2011.

17B. Transfer and Servicing of Financial Assets

Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 102% and 105% of the fair value of the domestic and foreign loaned

NOTES TO FINANCIAL STATEMENTS

securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $3,274,332,904 is invested in “Bonds” and “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $3,153,174,005. The offsetting collateral liability of $3,274,332,904 is included in “Aggregate write-ins for liabilities”. There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

In the Separate Accounts, cash collateral received of $3,534,497,511 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $3,449,612,984. A collateral liability of $3,549,554,643 (which includes $15,056,690 that has not yet settled) is included in “Cash collateral held for loaned securities". Additionally, assets and a cash collateral liability of $80,376,932 was received for unaffiliated lending.

Securities Lending policies and procedure for the Separate Account are not materially different from the General Account policies and procedures.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. There were no securities with NAIC designations of 3 or below, sold during the fourth quarter ended December 31, 2012 and reacquired within 30 days of the sale date.

18. GAINS OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

18A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during December 31, 2012:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($20,336,591)	$0	($20,336,591)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	($20,336,591)	$0	($20,336,591)
d. Total claim payment volume	19,674	0	19,674

18B. ASC Plans

The Company did not serve as administrator for any Administrative Services Contract (“ASC”) plans or the uninsured portion of partially insured plans.

18C. The Company does not have Medicare or other similarly structured cost based reimbursement contracts.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

As of December 31 2012, there were direct premiums of $354,523,553 written by Managing General Agents/Third Party Administrators.

20. FAIR VALUE MEASUREMENTS

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The authoritative guidance around fair value established a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

Level 1 – Fair value is based on unadjusted quoted prices in active markets that are accessible to the Company for identical assets or liabilities. These generally provide the most reliable evidence and are used to measure fair value whenever available. Active markets are defined as having the following characteristics for the measured asset/liability: (i) many transactions, (ii) current prices, (iii) price quotes not varying substantially among market makers, (iv) narrow bid/ask spreads and (v) most information publicly available. The Company’s Level 1 assets and liabilities primarily include certain cash equivalents and short term investments, common stock and derivative contracts that are traded in an active exchange market. Prices are obtained from readily available sources for market transactions involving identical assets or liabilities.

Level 2 – Fair value is based on significant inputs, other than Level 1 inputs, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Level 2 inputs include quoted market prices in active markets for similar assets and liabilities, quoted market prices in markets that are not active for identical or similar assets or liabilities and other market observable inputs. The Company’s Level 2 assets and liabilities include: bonds (corporate public and private bonds, most government securities, certain asset-backed and mortgage-backed securities, etc.), certain common stock securities (mutual funds, which do not actively trade and are priced based on a net asset value), short-term investments within the separate accounts as well as certain cash equivalents (primarily commercial paper), and certain over-the-counter derivatives in the general account. Valuations are generally obtained from third party pricing services for identical or comparable assets or liabilities or

through the use of valuation methodologies using observable market inputs. Prices from services are validated through comparison to trade data and internal estimates of current fair value, generally developed using market observable inputs and economic indicators.

Level 3 – Fair value is based on at least one or more significant unobservable inputs for the asset or liability. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the asset or liability. The Company's Level 3 assets and liabilities primarily include: certain private bonds and common stock securities, certain manually priced public common stock and bonds, and certain highly structured over-the-counter derivative contracts. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. Under certain conditions, based on its observations of transactions in active markets, the Company may conclude the prices received from independent third party pricing services or brokers are not reasonable or reflective of market activity. In those instances, the Company may choose to over-ride the third-party pricing information or quotes received and apply internally developed values to the related assets or liabilities. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3. As of December 31, 2012, such over-rides on a net basis were not material.

Bonds carried at the lower of amortized cost or market value — The fair values of the Company's public bonds are generally based on prices obtained from independent pricing services. Prices from pricing services are sourced from multiple vendors, and a vendor hierarchy is maintained by asset type based on historical pricing experience and vendor expertise. The Company generally receives prices from multiple pricing services for each security, but ultimately uses the price from the pricing service highest in the vendor hierarchy based on the respective asset type. To validate reasonability, prices are reviewed by internal asset managers through comparison with directly observed recent market trades and internal estimates of current fair value, developed using market observable inputs and economic indicators. Consistent with the fair value hierarchy described above, securities with validated quotes from pricing services are generally reflected within Level 2 as they are primarily based on observable pricing for similar assets and/or other market observable inputs. If the pricing information received from third party pricing services is not reflective of market activity or other inputs observable in the market, the Company may challenge the price through a formal process with the pricing service. If the pricing service updates the price to be more consistent in comparison to the presented market observations, the security remains within Level 2.

If the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity, non-binding broker quotes are used, if available. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information from the pricing service or broker with an internally developed valuation. As of December 31, 2012, over-rides on a net basis were not material. Internally developed valuations or non-binding broker quotes are also used to determine fair value in circumstances where vendor pricing is not available. These estimates may use significant unobservable inputs, which reflect our own assumptions about the inputs market participants would use in pricing the asset. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. Pricing service over-rides, internally developed valuations and non-binding broker quotes are generally included in Level 3 in our fair value hierarchy.

The fair value of private bonds, which are primarily comprised of investments in private placement securities, originated by internal private asset managers, are primarily determined using a discounted cash flow model. In certain cases these models primarily use observable inputs with a discount rate based upon the average of spread surveys collected from private market intermediaries who are active in both primary and secondary transactions, taking into account, among other factors, the credit quality and industry sector of the issuer and the reduced liquidity associated with private placements. Generally, these securities would be reflected within Level 2. For certain private bonds, the discounted cash flow model may also incorporate significant unobservable inputs, which reflect the Company's own assumptions about the inputs market participants would use in pricing the asset. To the extent management determines that such unobservable inputs are not significant to the price of a security, a Level 2 classification is made. Otherwise, a Level 3 classification is used.

Preferred Stocks carried at the lower of amortized cost or market value – consist principally of debt investments in funds as well as publicly and privately traded preferred stock. The investment of debt fund that, in addition to a stated coupon, pays a return based upon the results of the underlying portfolios. The fair values of these securities are determined by reference to the funds' net asset value (NAV). Since the NAV at which the funds trade can be observed by redemption and subscription transactions between third parties, the fair values of these investments would be reflected within Level 2 in the fair value hierarchy. The fair values of most publicly traded preferred stock securities are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy. Estimated fair values for most privately traded preferred stock securities are determined using valuation and discounted cash flow models that require a substantial level of judgment. In determining the fair value of certain privately traded preferred stock the discounted cash flow model may also use unobservable inputs, which reflect the Company's assumptions about the inputs market participants would use in pricing the asset. Most privately traded preferred stock securities are classified within Level 3.

Common Stocks carried at market value—consist principally of investments in common stocks of publicly traded companies, privately traded securities, as well as common stock mutual fund shares. The fair values of most publicly traded stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy. Estimated fair values for most privately traded stock are determined using valuation and discounted cash flow models that require a substantial level of judgment. In determining the fair value of certain privately traded stock the discounted cash flow model may also use unobservable inputs, which reflect the Company's assumptions about the inputs market participants would use in pricing the asset. Most privately traded equity securities are classified within Level 3. The fair values of common stock mutual fund shares that transact regularly (but do not trade in active markets because they are not publicly available) are based on transaction prices of identical fund shares and are classified within Level 2 in the fair value hierarchy. The fair values of preferred stock are based on prices obtained from independent pricing services. These prices are then validated for reasonableness against recently traded market prices. Accordingly, these securities are generally classified within Level 2 in the fair value hierarchy. Fair values of perpetual preferred stock based on observable market inputs are classified within Level 2. However, when prices from independent pricing services are based on non-binding broker quotes as the directly observable market inputs become unavailable, the fair value of perpetual preferred stock are classified as Level 3.

Derivative Instruments—Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, within "Miscellaneous liabilities: Derivatives". The fair values of derivative contracts are determined based on quoted prices in active exchanges or through the use of valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, credit spreads, market volatility, expected returns, and liquidity as well as other factors. Liquidity valuation adjustments are made to reflect the cost of exiting significant risk positions, and consider the bid-ask spread, maturity, complexity, and other specific attributes of the underlying derivative position. Fair values can also be affected by changes in estimates and assumptions including those related to counterparty behavior used in valuation models.

The Company's exchange-traded options include eurodollar options and commodity options. Exchange-traded options are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

The majority of the Company's derivative positions which are traded in the over-the-counter (OTC) derivative market are classified within Level 2 in the fair value hierarchy. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, third-party pricing vendors and/or recent trading activity. The fair values of most OTC derivatives, including interest rate and cross currency swaps, currency forward contracts, commodity swaps, commodity forward contracts, and single name credit default swaps on highly rated mortgage-backed securities issued by U.S. government sponsored entities are determined using discounted cash flow models. The fair values of European style option contracts are determined using Black-Scholes option pricing models. These models' key assumptions include the contractual terms of the respective contract, along with significant observable inputs, including interest rates, currency rates, credit spreads, equity prices, index dividend yields, non-performance risk and volatility, and are classified as Level 2.

OTC derivative contracts are executed under master netting agreements with counterparties with a Credit Support Annex, or CSA, which is a bilateral ratings-sensitive agreement that requires collateral postings at established credit threshold levels. These agreements protect the interests of the Company and its counterparties, should either party suffer a credit rating deterioration. The vast majority of the Company's derivative agreements are with highly rated major international financial institutions. To reflect the market's perception of its own and the counterparty's non-performance risk, the Company incorporates additional spreads over London Interbank Offered Rate ("LIBOR") into the discount rate used in determining the fair value of OTC derivative assets and liabilities. However, the non-performance risk adjustment is applied only to the uncollateralized portion of the OTC derivative assets and liabilities, after consideration of the impacts of two-way collateral posting. Most OTC derivative contracts have bid and ask prices that are actively quoted or can be readily obtained from external market data providers. The Company's policy is to use mid-market pricing in determining its best estimate of fair value and classify these derivative contracts as Level 2.

Derivatives classified as Level 3 include first-to-default credit basket swaps, look-back equity options and other structured products. The fair values of first-to-default credit basket swaps are derived from relevant observable inputs such as: individual credit default spreads, interest rates, recovery rates and unobservable model-specific input values such as correlation between different credits within the same basket. Look-back equity options and other structured options and derivatives are valued using simulation models such as the Monte Carlo technique. The input values for look-back equity options are derived from observable market indices such as interest rates, dividend yields, equity indices as well as unobservable model-specific input values such as certain volatility parameters. Level 3 methodologies are validated through periodic comparison of the Company's fair values to broker-dealer values.

NOTES TO FINANCIAL STATEMENTS

A.

(1)The table below presents the balances of assets and liabilities measured at fair value as of December 31, 2012:

(in thousands)

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
Assets at fair value				
Bonds:				
Industrial and Misc	0	62,388	10,513	72,901
Total Bonds	$0	$62,388	$10,513	$72,901
Common Stock:				
Industrial and Misc	3,353,816	169,561	3,450	3,526,827
Total Common Stocks	$3,353,816	$169,561	$3,450	$3,526,827
Derivative assets:				
Currency swaps	0	146,364	0	146,364
Interest rate swaps	0	2,376,177	0	2,376,177
Total return swaps	0	158	0	158
Options	0	14,979	0	14,979
Credit default swaps	0	3,040	0	3,040
Forwards	0	227	0	227
Currency forwards	0	4,718	0	4,718
Total Derivative assets	$0	$2,545,663	$0	$2,545,663
Separate account assets (b)	$12,402,905	$60,097,898	$19,972,112	$92,472,915
Total assets at fair value	$15,756,721	$62,875,510	$19,986,075	$98,618,306
Liabilities at fair value				
Derivative liabilities:				
Currency swaps	0	73,597	0	73,597
Interest rate swaps	0	1,266,376	0	1,266,376
Total return swaps	0	2,334	0	2,334
Credit default swaps	0	35,821	0	35,821
Forwards	0	430	0	430
Currency forwards	0	26,999	0	26,999
Prudential Global Funding Non-Performance Risk (a)	0	0	0	0
Total Derivative liabilities	$0	$1,405,557	$0	$1,405,557
Total liabilities at fair value	$0	$1,405,557	$0	$1,405,557

a. Non-performance risk (NPR) is the risk that financial obligations will not be fulfilled by the counterparty. SSAP No. 100 rejects consideration of NPR for fair value calculations of liabilities, including derivative liabilities. However, SSAP No. 100 does not reject consideration of NPR for valuation of a company's asset positions. As of December 31, 2012, consideration of NPR for the Company's affiliated derivative net asset position resulted in a $0 decrease in value.

b. Separate account assets represent segregated funds that are invested for certain customers. Investment risks associated with market value changes are borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Separate account assets classified as Level 3 consist primarily of real estate and real estate investment funds. Separate account liabilities are not included in the above table as they are reported at contract value and not fair value in the Company’s Statements of Admitted Assets, Liabilities and Capital and Surplus.

Transfers into or out of Levels 1 and 2 are generally reported at the value as of the beginning of the quarter in which the transfer occurs. As of December 31, 2012, the transfers into or out of Levels 1 and 2 are disclosed below:

Transfers into or out of Level 1:
There were no significant transfers into or out of Level 1 as of December 31, 2012.

Transfers into or out of Level 2:
There were no significant transfers into or out of Level 2 as of December 31, 2012.

NOTES TO FINANCIAL STATEMENTS

(2) The table below provides the following data as of December 31, 2012:

a. Summary of the changes in fair value of Level 3 assets and liabilities

b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at December 31, 2012.

(in thousands)

	Balance at 01/1/2012	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance at 12/31/2012
a. Bonds:										
Industrial and Misc	40,502	45,800	(75,988)	(521)	705	5,714	0	0	(5,699)	10,513
Hybrid Securities	4,200	0	(4,200)	0	0	0	0	0	0	0
Preferred Stock:	0									
Industrial and Misc	282	282	(282)	(282)	0	0	0	0	0	0
Common Stock:	0									
Industrial and Misc	23,571	6,574	(90,239)	(670)	4,543	62,751	0	(3,080)	0	3,450
Derivatives	0									
Separate accounts assets (a)	18,280,382	224,248	(527,242)	784,017	1,092,900	3,876,041	0	(1,588,640)	(2,169,594)	19,972,112
Total Assets	**$18,348,937**	**$276,904**	**($697,951)**	**$782,544**	**$1,098,148**	**$3,944,506**	**$0**	**($1,591,720)**	**($2,175,293)**	**$19,986,075**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

a. Separate account assets represent segregated funds that are invested for certain customers. Investment risks associated with market value changes are borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Separate account liabilities are not included in the above table as they are reported at contract value and not fair value in the Company's Statement of Admitted Assets, Liabilities, and Capital and Surplus.

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfer occurs. As of December 31, 2012, there were no significant transfers into or out of level 3.

B. The Company provides additional fair value information in Notes 5, 8, 17, 21, and 32.

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of December 31, 2012:

(in thousands)

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	$111,903,846	$99,456,807	$0	$107,606,021	$4,297,825	0
Unaffiliated preferred Stock	271,487	260,817	4,630	244,895	21,962	0
Unaffiliated common Stock	3,526,828	3,526,827	3,353,816	169,562	3,450	0
Mortgage loans	24,481,833	22,317,198	0	0	24,481,833	0
Contract Loans	9,318,754	7,082,499	0	0	9,318,754	0
Derivative financial instruments	2,647,070	2,631,988	4,485	2,642,585	0	0
Other Invested Assets	1,403,791	1,348,681	0	1,403,791	0	0
Separate Accounts	122,716,991	123,046,224	14,403,597	88,160,186	20,153,208	0
Liabilities:						
Policyholder account balances	16,534,825	14,775,218	0	12,790,633	3,744,192	0
Notes payable and other borrowings	1,397,385	1,397,385	0	1,397,385	0	0
Derivative financial instruments	1,988,684	1,575,991	11,324	1,977,360	0	0

D. The Company did not have any assets or liabilities that were not practicable to value at fair value as of December 31, 2012.

Bonds: fixed maturities (excluding NAIC 6 rated Bonds) - The fair values of public fixed maturity securities are generally based on prices from independent pricing services, which are validated by the Company. However, for certain public fixed maturity securities and investments in private placement fixed maturity securities, this information is either not available or not reliable. For these public fixed maturity securities the fair value is based on non-binding quotes from brokers if available, or, determined using a discounted cash flow model or internally developed values. For private fixed maturities fair value is determined using a discounted cash flow model, which utilizes a discount rate based upon the average of spread surveys collected from private market intermediaries who are active in both primary and secondary transactions and takes into account, among other factors, the credit quality and industry sector of the issuer and the reduced liquidity associated with private placements. In determining the fair value of certain fixed maturity securities, the discounted cash flow model may also use unobservable inputs, which reflect the Company's own assumptions about the inputs market participants would use in pricing the security.

Mortgage Loans - The fair value of mortgage loans on real estate is primarily based upon the present value of the expected future cash flows discounted at the appropriate U.S. Treasury rate, adjusted for the current market spread for similar quality loans. The fair value of commercial mortgage and other loans held by the Company's commercial mortgage operations is based upon various factors, including the terms of the loans, the principal exit markets for the loans, prevailing interest rates, and credit risk.

NOTES TO FINANCIAL STATEMENTS

Contract Loans - The fair value of insurance contract loans is calculated using a discounted cash flow model based upon current U.S. Treasury rates and historical loan repayment patterns. For group corporate- and trust-owned life insurance contracts and group universal life contracts, the fair value of the contract loans is the amount due as of the reporting date.

Policyholder Account Balances & Separate Account Liabilities - Only the portion of policyholder account balances and separate account liabilities related to products that are investment contracts (those without mortality and morbidity risk) are reflected in the table below. For fixed deferred annuities, single premium endowments, payout annuities and other similar contracts without life contingencies, fair values are derived using discounted projected cash flows based on credit ratings that are representative of the Company's financial strength ratings, and hence reflect the Company's own non-performing risk. For guaranteed investment contracts, funding agreements, structured settlements without life contingencies and other similar products, fair values are derived using discounted projected cash flows based on interest rates being offered for similar contracts with maturities consistent with those of the contracts being valued. For those balances that can be withdrawn by the customer at any time without prior notice or penalty, the fair value is the amount estimated to be payable to the customer as of the reporting date, which is generally the carrying value. For defined contribution and defined benefit contracts and certain other products the fair value is the market value of the assets supporting the liabilities.

Notes Payable and Other Borrowing - The fair value of debt is generally determined by either prices obtained from independent pricing services, which are validated by the Company, or discounted cash flow models. Discounted cash flow models predominately use market observable inputs such as the borrowing rates currently available to the Company for debt and financial instruments with similar terms and remaining maturities. For commercial paper issuances and other debt with a maturity of less than 90 days, the carrying value approximates fair value.

Other Invested Assets - The estimated fair value of other invested assets is determined using the methodologies as described above for bonds, mortgage loans or short-term investments, based on the nature of the investment.

21. OTHER ITEMS

21A. Extraordinary Items

On July 1, 2011, PFI completed the sale of its Global Commodities Business to Jefferies Group, Inc. for a price equal to book value less certain adjustments. PFI received cash proceeds from the sale of $422 million, which includes a final purchase price true-up of $2 million received post-closing on October 21, 2011. Of the total sale proceeds, $415 million was received by Prudential Securities Group LLC ("PSG LLC"), a subsidiary of the Company and the former parent company of the Global Commodities' U.S. and U.K. based entities. The remaining proceeds were received by Pramerica Hong Kong Holdings Limited, the former parent company of the Bache Hong Kong-based business. In addition, immediately prior to closing, Prudential Bache Commodities, LLC, paid a dividend of $112 million to PSG LLC. On September 30, 2011, PSG LLC distributed $500 million to the Company, which was recorded through "Change in net unrealized capital gains/(losses)". The Company decided not to obtain a GAAP audit of PSG LLC as of December 31, 2012, December 31, 2011, and December 31 2010 and therefore, in accordance with SSAP No. 97, valued this entity for the purpose of its financial statements at zero.

21B. Troubled Debt Restructuring Debtors

The Company did not have troubled debt restructuring during 2012 and 2011.

21C. Other Disclosures

Claim reserves for Group Long Term Disability contained in Exhibit 6 are discounted at interest rates ranging from 3.5% to 6.75%, depending on the year in which the disability occurred. Group Long Term Disability reserves are discounted using the Pru Basic 2007 Claim Termination Table.

Reserves for Single Premium policies contained in Exhibit 6 are discounted using a seriatim reserve calculation using 1994 GAM with projection and a valuation rate of 4.00%.

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM mortality and interest rates ranging from 4.0% to 4.5% depending on the effective date of coverage of each participant.

Group Long Term Care active life reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM mortality and interest rates ranging from 4.0% to 5.5% depending on the effective date of coverage of each participant.

Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 1985 National Nursing Home Study and interest rates ranging from 4.0% to 4.5% depending on the disablement date claim for each claimant.

Claim reserves for US Individual Disability contained in Exhibits 6 and 8 are discounted using the 1985 CIDC table with interest rates ranging from 3.5% to 6.0%, depending on the year of incurral.

Claim reserves for other Individual Guaranteed Renewable Accident and Health policies contained in Exhibits 6 and 8 are discounted at interest rates ranging from 3.5% to 6% from the assumed date of payment to the year incurred. The applicable interest rate depends on the year of coverage, except for Major Medical Expense and Extended Medical Expense, which use 3.5%.

Claim reserves for Individual Cancelable Accident and Health policies contained in Exhibits 6 and 8 are discounted at 3.5% from the assumed date of payment to the year incurred.

On January 2, 2013, the Company acquired The Hartford's Individual Life Insurance Business through a reinsurance transaction. Under the agreement, the Company paid The Hartford cash consideration of $615 million, primarily in the form of a ceding commission to provide reinsurance for approximately 700,000 life insurance policies with net retained face amount in force of approximately $135 billion. The acquisition increases the Company's scale in the U.S. individual life insurance market and provides complementary distribution opportunities through expanded wirehouse and bank distribution channels.

NOTES TO FINANCIAL STATEMENTS

On June 1, 2012, the Company announced the signing of an agreement with General Motors Co., pursuant to which the Company would assume certain of its pension benefit obligations to U.S. salaried retiree plan participants and beneficiaries that are covered by the agreement. At closing on November 1, 2012, the Company issued a non-participating group annuity contract to the General Motors Salaried Employees Pension Trust, and assumed responsibility for providing specified benefits to certain participants. In addition, on October 17, 2012, the Company signed an agreement with Verizon Communications Inc., pursuant to which the Company will assume certain of its pension benefit obligations to U.S. salaried retiree plan participants and beneficiaries that are covered by the agreement. At closing on December 10, 2012, the Company issued a non-participating group annuity contract to the Verizon Management Pension Plan, and assumed responsibility for providing specified benefits to certain participants. These pension risk transfer transactions significantly expand the size of the Company's existing payout annuity business.

In July 2012, the Company announced our decision to cease sales of group long-term care insurance reflecting the challenging economics of the long-term care market including the continued low interest rate environment as well as our desire to focus our resources on our core group life and disability businesses. In March 2012, the Company also discontinued sales of our individual long-term care products.

On March 30, 2012, the Company sold, in a Rule 144A private placement, $1 billion aggregate principal amount of 2.997% notes maturing on September 30, 2015. The notes are secured by the assets of a trust, consisting of approximately $2.8 billion aggregate principal balance of residential mortgage-backed securities deposited into the trust by the Company. Payments of interest and principal on the notes will be made only to the extent of funds available to the trust in accordance with a priority of payments set forth in the indenture governing the notes. PFI guaranteed to the holders of the notes the timely payment of all principal and interest due on the notes and any "make-whole payments" that may become due as a result of the payment of principal on the notes prior to its scheduled payment date. The deposit of the residential mortgage-backed securities into the trust by the Company did not result in recognition of a gain or loss on the securities, or de-recognition of the securities from the balance sheet, under statutory accounting principles or U.S. GAAP.

In the third quarter of 2011, the Company established a new reinsurance arrangement with its captive reinsurance subsidiary, "Prudential New Jersey Captive Insurance Company" (NJPAC), domiciled in New Jersey, whereby the New Jersey captive reinsures 90% of the short-term risks under the policies in the Company's Closed Block. These short-term risks represent the impact of variations in experience of the Closed Block that are expected to be recovered over time as a result of corresponding adjustments to policyholder dividends. The new reinsurance arrangement is intended to alleviate the short-term surplus volatility within the Company resulting from the Closed Block, including volatility caused by the impact of any unrealized mark-to-market losses or realized credit losses within the investment portfolio of the Closed Block.

In connection with the new Closed Block reinsurance arrangement, the Company entered into a $2 billion letter of credit facility with certain financial institutions, pursuant to which NJCAP can obtain a letter of credit during a 3-year availability period to support its funding obligations under the reinsurance arrangement. PFI guarantees all obligations of NJCAP under the facility, including its obligation to reimburse any draws made under the letter of credit. Because experience of the Closed Block is ultimately passed along to policyholders over time through the annual policyholder dividend, the Company believes that the likelihood of any draw under the letter of credit is remote. The Company's ability to obtain a letter of credit under the facility is subject to the continued satisfaction of customary conditions, including the maintenance at all times by the Company of total adjusted capital of at least $5.5 billion based on statutory accounting principles prescribed under New Jersey law and PFI's maintenance of consolidated net worth, relating to its Financial Services Businesses only, of at least $18.985 billion, based on U.S. GAAP equity but excluding "Accumulated other comprehensive income (loss)" and excluding equity of noncontrolling interests. As of December 31, 2012, the Company's total adjusted capital and the consolidated net worth of PFI's Financial Services Businesses exceeded the minimum amounts required to borrow under the facility.

The Company has established a dividend trust with an affiliate, The Prudential Bank and Trust FSB, as Trustee. Assets with a par value of $535,935,945 and a market value of $590,303,063 as of December 31, 2012 are being held in this trust. These assets are being used solely to satisfy the liabilities associated with the guarantee of certain minimum amounts of annual and termination dividends ("Minimum Guaranteed Dividends") as declared by the Company's Board of Directors. The entire liability associated with this trust is included on Page 3, Line 6.1. The Company may substitute assets held in the trust subject to the terms of the Trust Agreement. The Company may only terminate the Trust Agreement (1) when there is no remaining trust property or (2) upon satisfaction of its obligation to pay each Minimum Guaranteed Dividend which became the subject of the Trust. Assets remaining in the trust under condition (2) above revert to the Company.

As of December 31, 2012 there was $0 of forward commitments not in the nature of derivative instruments included in "Bonds".

Assets in the amount of $5,237,924 and $3,774,102 at December 31, 2012 and December 31, 2011, were on deposit with government authorities or trustees as required by law. Assets valued at $5,172,736,728 and $4,242,842,496 at December 31, 2012 and December 31, 2011 were maintained as compensating balances or pledged as collateral for bank loans and other financing agreements.

The Company elected to use rounding in reporting amounts in the pages, exhibits, and schedules except for a few schedules where truncation was used. The amounts in this statement pertain to the entire Company business including, as appropriate, Separate Account business.

21D. Uncollectible Asset Balances

The Company has no balance that is reasonably possible to be uncollectible for assets covered by SSAP No.s 6, 47 or 66.

21E. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2012 or 2011.

21F. State Transferable and Non-transferable Tax Credits

The Company did not have any state transferable and non-transferable tax credits during 2012 or 2011.

NOTES TO FINANCIAL STATEMENTS

21G. Sub-prime Mortgage Related Risk Exposure

(1) While there is no market standard definition, we define sub-prime mortgages as residential mortgages that are originated to weaker quality obligors as indicated by weaker credit scores, as well as mortgages with higher loan to value ratios, or limited documentation. The slowing U.S. housing market, rising interest rates, and relaxed underwriting standards for some originators of sub-prime mortgages have recently led to higher delinquency rates, particularly for those mortgages issued in 2006 and 2007.

(2) The Company has no direct exposure through investments in subprime mortgage loans.

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of December 31, 2012.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$3,744,567,837	$3,706,379,148	$3,213,408,139	$86,494,098
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other Assets				
g. Total	$3,744,567,837	$3,706,379,148	$3,213,408,139	$86,494,098

The residential mortgage-backed securities in the table above are rated by nationally recognized rating agencies. In making our investment decisions, we assign internal ratings to our asset-backed securities based upon our dedicated asset-backed securities unit's independent evaluation of the underlying collateral and securitization structure.

(4) The Company has no underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

21H. Retained Assets

The Company offers retained asset accounts, called Alliance Accounts (the "Account" or "Accounts"), as a settlement option available to beneficiaries when an insured dies. The beneficiary is provided information at the time of claim about each of various settlement options available and provided the opportunity to select any of the available settlement options. For most products, if the beneficiary does not select a settlement option, they are permitted an Account in most states as provided by applicable state law. The Company generally offers the Accounts for all individual and group life insurance and non-custodial annuity contract beneficiaries when the death benefit proceeds payable are greater than $5,000.

When an Account is opened the beneficiary receives a book of drafts, similar to a checkbook. The beneficiary owns the account with the Company in full and can access the death benefit proceeds immediately by writing a draft for any amount desired, up to and including the full death benefit.

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds. During 2012, interest rates credited to Accounts ranged from .50% to 3.50%. There were no changes to interest rates credited during 2012.

There are no recurring fees for the maintenance or administration of an Account. Fees are only paid for special services such as returned drafts ($10 per draft), stop payment requests ($12 per draft) and draft or statement copy requests ($2 per draft or statement).

Amounts attributable to the Accounts are included in "Liability for deposit–type contracts" on the Statement of Liabilities, Surplus and Other Funds and in "Supplemental Contracts" on Exhibit 7 - "Deposit-type Contracts".

NOTES TO FINANCIAL STATEMENTS

The number and balance of Accounts in force are as follows:

(2)

	In Force			
	As of 12/31/2012		As of 12/31/2011	
	Number	Balance	Number	Balance
Up to and including 12 Months	32,983	$1,165,866,675	37,473	$1,297,320,211
13 to 24 Months	24,010	725,223,026	23,490	686,579,398
25 to 36 Months	20,493	568,365,553	19,475	519,573,685
37 to 48 Months	14,060	369,842,295	10,357	251,096,456
49 to 60 Months	9,797	237,889,373	7,368	160,265,571
Over 60 Months	40,694	867,403,856	39,019	791,965,133
Total	**142,037**	**$3,934,590,778**	**137,182**	**$3,706,800,454**

(3) Activity in the Accounts during December 31, 2012 is summarized below:

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
Number/balance of Retained Asset Accounts at 01/01/2012	79,028	$1,775,454,842	58,154	$1,931,345,612
Number/balance of Retained Asset Accounts issued/added during the year	25,318	742,793,001	36,561	1,608,815,739
Investment earnings credited to Retained Asset Accounts during the year	N/A	55,960,243	N/A	17,081,853
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	0	N/A	0
Number/amount of Retained Assets Accounts closed/withdrawn during the year	20,200	564,973,503	36,824	1,631,887,009
Number/balance of Retained Asset Accounts at the year ended 12/31/2012	**84,146**	**$ 2,009,234,583**	**57,891**	**$1,925,356,195**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company in 2012, all of which was initially declared to be unclaimed property prior to 2012, is shown below.

Number/amount of Retained Asset Accounts escheated during the year	2,469	$72,961	3,297	$21,953

22. EVENTS SUBSEQUENT

The Company has evaluated recognized and nonrecognized subsequent events through March 1, 2013, the date these statutory financial statements were released to the U.S. State insurance regulators. There were no subsequent events to report.

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(A) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes [ ] No [X]

If yes, give full details:

(B) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes [ ] No [X]

If yes, give full details:

NOTES TO FINANCIAL STATEMENTS

Section 2 - Ceded Reinsurance Report - Part A

(A) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes [X] No [ ]

1. If yes what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $0

2. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $112,933,105

(B) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

(A) What is the estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above), of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
See Schedule S Parts 2&3.

(B) Have any new agreements been executed or existing agreements amended since January 1, 2012 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes [X] No [ ]

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $59,056,039

In August 2012, the Company executed amendments to reinsure a portion of its mortality risk on Term Elite and Term Essential 2001 policies. In total, 30% of the risk was reinsured to two reinsurers. Earlier in 2012, the Company recaptured a 20% share from a different reinsurer. Therefore, for 20% of the risk, the net impact to the Company is approximately zero. For the additional 10% of reinsurance, the reinsurance credit taken is approximately $4.6 million as of December 31, 2012.

In addition, the Company reinsured a small amount of inforce business to an affiliate effective July 1, 2012. Because the affiliate is not authorized in New Jersey, the Company is not taking any reinsurance credit for this reinsurance.

23B. Uncollectible Reinsurance

The Company has written off during December 31, 2012 and December 31, 2011 reinsurance balances due from the companies listed below, the amount of: $123,479.

That is reflected as:

a.	Claims incurred	$123,479
b.	Claims adjustment expenses incurred	
c.	Premiums earned	
d.	Other	
e.	Company	
	John Hancock	$123,479

23C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during 2012 or 2011.

23D. Certified Reinsurer Downgraded or Status Subject to Revocation

The Company did not have ceded reinsurance with certified reinsurers during 2012 or 2011.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A. The Company estimates accrued retrospective premium based on actual experience of the group and the Company's underwriting rules and experience rating practices.

NOTES TO FINANCIAL STATEMENTS

24B The Company records accrued retrospective premiums as an adjustment to earned premiums.

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2012 that are subject to retrospective rating features was $1,896,946,185. This represented 44% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2012 that are subject to retrospective rating features was $64,572,247. This represented 5% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2012 and December 31, 2011.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 35.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company had no loss reserves eliminated by annuities nor was the Company contingently liable for any such amounts. The Company had no purchased structured settlement annuities exceeding 1% of policyholder surplus.

28. HEALTHCARE RECEIVABLES

The Company has no health care receivables during 2012 or 2011.

29. PARTICIPATING POLICIES

For the period ended December 31, 2012, premiums under group life participating policies were $492,197,558, or 12% of total group life premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $17,254,535 to policyholders.

For the period ended December 31, 2012, premiums under group accident and health participating policies were $24,824,062, or 2% of total group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $2,828,503 to policyholders.

For the reporting period ended December 31, 2012, premiums under individual life participating policies were $2,817,022,682, or 76% of total individual life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid dividends in the amount of $1,944,475,098 to policyholders and did not allocate any additional income to such policyholders.

30. PREMIUM DEFICIENCY RESERVES

The Company's premium deficiency reserves as of December 31, 2012 are as follows:

1.	Liability carried for premium deficiency reserves	$370,749,292
2.	Date of the most recent evaluation of this liability	12/31/2012
3.	Was anticipated investment income utilized in the calculation?	Yes [X] No [ ]

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

(1) The reserve for waiver of the deduction of deferred fractional premiums upon death of the insured, and for return of a portion of final premium for periods beyond the date of death is at least as great as that computed using the minimum standards of mortality, interest and valuation method, taking into account the aforementioned treatment of premiums. The Company does not promise surrender values in excess of the legally computed reserves.

(2) Reserves on policies issued at or subsequently subject to a premium for extra mortality or otherwise issued on lives classed as substandard for the plan of contract issued or on special class lives, including paid-up insurance, are reported in Section A of Exhibit 5 according to mortality and interest bases applicable to the respective years of issue. In addition, an extra mortality reserve is held for ordinary life insurance policies classed as group conversions, or otherwise substandard, equal to the excess, if any, over a basic reserve, of a substandard reserve based on mortality rates appropriately increased over the standard class mortality rates. For all other such policies, the extra mortality reserve is one-half the appropriate net additional premium. Weekly premium policies issued at ages higher than true ages are valued according to the higher ages, as are Ordinary second-to-die policies.

(3) As of December 31, 2012, the Company had $4,771,044,753 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

NOTES TO FINANCIAL STATEMENTS

(4) The Tabular Interest (Page 7, Line 4) has been determined by formula as described in the instructions for Page 7 except for individual unmatured annuities, group universal life insurance and group annuity fund accumulation reserves, for which tabular interest has been determined from the basic data.

The Tabular Less Actual Reserve Released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7.

The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7 except for certain variable and universal life insurance policies for which tabular cost has been determined from the basic data for the calculation of policy reserves.

(5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) As of December 31, 2012, the change in reserves due to a change in valuation basis was a decrease of $11,680,466, which was due to the following:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Changed to A-2000 4.25%	($12,097,453)			($6,276,757)	($485,249)			($5,335,447)
SCI	$426,170						$426,170	
Destrengthening	($9,183)							($9,183)
Total	($11,680,466)	$0	$0	($6,276,757)	($485,249)	$0	$426,170	($5,344,630)

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
1. With market value adjustment	$4,395,407,278	$44,828,660	$0	$4,440,235,938	3.2%
2. At book value less surrender charge of 5% or more	802,939,551	0	0	802,939,551	0.6%
3. At market value	1,963,875,879	1,260,507,351	37,544,929,325	40,769,312,555	29.7%
4. Total with adjustment or at market value	$7,162,222,708	$1,305,336,011	$37,544,929,325	$46,012,488,044	33.5%
5. At book value without adjustment (minimal or no change or adjustment)	14,209,546,580	10,990,840	0	14,220,537,420	10.4%
B. Not subject to discretionary withdrawal	32,613,527,024	44,227,181,858	0	76,840,708,882	56.1%
C. Total (gross)	$53,985,296,312	$45,543,508,709	$37,544,929,325	$137,073,734,346	100.0%
D. Reinsurance Ceded	17,043,816	0	0	17,043,816	
E. Total (net) (3)-(4)	$53,968,252,496	$45,543,508,709	$37,544,929,325	$137,056,690,530	
Reconciliation of total annuity actuarial reserves and deposit liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section	$34,625,570,574	$0	$0	$34,625,570,574	
2. Exhibit 5, Supplementary contracts with life contingencies section	160,422,031	0	0	160,422,031	
3. Exhibit 7, Deposit-Type Contracts, line 14, column 1	19,182,259,891	0	0	19,182,259,891	
4. Subtotal	$53,968,252,496	$0	$0	$53,968,252,496	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$45,543,508,709	$31,799,749,974	$77,343,258,683	
6. Exhibit 3, Line 0399999, Column 2	0	0	0	0	
7. Policyholder dividend and coupon accumulation	0	0	0	0	
8. Policyholder premiums	0	0	0	0	
9. Guaranteed interest contracts	0	0	0	0	
10. Other contract deposit funds	0	0	5,745,179,351	5,745,179,351	
11. Subtotal	$0	$45,543,508,709	$37,544,929,325	$83,088,438,034	
12. Total annuity actuarial reserves and deposit liabilities	$53,968,252,496	$45,543,508,709	$37,544,929,325	$137,056,690,530	

G. FHLB Funding Agreements

See Note 11B.

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2012:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	2,782,562	2,751,446
(3) Ordinary - Renewal Business	1,017,997,159	1,007,865,528
(4) Credit Life	2,720	2,720
(5) Group Life	268,013,388	268,013,388
(6) Group Annuity	35,149,933	35,149,933
(7) Total	$1,323,945,762	$1,313,783,015

34. SEPARATE ACCOUNTS

34A.

(1) The Company issues traditional variable annuity contracts through its separate accounts for which investment income and investment gains and losses accrue directly to, and investment risk is borne by, the contractholder. In addition, the Company issues variable life and variable universal life contracts where the Company contractually guarantees to the contractholder a

NOTES TO FINANCIAL STATEMENTS

death benefit even when there is insufficient value to cover monthly mortality and expense charges, whereas otherwise the contract would typically lapse ("no lapse guarantee").

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2012, the Company's Separate Account statement included legally insulated assets of $122,647,437,544. The assets legally insulated from the General Account as of December 31, 2012 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Group Annuity Contracts - Not Reclassed to the General Account	$53,493,964,920	$17,227,168
Group Annuity Contracts - Reclassed to the General Account for GAAP	30,444,227,234	358,938,327
Group Variable Universal Life	83,883,220	80,020
Private Placement Group Flexible Premium Variable Life Insurance Contract / Qualified Basic Life Insurance - RFA	28,397,931,655	5,628,135
Registered Group Flexible Premium Variable Life Insurance Contract	6,283,011	509,395
Variable Life	7,783,205,573	10,951,195
Variable Annuity	2,437,941,931	5,452,549
Total	**$122,647,437,544**	**$398,786,789**

*In addition to assets supporting contract holder liabilities as reported on Lines 1 and 2 of the separate account liability page, the legally insulated asset column above includes assets supporting other liabilities as reported on Lines 3 through 16 on the separate account liabilities page. The majority of these other liabilities relate to payable for securities purchased and cash collateral held for loaned securities.

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2012, the Company's General Account had a maximum guarantee for Separate Account liabilities of $1,249,683,157. To compensate the General Account for the risk taken, the Separate Account has paid risk charges of $40,569,166 and $44,872,410 as of December 31, 2012 and December 31, 2011, respectively.

As of December 31, 2012 and December 31, 2011, the Company's General Account has paid respectively, $67,482,311 and $79,106,249 towards Separate Account guarantees

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended December 31, 2012, the amount of loaned securities within the Separate Accounts was $3,527,850,007.

NOTES TO FINANCIAL STATEMENTS

34B. General Nature and Characteristics of Separate Accounts

Separate Accounts assets and liabilities represent segregated funds, which are administered for pension and other clients. The assets consist of common stocks, long-term bonds, real estate, mortgages and short-term investments. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with market value changes are generally borne by the clients, except to the extent of minimum guarantees made by the Company with respect to certain accounts.

(in thousands)

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4 %	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 12/31/12	$0	$294,820	$32,623,061	$9,414,515	$42,332,396
Reserves as of 12/31/12.					
(2) For accounts with assets at:					
a. Market Value	0	15,828,747	0	65,557,206	81,385,953
b. Amortized Cost	0	10,991	30,197,105	0	30,208,096
c. Total Reserves	$0	$15,839,738	$30,197,105	$65,557,206	$111,594,049
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:	0	0	0	0	0
b. With MV adjustment	0	44,829	0	0	44,829
c. At book value without MV adjustment and with current surrender charge of 5% or more	0	0	0	0	0
d. At market value	0	1,689,783	64,058	65,557,206	67,311,047
e. At book value without MV adjustment and with current surrender charge of less than 5%	0	10,991	0	0	10,991
f. Subtotal	$0	$1,745,603	$64,058	$65,557,206	$67,366,867
g. Not subject to discretionary withdrawal:	0	14,094,135	30,133,047	0	44,227,182
h. Total	$0	$15,839,738	$30,197,105	$65,557,206	$111,594,049

Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

(in thousands)

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4 %	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
a. Transfers to Separate Accounts	$0	$294,820	$32,623,061	$8,421,377	$41,339,258
b. Transfers from Separate Accounts	$0	$2,326,736	($990,876)	$7,087,051	$8,422,911
c. Net transfers to or (From)Separate Accounts (a)–(b)	$0	($2,031,916)	$33,613,937	$1,334,326	$32,916,347

34C. Reconciliation of Net Transfers To or (From) Separate Accounts

(in thousands)

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$41,339,258
b.	Transfers from Separate Accounts (Page 4, Line 10)	$8,422,911
c.	Net transfers to or (From) Separate Accounts (a) – (b)	$32,916,347

(2) Reconciling Adjustments $0

(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement:
(1c) + (2) = (Page 4, Line 26) $32,916,347

NOTES TO FINANCIAL STATEMENTS

35. LOSS/CLAIM ADJUSTMENT EXPENSES

The following table provides a reconciliation of the activity in the liability for unpaid claims and claim adjustment expenses for accident and health business (included in "Future policy benefits and claims"):

	12/31/2012	12/31/2011
	(in millions)	
Balance at January 1	$76	$91
Less reinsurance recoverables	5	7
Net balance at January 1	$71	$84
Incurred related to:		
Current year	827	770
Prior years	53	14
Total incurred	880	784
Paid related to:		
Current year	270	269
Prior years	600	528
Total paid	870	797
Net balance at December 31	$81	$71
Plus reinsurance recoverables	10	5
Balance at December 31	$91	$76

During 2012 and 2011, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change for full year 2012.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... New Jersey

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2006

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/28/2008

3.4 By what department or departments?
The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona and Connecticut also participate in the examination. .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc.	Shelton, CT				YES
Prudential Annuities Distributors, Inc.	Shelton, CT				YES
Global Portfolio Strategies Inc.	Newark, NJ				YES
Jennison Associates LLC	New York, NY				YES
Mullin TBG Advisory Services, LLC	Newark, NJ				YES
Pruco Securities, LLC	Newark, NJ				YES
Prudential Bank & Trust, F.S.B.	Hartford, CT		YES		
Prudential International Investments Advisers, LLC	Newark, NJ				YES
Prudential Investments LLC	Newark, NJ				YES
Prudential Investment Management Services, LLC	Newark, NJ				YES
Prudential Investment Management, Inc.	Newark, NJ				YES
Prudential Private Placement Investors, L.P.	Newark, NJ				YES
Quantitative Management Associates, LLC	Newark, NJ				YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

PricewaterhouseCoopers LLP, 300 Madison Avenue, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Richard F. Lambert, Senior Vice President, Chief Actuary, 751 Broad St, Newark, NJ 07102

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... See explanation in 12.2

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If, yes provide explanation:

The Company owns 238 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entities which own real estate directly, or own partnership units and shares in real estate companies. See General Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value. In addition, the Company owns shares in the Prudential Variable Contract Real Property Partnership through a Separate Account of the Company with a carry value of $73,974,320. The number of parcels does not apply because the Company owns shares in the Real Property Partnership and does not own properties directly or exclusively.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers ..... $ 0
20.12 To stockholders not officers ..... $ 0
20.13 Trustees, supreme or grand (Fraternal Only) ..... $ 0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $ 244,989
20.22 To stockholders not officers ..... $ 0
20.23 Trustees, supreme or grand (Fraternal Only) ..... $ 0

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others ..... $ 0
21.22 Borrowed from others ..... $ 0
21.23 Leased from others ..... $ 0
21.24 Other ..... $ 0

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses ..... $ 918,498
22.23 Other amounts paid ..... $ 0

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 4,221

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [ ] No [X]

24.02 If no, give full and complete information relating thereto
The company does not have exclusive control over securities that have been sold under agreement to repurchase, therefore they are disclosed in General Interrogatory 25. .....

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
See Note 17B .....

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [X] No [ ] N/A [ ]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 3,274,332,904

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ 0

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [X] No [ ] N/A [ ]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [X] No [ ] N/A [ ]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	2,596,785,820
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	2,602,057,034
24.103	Total payable for securities lending reported on the liability page.	$	3,274,332,904

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$	4,338,421,102
25.22	Subject to reverse repurchase agreements	$	592,079,000
25.23	Subject to dollar repurchase agreements	$	0
25.24	Subject to reverse dollar repurchase agreements	$	0
25.25	Pledged as collateral	$	5,172,736,728
25.26	Placed under option agreements	$	0
25.27	Letter stock or other securities restricted as to sale	$	701,711,060
25.28	On deposit with state or other regulatory body	$	5,237,924
25.29	Other	$	0

25.3 For category (25.27) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Contractual/Legal	Privately held securities that have contractual transfer restrictions and therefore cannot be traded or sold	165,061,700
Voluntary Trust	Assets are restricted to sale primarily because they are held in voluntary trusts. These trusts provide that the assets are to be used for payments of designated divided benefits.	536,649,360

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 0

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	New York, NY
The Bank of New York Mellon	New York, NY

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? Yes [X] No [ ]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
N/A	The Bank of New York Mellon	12/06/2012	Agreement was executed for the acquisition of The Hartford's individual life insurance business, which closed in the first quarter of 2013.

28.05 Identify all investment advisors, brokers/dealers or individuals acting on behalf of brokers/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository Number(s)	2 Name	3 Address
105676	Prudential Investment Management, Inc.	Newark, NJ

GENERAL INTERROGATORIES

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [X] No [ ]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
74440Y-10-8	Prudential High Yield Fund	56,796
29.2999 - Total		56,796

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Prudential High Yield Fund	Community Health System	409	12/31/2012

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	102,428,234,279	114,875,279,249	12,447,044,970
30.2 Preferred stocks	260,987,812	271,487,043	10,499,231
30.3 Totals	102,689,222,091	115,146,766,292	12,457,544,201

30.4 Describe the sources or methods utilized in determining the fair values:

The sources and methods used to determine the market valuation of bonds and preferred stock include third party pricing services and discounted cash flow models using prevailing market interest rates and credit characteristics. Under certain circumstances, when prevailing market rates are unavailable, non-public information, management judgment, or non-binding broker quotes are used to determine fair value.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Portfolio Managers review prices on a daily basis, to ensure they are reasonable and in the context of the current market. If a vendor price is thought to be unreasonable, or not in line with market activity, the price will be challenged with the source. If the price challenge is accepted, no further action is necessary, as the vendor will reflect the revised price going forward. If the vendor denies the challenge, the Pricing team may be asked to contact the Lead Underwriter or market-maker in the security for a price. The price is reviewed upon receipt, to ensure it is reasonable and in line with market activity.

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [ ] No [X]

32.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31, 2012), with an aggregate statement value of approximately 0.09% of qualifying assets, have not been filed with the SVO.

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 3,539,258

33.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

34.1 Amount of payments for legal expenses, if any? ..... $ 78,690,400

34.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 3,640,880

35.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 170,330

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 323,242

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 170,330

1.62 Total incurred claims $ 323,242

1.63 Number of covered lives 110

All years prior to most current three years

1.64 Total premium earned $ 0

1.65 Total incurred claims $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	52,479,240,019	17,275,852,716
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	156,022,850	142,416,404
2.5	Reserve Denominator	104,079,960,677	102,576,766,902
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 40,710,063

3.4 State the authority under which Separate Accounts are maintained:
Title 17B: Chapter 28-7 Statues of New Jersey

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 54,792,869

4.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 962,694,019

4.22 Received $ 4,360,554,109

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [X] No [ ]

5.2 If yes, what amount pertaining to these lines is included in:

5.21 Page 3, Line 1 $ 3,771,547,063

5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 898,737,966

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 11,389,741,481

7.12 Stock $ 0

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

8.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	0	0	0
8.32	Paid claims	0	0	0
8.33	Claim liability and reserve (beginning of year)	0	0	0
8.34	Claim liability and reserve (end of year)	0	0	0
8.35	Incurred claims	0	0	0

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000	0	0
8.42	$25,000 - 99,999	0	0
8.43	$100,000 - 249,999	0	0
8.44	$250,000 - 999,999	0	0
8.45	$1,000,000 or more	0	0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ 0

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [X] No [ ]

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Highest Daily Value	None	NA	843,155	843,155	393	Exhibit 5B	NA	0
Highest Daily Value	GMIB	3	28,792	28,792	4,751	Exhibit 5B	NA	0
Highest Daily Value	GMWB	NA	106,047	106,047	3,480	Exhibit 5B	100% of all living benefits reinsured	25,084
MAV	None	NA	1,405,855,400	1,405,855,400	51,376,537	Exhibit 5B	NA	0
MAV	GMIB	0	262,505,895	434,902,924	82,875,753	Exhibit 5B	NA	0
MAV	GMIB	1	161,517,313	0	16,449,431	Exhibit 5B	NA	0
MAV	GMIB	2	10,864,260	0	1,789,110	Exhibit 5B	NA	0
MAV	GMIB	6	15,456	0	27,317	Exhibit 5B	NA	0
MAV	GMAB	0	8,514,163	232,410,955	28,413	Exhibit 5B	NA	0
MAV	GMAB	1	9,604,536	0	49,273	Exhibit 5B	NA	0
MAV	GMAB	2	43,108,130	0	666,035	Exhibit 5B	NA	0
MAV	GMAB	3	37,218,216	0	724,520	Exhibit 5B	NA	0
MAV	GMAB	4	30,873,036	0	1,113,966	Exhibit 5B	NA	0
MAV	GMAB	5	17,070,041	0	1,180,338	Exhibit 5B	NA	0
MAV	GMAB	6	7,775,917	0	562,568	Exhibit 5B	NA	0
MAV	GMAB	7	12,157,764	0	816,681	Exhibit 5B	NA	0
MAV	GMAB	8	17,428,310	0	1,263,774	Exhibit 5B	NA	0
MAV	GMAB	9	13,515,148	0	1,321,852	Exhibit 5B	NA	0
MAV	GMAB	10	7,310,213	0	815,653	Exhibit 5B	NA	0
MAV	GMAB	11	653,717	0	102,421	Exhibit 5B	NA	0
MAV	GMAB	12	8,600,682	0	882,562	Exhibit 5B	NA	0
MAV	GMAB	13	11,796,229	0	1,706,844	Exhibit 5B	NA	0
MAV	GMAB	14	5,816,018	0	795,251	Exhibit 5B	NA	0
MAV	GMAB	15	968,836	0	147,233	Exhibit 5B	NA	0
DB-MAV	GMWB	NA	130,457,073	130,457,073	2,762,995	Exhibit 5B	100% of all living benefits reinsured	30,384
DB-MAV/RU	None	NA	531,334,024	531,334,024	58,112,391	Exhibit 5B	NA	0
DB-MAV/RU	GMIB	0	507,042,438	801,871,730	173,136,778	Exhibit 5B	NA	0
DB-MAV/RU	GMIB	1	265,419,662	0	33,742,986	Exhibit 5B	NA	0
DB-MAV/RU	GMIB	2	29,312,680	0	5,410,752	Exhibit 5B	NA	0
DB-MAV/RU	GMIB	3	96,949	0	2,317	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	0	3,110,688	66,806,205	50,813	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	1	1,862,019	0	48,012	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	2	19,718,491	0	376,656	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	3	10,495,306	0	318,987	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	4	6,762,752	0	321,792	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	5	1,379,745	0	90,642	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	6	1,112,405	0	59,353	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	7	3,064,494	0	214,519	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	8	3,383,754	0	460,092	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	9	1,070,740	0	133,903	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	10	1,130,453	0	59,288	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	11	43,149	0	4,927	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	12	3,443,554	0	446,798	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	13	3,174,009	0	451,365	Exhibit 5B	NA	0
DB-MAV/RU	GMAB	14	7,054,646	0	1,662,541	Exhibit 5B	NA	0
DB-MAV/RU	GMWB	NA	29,808,680	29,808,680	1,341,832	Exhibit 5B	100% of all living benefits reinsured	3,678,942
DB-Ratchet	None	NA	1,201,923,869	1,201,923,869	4,056,754	Exhibit 5B	NA	0
DB-Ratchet	GMIB	0	12,218,515	46,726,437	1,231,822	Exhibit 5B	NA	0
DB-Ratchet	GMIB	1	23,106,420	0	2,012,217	Exhibit 5B	NA	0
DB-Ratchet	GMIB	2	11,401,502	0	1,487,498	Exhibit 5B	NA	0
DB-Reset	None	NA	469,464,363	469,464,363	5,229,120	Exhibit 5B	NA	0
DB-Reset	GMIB	0	44,010,641	50,921,343	4,843,882	Exhibit 5B	NA	0

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-Reset	GMIB	1	6,910,702	0	296,133	Exhibit 5B	NA	0
DB-Rollup	None	NA	134,192,083	134,192,083	4,037,120	Exhibit 5B	NA	0
DB-Rollup	GMIB	0	604,224	35,711,994	81,858	Exhibit 5B	NA	0
DB-Rollup	GMIB	1	32,649,261	0	3,858,793	Exhibit 5B	NA	0
DB-Rollup	GMIB	2	2,458,509	0	414,772	Exhibit 5B	NA	0
DB-Rollup	GMAB	0	3,109,051	42,911,600	42,977	Exhibit 5B	NA	0
DB-Rollup	GMAB	1	2,470,444	0	20,150	Exhibit 5B	NA	0
DB-Rollup	GMAB	2	9,664,065	0	237,615	Exhibit 5B	NA	0
DB-Rollup	GMAB	3	5,544,065	0	140,112	Exhibit 5B	NA	0
DB-Rollup	GMAB	4	5,699,951	0	301,292	Exhibit 5B	NA	0
DB-Rollup	GMAB	5	2,589,342	0	301,739	Exhibit 5B	NA	0
DB-Rollup	GMAB	6	2,032,694	0	172,294	Exhibit 5B	NA	0
DB-Rollup	GMAB	7	2,848,670	0	237,681	Exhibit 5B	NA	0
DB-Rollup	GMAB	8	2,830,766	0	278,092	Exhibit 5B	NA	0
DB-Rollup	GMAB	9	732,523	0	76,721	Exhibit 5B	NA	0
DB-Rollup	GMAB	10	552,468	0	82,787	Exhibit 5B	NA	0
DB-Rollup	GMAB	11	222,210	0	27,568	Exhibit 5B	NA	0
DB-Rollup	GMAB	12	1,304,607	0	123,591	Exhibit 5B	NA	0
DB-Rollup	GMAB	13	2,510,812	0	399,259	Exhibit 5B	NA	0
DB-Rollup	GMAB	14	690,810	0	81,986	Exhibit 5B	NA	0
DB-Rollup	GMAB	15	109,121	0	13,319	Exhibit 5B	NA	0
DB-Rollup	GMWB	NA	16,703,279	16,703,279	410,612	Exhibit 5B	NA	0
DB-ROP	None	NA	2,930,958,226	2,930,958,226	9,405,917	Exhibit 5B	NA	0
DB-ROP	GMIB	0	916,100	125,636,175	51,656	Exhibit 5B	NA	0
DB-ROP	GMIB	1	113,748,230	0	8,583,301	Exhibit 5B	NA	0
DB-ROP	GMIB	2	10,962,801	0	1,169,928	Exhibit 5B	NA	0
DB-ROP	GMIB	3	9,045	0	274	Exhibit 5B	NA	0
DB-ROP	GMAB	0	15,747,690	469,259,055	60,770	Exhibit 5B	NA	0
DB-ROP	GMAB	1	24,487,504	0	150,584	Exhibit 5B	NA	0
DB-ROP	GMAB	2	63,328,222	0	518,782	Exhibit 5B	NA	0
DB-ROP	GMAB	3	66,924,382	0	901,274	Exhibit 5B	NA	0
DB-ROP	GMAB	4	71,267,319	0	1,618,011	Exhibit 5B	NA	0
DB-ROP	GMAB	5	41,018,655	0	1,912,380	Exhibit 5B	NA	0
DB-ROP	GMAB	6	22,501,556	0	1,488,468	Exhibit 5B	NA	0
DB-ROP	GMAB	7	17,621,229	0	1,325,499	Exhibit 5B	NA	0
DB-ROP	GMAB	8	34,315,058	0	2,813,128	Exhibit 5B	NA	0
DB-ROP	GMAB	9	30,069,507	0	3,027,583	Exhibit 5B	NA	0
DB-ROP	GMAB	10	12,275,870	0	1,146,529	Exhibit 5B	NA	2,238
DB-ROP	GMAB	11	5,593,939	0	808,581	Exhibit 5B	NA	0
DB-ROP	GMAB	12	18,379,470	0	1,607,055	Exhibit 5B	NA	0
DB-ROP	GMAB	13	25,572,487	0	2,594,693	Exhibit 5B	NA	0
DB-ROP	GMAB	14	16,838,959	0	1,988,566	Exhibit 5B	NA	0
DB-ROP	GMAB	15	2,954,028	0	500,489	Exhibit 5B	NA	0
DB-ROP	GMAB	16	363,180	0	53,552	Exhibit 5B	NA	0
DB-ROP	GMWB	NA	373,422,872	373,422,872	7,741,236	Exhibit 5B	100% of all living benefits reinsured	13,307,167
DB-RU/RE	None	NA	132,310,897	132,310,897	2,105,953	Exhibit 5B	NA	0
NONE	GMWB	NA	0	0	4,148,166	Exhibit 5B	NA	0

10. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year: $ 0

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

11.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

11.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

11.4 If yes, please provide the balance of funds administered as of the reporting date. $ 0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
Show amounts of life insurance in this exhibit in thousands (OMIT $000)

		1 2012	2 2011	3 2010	4 2009	5 2008
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	238,358,664	226,839,334	231,331,614	236,339,444	241,117,323
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	563,330,582	550,904,655	523,842,206	495,479,785	453,324,081
3.	Credit life (Line 21, Col. 6)	470	877	2,409	5,047	9,373
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,578,894,153	1,563,937,560	1,422,491,718	1,347,754,060	1,273,147,640
5.	Industrial (Line 21, Col. 2)	2,901,273	3,145,831	3,011,254	3,074,260	3,134,185
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	466,086,331	464,542,405	463,063,006	330,964,754	282,259,432
7.	Total (Line 21, Col. 10)	2,849,571,473	2,809,370,662	2,643,742,207	2,413,617,350	2,252,992,034
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	137,359	132,106	154,128	223,159	203,675
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	29,574	43,554	25,202	30,159	38,381
10.	Credit life (Line 2, Col. 6)	0	17	471	1,985	5,234
11.	Group (Line 2, Col. 9)	67,919,289	150,253,778	126,876,016	110,695,401	63,804,240
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	68,086,222	150,429,455	127,055,817	110,950,704	64,051,530
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	124,664,873	(1,955,348)	47,166,668	17,207,146	(2,102,215)
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	3,654,959,327	3,021,586,785	3,310,926,602	2,797,290,485	2,539,085,006
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	169,866,580	226,612,720	290,921,041	245,934,268	259,957,336
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	(289)	(2,144)	(5,862)	(1,276)
17.1	Group life insurance (Line 20.4, Col. 6)	5,846,237,154	3,909,276,142	3,577,661,890	3,657,584,331	3,290,481,337
17.2	Group annuities (Line 20.4, Col. 7)	41,221,482,316	8,812,382,802	7,918,407,015	9,279,490,248	8,969,068,894
18.1	A & H-group (Line 20.4, Col. 8)	1,245,800,215	1,106,081,992	1,051,688,658	1,039,396,586	926,881,634
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	(24)	(196)	(834)	(1,515)
18.3	A & H-other (Line 20.4, Col. 10)	216,229,554	201,867,936	174,009,143	155,806,325	146,823,221
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	52,479,240,019	17,275,852,716	16,370,778,677	17,192,702,693	16,130,192,422
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	162,040,824,375	154,938,831,170	147,601,353,813	148,806,464,034	149,626,575,666
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	153,740,729,439	146,870,993,623	139,317,739,336	138,854,960,320	143,302,291,396
23.	Aggregate life reserves (Page 3, Line 1)	99,870,642,982	97,888,409,074	95,628,024,592	92,949,594,453	90,938,511,102
24.	Aggregate A & H reserves (Page 3, Line 2)	6,941,770,500	4,941,433,181	4,142,668,869	3,634,399,737	3,101,736,203
25.	Deposit-type contract funds (Page 3, Line 3)	19,182,259,891	20,268,735,726	20,738,168,284	22,508,786,082	24,289,184,569
26.	Asset valuation reserve (Page 3, Line 24.01)	2,770,861,617	2,554,626,132	2,294,708,996	1,787,609,348	1,246,999,267
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	8,696,381,726	8,157,220,092	8,361,735,437	10,039,154,210	6,429,875,390
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,756,707,941	3,242,767,458	4,225,388,656	4,661,182,454	3,873,355,087
	Risk-Based Capital Analysis					
30.	Total adjusted capital	12,714,301,756	11,960,228,192	11,919,477,616	13,014,831,416	9,055,133,328
31.	Authorized control level risk - based capital	1,392,943,956	1,218,320,695	1,118,366,028	1,128,451,960	1,001,751,719
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	65.4	67.3	68.9	66.1	67.6
33.	Stocks (Lines 2.1 and 2.2)	6.5	6.3	6.8	6.2	5.1
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	14.7	14.3	13.2	13.1	13.9
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.3	0.2	0.2	0.2	0.2
36.	Cash, cash equivalents and short-term investments (Line 5)	2.9	2.8	2.5	6.1	5.4
37.	Contract loans (Line 6)	4.7	4.8	4.9	4.8	4.7
38.	Derivatives (Page 2, Line 7)	0.7	0.9	0.5	XXX	XXX
39.	Other invested assets (Line 8)	4.8	3.3	2.8	3.0	2.0
40.	Receivables for securities (Line 9)	0.1	0.1	0.0	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	XXX	XXX
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.4	1.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2012	2 2011	3 2010	4 2009	5 2008
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	2,098,883,603	2,854,706,479	3,291,991,339	4,058,823,402	5,063,895,547
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	126,000	126,000	5,953,126	325,498,836
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	6,098,062,889	5,233,279,530	5,407,416,976	4,847,654,443	4,169,237,477
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	2,921,553,892	2,478,902,220	1,648,966,434	1,949,755,339	830,021,609
50.	Total of above Lines 44 to 49	11,118,671,643	10,567,014,229	10,348,500,749	10,862,186,310	10,388,653,469
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	8,452,360,894	7,647,260,286	7,749,102,695	7,845,973,189	8,679,487,972
53.	Total admitted assets (Page 2, Line 28, Col. 3)	285,087,048,709	246,841,533,201	233,140,797,926	225,787,698,918	237,497,815,215
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	7,149,550,666	7,405,336,676	7,116,504,628	8,357,871,059	7,363,724,320
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	489,449,333	241,997,216	576,628,731	(1,251,045,601)	(1,158,310,354)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	460,533,394	756,450,093	789,117,304	742,812,631	(1,492,032,586)
57.	Total of above Lines 54, 55 and 56	8,099,533,393	8,403,783,985	8,482,250,663	7,849,638,089	4,713,381,380
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	18,154,718,758	18,345,019,937	16,472,761,724	17,983,106,696	18,406,471,093
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	891,833,953	796,795,885	741,785,812	675,577,355	648,954,094
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	800,485,631	980,758,319	636,184,158	1,007,606,410	1,742,915,001
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	2,000,337,319	798,764,312	508,269,133	532,744,331	372,400,251
62.	Dividends to policyholders (Line 30, Col. 1)	405,122,107	272,735,814	627,963,571	544,270,715	1,130,109,636
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	3.3	8.8	8.4	6.7	5.2
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.6	5.0	5.5	6.3	5.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	195.1	121.7	102.6	101.2	95.5
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	26.6	29.6	28.9	25.5	27.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	2,738,709,600	2,511,183,449	2,296,866,520	2,130,812,890	2,033,632,194
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	2,621,455,237	2,424,496,793	2,236,434,824	2,105,813,245	2,004,411,233
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	197,584,888	161,260,611	143,110,507	114,774,553	77,858,757
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	187,326,964	162,007,516	135,361,635	107,722,898	73,953,623
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	(15,553,377)	34,575,217	81,181,606	104,137,541	125,988,967
73.	Ordinary - life (Col. 3)	592,579,885	424,406,788	510,529,223	457,666,028	377,133,911
74.	Ordinary - individual annuities (Col. 4)	207,008,594	176,179,625	2,019,648,893	132,989,080	2,551,274
75.	Ordinary-supplementary contracts (Col. 5)	462,244	1,079,026	420,082	3,607,446	(766,919)
76.	Credit life (Col. 6)	83,811	82,009	233,150	270,581	347,293
77.	Group life (Col. 7)	194,065,013	24,284,789	126,669,944	171,990,530	230,957,110
78.	Group annuities (Col. 8)	1,549,601,757	429,414,861	(1,538,826,397)	257,122,259	(428,327,029)
79.	A & H-group (Col. 9)	(760,375,936)	(206,568,627)	(14,307,914)	(20,562,588)	(7,974,021)
80.	A & H-credit (Col. 10)	29,302	26,115	(245,262)	(289,475)	15,328
81.	A & H-other (Col. 11)	(867,543,425)	(70,004,705)	(80,472,192)	(82,786,603)	(64,642,030)
82.	Aggregate of all other lines of business (Col. 12)	(7,457,042)	(229,837,047)	22,408,122	1,400,035,810	262,486,113
83.	Total (Col. 1)	892,900,826	583,638,051	1,127,239,255	2,424,180,609	497,769,997

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year	657,488	3,145,831	7,664,456	777,743,989	158	877	12,823	23,808,215	2,028,479,965	2,809,370,662
2.	Issued during year	0	0	3,421	166,933	0	0	932	837,224	67,919,289	68,086,222
3.	Reinsurance assumed	0	(15,999)	94,385	73,186,128	0	0	0	0	0	73,170,129
4.	Revived during year	0	0	3,496	2,778,044	0	0	0	0	0	2,778,044
5.	Increased during year (net)	0	1,017	0	762,332	0	0	0	130,589	53,605,776	54,369,125
6.	Subtotals, Lines 2 to 5	0	(14,982)	101,302	76,893,437	0	0	932	967,813	121,525,065	198,403,520
7.	Additions by dividends during year	XXX	91,424	XXX	1,805,653	XXX	0	XXX	XXX	0	1,897,077
8.	Aggregate write-ins for increases	0	0	0	50,990	0	0	0	0	0	50,990
9.	Totals (Lines 1 and 6 to 8)	657,488	3,222,273	7,765,758	856,494,069	158	877	13,755	24,776,028	2,150,005,030	3,009,722,249
	Deductions during year:										
10.	Death	61,320	267,982	194,423	3,591,000	10	17	XXX	93,958	3,454,003	7,313,002
11.	Maturity	989	3,435	3,735	31,226	0	0	XXX	0	0	34,661
12.	Disability	0	0	44	9,968	0	0	XXX	96	6,490	16,458
13.	Expiry	1,693	991	37,224	1,048,516	0	0	0	0	0	1,049,507
14.	Surrender	13,213	48,592	144,873	10,577,891	0	0	0	0	0	10,626,483
15.	Lapse	0	0	15,100	25,407,631	0	0	1,239	1,279,280	101,564,053	126,971,684
16.	Conversion	0	0	1,633	1,696,769	0	0	XXX	XXX	XXX	1,696,769
17.	Decreased (net)	0	0	7,261	1,690,091	73	390	0	0	0	1,690,481
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	10,751,731	0	0	0	0	0	10,751,731
20.	Totals (Lines 10 to 19)	77,215	321,000	404,293	54,804,823	83	407	1,239	1,373,334	105,024,546	160,150,776
21.	In force end of year (Line 9 minus Line 20)	580,273	2,901,273	7,361,465	801,689,246	75	470	12,516	23,402,694	2,044,980,484	2,849,571,473
22.	Reinsurance ceded end of year	XXX	2,630,126	XXX	569,699,948	XXX	0	XXX	XXX	65,049,554	637,379,628
23.	Line 21 minus Line 22	XXX	271,147	XXX	231,989,298	XXX	(b) 470	XXX	XXX	1,979,930,930	2,212,191,845
	DETAILS OF WRITE-INS										
0801.	Face amount adjustment	0	0	0	50,990	0	0	0	0	0	50,990
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	50,990	0	0	0	0	0	50,990
1901.	Foreign exchange loss	0	0	0	10,751,731	0	0	0	0	0	10,751,731
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	10,751,731	0	0	0	0	0	10,751,731

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group $ 470 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX	2,372,514	XXX	25,268,773
25.	Other paid-up insurance	580,273	338,957	2,396,236	17,768,686
26.	Debit ordinary insurance	XXX	XXX	1,500,932	12,175,597

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing	0	0	16,596	339,481
28.	Term policies - other	936	29,574	1,093,095	549,763,511
29.	Other term insurance - decreasing	XXX	0	XXX	297,111
30.	Other term insurance	XXX	0	XXX	3,905,970
31.	Totals (Lines 27 to 30)	936	29,574	1,109,691	554,306,073
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	186,925
33.	Totals, extended term insurance	XXX	XXX	557,808	8,837,584
34.	Totals, whole life and endowment	2,485	137,359	5,693,965	238,358,664
35.	Totals (Lines 31 to 34)	3,421	166,933	7,361,464	801,689,246

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	2,901,273
37.	Ordinary	166,933	0	639,099,986	162,589,260
38.	Credit Life (Group and Individual)	0	0	470	0
39.	Group	67,919,289	0	2,044,980,484	0
40.	Totals (Lines 36 to 39)	68,086,222	0	2,684,080,940	165,490,533

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	277,261
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	23,402,693	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	2,582,545	466,086,331
45.	Group Permanent Insurance included in Line 21	0	0	83,847	1,713,085

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	49,506,785

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Actual amount of coverage.

47.2 Wife: Amount provided by benefit scale assuming 1.0 wife per family policy using actual age. Children: Ultimate amount provided using a sample of 2.0 children per policy insured until 21st policy anniversary following primary insured's date of death for years of issue 1960 and later.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Certificates	Amount of Insurance (a)
48.	Waiver of Premium	0	0	2,867,754	74,019,834	0	0	0	0
49.	Disability Income	0	0	0	0	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	517,600	2,609,243	82,838	643,191	0	0	0	0
52.	Total	517,600	(b) 2,609,243	2,950,592	(b) 74,663,025	0	(b) 0	0	(b) 0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	3,614	91,057	299	64,444
2.	Issued during year	122	23,852	7	34,038
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	3,736	114,909	306	98,482
	Deductions during year:				
6.	Decreased (net)	303	19,376	18	34,180
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	303	19,376	18	34,180
9.	In force end of year	3,433	95,533	288	64,302
10.	Amount on deposit	0	(a) 2,121,042,764	117,436,824	(a) 2,289,450,297
11.	Income now payable	3,436	1,638	0	1,507
12.	Amount of income payable	(a) 4,110,593	(a) 6,234,847	(a) 17,194,329	(a) 68,089,286

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	30,381	256,230	3,151	545,300
2.	Issued during year	513	340	49	9,153
3.	Reinsurance assumed	315	0	0	379
4.	Increased during year (net)	0	0	0	6,578
5.	Totals (Lines 1 to 4)	31,209	256,570	3,200	561,410
	Deductions during year:				
6.	Decreased (net)	1,925	24,381	165	32,879
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,925	24,381	165	32,879
9.	In force end of year	29,284	232,189	3,035	528,531
	Income now payable:				
10.	Amount of income payable	(a) 213,798,259	XXX	XXX	(a) 993,781,622
	Deferred fully paid:				
11.	Account balance	XXX	(a) 7,958,605,462	XXX	(a) 11,415,948,722
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 344,739,758	XXX	(a) 782,338

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	22,508	1,128,169,465	11	5,763	86,782	194,344,604
2.	Issued during year	2,178	240,996,468	0	0	6,015	14,708,850
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	24,686	XXX	11	XXX	92,797	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	3,206	XXX	11	XXX	3,469	XXX
8.	Reinsurance ceded	5	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	3,211	XXX	11	XXX	3,469	XXX
10.	In force end of year	21,475	(a) 1,286,279,424	0	(a) 0	89,328	(a) 209,788,195

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	11,303	1,669,519
2.	Issued during year	669	0
3.	Reinsurance assumed	177	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	12,149	1,669,519
	Deductions During Year:		
6.	Decreased (net)	1,222	80,804
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	1,222	80,804
9.	In force end of year	10,927	1,588,715
10.	Amount of account balance	(a) 9,341,110,350	(a) 5,430,656,480

(a) See Paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	1,239,439,158
2.	Current year's realized pre-tax capital gains/(losses) of $ 370,889,759 transferred into the reserve net of taxes of $ 129,811,416	241,078,343
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,480,517,501
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	92,184,615
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,388,332,886

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2012	156,844,753	(64,660,138)	0	92,184,615
2.	2013	137,510,980	25,702,882	0	163,213,862
3.	2014	123,699,458	20,288,154	0	143,987,612
4.	2015	112,153,235	18,380,688	0	130,533,923
5.	2016	105,451,187	14,593,837	0	120,045,024
6.	2017	97,855,142	10,615,786	0	108,470,928
7.	2018	86,485,668	9,885,072	0	96,370,740
8.	2019	75,514,988	11,665,982	0	87,180,970
9.	2020	62,017,530	13,571,713	0	75,589,243
10.	2021	47,528,727	14,197,924	0	61,726,651
11.	2022	36,078,916	13,114,540	0	49,193,456
12.	2023	27,508,997	12,209,994	0	39,718,991
13.	2024	22,103,938	11,259,003	0	33,362,942
14.	2025	17,623,341	10,648,200	0	28,271,542
15.	2026	12,480,802	10,273,121	0	22,753,923
16.	2027	10,752,160	9,737,775	0	20,489,935
17.	2028	10,346,831	9,539,082	0	19,885,913
18.	2029	11,371,730	9,314,004	0	20,685,734
19.	2030	12,275,901	9,446,645	0	21,722,545
20.	2031	12,552,373	9,450,843	0	22,003,216
21.	2032	12,334,036	9,491,539	0	21,825,576
22.	2033	11,185,129	9,085,148	0	20,270,277
23.	2034	9,353,510	8,728,677	0	18,082,187
24.	2035	8,027,195	8,384,775	0	16,411,970
25.	2036	6,999,852	7,651,864	0	14,651,716
26.	2037	5,587,675	6,416,368	0	12,004,043
27.	2038	3,816,407	5,144,253	0	8,960,660
28.	2039	2,362,073	3,660,975	0	6,023,048
29.	2040	1,263,785	2,063,163	0	3,326,948
30.	2041	352,838	947,126	0	1,299,964
31.	2042 and Later	0	269,348	0	269,348
32.	Total (Lines 1 to 31)	1,239,439,158	241,078,343	0	1,480,517,501

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	1,058,717,320	202,857,591	1,261,574,911	737,242,530	555,808,691	1,293,051,221	2,554,626,132
2. Realized capital gains/(losses) net of taxes - General Account	(50,651,744)	4,020	(50,647,724)	48,384,852	350,816	48,735,668	(1,912,056)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	489,190	0	489,190	489,190
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(29,858,056)	2,572,779	(27,285,278)	429,983,824	(446,328,633)	(16,344,809)	(43,630,087)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(380,878)	0	(380,878)	1,077,430	0	1,077,430	696,553
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	230,122,503	72,522,385	302,644,888	1,788,120	14,522,946	16,311,066	318,955,954
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,207,949,145	277,956,775	1,485,905,919	1,218,965,947	124,353,820	1,343,319,766	2,829,225,686
9. Maximum reserve	1,087,079,108	215,782,602	1,302,861,709	808,960,696	854,296,724	1,663,257,420	2,966,119,129
10. Reserve objective	758,640,401	136,254,150	894,894,551	806,457,378	836,053,411	1,642,510,789	2,537,405,340
11. 20% of (Line 10 - Line 8)	(89,861,749)	(28,340,525)	(118,202,274)	(82,501,714)	142,339,918	59,838,205	(58,364,069)
12. Balance before transfers (Lines 8 + 11)	1,118,087,396	249,616,250	1,367,703,646	1,136,464,233	266,693,738	1,403,157,971	2,770,861,617
13. Transfers	(31,008,288)	(33,833,648)	(64,841,936)	(327,503,537)	392,345,473	64,841,936	XXX
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	0	0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,087,079,108	215,782,602	1,302,861,709	808,960,696	659,039,211	1,467,999,907	2,770,861,617

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	6,368,255,882	XXX	XXX	6,368,255,882	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	52,036,418,981	XXX	XXX	52,036,418,981	0.0004	20,814,568	0.0023	119,683,764	0.0030	156,109,257
3.	2	High Quality	33,878,980,029	XXX	XXX	33,878,980,029	0.0019	64,370,062	0.0058	196,498,084	0.0090	304,910,820
4.	3	Medium Quality	4,290,482,130	XXX	XXX	4,290,482,130	0.0093	39,901,484	0.0230	98,681,089	0.0340	145,876,392
5.	4	Low Quality	1,997,394,466	XXX	XXX	1,997,394,466	0.0213	42,544,502	0.0530	105,861,907	0.0750	149,804,585
6.	5	Lower Quality	679,885,660	XXX	XXX	679,885,660	0.0432	29,371,061	0.1100	74,787,423	0.1700	115,580,562
7.	6	In or Near Default	205,389,998	XXX	XXX	205,389,998	0.0000	0	0.2000	41,078,000	0.2000	41,078,000
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Bonds (Sum of Lines 1 through 8)	99,456,807,148	XXX	XXX	99,456,807,148	XXX	197,001,676	XXX	636,590,266	XXX	913,359,617
		PREFERRED STOCK										
10.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11.	2	High Quality	240,407,663	XXX	XXX	240,407,663	0.0019	456,775	0.0058	1,394,364	0.0090	2,163,669
12.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13.	4	Low Quality	3,000,000	XXX	XXX	3,000,000	0.0213	63,900	0.0530	159,000	0.0750	225,000
14.	5	Lower Quality	8,869,219	XXX	XXX	8,869,219	0.0432	383,150	0.1100	975,614	0.1700	1,507,767
15.	6	In or Near Default	8,710,930	XXX	XXX	8,710,930	0.0000	0	0.2000	1,742,186	0.2000	1,742,186
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	260,987,812	XXX	XXX	260,987,812	XXX	903,825	XXX	4,271,164	XXX	5,638,622
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	2,584,068,903	XXX	XXX	2,584,068,903	0.0004	1,033,628	0.0023	5,943,358	0.0030	7,752,207
20.	2	High Quality	35,838,867	XXX	XXX	35,838,867	0.0019	68,094	0.0058	207,865	0.0090	322,550
21.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22.	4	Low Quality	2,224,141	XXX	XXX	2,224,141	0.0213	47,374	0.0530	117,879	0.0750	166,811
23.	5	Lower Quality	6	XXX	XXX	6	0.0432	0	0.1100	1	0.1700	1
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	2,622,131,917	XXX	XXX	2,622,131,917	XXX	1,149,096	XXX	6,269,104	XXX	8,241,568

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	20	XXX	XXX	20	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	372,610,485	XXX	XXX	372,610,485	0.0004	149,044	0.0023	857,004	0.0030	1,117,831
28.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	2,641,131	XXX	XXX	2,641,131	0.0000	0	0.2000	528,226	0.2000	528,226
33.		Total Derivative Instruments	375,251,637	XXX	XXX	375,251,637	XXX	149,044	XXX	1,385,230	XXX	1,646,058
34.		Total (Lines 9 + 17 + 25 + 33)	102,715,178,513	XXX	XXX	102,715,178,513	XXX	199,203,641	XXX	648,515,765	XXX	928,885,865
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages	1,666,470,167	0	XXX	1,666,470,167	0.0032 (a)	5,332,705	0.0060 (a)	9,998,821	0.0095 (a)	15,831,467
36.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
37.		Residential Mortgages - All Other	4,547,485	0	XXX	4,547,485	0.0013	5,912	0.0030	13,642	0.0040	18,190
38.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
39.		Commercial Mortgages - All Other	20,601,121,013	0	XXX	20,601,121,013	0.0032 (a)	65,923,587	0.0060 (a)	123,606,726	0.0095 (a)	195,710,650
40.		In Good Standing With Restructured Terms	44,177,493	0	XXX	44,177,493	0.0179 (b)	790,777	0.0397 (b)	1,753,846	0.0640 (b)	2,827,360
		Overdue, Not in Process:										
41.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
42.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
43.		Residential Mortgages - All Other	881,763	0	XXX	881,763	0.0025	2,204	0.0058	5,114	0.0090	7,936
44.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
45.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
46.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50)	22,317,197,921	0	XXX	22,317,197,921	XXX	72,055,185	XXX	135,378,150	XXX	214,395,602
52.		Schedule DA Mortgages	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
53.		Total Mortgage Loans on Real Estate (Lines 51 + 52)	22,317,197,921	0	XXX	22,317,197,921	XXX	72,055,185	XXX	135,378,150	XXX	214,395,602

(a) Times the company's experience adjustment factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	3,354,245,765	XXX	XXX	3,354,245,765	0.0000	0	0.1442 (d)	483,682,239	0.1442 (d)	483,682,239
2.		Unaffiliated - Private	3,019,780	XXX	XXX	3,019,780	0.0000	0	0.1600	483,165	0.1600	483,165
3.		Federal Home Loan Bank	169,561,700	XXX	XXX	169,561,700	0.0000	0	0.0050	847,809	0.0080	1,356,494
4.		Affiliated - Life with AVR	3,409,727,865	XXX	XXX	3,409,727,865	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	148,101,337	0	0	148,101,337	XXX	59,241	XXX	340,633	XXX	444,304
7.		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1442 (d)	0	0.1442 (d)	0
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Mortgage Loans	540,274,898	0	0	540,274,898	0.0032 (c)	1,728,880	0.0060 (c)	3,241,649	0.0095 (c)	5,132,612
15.		Real Estate	53,424,853	0	0	53,424,853	0.0000 (e)	0	0.0750 (e)	4,006,864	0.0750 (e)	4,006,864
16.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
17.		Affiliated - All Other	1,946,533,936	XXX	XXX	1,946,533,936	0.0000	0	0.1600	311,445,430	0.1600	311,445,430
18.		Total Common Stock (Sum of Lines 1 through 17)	9,624,890,133	0	0	9,624,890,133	XXX	1,788,120	XXX	804,047,789	XXX	806,551,107
		REAL ESTATE										
19.		Home Office Property (General Account only)	258,701,420	0	0	258,701,420	0.0000	0	0.0750	19,402,606	0.0750	19,402,606
20.		Investment Properties	138,958,129	0	72,598,113	211,556,242	0.0000	0	0.0750	15,866,718	0.0750	15,866,718
21.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
22.		Total Real Estate (Sum of Lines 19 through 21)	397,659,549	0	72,598,113	470,257,662	XXX	0	XXX	35,269,325	XXX	35,269,325
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23.		Exempt Obligations	12,215,173	XXX	XXX	12,215,173	0.0000	0	0.0000	0	0.0000	0
24.	1	Highest Quality	75,000,000	XXX	XXX	75,000,000	0.0004	30,000	0.0023	172,500	0.0030	225,000
25.	2	High Quality	1,297,738,205	XXX	XXX	1,297,738,205	0.0019	2,465,703	0.0058	7,526,882	0.0090	11,679,644
26.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
27.	4	Low Quality	240,950,711	XXX	XXX	240,950,711	0.0213	5,132,250	0.0530	12,770,388	0.0750	18,071,303
28.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30.		Total with Bond Characteristics (Sum of Lines 23 through 29)	1,625,904,089	XXX	XXX	1,625,904,089	XXX	7,627,953	XXX	20,469,769	XXX	29,975,947

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31.	1	Highest Quality	29,327,933	XXX	XXX	29,327,933	0.0004	11,731	0.0023	67,454	0.0030	87,984
32.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
33.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35.	5	Lower Quality	65,851	XXX	XXX	65,851	0.0432	2,845	0.1100	7,244	0.1700	11,195
36.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
37.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38.		Total with Preferred Stock Characteristics (Sum of Lines 31 through 37)	29,393,784	XXX	XXX	29,393,784	XXX	14,576	XXX	74,698	XXX	99,179
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39.		Farm Mortgages	2,280,993	0	XXX	2,280,993	0.0032 (a)	7,299	0.0060 (a)	13,686	0.0095 (a)	21,669
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other	279,317,978	0	XXX	279,317,978	0.0032 (a)	893,818	0.0060 (a)	1,675,908	0.0095 (a)	2,653,521
44.		In Good Standing With Restructured Terms	240,424,524	0	XXX	240,424,524	0.0179 (b)	4,303,599	0.0397 (b)	9,544,854	0.0640 (b)	15,387,170
		Overdue, Not in Process:										
45.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
46.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
47.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
48.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
49.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
50.		Farm Mortgages	35,580,655	0	XXX	35,580,655	0.0000	0	0.1700	6,048,711	0.1700	6,048,711
51.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
52.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
53.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
54.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
55.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	557,604,149	0	XXX	557,604,149	XXX	5,204,716	XXX	17,283,159	XXX	24,111,071

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
56.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1442 (d)	0	0.1442 (d)	0
57.		Unaffiliated Private	3,174,921,349	XXX	XXX	3,174,921,349	0.0000	0	0.1600	507,987,416	0.1600	507,987,416
58.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
60.		Affiliated Other - All Other	421,043,965	XXX	XXX	421,043,965	0.0000	0	0.1600	67,367,034	0.1600	67,367,034
61.		Total with Common Stock Characteristics (Sum of Lines 56 through 60)	3,595,965,314	XXX	XXX	3,595,965,314	XXX	0	XXX	575,354,450	XXX	575,354,450
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
63.		Investment Properties	553,700,264	0	38,464,800	592,165,064	0.0000	0	0.0750	44,412,380	0.0750	44,412,380
64		Properties Acquired in Satisfaction of Debt	(1)	0	0	(1)	0.0000	0	0.1100	0	0.1100	0
65.		Total with Real Estate Characteristics (Lines 62 through 64)	553,700,264	0	38,464,800	592,165,064	XXX	0	XXX	44,412,380	XXX	44,412,380
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
67.		Non-guaranteed Federal Low Income Housing Tax Credit	252,167,743	0	0	252,167,743	0.0063	1,588,657	0.0120	3,026,013	0.0190	4,791,187
68.		State Low Income Housing Tax Credit	3,188,465	0	0	3,188,465	0.0273	87,045	0.0600	191,308	0.0975	310,875
69.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
70.		Total LIHTC	255,356,208	0	0	255,356,208	XXX	1,675,702	XXX	3,217,321	XXX	5,102,062
		ALL OTHER INVESTMENTS										
71.		Other Invested Assets - Schedule BA	727,414,862	XXX	0	727,414,862	0.0000	0	0.1300	94,563,932	0.1300	94,563,932
72.		Other Short-Term Invested Assets - Schedule DA	349,295,214	XXX	0	349,295,214	0.0000	0	0.1300	45,408,378	0.1300	45,408,378
73.		Total All Other (Sum of Lines 71 + 72)	1,076,710,076	XXX	0	1,076,710,076	XXX	0	XXX	139,972,310	XXX	139,972,310
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	7,694,633,884	0	38,464,800	7,733,098,684	XXX	14,522,946	XXX	800,784,087	XXX	819,027,399

(a) Times the company's experience adjustment factor (EAF).
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.
(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(e) Determined using the same factors and breakdowns used for directly owned real estate.

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
020039E#9	R		Corporate Bond First to Default	1	2,024,759	810	4,657	6,074
	CW	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY GUARNT	2FE	2,024,759	(810)	(4,657)	(6,074)
020039E#9	R		Corporate Bond First to Default	1	3,129,578	1,252	7,198	9,389
	CW	020002-AS-0	ALLSTATE CORP BOND	1FE	2,240,127	(896)	(5,152)	(6,720)
	CW	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY GUARNT	2FE	889,450	(356)	(2,046)	(2,668)
0199999. Subtotal Default Component - Other Than Mortgage					10,308,673	0	0	0
					0	0	0	0
0299999. Subtotal Default Component - Mortgage Loans					0	0	0	0
					0	0	0	0
0399999. Subtotal Equity Component - Common Stocks					0	0	0	0
					0	0	0	0
0499999. Subtotal Equity Component - Real Estate and Other					0	0	0	0
0599999 - Total					10,308,673	0	0	0

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
96130468		NJ	2010	100,000	40,000	0	Settled out of court
69009971		NY	2009	250,000	0	0	Suit dismissed
65266087		NY	1995	250,000	0	0	Suit dismissed
0199999. Death Claims - Ordinary				600,000	40,000	0	XXX
45489	11071314	AR	2010	50,000	0	0	Eligibility provisions not met
63594	10892730	CA	2006	95,000	15,000	0	Eligibility provisions not met
49126	10970202	FL	2009	135,000	0	0	Eligibility provisions not met
14273	10909269	TN	2008	2,000,000	2,000,000	0	Misrepresentation
44028	10939522	TN	2008	25,000	0	0	Eligibility provisions not met
14273	10945812	TX	2009	2,000,000	2,000,000	0	Misrepresentation
41571	10830856	TX	2007	25,000	0	0	Eligibility provisions not met
0399999. Death Claims - Group				4,330,000	4,015,000	0	XXX
0599999. Death Claims - Disposed Of				4,930,000	4,055,000	0	XXX
93437	11042322	MO	2010	25,000	0	0	Accidental means not proven
22283	10914256	NJ	2008	84,000	0	0	Accidental means not proven
41758	10937988	PA	2008	100,000	60,000	0	Accidental means not proven
14273	10960391	TN	2008	2,000,000	1,025,000	0	Accidental means not proven
42094	10897094	VA	2008	37,000	13,500	0	Accidental means not proven
0899999. Additional Accidental Death Benefits-Group				2,246,000	1,098,500	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				2,246,000	1,098,500	0	XXX
44566	11078670	AZ	2009	237,500	185,000	0	Eligibility provisions not met
44566	10973983	MO	2008	119,000	77,500	0	Eligibility provisions not met
44566	10888139	MO	2007	100,000	72,500	0	Eligibility provisions not met
1399999. Disability Benefits Claims - Group				456,500	335,000	0	XXX
1599999. Disability Benefits Claims - Disposed Of				456,500	335,000	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				7,632,500	5,488,500	0	XXX
NI		NY	1996	100,000	0	100,000	No insurance coverage
64309452		NY	1997	1,300,000	0	1,300,000	Misrepresentation
79654936		TX	2009	183,721	0	183,721	Insurance not in force
79665843		TX	2009	183,721	0	183,721	Insurance not in force
98558709		TX	2008	50,000	0	50,000	Misrepresentation
2799999. Death Claims - Ordinary				1,817,442	0	1,817,442	XXX
78534	11074340	AL	2008	66,000	0	66,000	Eligibility provisions not met
32000	10999578	CT	2009	400,000	0	400,000	No insurance coverage
18153	10728410	LA	2006	50,000	0	50,000	Eligibility provisions not met
76536	10777988	MO	2007	170,000	0	170,000	Non-payment of premium
43994	10977341	NV	2009	223,000	0	134,000	Eligibility provisions not met
43939	10957080	NC	2009	10,000	0	10,000	Eligibility provisions not met
23748	11091750	SC	2010	94,000	0	94,000	Eligibility provisions not met
24444	11166259	TX	2011	1,138,000	711,000	427,000	Eligibility provisions not met
32000	11200036	TX	2011	400,000	0	50,000	Reduced coverage
2999999. Death Claims - Group				2,551,000	711,000	1,401,000	XXX
3199999. Death Claims - Resisted				4,368,442	711,000	3,218,442	XXX
61408283		LA	2011	50,000	0	50,000	Accidental means no proven
3299999. Additional Accidental Death Benefits-Ordinary				50,000	0	50,000	XXX
50926	11165884	ME	2011	157,000	0	94,200	Accidental means not proven
50078	11206100	SC	2011	171,000	0	102,600	Accidental means not proven
41984	11041055	SC	2010	112,481	0	67,489	Accidental means not proven
50511	11081101	VA	2010	270,000	0	162,000	Accidental means not proven
3499999. Additional Accidental Death Benefits-Group				710,481	0	426,289	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				760,481	0	476,289	XXX
62014355		FL	2012	0	0	66,750	Misrepresentation
93168169		FL	2012	0	0	66,750	Misrepresentation
96552261		NY	2004	0	0	16,020	Disability not established
3799999. Disability Benefits Claims - Ordinary				0	0	149,520	XXX
44566	10880046	IL	2006	118,000	0	118,000	Eligibility provisions not met
44566	11048380	MO	2009	100,000	0	100,000	Eligibility provisions not met
44566	10910150	MO	2007	100,000	0	100,000	Eligibility provisions not met
41999	10776345	NM	2006	100,000	0	100,000	Eligibility provisions not met
3999999. Disability Benefits Claims - Group				418,000	0	418,000	XXX
4199999. Disability Benefits Claims - Resisted				418,000	0	567,520	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				5,546,923	711,000	4,262,251	XXX
5399999 - Totals				13,179,423	6,199,500	4,262,251	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,490,814,691	XXX	1,273,834,128	XXX	0	XXX	0	XXX	0	XXX	211,943,393	XXX	5,037,191	XXX	0	XXX	(21)	XXX
2. Premiums earned	1,480,054,293	XXX	1,263,930,210	XXX	98	XXX	0	XXX	0	XXX	210,923,891	XXX	5,199,953	XXX	0	XXX	141	XXX
3. Incurred claims	1,155,457,568	78.1	1,064,444,574	84.2	(1,850)	(1,887.8)	0	0.0	0	0.0	82,872,214	39.3	8,142,081	156.6	0	0.0	549	389.4
4. Cost containment expenses	203,516	0.0	0	0.0	0	0.0	0	0.0	0	0.0	31,694	0.0	171,810	3.3	0	0.0	12	8.5
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,155,661,084	78.1	1,064,444,574	84.2	(1,850)	(1,887.8)	0	0.0	0	0.0	82,903,908	39.3	8,313,891	159.9	0	0.0	561	397.9
6. Increase in contract reserves	1,732,043,659	117.0	831,085,722	65.8	0	0.0	0	0.0	0	0.0	901,533,389	427.4	(575,452)	(11.1)	0	0.0	0	0.0
7. Commissions (a)	99,729,303	6.7	63,458,906	5.0	0	0.0	0	0.0	0	0.0	36,270,397	17.2	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	252,544,033	17.1	215,621,293	17.1	0	0.0	0	0.0	0	0.0	29,502,356	14.0	7,420,089	142.7	0	0.0	295	209.2
9. Taxes, licenses and fees	40,719,109	2.8	34,399,171	2.7	(179)	(182.7)	0	0.0	(484)	0.0	6,076,852	2.9	243,749	4.7	0	0.0	0	0.0
10. Total other expenses incurred	392,992,445	26.6	313,479,370	24.8	(179)	(182.7)	0	0.0	(484)	0.0	71,849,605	34.1	7,663,838	147.4	0	0.0	295	209.2
11. Aggregate write-ins for deductions	42,296	0.0	35,588	0.0	0	0.0	0	0.0	122	0.0	6,301	0.0	285	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(1,800,685,191)	(121.7)	(945,115,044)	(74.8)	2,127	2,170.4	0	0.0	362	0.0	(845,369,312)	(400.8)	(10,202,609)	(196.2)	0	0.0	(715)	(507.1)
13. Dividends or refunds	2,824,503	0.2	2,828,503	0.2	0	0.0	0	0.0	0	0.0	(4,000)	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(1,803,509,694)	(121.9)	(947,943,547)	(75.0)	2,127	2,170.4	0	0.0	362	0.0	(845,365,312)	(400.8)	(10,202,609)	(196.2)	0	0.0	(715)	(507.1)
DETAILS OF WRITE-INS																		
1101. Self insured liabilities and miscellaneous deductions	20,523	0.0	17,426	0.0	0	0.0	0	0.0	122	0.0	2,690	0.0	285	0.0	0	0.0	0	0.0
1102. Interest and taxes	21,773	0.0	18,162	0.0	0	0.0	0	0.0	0	0.0	3,611	0.0	0	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	42,296	0.0	35,588	0.0	0	0.0	0	0.0	122	0.0	6,301	0.0	285	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	75,696,587	21,958,704	0	0	0	53,590,395	147,451	0	37
2. Advance premiums	17,086,588	12,449,359	0	0	0	4,610,199	27,030	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	92,783,175	34,408,063	0	0	0	58,200,594	174,481	0	37
5. Total premium reserves, prior year	82,022,777	24,504,145	98	0	0	57,181,092	337,243	0	199
6. Increase in total premium reserves	10,760,398	9,903,918	(98)	0	0	1,019,502	(162,762)	0	(162)
B. Contract Reserves:									
1. Additional reserves (a)	3,864,570,007	1,755,992,996	0	0	0	2,068,085,647	40,491,364	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	3,864,570,007	1,755,992,996	0	0	0	2,068,085,647	40,491,364	0	0
4. Total contract reserves, prior year.	2,132,526,347	924,907,273	0	0	0	1,166,552,258	41,066,816	0	0
5. Increase in contract reserves	1,732,043,660	831,085,723	0	0	0	901,533,389	(575,452)	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,081,330,753	2,852,554,100	4,782	0	0	226,626,325	2,145,319	0	227
2. Total prior year	2,808,782,201	2,621,455,237	9,596	0	0	185,224,937	2,092,431	0	0
3. Increase	272,548,552	231,098,863	(4,814)	0	0	41,401,388	52,888	0	227
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	614,215,656	576,336,269	2,964	0	0	36,441,175	1,434,926	0	322
1.2 On claims incurred during current year	268,693,359	257,009,442	0	0	0	5,029,651	6,654,266	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,322,078,832	2,162,373,331	3,921	0	0	159,488,874	212,479	0	227
2.2 On claims incurred during current year	759,251,920	690,180,768	861	0	0	67,137,451	1,932,840	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	2,936,294,488	2,738,709,600	6,885	0	0	195,930,049	1,647,405	0	549
3.2 Claim reserves and liabilities, December 31, prior year	2,808,782,201	2,621,455,237	9,596	0	0	185,224,937	2,092,431	0	0
3.3 Line 3.1 minus Line 3.2	127,512,287	117,254,363	(2,711)	0	0	10,705,112	(445,026)	0	549
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	1,023,542	1,023,542	0	0	0	0	0	0	0
2. Premiums earned	1,023,542	1,023,542	0	0	0	0	0	0	0
3. Incurred claims	421,225	421,225	0	0	0	0	0	0	0
4. Commissions	29,681	29,681	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	60,730,666	58,379,088	0	0	2,172,995	178,583	0	0	0
2. Premiums earned	60,828,548	58,432,504	0	0	2,207,536	188,508	0	0	0
3. Incurred claims	50,032,210	48,578,659	0	0	1,396,023	57,528	0	0	0
4. Commissions	4,981,137	4,981,137	0	0	0	0	0	0	0

(a) Includes $ 370,749,293 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	9,602,887	17,283,118	1,178,182,549	1,205,068,554
2. Beginning Claim Reserves and Liabilities	2,959,624	881,000	2,939,731,836	2,943,572,460
3. Ending Claim Reserves and Liabilities	3,120,126	2,144,000	3,226,131,501	3,231,395,627
4. Claims Paid	9,442,385	16,020,118	891,782,884	917,245,387
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	421,225	421,225
6. Beginning Claim Reserves and Liabilities	0	0	517,724	517,724
7. Ending Claim Reserves and Liabilities	0	0	444,749	444,749
8. Claims Paid	0	0	494,200	494,200
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	50,032,212	50,032,212
10. Beginning Claim Reserves and Liabilities	0	0	141,114,765	141,114,765
11. Ending Claim Reserves and Liabilities	0	0	157,435,704	157,435,704
12. Claims Paid	0	0	33,711,273	33,711,273
D. Net:				
13. Incurred Claims	9,602,887	17,283,118	1,128,571,562	1,155,457,567
14. Beginning Claim Reserves and Liabilities	2,959,624	881,000	2,799,134,795	2,802,975,419
15. Ending Claim Reserves and Liabilities	3,120,126	2,144,000	3,069,140,546	3,074,404,672
16. Claims Paid	9,442,385	16,020,118	858,565,811	884,028,314
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	9,602,887	17,283,118	1,128,775,079	1,155,661,084
18. Beginning Reserves and Liabilities	2,959,624	881,000	2,799,134,795	2,802,975,419
19. Ending Reserves and Liabilities	3,120,126	2,144,000	3,069,140,546	3,074,404,672
20. Paid Claims and Cost Containment Expenses	9,442,385	16,020,118	858,769,328	884,231,831

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
14299	33-1095301	08/01/2004	Pruco Arizona Reinsurance Captive Company	AZ	YRT/I	296,562,838,141	709,002,357	474,758,636	149,610,000	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	47,259,934,166	228,302,454	191,678,754	42,237,075	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	0	6,170,136	0	0	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Company of New Jersey	NJ	YRT/I	9,959,920,617	36,899,416	31,132,274	7,323,161	0	0
86630	06-1241288	10/31/2004	Prudential Annuities Life Assurance Corporation	CT	CO/I	0	4,148,166	1,432,866	0	0	0
14297	90-0420885	01/01/2009	Prudential Arizona Reinsurance I I I Company	AZ	YRT/I	0	0	144,929	0	0	0
14300	00-0000000	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	YRT/I	127,493,631,657	221,257,289	99,637,725	54,708,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	21,277,305,670	135,725,062	92,064,750	16,447,000	0	0
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	COFW/I	7,299,900,906	3,887,363,503	120,647,768	18,921,007	0	4,120,642,200
14296	41-2214052	10/01/2006	Universal Prudential Arizona Reinsurance Company	AZ	YRT/I	20,664,011,889	63,082,616	38,283,323	8,934,000	0	0
0199999. General Account - U.S. Affiliates						530,517,543,046	5,291,950,999	1,049,781,025	298,180,243	0	4,120,642,200
00000	00-0000000	06/24/2008	Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	YRT/I	141,021,580	314,794	98,275	26,000	0	0
00000	AA-1360003	01/01/2012	Pramerica Life S.p.A.	ITA	YRT/I	176,667,000	0	304,476	0	0	0
00000	AA-2130036	10/01/2008	Prudential Seguros S.A.	ARG	YRT/I	0	0	83,605	0	0	0
00000	AA-2130036	11/01/2006	Prudential Seguros Mexico S.A.	MEX	ADB/I	5,853,296	1,211	0	0	0	0
00000	AA-2130036	11/01/2006	Prudential Seguros Mexico S.A.	MEX	YRT/I	89,624,178	74,197	120,654	4,605	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	PRK	ADB/I	6,476,364,525	117,277	0	0	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	PRK	YRT/I	3,585,211,520	804,339	6,039,128	2,876,344	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	ADB/I	5,478,471,071	1,308,368	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	YRT/I	53,511,555,948	139,297,520	151,064,654	26,829,222	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	JPN	CO/I	40,474,158,881	5,718,686,512	1,547,145,632	14,942,241	0	0
0299999. General Account - Non-U.S. Affiliates						109,938,927,999	5,860,604,218	1,704,856,424	44,678,412	0	0
0399999. Total General Account - Affiliates						640,456,471,045	11,152,555,217	2,754,637,449	342,858,655	0	4,120,642,200
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	CO/I	0	1,746,632,834	19,659,572	0	0	0
60895	35-0145825	01/29/1981	American United Life Insurance Company	IN	OTH/I	0	0	0	0	0	0
62146	36-2136262	10/01/2002	Combined Insurance Company of America	IL	OTH/G	2,264,960	434,432	0	150,000	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	2,643,011	550,862	0	174,709	0	0
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/I	5,164,917	36,955	65,477	0	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	427,244,044	0	944,233	180,352	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	42,267,134	0	92,351	0	0	0
87726	06-0566090	10/01/1957	MetLife Insurance Company of Connecticut	CT	OTH/G	247,711	93,540	0	0	0	0
87726	06-0566090	05/01/1946	MetLife Insurance Company of Connecticut	CT	OTH/G	55,900	42,859	0	0	0	0
65978	13-5581829	01/01/2009	Metropolitan Life Insurance Company	NY	OTH/G	11,439,062,730	0	28,396,700	13,120,031	0	0
65978	13-5581829	08/01/1986	Metropolitan Life Insurance Company	NY	OTH/G	1,798,950	244,250	0	97,574	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	56,438	24,890	0	0	0	0
61271	42-0127290	10/01/2002	Principal Life Insurance Company	IA	OTH/G	334,201	305,015	0	0	0	0
87017	62-1003368	05/20/2004	Revios Reinsurance U.S. Inc.	CA	YRT/I	3,581,427	24,973	16,342	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	Various	OTH/G	0	9,850,172	835,713	4,070,200	0	0
69493	74-1231916	05/01/1978	Tower Life Insurance Co.	TX	OTH/G	722,085	638,305	0	0	0	0
86231	39-0989781	06/01/1980	Transamerica Life Insurance Company	IA	YRT/I	0	0	(118,573)	0	0	0
71323	75-1168687	01/01/1986	Zale Life Insurance Company	AZ	OTH/G	294,540,000	642,738	609,322	126,000	0	0
0499999. General Account - U.S. Non-Affiliates						12,219,983,508	1,759,521,825	50,501,137	17,918,866	0	0
00000	AA-1560018	10/09/1990	Royal Bank of Canada	CAN	YRT/I	8,792,335	484,474	72,171	0	0	0
0599999. General Account - Non-U.S. Non-Affiliates						8,792,335	484,474	72,171	0	0	0
0699999. Total General Account - Non-Affiliates						12,228,775,843	1,760,006,299	50,573,308	17,918,866	0	0
0799999. Total General Account						652,685,246,888	12,912,561,516	2,805,210,757	360,777,521	0	4,120,642,200
1099999. Total Separate Accounts - Affiliates						0	0	0	0	0	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	MCO/I	0	0	17,436,382	0	5,794,870,129	0
1199999. Separate Accounts - U.S. Non-Affiliates						0	0	17,436,382	0	5,794,870,129	0
1399999. Total Separate Accounts - Non-Affiliates						0	0	17,436,382	0	5,794,870,129	0
1499999. Total Separate Accounts						0	0	17,436,382	0	5,794,870,129	0
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)						542,737,526,554	7,051,472,824	1,117,718,544	316,099,109	5,794,870,129	4,120,642,200
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)						109,947,720,334	5,861,088,692	1,704,928,595	44,678,412	0	0
1799999 - Totals						652,685,246,888	12,912,561,516	2,822,647,139	360,777,521	5,794,870,129	4,120,642,200

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - Affiliates						0	0	0	0	0	0
65978	13-5581829	01/01/2009	Metropolitan Life Insurance Company	NY	OTH/G	1,023,542	0	0	444,749	0	0
0499999. U.S. Non-Affiliates						1,023,542	0	0	444,749	0	0
0699999. Total - Non-Affiliates						1,023,542	0	0	444,749	0	0
0799999. Total U.S. (Sum of 0199999 and 0499999)						1,023,542	0	0	444,749	0	0
0899999. Total Non-U.S. (Sum of 0299999 and 0599999)						0	0	0	0	0	0
0999999 - Totals						1,023,542	0	0	444,749	0	0

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
14297	90-0420885	07/01/2012	Prudential Arizona Reinsurance I I I Company	AZ	31,000	19,000
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	31,000	19,000
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	31,000	19,000
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	0	18,921,007
0199999. Life and Annuity - U.S. Affiliates					93,000	18,978,007
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	0	4,107,793
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna	POL	0	1,179,673
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	0	4,945,876
00000	AA-2130036	04/01/2002	Prudential Seguros S.A.	ARG	0	2,901,620
00000	AA-2130036	11/01/2006	Prudential Seguros S.A. -Mexico	MEX	0	2,101,591
0299999. Life and Annuity - Non-U.S. Affiliates					0	15,236,553
0399999. Total Life and Annuity - Affiliates					93,000	34,214,560
00000	00-0000000	09/29/1965	16 Reinsurers of Servicemembers Group Life Insurance	Various	9,195	155,434,410
60348	22-1771521	05/01/2008	ACE Life Insurance Company	CT	0	69,798
60895	35-0145825	05/12/2001	American United Life Insurance Co.	IN	0	0
60895	35-0145825	05/12/2001	American United Life Insurance Co.	IN	206,946	0
61093	58-0146380	07/01/2002	Atlanta Life Insurance Company	GA	0	862
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	GA	0	203,403
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	0	438,100
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	0	49,750
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	GA	0	36,600
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	GA	0	485,813
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	0	56,000
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	0	317,000
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	0	14,850
11285	00-0000000	01/01/2006	AZ Mont	VT	0	683,000
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	6,385	0
62308	06-0303370	05/01/1966	Connecticut General Life Insurance Company	CT	7,000	59,300
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	4,956	0
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	0	8,000
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	3,082,842	2,201,769
86258	13-2572994	04/30/2000	General Re Life Corp	CT	147,209	20,052
86258	13-2572994	12/03/1997	General Re Life Corp	CT	0	0
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	MO	3,357,098	23,378,754
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	MO	0	199,659
97071	13-3126819	11/01/2007	Generali USA Life Reassurance Company	MO	14,895	871,976
97071	13-3126819	04/16/2007	Generali USA Life Reassurance Company	MO	0	27,877
63924	95-0780930	05/01/1972	Golden State Mutual Life Insurance Company	CA	0	1,600
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co of America	CO	0	130,861
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	2,080,000	2,659,000
65838	01-0233346	01/01/2006	John Hancock Life Insurance Company (USA)	MI	63,500	5,000
65838	01-0233346	03/01/2010	John Hancock Life Insurance Company (USA)	MI	110,500	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	0	40,000
65838	01-0233346	08/01/2007	John Hancock Life Insurance Company (USA)	MI	0	1,000
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	195,500	23,250
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	40,550	0
65838	01-0233346	09/01/2006	John Hancock Life Insurance Company (USA)	MI	94,003	42,500
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	664,700	64,000
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	106,750	25,000
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	364,000	19,000
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	181,000	33,000
65838	01-0233346	08/01/2009	John Hancock Life Insurance Company (USA)	MI	45,000	9,000
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	34,000	53,000
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	25,100	81,326
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	0	12,671
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	0	112,846
65978	13-5581829	02/14/1957	Metropolitan Life Insurance Company	NY	1,900	4,000
65978	13-5581829	05/01/1966	Metropolitan Life Insurance Company	NY	17,000	143,300
11919	00-0000000	01/01/2009	MSK Insurance US	VT	157,500	1,258,500
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	0	38,709
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	102,516	370,257
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	910,739	586,916
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	100,310	1,602,502
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	0	178,924
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	2,706,572	6,534,680
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	254,193	332,227
66346	58-0828824	04/01/2007	Munich American Reassurance Company	GA	1,627,956	14,732,236
66346	58-0828824	04/01/2007	Munich American Reassurance Company	GA	0	129,433
66346	58-0828824	05/12/2001	Munich American Reassurance Company	GA	705,756	531,514
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	434,316	1,908,595
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	43,970
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	691,758	2,052,985
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	32,216	263,537
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	10,627
11325	54-1846993	04/01/2007	NiSource Insurance Company, Ltd.	UT	596,252	756,375
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	0	332,391
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	116,050	0
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	0	217,223
88099	75-1608507	04/30/2000	Optimum Re	NC	129,738	19,635
88099	75-1608507	04/16/2007	Optimum Re	NC	0	116,812
88099	75-1608507	05/01/2010	Optimum Re	NC	0	410,524
13195	00-0000000	01/01/2012	Orcas, Ltd.	VT	3,135,250	8,116,000
70211	23-6200031	07/01/1999	Reassure America Life Ins. Co.	IN	0	798,144
93572	43-1235868	04/30/2000	RGA Reinsurance Company	MO	0	177,844
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	592,142	220,044
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	170,706	1,340,323
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	34,186	60,985
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	2,508,066	8,981,853
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	309,165	417,791
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	5,106,585	19,479,233
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	0	148,902
93572	43-1235868	05/12/2001	RGA Reinsurance Company	MO	583,880	946,125
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	0	170,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	1,627,000	0
14418	26-1569115	01/01/2009	Risk Resources, Ltd.	AZ	0	16,000
87017	62-1003368	05/01/2008	Scor Global Life Re Insurance Co of Texas	TX	0	15,351
87017	62-1003368	11/01/2007	Scor Global Life Re Insurance Co of Texas	TX	0	700,006
87017	62-1003368	05/12/2001	Scor Global Life Re Insurance Co of Texas	TX	304,894	250,763
87017	62-1003368	04/01/2007	Scor Global Life Re Insurance Co of Texas	TX	756,870	5,715,388
87572	23-2038295	01/01/2005	Scottish Re, Inc.	DE	0	64,000
87572	23-2038295	01/01/2005	Scottish Re, Inc.	DE	0	14,000
87572	23-2038295	05/12/2001	Scottish Re, Inc.	DE	0	1,904

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
87572	23-2038295	09/30/2002	Scottish Re, Inc.	DE	563,378	9,891
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	160,331	368,651
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	553,557	542,336
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	0	6,737
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	IN	222,372	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	NY	0	667,000
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	CT	0	41,616
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	CT	111,769	399,975
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	87,192	908,959
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	17,094	60,306
82627	06-0839705	09/30/2002	Swiss Re Life and Health America, Inc.	CT	213,845	1,119,469
82627	06-0839705	09/30/2002	Swiss Re Life and Health America, Inc.	CT	9,979	69,557
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	CT	2,087,436	13,328,257
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	CT	0	87,064
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	200,204	312,880
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	CT	619,385	2,052,985
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	CT	112,057	610,727
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	0	38,709
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	167,714	545,780
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	70,218	1,307,500
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	0	84,451
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	158,093	1,010,848
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	55,040	45,996
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	514,948	1,587,362
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	45,339	32,423
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	525,640	1,114,885
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	0	8,146
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	760,415	557,235
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	631,404	2,052,985
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	32,612	263,538
86231	39-0989781	09/30/2002	Transamerica Life Insurance Co	IA	5,225,218	10,236,501
86231	39-0989781	09/30/2002	Transamerica Life Insurance Co	IA	665,294	453,242
86231	39-0989781	04/01/2007	Transamerica Life Insurance Co	IA	2,264,535	6,719,709
86231	39-0989781	04/01/2007	Transamerica Life Insurance Co	IA	0	104,386
86231	39-0989781	03/01/2003	Transamerica Life Insurance Co	IA	0	2,486,162
86231	39-0989781	03/01/2003	Transamerica Life Insurance Co	IA	0	335,580
80659	38-0397420	09/30/2002	US Bus of The Canada Life Assurance Company	MI	1,799,185	5,258,034
80659	38-0397420	09/30/2002	US Bus of The Canada Life Assurance Company	MI	214,730	212,022
80659	38-0397420	04/01/2007	US Bus of The Canada Life Assurance Company	MI	2,002,567	11,557,226
80659	38-0397420	04/01/2007	US Bus of The Canada Life Assurance Company	MI	0	125,740
80659	38-0397420	05/12/2001	US Bus of The Canada Life Assurance Company	MI	582,944	721,282
20583	13-1290712	11/01/2007	XL Re America, Inc.	NY	258,221	893,793
0499999. Life and Annuity - U.S. Non-Affiliates					55,487,361	336,420,500
00000	AA-3194154	07/01/2010	ACE Tempest Life Reinsurance, Ltd.	BMU	10,237	47,245
00000	AA-1581002	01/01/2010	Meiji Yasuda Insurance Company	JPN	0	8,000
00000	AA-1581002	02/01/2005	Meiji Yasuda Insurance Company	JPN	0	12,000
00000	AA-1581002	01/01/2010	Meiji Yasuda Insurance Company	JPN	0	1,000
00000	AA-1581002	01/01/2012	Meiji Yasuda Insurance Company	JPN	0	5,000
00000	AA-1581002	04/01/2003	Meiji Yasuda Insurance Company	JPN	0	47,000
00000	AA-1581002	08/01/2008	Meiji Yasuda Insurance Company	JPN	0	1,000
00000	AA-1581002	01/01/2008	Meiji Yasuda Insurance Company	JPN	0	3,000
00000	AA-1581002	08/01/2008	Meiji Yasuda Insurance Company	JPN	0	1,000
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	38,347	960,038
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	2,020,260	6,274,720
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	0	46,637
0599999. Life and Annuity - Non-U.S. Non-Affiliates					2,068,844	7,406,640
0699999. Total Life and Annuity - Non-Affiliates					57,556,205	343,827,140
0799999. Total Life and Annuity					57,649,205	378,041,700
1099999. Total Accident and Health - Affiliates					0	0
11150	43-0990710	01/01/2009	Arch Insurance Company	NY	0	22,500
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	0	3,000
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	2,493	885,075
11285	00-0000000	01/01/2006	AZ Mont Insurance Co.	VT	0	51,000
62383	42-0813782	01/01/2011	Centurion Life Insurance Company	IA	760	78,051
62383	42-0813782	03/01/2011	Centurion Life Insurance Company	IA	64,894	1,333
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	51,463	61,699
68276	48-1024691	01/01/2004	Employers Reinsurance Organization	KS	202,057	8,672
26921	22-2005057	01/01/2011	Everest Reinsurance Company	DE	1,000	87,711
26921	22-2005057	03/01/2011	Everest Reinsurance Company	DE	64,893	1,333
97071	13-3126819	01/01/2012	Generali USA Life Reassurance Company	MO	2,462	648,524
97071	13-3126819	03/01/2012	Generali USA Life Reassurance Company	MO	6,000	43,625
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	22,783	44,024
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	66,652	1,050
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	444,319	15,231
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	0	45,000
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	1,584,662	304,153
19445	25-0687550	03/01/2012	National Union Fire Insurance Company of Pittsburgh, PA	PA	94,913	219,459
11325	54-1846993	01/01/2004	NiSource Insurance Company, Ltd.	UT	335,706	27,064
13195	00-0000000	01/01/2010	Orcas, Ltd.	VT	1,374,997	605,867
13195	00-0000000	01/01/2012	Orcas, Ltd.	VT	1,630,249	4,425,890
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	3,816	914,577
93572	43-1235868	03/01/2012	Reinsurance Group of America, Inc.	MO	6,000	43,625
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	71,203	1,134
67105	41-0451140	01/01/2010	ReliaStar Life Insurance Company	MN	0	146,885
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	2,250	16,263
38776	13-2997499	03/01/2011	White Mountains Reinsurance of America	NY	7,301	300
16535	36-4233459	01/01/2012	Zurich American Insurance Company	IL	1,779	560,547
16535	36-4233459	03/01/2011	Zurich American Insurance Company	IL	7,301	300
1199999. Accident and Health - U.S. Non-Affiliates					6,049,953	9,263,892
00000	AA-3194217	04/01/1998	ACE Capital RE Overseas, Ltd.	BMU	765,629	0
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	7,517	14,108
00000	AA-1127400	03/01/2012	Lloyd's Syndicate number 1400	GBR	9,416	21,603
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	1,476	10,669
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	11,568	21,691
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	11,568	21,691
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	18,188	23,020
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	0	22,500
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	13,891	26,034
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	11,568	21,691
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	20,993	43,294
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	SWE	0	56,250
00000	AA-1440076	03/01/2011	Sirius International Insurance Corporation	SWE	4,313	177
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	108

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	282
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	22
00000	AA-1581002	06/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	3
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	38
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	26
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	117
1299999. Accident and Health - Non-U.S. Non-Affiliates					876,127	283,324
1399999. Total Accident and Health - Non-Affiliates					6,926,080	9,547,216
1499999. Total Accident and Health					6,926,080	9,547,216
1599999. Total U.S. (Sum of 0199999, 0499999, 0899999 and 1199999)					61,630,314	364,662,399
1699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999 and 1299999)					2,944,971	22,926,517
1799999 Totals - Life, Annuity and Accident and Health					64,575,285	387,588,916

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	MCO/L	7,299,900,906	0	0	120,647,768	0	0	3,887,363,503	0
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	COFW/I	7,299,900,906	3,887,363,503	3,934,678,322	120,863,041	0	0	0	4,120,642,200
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	OTH/L	72,081,220	1,024,466	1,397,435	0	0	0	0	0
0199999. General Account - Authorized U.S. Affiliates						14,671,883,032	3,888,387,969	3,936,075,757	241,510,809	0	0	3,887,363,503	4,120,642,200
0399999. Total General Account - Authorized Affiliates						14,671,883,032	3,888,387,969	3,936,075,757	241,510,809	0	0	3,887,363,503	4,120,642,200
00000	00-0000000	09/29/1965	16 Reinsurers of Servicemembers Group Life Insurance	Various	OTH/G	0	0	0	674,180,607	0	0	0	0
60348	22-1771521	05/01/2008	ACE Life Insurance Company	CT	YRT/I	175,885,974	164,497	165,507	95,567	0	0	0	0
60054	06-6033492	05/01/1966	Aetna Health and Life Insurance Company	CT	OTH/G	0	0	0	0	0	0	0	0
60895	35-0145825	05/12/2001	American United Life Insurance Company	IN	YRT/I	2,112,501	6,906	10,000,563	(778,616)	0	0	0	0
60895	35-0145825	05/12/2001	American United Life Insurance Company	IN	YRT/I	20,000	35	744,285	(73,460)	0	0	0	0
62308	06-0303370	05/01/1966	Connecticut General Life Insurance Company	CT	OTH/G	0	0	7,341	(45,849)	0	0	0	0
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	39,560	29,354	31,694	0	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	53,672	43,210	46,926	0	0	0	0	0
93521	95-3670351	10/01/1997	General Fidelity Life Ins Co.	SC	OTH/G	0	0	93	(23)	0	0	0	0
86258	13-2572994	04/30/2000	General Re Life Corp	CT	YRT/I	114,518,055	278,817	280,286	146,105	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corp	CT	YRT/I	6,930,645	0	0	663,034	0	0	0	0
97071	13-3126819	11/01/2007	Generali USA Life Reassurance Company	IN	YRT/I	2,160,081,860	1,235,203	268,922	1,867,909	0	0	0	0
97071	13-3126819	04/16/2007	Generali USA Life Reassurance Company	IN	YRT/I	137,169,668	310,481	190,963	114,736	0	0	0	0
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	IN	YRT/I	62,866,070,410	114,328,446	94,299,417	59,930,860	0	0	0	0
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	IN	YRT/I	379,417,117	1,565,990	949,007	835,551	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Company of America	FL	YRT/I	0	0	0	0	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	703,683,817	902,019	634,287	420,024	0	0	0	0
88340	59-2859797	10/01/2007	Hannover Life Reassurance Company of America	FL	MCO/I	15,642,644,799	0	0	258,992,168	0	0	8,330,064,648	0
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	113,417,750	0	0	69,616	0	0	0	0
65838	01-0233346	04/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	51,386,675	0	0	50,102	0	0	0	0
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	MCO/G	406,117,703	0	0	69,848	0	0	54,513	0
65838	01-0233346	03/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	25,253,625	0	0	3,537	0	0	0	0
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	65,999,396	0	0	72,023	0	0	10,594	0
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	26,500	0	0	144,831	0	0	5,391	0
65838	01-0233346	08/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	18,458,156	0	0	38,853	0	0	0	0
65838	01-0233346	06/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	1,466,250	0	0	12,314	0	0	6,456	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	8,000	0	0	0	0	0	2,544	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	27,250	0	0	0	0	0	6,045	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	37,709,889	0	0	133,237	0	0	0	0
65838	01-0233346	08/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	121,250	0	0	36,791	0	0	28,230	0
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	3,243	0	0	0	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	30,171,000	0	0	61,448	0	0	20,711	0
65838	01-0233346	09/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	63,127,625	0	0	122,704	0	0	0	0
65838	01-0233346	06/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	25,325	0	0	0	0
65838	01-0233346	03/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	57,750	0	0	0	0	0	13,679	0
65838	01-0233346	01/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	12,994,100	0	0	28,578	0	0	18,207	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	31,828,185	0	0	33,697	0	0	18,491	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	15,890	0	0	336	0	0	3,644	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	8,420,500	0	0	6,034	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	814	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	41,250	0	0	0	0	0	9,208	0
65838	01-0233346	05/01/1966	John Hancock Life Insurance Company (USA)	MI	OTH/G	0	0	0	0	0	0	0	0
65838	01-0233346	12/01/1957	John Hancock Life Insurance Company (USA)	MI	OTH/G	0	0	33,519	0	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	464,454,023	1,754,548	1,754,381	1,076,409	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IL	YRT/I	72,365,116	298,828	281,673	235,628	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	438,470,385	1,550,098	954,243	458,767	0	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	0	0	0	0	0	0	0	0
65978	13-5581829	05/01/1966	Metropolitan Life Insurance Company	NY	OTH/G	0	0	18,606	(111,029)	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	0	0	0	0	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	158,707,215	156,035	0	97,000	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	279,680,414	354,233	287,201	198,147	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	1,210,440,893	3,560,156	3,146,542	2,287,940	0	0	0	0
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	160,235,441	161,003	96,906	72,244	0	0	0	0
66346	58-0828824	04/01/2007	Munich American Reassurance Company	GA	YRT/I	30,517,466,661	32,013,617	30,360,872	21,234,493	0	0	0	0
66346	58-0828824	04/01/2007	Munich American Reassurance Company	GA	YRT/I	104,615,668	264,700	93,480	157,076	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	24,831,806,254	45,961,019	44,116,157	44,877,140	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	646,874,540	2,093,465	1,871,269	1,956,829	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	391,504,900	1,426,258	329,553	199,864	0	0	0	0
66346	58-0828824	05/12/2001	Munich American Reassurance Company	GA	YRT/I	2,026,595,473	12,623,352	12,228,906	12,882,986	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	4,685,412,404	18,946,117	18,175,865	5,204,751	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	1,863,506,278	7,052,218	7,047,886	4,098,194	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	289,667,208	1,196,541	1,127,756	904,591	0	0	0	0
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	222,707,690	875,569	820,664	274,739	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	2,130,117,550	9,454,907	9,045,949	7,557,769	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	205,693,039	1,014,427	983,182	870,137	0	0	0	0
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	OTH/G	538,576,930	0	0	1,713,301	0	0	0	67,795
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	154,155,900	1,524,291	1,427,013	1,016,449	0	0	0	613,877
67032	56-0340860	05/01/1966	North Carolina Mutual Life Insurance Company	NC	OTH/G	0	0	0	0	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re	TX	YRT/I	2,333,501,427	3,744,081	1,353,077	1,396,939	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re	TX	YRT/I	164,049,500	251,567	143,849	83,204	0	0	0	0
88099	75-1608507	04/30/2000	Optimum Re	TX	YRT/I	112,133,411	21,620	21,910	136,759	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	0	0	0	0	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	0	0	0	0	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	2,182,249,032	8,299,242	10,000,563	8,529,493	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	175,540,737	798,593	744,296	1,816,975	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	1,591,722,921	1,436,768	1,121,740	684,068	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	44,128,087,137	85,044,917	67,802,667	41,784,338	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	344,618,896	1,321,350	587,901	494,502	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	33,577,536,492	96,825,040	93,927,581	61,276,829	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	977,730,377	4,654,674	3,740,492	2,809,563	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	24,363,724	265,168	239,069	173,226	0	0	0	0
93572	43-1235868	05/12/2001	RGA Reinsurance Company	MO	YRT/I	1,181,125,499	8,488,192	7,878,509	10,083,773	0	0	0	0
93572	43-1235868	04/30/2000	RGA Reinsurance Company	MO	YRT/I	2,346,488,488	8,576,709	8,071,974	1,729,763	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	OTH/I	968,820,722	127,458,934	141,640,857	0	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	258,061,682	0	0	7,013,153	0	0	0	0
87017	62-1003368	05/12/2001	Scor Global Life Re Insurance Co of TX	TX	YRT/I	211,343,702	1,950,789	1,854,797	1,178,089	0	0	0	0
64688	75-6020048	08/01/2011	Scor Global Life U.S Reinsurance	TX	YRT/I	901,070,514	455,424	0	204,627	0	0	0	0
64688	75-6020048	08/01/2011	Scor Global Life U.S Reinsurance	TX	YRT/I	2,287,845	1,457	0	314	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life U.S Reinsurance	TX	YRT/I	12,602,514,043	21,523,499	0	9,111,266	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life U.S Reinsurance	TX	YRT/I	14,735,407	42,263	0	20,718	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life U.S Reinsurance	TX	YRT/I	87,674,341	102,947	74,895	46,581	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life U.S Reinsurance	TX	YRT/I	1,900,832,049	3,716,605	3,341,579	1,761,878	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	OTH/G	0	0	0	143,897	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	DE	OTH/G	0	0	0	45,298	0	0	0	0
87572	23-2038295	09/30/2002	Scottish Re (USA), Inc.	DE	YRT/I	65,762,605	270,451	237,551	166,427	0	0	0	0
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	YRT/I	38,478,022	247,272	281,155	168,198	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	CO/I	656,247,844	2,050,132	2,199,723	8,180,318	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	1,026,504,795	6,278,399	6,234,699	2,098,332	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	NY	YRT/I	37,374,507,653	69,552,302	42,817,295	35,994,997	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	NM	YRT/I	140,561,033	568,346	48,822	392,976	0	0	0	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	NY	OTH/G	0	0	1,250,000	8,474,140	0	0	0	0
82627	06-0839705	09/30/2002	Swiss Re Life and Health America, Inc.	NY	YRT/I	3,907,594,921	13,507,266	12,087,723	7,799,910	0	0	0	0
82627	06-0839705	09/30/2002	Swiss Re Life and Health America, Inc.	NY	YRT/I	273,137,443	1,250,344	1,003,486	535,214	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	NY	YRT/I	1,094,159,742	4,249,826	5,147,967	4,596,895	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	NY	YRT/I	87,770,276	399,257	372,144	669,160	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	NY	YRT/I	112,517,131	724,247	694,282	530,567	0	0	0	0
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	NY	YRT/I	1,726,474,934	5,749,062	5,551,930	3,269,106	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	NY	YRT/I	237,670,685	988,414	934,953	374,829	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	NY	YRT/I	2,130,117,550	9,454,907	9,045,949	7,557,769	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	NY	YRT/I	205,693,039	1,014,427	983,182	870,137	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Company	NY	YRT/I	2,307,361,249	3,395,743	3,208,599	2,031,719	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Company	NY	YRT/I	2,562,287	4,943	93,580	25,694	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	8,784,206,623	21,601,133	20,724,357	13,307,855	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	229,124,134	851,211	643,814	521,297	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	3,271,533,893	12,444,378	15,035,297	6,174,922	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	267,423,401	1,208,295	1,105,404	1,009,045	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Company	NY	YRT/I	525,600,278	5,532,803	5,496,219	3,942,873	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	2,625,476,403	8,940,442	8,263,681	4,825,027	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	928,911,904	3,508,845	3,508,270	2,019,373	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	139,992,460	575,356	563,417	450,087	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Company	NY	YRT/I	235,371,518	887,877	828,687	274,532	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	2,130,117,482	9,454,907	9,045,949	7,225,809	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Company	NY	YRT/I	205,698,875	1,014,449	983,200	834,787	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	NY	YRT/I	9,524,042,308	18,374,629	17,839,992	11,662,360	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	YRT/I	3,265,759	33,340	470,221	217,404	0	0	0	0
86231	39-0989781	03/01/2003	Transamerica Life Insurance Company	IA	YRT/I	6,488,615,411	16,043,881	15,327,017	11,698,730	0	0	0	0
86231	39-0989781	03/01/2003	Transamerica Life Insurance Company	IA	YRT/I	146,086,932	663,309	583,887	458,439	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	34,893,977,547	94,745,942	91,653,687	65,059,176	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	YRT/I	828,946,795	4,267,350	3,258,203	2,621,043	0	0	0	0
80659	38-0397420	04/01/2007	US Bus of The Canada Life Assurance Company	MI	YRT/I	24,661,883,612	46,188,794	45,015,097	28,525,799	0	0	0	0
80659	38-0397420	04/01/2007	US Bus of The Canada Life Assurance Company	MI	YRT/I	47,216,795	157,495	381,360	367,237	0	0	0	0
80659	38-0397420	09/30/2002	US Bus of The Canada Life Assurance Company	MI	YRT/I	20,679,111,043	55,462,171	53,149,650	37,233,190	0	0	0	0
80659	38-0397420	09/30/2002	US Bus of The Canada Life Assurance Company	MI	YRT/I	598,718,950	2,786,141	2,041,697	1,210,441	0	0	0	0
80659	38-0397420	05/12/2001	US Bus of The Canada Life Assurance Company	MI	YRT/I	1,646,447,155	13,975,835	13,068,074	8,393,688	0	0	0	0
20583	13-1290712	11/01/2007	XL Re America, Inc.	NY	YRT/I	1,587,178,575	317,678	282,095	1,737,422	0	0	0	0
0499999. General Account - Authorized U.S. Non-Affiliates						432,370,887,812	1,074,867,778	985,828,985	1,548,557,546	0	0	8,330,262,361	681,672
0699999. Total General Account - Authorized Non-Affiliates						432,370,887,812	1,074,867,778	985,828,985	1,548,557,546	0	0	8,330,262,361	681,672
0799999. Total General Account Authorized						447,042,770,844	4,963,255,747	4,921,904,742	1,790,068,355	0	0	12,217,625,864	4,121,323,872
13809	27-2457213	10/01/2010	Pruco Life Insurance Company of Iowa	IA	YRT/G	4,208,069	0	0	22,467	0	0	0	0
14294	98-0405513	12/31/2004	Pruco Reinsurance, Ltd.	AZ	MCO/I	0	0	0	22,778,003	0	0	0	0
14294	98-0405513	06/30/2008	Pruco Reinsurance, Ltd	AZ	ACO/I	0	17,043,816	2,550,476	500,964	0	0	0	0
14297	90-0420885	07/01/2012	Prudential Arizona Reinsurance I I I Company	AZ	OTH/I	72,081,220	1,024,466	0	1,257,249	0	0	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	OTH/I	72,081,220	1,024,466	1,397,435	0	0	0	0	0
0899999. General Account - Unauthorized U.S. Affiliates						148,370,509	19,092,748	3,947,911	24,558,683	0	0	0	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	ADB/I	1,092,993,953	0	0	0	0	0	0	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	YRT/I	7,993,547,445	0	0	22,198,644	0	0	0	0
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpleczen na Zacie	POL	ADB/I	312,283,987	0	0	0	0	0	0	0
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpleczen na Zacie	POL	YRT/I	2,283,870,699	0	0	6,368,798	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros S.A.	ARG	ADB/I	780,709,967	0	0	0	0	0	0	0
00000	AA-2130036	04/01/2002	Prudential Seguros S.A.	ARG	YRT/I	5,709,676,747	0	0	15,763,155	0	0	0	0
00000	AA-2130036	11/01/2006	Prudential Seguros S.A. -Mexico	MEX	ADB/I	671,620,529	0	0	0	0	0	0	0
00000	AA-2130036	11/01/2006	Prudential Seguros S.A. -Mexico	MEX	YRT/I	6,640,374,176	0	0	16,358,682	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	ADB/I	1,327,206,943	0	0	0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	YRT/I	9,706,450,469	0	0	26,504,378	0	0	0	0
0999999. General Account - Unauthorized Non-U.S. Affiliates						36,518,734,915	0	0	87,193,657	0	0	0	0
1099999. Total General Account - Unauthorized Affiliates						36,667,105,424	19,092,748	3,947,911	111,752,340	0	0	0	0
61093	58-0146380	07/01/2002	Atlanta Life Insurance Company	GA	OTH/G	0	0	0	0	0	0	0	(2,250)

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	GA	OTH/G	442,685,055	0	0	1,026,761	0	0	0	147,292
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	1,205,372,158	0	0	2,624,783	0	0	0	654,182
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	146,570,702	37,745	42,509	350,971	0	0	0	199,762
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	GA	OTH/G	0	0	0	0	0	0	0	25,759
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	GA	OTH/G	974,397,956	0	0	1,466,085	0	0	0	717,529
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	80,855,456	0	0	108,325	0	0	0	46,436
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	225,874,674	0	0	915,574	0	0	0	205,423
61093	58-0146380	07/01/2005	Atlanta Life Insurance Company	GA	OTH/G	0	0	0	0	0	0	0	0
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	45,849	23,272	22,965	0	0	0	0	(178,485)
11285	00-0000000	01/01/2006	AZ Mont	VT	COFW/G	1,564,049,299	609,012	469,859	987,833	0	0	0	1,377,659
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	OTH/G	0	0	0	(13,342)	0	0	0	0
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	OTH/G	5,961,768,450	0	0	15,266,231	0	0	0	0
63924	95-0780930	05/01/1972	Golden State Mutual Life Insurance Company	CA	OTH/G	250	195	0	29,698	0	0	0	11,542
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	14,851,204,600	875,491	0	6,289,765	0	0	0	0
11919	00-0000000	01/01/2009	MSK Insurance US	VT	OTH/G	2,750,416,090	1,214,906	711,792	4,640,274	0	0	0	0
11325	54-1846993	04/01/2007	NiSource Insurance Company, Ltd.	UT	OTH/G	1,532,620,981	0	0	4,012,497	0	0	0	0
13195	91-1144442	01/01/2012	Orcas, Ltd.	VT	OTH/G	33,577,065,000	2,572,076	0	25,395,494	0	0	0	0
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	IN	CAT/G	0	0	0	27,000	0	0	0	0
1199999. General Account - Unauthorized U.S. Non-Affiliates						63,312,926,520	5,332,697	1,247,125	63,127,949	0	0	0	3,204,849
00000	AA-3194154	07/01/2010	ACE Tempest Life Reinsurance, Ltd.	BMU	YRT/I	269,815,784	228,498	139,111	104,879	0	0	0	0
00000	AA-3190809	12/31/2004	Assured Guaranty Re Overseas LTD	BMU	MCO/I	20,856,859,731	0	0	345,322,891	0	0	11,106,752,865	0
00000	AA-1340165	10/01/2003	Munchiner Ruckversincherugs Gesellschaft	DEU	MCO/I	18,771,173,758	0	0	310,790,602	0	0	9,996,077,578	0
00000	AA-1460146	04/01/2012	Swiss Reinsurance Company LTD	CHE	MCO/I	10,428,429,866	0	0	149,883,442	0	0	5,553,376,432	0
00000	00-0000000	01/01/2012	US CB Reinsurance 2 IC Limited	GGY	MCO/I	20,856,859,731	0	0	345,322,891	0	0	11,106,752,865	0
00000	AA-1581002	01/01/2009	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	0	95
00000	AA-1581002	01/01/2010	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	11,818,500	0	0	11,439	0	0	0	7,093
00000	AA-1581002	02/01/2005	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	24,581,300	2,124	3,015	66,804	0	0	0	82,269
00000	AA-1581002	01/01/2010	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	2,190,500	0	0	4,468	0	0	0	2,059
00000	AA-1581002	06/01/2011	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	3,879	0	0	0	756
00000	AA-1581002	01/01/2012	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	6,113,150	0	0	10,587	0	0	0	5,987
00000	AA-1581002	04/01/2003	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	116,775,430	0	0	186,818	0	0	0	159,280
00000	AA-1581002	06/01/2008	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	0	0
00000	AA-1581002	08/01/2008	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	2,313,600	0	0	5,917	0	0	0	1,284
00000	AA-1581002	01/01/2008	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	1,760,000	0	0	9,680	0	0	0	7,916
00000	AA-1581002	01/01/2007	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	0	194
00000	AA-1581002	08/01/2008	Meji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	7,392,500	0	0	12,101	0	0	0	4,495
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd.	JPN	YRT/I	3,012,113,975	519,406	358,971	2,416,484	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd.	JPN	YRT/I	15,909,748,806	2,356,612	2,136,341	12,245,649	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd.	JPN	YRT/I	78,879,124	19,787	6,812	68,273	0	0	0	0
1299999. General Account - Unauthorized Non-U.S. Non-Affiliates						90,356,825,755	3,126,427	2,644,250	1,166,466,804	0	0	37,762,959,740	271,428
1399999. Total General Account - Unauthorized Non-Affiliates						153,669,752,275	8,459,124	3,891,375	1,229,594,753	0	0	37,762,959,740	3,476,277
1499999. Total General Account Unauthorized						190,336,857,699	27,551,872	7,839,286	1,341,347,093	0	0	37,762,959,740	3,476,277
1799999. Total General Account - Certified Affiliates						0	0	0	0	0	0	0	0
2099999. Total General Account - Certified Non-Affiliates						0	0	0	0	0	0	0	0
2199999. Total General Account Certified						0	0	0	0	0	0	0	0
2299999. Total General Account Authorized, Unauthorized and Certified						637,379,628,543	4,990,807,619	4,929,744,028	3,131,415,448	0	0	49,980,585,604	4,124,800,149
2599999. Total Separate Accounts - Authorized Affiliates						0	0	0	0	0	0	0	0
2899999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	0	0
2999999. Total Separate Accounts Authorized						0	0	0	0	0	0	0	0
3299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0	0
3599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	0	0
3699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	0	0
3999999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0	0
4299999. Total Separate Accounts - Certified Non-Affiliates						0	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
4399999. Total Separate Accounts Certified						0	0	0	0	0	0	0	0
4499999. Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	0	0
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						510,504,067,873	4,987,681,192	4,927,099,778	1,877,754,987	0	0	12,217,625,864	4,124,528,721
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						126,875,560,670	3,126,427	2,644,250	1,253,660,461	0	0	37,762,959,740	271,428
4799999 - Totals						637,379,628,543	4,990,807,619	4,929,744,028	3,131,415,448	0	0	49,980,585,604	4,124,800,149

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized Affiliates						0	0	0	0	0	0	0
22667	95-2371728	07/01/2009	ACE American Insurance Company	PA	OTH/G	0	0	0	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	OTH/G	0	0	1,107,681	0	0	0	0
11150	43-0990710	01/01/2009	Arch Insurance Company	NY	OTH/G	0	0	0	0	0	0	0
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	OTH/G	2,534,475	0	0	0	0	0	0
62383	42-0813782	01/01/2011	Centurion Life Insurance Comapany	IA	OTH/G	2,679	0	0	0	0	0	0
62383	42-0813782	03/01/2011	Centurion Life Insurance Comapany	IA	OTH/G	56,026	0	0	0	0	0	0
68276	48-1024691	01/01/2004	Employers Reinsurance Organization	KS	OTH/G	0	0	5,203,760	0	0	0	0
26921	22-2005057	01/01/2011	Everest Reinsurance Company	DE	OTH/G	3,525	0	0	0	0	0	0
26921	22-2005057	03/01/2011	Everest Reinsurance Company	DE	OTH/G	56,026	0	0	0	0	0	0
97071	13-3126819	01/01/2012	Generali USA Life Reassurance Company	MO	OTH/G	1,692,470	0	0	0	0	0	0
97071	13-3126819	03/01/2012	Generali USA Life Reassurance Company	MO	OTH/G	56,863	0	0	0	0	0	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	102,991	0	0	0	0	10,611	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	OTH/G	421,763	0	1,980,442	0	0	0	0
66346	58-0828824	01/01/2009	Munich American Reassurance Company	GA	OTH/G	0	0	0	0	0	0	0
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	OTH/G	13,507,641	0	41,580,501	0	0	0	0
19445	25-0687550	03/01/2012	National Union Fire Insurance Company of Pittsburgh, PA	PA	OTH/G	340,361	0	0	0	0	0	0
23841	02-0172170	01/01/2007	New Hampshire Insurance Company	NY	OTH/G	(1,028)	0	0	0	0	0	0
70211	23-6200031	07/01/1999	Reassure America Life Insurance Co.	IL	OTH/I	2,351,576	290,783	21,938,247	0	0	0	0
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	2,623,329	0	0	0	0	0	0
93572	43-1235868	03/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	56,863	0	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	0	0	1,851,966	0	0	0	0
67105	41-0451140	01/01/2010	ReliaStar Life Insurance Company	MN	OTH/G	0	0	0	0	0	0	0
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	OTH/G	40,254	3,125	0	0	0	0	0
97055	59-2213662	01/01/2008	The MEGA Life & Health Insurance Company	TX	OTH/G	0	0	0	0	0	0	0
38776	13-2997499	03/01/2011	White Mountains Reinsurance of America	NY	OTH/G	22,137	0	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	IL	OTH/G	1,605,873	0	0	0	0	0	0
16535	36-4233459	03/01/2011	Zurich American Insurance Company	IL	OTH/G	22,137	0	0	0	0	0	0
0499999. General Account - Authorized U.S. Non-Affiliates						25,495,961	293,908	73,662,597	0	0	10,611	0
00000	AA-1126033	01/02/2009	Lloyd's Syndicate number 33	GBR	OTH/G	(2,064)	0	0	0	0	0	0
00000	AA-1126033	05/26/2009	Lloyd's Syndicate number 33	GBR	OTH/G	(308)	0	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	OTH/G	101,196	4,305	0	0	0	0	0
00000	AA-1126382	10/01/2011	Lloyd's Syndicate number 382	GBR	OTH/G	5,400	0	0	0	0	0	0
00000	AA-1126457	05/26/2009	Lloyd's Syndicate number 457	GBR	OTH/G	(107)	0	0	0	0	0	0
00000	AA-1126510	01/02/2009	Lloyd's Syndicate number 510	GBR	OTH/G	(2,064)	0	0	0	0	0	0
00000	AA-1126510	05/26/2009	Lloyd's Syndicate number 510	GBR	OTH/G	(289)	0	0	0	0	0	0
00000	AA-1126510	01/01/2008	Lloyd's Syndicate number 510	GBR	OTH/G	0	0	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	OTH/G	151,378	8,200	0	0	0	0	0
00000	AA-1126566	01/02/2009	Lloyd's Syndicate number 566	GBR	OTH/G	(413)	0	0	0	0	0	0
00000	AA-1126570	01/02/2009	Lloyd's Syndicate number 570	GBR	OTH/G	(620)	0	0	0	0	0	0
00000	AA-1127084	01/02/2009	Lloyd's Syndicate number 1084	GBR	OTH/G	(619)	0	0	0	0	0	0
00000	AA-1127084	05/26/2009	Lloyd's Syndicate number 1084	GBR	OTH/G	(66)	0	0	0	0	0	0
00000	AA-1127183	07/01/2012	Lloyd's Syndicate number 1183	GBR	OTH/G	59,325	17,175	0	0	0	0	0
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	OTH/G	51,324	2,667	0	0	0	0	0
00000	AA-1127206	01/02/2009	Lloyd's Syndicate number 1206	GBR	OTH/G	(743)	0	0	0	0	0	0
00000	AA-1127400	07/01/2012	Lloyd's Syndicate number 1400	GBR	OTH/G	35,865	10,305	0	0	0	0	0
00000	AA-1127400	03/01/2012	Lloyd's Syndicate number 1400	GBR	OTH/G	72,413	4,100	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	OTH/G	26,407	2,050	0	0	0	0	0
00000	AA-1128001	01/02/2009	Lloyd's Syndicate number 2001	GBR	OTH/G	(557)	0	0	0	0	0	0
00000	AA-1128001	05/26/2009	Lloyd's Syndicate number 2001	GBR	OTH/G	(98)	0	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	OTH/G	78,937	4,100	0	0	0	0	0
00000	AA-1128003	01/02/2009	Lloyd's Syndicate number 2003	GBR	OTH/G	(1,548)	0	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	OTH/G	78,935	4,100	0	0	0	0	0
00000	AA-1120104	07/01/2012	Lloyd's Syndicate number 2012	GBR	OTH/G	43,418	12,023	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	Outstanding Surplus Relief		12	13
									10	11		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1128488	01/02/2009	Lloyd's Syndicate number 2488	GBR	OTH/G	(949)	0	0	0	0	0	0
00000	AA-1128488	05/26/2009	Lloyd's Syndicate number 2488	GBR	OTH/G	(66)	0	0	0	0	0	0
00000	AA-1128791	01/02/2009	Lloyd's Syndicate number 2791	GBR	OTH/G	(475)	0	0	0	0	0	0
00000	AA-1128987	01/02/2009	Lloyd's Syndicate number 2987	GBR	OTH/G	(1,239)	0	0	0	0	0	0
00000	AA-1128987	05/26/2009	Lloyd's Syndicate number 2987	GBR	OTH/G	(197)	0	0	0	0	0	0
00000	AA-1129000	05/26/2009	Lloyd's Syndicate number 3000	GBR	OTH/G	(66)	0	0	0	0	0	0
00000	AA-1120055	05/26/2009	Lloyd's Syndicate number 3623	GBR	OTH/G	(66)	0	0	0	0	0	0
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	OTH/G	0	0	0	0	0	0	0
00000	AA-1120055	07/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	80,884	22,894	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	OTH/G	94,763	4,921	0	0	0	0	0
00000	AA-1120075	05/26/2009	Lloyd's Syndicate number 4020	GBR	OTH/G	(289)	0	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	OTH/G	77,690	4,100	0	0	0	0	0
00000	AA-1120069	05/26/2009	Lloyd's Syndicate number 4040	GBR	OTH/G	(66)	0	0	0	0	0	0
00000	AA-1126004	05/26/2009	Lloyd's Syndicate number 4444	GBR	OTH/G	(115)	0	0	0	0	0	0
00000	AA-1126006	01/02/2009	Lloyd's Syndicate number 4472	GBR	OTH/G	(1,858)	0	0	0	0	0	0
00000	AA-1126006	07/01/2012	Lloyd's Syndicate number 4472	GBR	OTH/G	80,884	22,893	0	0	0	0	0
00000	AA-1126003	01/02/2009	Lloyd's Syndicate number 5000	GBR	OTH/G	(1,445)	0	0	0	0	0	0
00000	AA-1126003	05/26/2009	Lloyd's Syndicate number 5000	GBR	OTH/G	(192)	0	0	0	0	0	0
00000	AA-1126003	07/01/2012	Lloyd's Syndicate number 5000	GBR	OTH/G	26,434	6,011	0	0	0	0	0
0599999. General Account - Authorized Non-U.S. Non-Affiliates						1,048,734	129,844	0	0	0	0	0
0699999. Total General Account - Authorized Non-Affiliates						26,544,695	423,752	73,662,597	0	0	10,611	0
0799999. Total General Account Authorized						26,544,695	423,752	73,662,597	0	0	10,611	0
1099999. Total General Account - Unauthorized Affiliates						0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	30,459	0	0	0	0	0	28,832
11285	00-0000000	01/01/2006	AZ Mont	VT	OTH/G	946,539	0	0	0	0	0	233,562
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	OTH/G	(10,984)	0	1,238,976	0	0	0	0
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	2,905,820	0	2,420,399	0	0	0	0
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	0	0	0	0	0	0	0
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	OTH/G	930,489	0	4,697,262	0	0	0	0
11325	54-1846993	01/01/2004	NiSource Insurance Company, Ltd.	UT	OTH/G	2,217,569	0	7,747,070	0	0	0	0
13195	00-0000000	01/01/2010	Orcas, Ltd.	VT	OTH/G	20,215,440	0	28,128,114	0	0	0	0
13195	00-0000000	01/01/2012	Orcas, Ltd.	VT	OTH/G	6,619,609	0	0	0	0	0	0
1199999. General Account - Unauthorized U.S. Non-Affiliates						33,854,941	0	44,231,821	0	0	0	262,394
00000	AA-3194217	04/01/1998	ACE Capital RE Overseas, Ltd.	BMU	OTH/G	0	0	28,270,000	0	0	0	0
00000	AA-3194128	12/01/2004	Allied World Assurance Company, Ltd.	BMU	OTH/G	0	0	0	0	0	0	0
00000	AA-1340125	07/01/2012	Hannover Ruckversicherung AG	DEU	OTH/G	124,050	34,350	0	0	0	0	0
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	SWE	OTH/G	1,029	0	0	0	0	0	0
00000	AA-1440076	03/01/2011	Sirius International Insurance Corporation	SWE	OTH/G	14,322	0	0	0	0	0	0
00000	AA-1581002	01/01/2009	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	17
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	12,730	0	4,570	0	0	0	8,598
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	33,341	0	17,941	0	0	0	44,367
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	2,242	0	1,066	0	0	0	2,729
00000	AA-1581002	06/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	2,222	0	154	0	0	0	293
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	6,623	0	1,880	0	0	0	2,976
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	2,439	0	1,281	0	0	0	3,955
00000	AA-1581002	01/01/2007	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	0	0	0	0	0	0	46
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	15,295	0	4,098	0	0	0	6,437
00000	AA-1780042	07/01/2012	Zurich Insurance PLC	IRL	OTH/G	163,991	46,097	0	0	0	0	0
1299999. General Account - Unauthorized Non-U.S. Non-Affiliates						378,284	80,447	28,300,990	0	0	0	69,418
1399999. Total General Account - Unauthorized Non-Affiliates						34,233,225	80,447	72,532,811	0	0	0	331,812
1499999. Total General Account Unauthorized						34,233,225	80,447	72,532,811	0	0	0	331,812
1799999. Total General Account - Certified Affiliates						0	0	0	0	0	0	0
2099999. Total General Account - Certified Non-Affiliates						0	0	0	0	0	0	0
2199999. Total General Account Certified						0	0	0	0	0	0	0
2299999. Total General Account Authorized, Unauthorized and Certified						60,777,920	504,199	146,195,408	0	0	10,611	331,812

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	Outstanding Surplus Relief		12	13
									10	11		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2599999. Total Separate Accounts - Authorized Affiliates						0	0	0	0	0	0	0
2899999. Total Separate Accounts - Authorized Non-Affiliates						0	0	0	0	0	0	0
2999999. Total Separate Accounts Authorized						0	0	0	0	0	0	0
3299999. Total Separate Accounts - Unauthorized Affiliates						0	0	0	0	0	0	0
3599999. Total Separate Accounts - Unauthorized Non-Affiliates						0	0	0	0	0	0	0
3699999. Total Separate Accounts Unauthorized						0	0	0	0	0	0	0
3999999. Total Separate Accounts - Certified Affiliates						0	0	0	0	0	0	0
4299999. Total Separate Accounts - Certified Non-Affiliates						0	0	0	0	0	0	0
4399999. Total Separate Accounts Certified						0	0	0	0	0	0	0
4499999. Total Separate Accounts Authorized, Unauthorized and Certified						0	0	0	0	0	0	0
4599999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1599999, 1899999, 2399999, 2699999, 3099999, 3399999, 3799999 and 4099999)						59,350,902	293,908	117,894,418	0	0	10,611	262,394
4699999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1699999, 1999999, 2499999, 2799999, 3199999, 3499999, 3899999 and 4199999)						1,427,018	210,291	28,300,990	0	0	0	69,418
4799999 - Totals						60,777,920	504,199	146,195,408	0	0	10,611	331,812

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	Letter of Credit Issuing or Confirming Bank (a)			13	14	15	16	17
									10	11	12					
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols.5+6+7)	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+13+14+15 +16 but not in Excess of Col. 8
13809	27-2457213	10/01/2010	Pruco Life Insurance Company of Iowa	0	0	0	0	0				0	0	0	1,906	0
14294	98-0405513	06/30/2008	Pruco Reinsurance, Ltd.	17,043,816	0	604	17,044,420	0				0	0	0	36,453	36,453
14298	45-2941561	07/01/2011	Pruco Arizona Reinsurance Universal Company	1,024,466	50,000	22,000	1,096,466	0				0	0	0	0	0
14297	90-0420885	07/01/2012	Prudential Arizona Reinsurance III Company	1,024,466	50,000	22,000	1,096,466	0				0	0	0	0	0
0199999. General Account - Life and Annuity U.S. Affiliates				19,092,748	100,000	44,604	19,237,352	0	XXX	XXX	XXX	0	0	0	38,359	36,453
00000	AA-1360003	04/01/1998	Pramerica S.p.A	0	4,107,793	0	4,107,793	0				0	0	0	5,502,715	4,107,793
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna	0	1,179,673	0	1,179,673	0				0	0	0	1,583,801	1,179,673
00000	AA-2130036	04/01/2002	Prudential Seguros S.A.	0	2,901,620	0	2,901,620	0				0	0	0	3,867,848	2,901,620
00000	AA-2130036	11/01/2006	Prudential Seguros S.A.-Mexico	0	2,262,016	1,016,479	3,278,495	0				0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	0	4,945,876	0	4,945,876	0				0	0	0	6,726,381	4,945,876
0299999. General Account - Life and Annuity Non-U.S. Affiliates				0	15,396,978	1,016,479	16,413,457	0	XXX	XXX	XXX	0	0	0	17,680,745	13,134,962
0399999. Total General Account - Life and Annuity Affiliates				19,092,748	15,496,978	1,061,083	35,650,809	0	XXX	XXX	XXX	0	0	0	17,719,104	13,171,415
61093	58-0146380	07/01/2002	Atlanta Life Insurance Company	0	862	0	862	0				0	(2,250)	0	0	(2,250)
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	0	203,403	0	203,403	0				0	147,292	0	0	147,292
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	0	438,100	0	438,100	0				0	654,182	0	0	438,100
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	37,745	49,750	0	87,495	0				0	199,762	0	0	87,495
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	0	36,600	0	36,600	0				0	25,759	0	0	25,759
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	0	485,813	0	485,813	0				0	717,529	0	0	485,813
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	0	56,000	0	56,000	0				0	46,436	0	0	46,436
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	0	317,000	0	317,000	0				0	205,423	0	0	205,423
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	23,272	14,850	0	38,122	0				0	(178,485)	0	0	(178,485)
11285	00-0000000	01/01/2006	AZ Mont	609,012	683,000	0	1,292,012	0				0	1,377,659	0	0	1,292,012
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	0	8,000	0	8,000	0				58,538	0	0	0	8,000
11291	03-0346985	09/01/2011	Exchange Indemnity Company	0	5,284,611	437,556	5,722,167	0				3,479,071	0	0	3,586,524	5,722,167
63924	95-0780930	05/01/1972	Golden State Mutual Life Insurance Company	195	1,600	0	1,795	0				0	11,542	0	0	1,795
14015	00-0000000	04/01/2012	MM Assurance, Inc.	875,491	4,739,000	255,184	5,869,675	6,200,000	121000248	1	Wells Fargo Bank	0	0	0	2,214,001	5,869,675
11919	00-0000000	01/01/2009	MSK Insurance US	1,214,906	1,416,000	4,928	2,635,834	0				7,377,634	0	0	53,920	2,635,834
11325	54-1846993	04/01/2007	NiSource Insurance Company, Ltd.	0	1,352,627	(16,827)	1,335,800	0				0	0	0	(113,693)	(113,693)
13195	00-0000000	01/01/2012	Orcas, Ltd.	2,572,076	11,251,250	501,448	14,324,774	11,300,000	021114661	1	Royal Bank of Scotland	0	0	0	6,115,216	14,324,774
14418	26-1569115	01/01/2009	Risk Resources, Ltd.	0	16,000	0	16,000	0				53,183	0	0	0	16,000
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	0	222,372	0	222,372	0				0	0	0	13,500	13,500
0499999. General Account - Life and Annuity U.S. Non-Affiliates				5,332,697	26,576,838	1,182,289	33,091,824	17,500,000	XXX	XXX	XXX	10,968,426	3,204,849	0	11,869,468	31,025,647
00000	AA-3194154	07/01/2010	Ace Tempest Life Reinsurance Ltd.	228,498	57,483	0	285,981	340,000	61103593	1	Wells Fargo Bank, N.A.	0	0	0	10,000	285,981
00000	AA-1581002	01/01/2009	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0				0	95	0	0	0
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	0	8,000	0	8,000	0				0	7,093	0	0	7,093
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	2,124	12,000	0	14,124	0				0	82,269	0	0	14,124
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	0	1,000	0	1,000	0				0	2,059	0	0	1,000
00000	AA-1581002	06/01/2011	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0				0	756	0	0	0
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	0	5,000	0	5,000	0				0	5,987	0	0	5,000
00000	AA-1581002	04/01/2003	Meiji Yasuda Life Insurance Company, Ltd.	0	47,000	0	47,000	0				0	159,280	0	0	47,000
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	1,000	0	1,000	0				0	1,284	0	0	1,000
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	3,000	0	3,000	0				0	7,916	0	0	3,000
00000	AA-1581002	01/01/2007	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0				0	194	0	0	0
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	1,000	0	1,000	0				0	4,495	0	0	1,000
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	519,101	1,058,172	0	1,577,273	1,849,791		1	The Shizuoka Bank, LTD	0	0	0	351,000	1,577,273
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	2,356,914	8,396,049	0	10,752,963	12,610,838		1	The Shizuoka Bank, LTD	0	0	0	1,139,000	10,752,963
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	19,790	13,781	0	33,571	39,371		1	The Shizuoka Bank, LTD	0	0	0	9,000	33,571
0599999. General Account - Life and Annuity Non-U.S. Non-Affiliates				3,126,427	9,603,485	0	12,729,912	14,840,000	XXX	XXX	XXX	0	271,428	0	1,509,000	12,729,005
0699999. Total General Account - Life and Annuity Non-Affiliates				8,459,124	36,180,323	1,182,289	45,821,736	32,340,000	XXX	XXX	XXX	10,968,426	3,476,277	0	13,378,468	43,754,652
0799999. Total General Account Life and Annuity				27,551,872	51,677,301	2,243,372	81,472,545	32,340,000	XXX	XXX	XXX	10,968,426	3,476,277	0	31,097,572	56,926,067
1099999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	0	3,000	0	3,000	0				0	28,832	0	0	3,000

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	Letter of Credit Issuing or Confirming Bank (a)			13	14	15	16	17
									10	11	12					
NAIC Company Code	Federal ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols.5+6+7)	Letters of Credit	American Bankers Association (ABA) Routing Number	Letter of Credit Code	Bank Name	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+13+14+15 +16 but not in Excess of Col. 8
11285	00-0000000	01/01/2006	AZ Mont	0	51,000	0	51,000	0				0	233,562	0	0	51,000
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	1,238,976	113,162	0	1,352,138	0				1,325,346	0	0	0	1,325,346
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	2,420,399	66,807	191,320	2,678,526	0				0	0	0	1,008,541	1,008,541
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	4,697,262	459,550	86,372	5,243,184	8,000,000	026003780	1	Deutsche Bank	0	0	0	464,363	5,243,184
11325	54-1846993	01/01/2004	NiSource Insurance Company, Ltd.	7,747,070	362,770	42,253	8,152,093	0				11,532,903	0	0	252,559	8,152,093
13195	00-0000000	01/01/2010	Orcas, Ltd.	28,128,114	1,980,864	627,189	30,736,167	32,400,000	021001033	1	Deutsche Bank	0	0	0	5,057,974	30,736,167
13195	00-0000000	01/01/2012	Orcas, Ltd.	0	6,056,139	279,453	6,335,592	0				0	0	0	1,675,378	1,675,378
1199999. General Account - Accident and Health U.S. Non-Affiliates				44,231,821	9,093,292	1,226,587	54,551,700	40,400,000	XXX	XXX	XXX	12,858,249	262,394	0	8,458,815	48,194,709
00000	AA-3194217	04/01/1998	ACE Capital RE Overseas, Ltd.	28,270,000	765,629	0	29,035,629	0				28,184,004	0	0	0	28,184,004
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	0	56,250	0	56,250	111,750	021000089	1	CitiBank	0	0	0	0	56,250
00000	AA-1440076	03/01/2011	Sirius International Insurance Corporation	0	4,490	0	4,490	0				0	0	0	3,479	3,479
00000	AA-1581002	01/01/2009	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0				0	17	0	0	0
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	4,570	108	0	4,678	0				0	8,598	0	0	4,678
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	17,941	282	0	18,223	0				0	44,367	0	0	18,223
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	1,066	22	0	1,088	0				0	2,729	0	0	1,088
00000	AA-1581002	06/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	154	3	0	157	0				0	293	0	0	157
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	1,880	38	0	1,918	0				0	2,976	0	0	1,918
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	1,281	26	0	1,307	0				0	3,955	0	0	1,307
00000	AA-1581002	01/01/2007	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0				0	46	0	0	0
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	4,098	117	0	4,215	0				0	6,437	0	0	4,215
1299999. General Account - Accident and Health Non-U.S. Non-Affiliates				28,300,990	826,965	0	29,127,955	111,750	XXX	XXX	XXX	28,184,004	69,418	0	3,479	28,275,319
1399999. Total General Account - Accident and Health Non-Affiliates				72,532,811	9,920,257	1,226,587	83,679,655	40,511,750	XXX	XXX	XXX	41,042,253	331,812	0	8,462,294	76,470,028
1499999. Total General Account Accident and Health				72,532,811	9,920,257	1,226,587	83,679,655	40,511,750	XXX	XXX	XXX	41,042,253	331,812	0	8,462,294	76,470,028
1599999. Total General Account				100,084,683	61,597,558	3,469,959	165,152,200	72,851,750	XXX	XXX	XXX	52,010,679	3,808,089	0	39,559,866	133,396,095
1899999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2299999. Total Separate Accounts				0	0	0	0	0	XXX	XXX	XXX	0	0	0	0	0
2399999. Total U.S. (Sum of 0199999, 0499999, 0899999, 1199999, 1699999 and 1999999)				68,657,266	35,770,130	2,453,480	106,880,876	57,900,000	XXX	XXX	XXX	23,826,675	3,467,243	0	20,366,642	79,256,809
2499999. Total Non-U.S. (Sum of 0299999, 0599999, 0999999, 1299999, 1799999 and 2099999)				31,427,417	25,827,428	1,016,479	58,271,324	14,951,750	XXX	XXX	XXX	28,184,004	340,846	0	19,193,224	54,139,286
2599999 - Total				100,084,683	61,597,558	3,469,959	165,152,200	72,851,750	XXX	XXX	XXX	52,010,679	3,808,089	0	39,559,866	133,396,095

(a)

Code	American Bankers Association (ABA) Routing Number	Bank Name

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2012	2 2011	3 2010	4 2009	5 2008
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	3,192,193	7,872,083	2,841,727	3,501,526	4,562,669
2.	Commissions and reinsurance expense allowances	390,139	388,320	392,007	409,611	429,616
3.	Contract claims	3,804,308	3,807,155	3,205,951	3,275,824	3,175,532
4.	Surrender benefits and withdrawals for life contracts	1,340,147	1,323,629	1,315,490	1,424,261	1,277,243
5.	Dividends to policyholders	1,659,254	1,748,854	1,425,759	1,511,186	1,229,476
6.	Reserve adjustments on reinsurance ceded	(3,991,328)	(3,408,179)	(3,735,299)	(3,160,979)	(1,705,954)
7.	Increase in aggregate reserve for life and accident and health contracts	75,273	3,614,942	64,054	98,373	88,619
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	130,955	124,232	122,242	124,639	260,422
9.	Aggregate reserves for life and accident and health contracts	5,137,507	5,067,093	1,069,308	1,006,414	1,105,930
10.	Liability for deposit-type contracts	127,454	98,647	78,264	69,174	69,509
11.	Contract claims unpaid	387,589	364,620	328,644	338,448	338,072
12.	Amounts recoverable on reinsurance	64,575	54,368	52,775	51,146	55,857
13.	Experience rating refunds due or unpaid	6,196	12,883	12,385	4,563	5,674
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	2,066	1,790	2,633	2,965	3,905
16.	Unauthorized reinsurance offset	31,756	9,740	15,111	17,102	17,383
17.	Offset for reinsurance with Certified Reinsurers	0	XXX	XXX	XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	3,808	3,013	(716)	185	542
19.	Letters of credit (L)	72,852	52,767	24,200	8,000	0
20.	Trust agreements (T)	52,011	51,178	69,271	78,732	89,239
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	XXX	XXX	XXX	XXX
23.	Funds deposited by and withheld from (F)	0	XXX	XXX	XXX	XXX
24.	Letters of credit (L)	0	XXX	XXX	XXX	XXX
25.	Trust agreements (T)	0	XXX	XXX	XXX	XXX
26.	Other (O)	0	XXX	XXX	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	152,156,647,092	0	152,156,647,092
2.	Reinsurance (Line 16)	4,193,479,214	(4,193,479,214)	0
3.	Premiums and considerations (Line 15)	1,475,755,094	130,955,341	1,606,710,435
4.	Net credit for ceded reinsurance	XXX	9,176,063,732	9,176,063,732
5.	All other admitted assets (balance)	4,214,942,975	0	4,214,942,975
6.	Total assets excluding Separate Accounts (Line 26)	162,040,824,375	5,113,539,859	167,154,364,234
7.	Separate Account assets (Line 27)	123,046,224,334	0	123,046,224,334
8.	Total assets (Line 28)	285,087,048,709	5,113,539,859	290,200,588,568
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	106,812,413,482	4,757,707,048	111,570,120,530
10.	Liability for deposit-type contracts (Line 3)	19,182,259,891	0	19,182,259,891
11.	Claim reserves (Line 4)	1,359,359,670	387,588,916	1,746,948,586
12.	Policyholder dividends/reserves (Lines 5 through 7)	1,882,955,284	0	1,882,955,284
13.	Premium & annuity considerations received in advance (Line 8)	51,343,556	0	51,343,556
14.	Other contract liabilities (Line 9)	1,964,629,574	0	1,964,629,574
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	31,756,105	(31,756,105)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	5,244,823	0	5,244,823
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	22,450,767,054	0	22,450,767,054
20.	Total liabilities excluding Separate Accounts (Line 26)	153,740,729,439	5,113,539,859	158,854,269,298
21.	Separate Account liabilities (Line 27)	122,647,437,544	0	122,647,437,544
22.	Total liabilities (Line 28)	276,388,166,983	5,113,539,859	281,501,706,842
23.	Capital & surplus (Line 38)	8,698,881,726	XXX	8,698,881,726
24.	Total liabilities, capital & surplus (Line 39)	285,087,048,709	5,113,539,859	290,200,588,568
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	4,757,707,048		
26.	Claim reserves	387,588,916		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	4,193,479,214		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	9,338,775,178		
34.	Premiums and considerations	130,955,341		
35.	Reinsurance in unauthorized companies	31,756,105		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	162,711,446		
41.	Total net credit for ceded reinsurance	9,176,063,732		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	53,454,694	159,297,917	15,346,337	9,668,789	237,767,737	310,758
2. Alaska	AK	L	6,006,897	2,785,828	2,606,375	9,608,406	21,007,506	135,314
3. Arizona	AZ	L	76,059,660	614,866,886	29,278,294	144,020,451	864,225,291	3,656,509
4. Arkansas	AR	L	30,533,070	108,090,424	9,630,284	15,039,961	163,293,739	2,129,720
5. California	CA	L	395,510,189	1,121,537,177	128,463,039	1,793,678,416	3,439,188,821	20,024,072
6. Colorado	CO	L	70,091,257	172,369,926	18,279,140	102,754,944	363,495,267	1,126,458
7. Connecticut	CT	L	64,754,393	193,756,414	19,966,826	200,143,605	478,621,238	4,049,164
8. Delaware	DE	L	36,216,136	171,148,183	19,005,544	7,853,476	234,223,339	70,293,817
9. District of Columbia	DC	L	17,957,199	18,528,809	6,582,224	242,137,159	285,205,391	60,541,126
10. Florida	FL	L	252,770,446	3,091,335,968	76,605,136	181,350,273	3,602,061,823	12,757,852
11. Georgia	GA	L	124,471,049	596,030,046	40,286,055	35,010,279	795,797,429	4,342,221
12. Hawaii	HI	L	26,675,830	43,204,589	5,665,480	40,039,576	115,585,475	1,026,766
13. Idaho	ID	L	17,946,504	40,790,886	3,633,544	43,149,086	105,520,020	671,443
14. Illinois	IL	L	217,009,525	536,392,523	64,696,016	300,456,593	1,118,554,657	14,586,350
15. Indiana	IN	L	107,582,664	1,748,994,038	19,416,051	17,291,513	1,893,284,266	3,122,916
16. Iowa	IA	L	34,898,887	45,275,683	9,414,038	15,915,100	105,503,708	2,072,564
17. Kansas	KS	L	34,566,694	113,340,329	10,851,790	15,462,850	174,221,663	1,360,218
18. Kentucky	KY	L	48,488,459	185,016,884	12,091,356	73,248,714	318,845,413	1,835,193
19. Louisiana	LA	L	78,241,885	100,580,011	25,153,816	11,636,872	215,612,584	1,159,656
20. Maine	ME	L	22,757,133	142,924,924	6,855,549	19,013,868	191,551,474	466,866
21. Maryland	MD	L	130,490,996	607,547,811	29,393,425	45,781,615	813,213,847	3,098,965
22. Massachusetts	MA	L	1,622,889,106	1,048,012,781	40,209,803	364,514,913	3,075,626,603	4,445,201
23. Michigan	MI	L	119,718,166	10,669,282,790	60,034,523	136,949,649	10,985,985,128	4,499,473
24. Minnesota	MN	L	136,384,203	83,277,837	27,195,130	60,196,430	307,053,600	5,830,498
25. Mississippi	MS	L	25,640,491	67,385,236	8,115,810	4,928,143	106,069,680	296,714
26. Missouri	MO	L	79,141,465	392,356,561	22,914,942	32,263,761	526,676,729	3,656,242
27. Montana	MT	L	8,276,587	19,783,671	2,723,024	42,766,708	73,549,990	134,915
28. Nebraska	NE	L	33,705,869	18,436,142	6,143,852	8,716,500	67,002,363	400,070
29. Nevada	NV	L	21,369,877	154,905,068	8,000,483	123,105,570	307,380,998	1,293,168
30. New Hampshire	NH	L	24,103,513	210,694,457	5,856,617	15,689,857	256,344,444	839,977
31. New Jersey	NJ	L	1,005,071,811	1,848,280,351	115,087,383	328,190,424	3,296,629,969	22,145,037
32. New Mexico	NM	L	25,354,364	60,891,912	5,071,807	184,089,957	275,408,040	38,867,500
33. New York	NY	L	469,894,404	2,760,104,702	141,126,071	460,746,125	3,831,871,302	1,271,169,363
34. North Carolina	NC	L	127,658,268	586,471,190	41,662,806	32,740,264	788,532,528	3,284,380
35. North Dakota	ND	L	7,055,926	8,741,762	2,472,153	17,412,247	35,682,088	288,134
36. Ohio	OH	L	169,995,157	1,982,604,148	54,067,200	211,903,554	2,418,570,059	41,868,444
37. Oklahoma	OK	L	46,960,186	152,780,755	14,525,591	18,228,084	232,494,616	1,296,315
38. Oregon	OR	L	26,286,463	110,782,386	10,471,743	255,221,433	402,762,025	2,790,632
39. Pennsylvania	PA	L	344,407,954	1,149,505,187	83,729,871	420,363,461	1,998,006,473	35,088,921
40. Rhode Island	RI	L	14,442,697	98,480,047	4,109,099	5,810,839	122,842,682	270,615
41. South Carolina	SC	L	67,112,832	395,789,912	30,208,708	34,736,263	527,847,715	2,360,318
42. South Dakota	SD	L	7,509,468	13,989,959	1,805,402	16,370,363	39,675,192	195,109
43. Tennessee	TN	L	81,574,472	546,306,985	29,432,967	163,556,152	820,870,576	4,472,568
44. Texas	TX	L	313,316,232	761,563,113	102,296,169	124,967,577	1,302,143,091	18,330,449
45. Utah	UT	L	22,682,854	45,819,226	10,634,200	64,995,349	144,131,629	400,491
46. Vermont	VT	L	11,773,379	53,371,436	1,708,122	8,750,122	75,603,059	300,498
47. Virginia	VA	L	118,909,471	573,328,039	41,150,180	40,111,007	773,498,697	4,844,491
48. Washington	WA	L	74,735,023	161,571,369	45,819,963	379,836,628	661,962,983	5,558,442
49. West Virginia	WV	L	28,055,857	160,477,392	6,352,607	(13,578,453)	181,307,403	279,565
50. Wisconsin	WI	L	72,432,294	330,353,943	17,681,611	49,501,671	469,969,519	2,355,912
51. Wyoming	WY	L	8,617,282	10,292,690	2,184,466	9,616,702	30,711,140	497,000
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	L	922,153	392,694	41,579	2,969,850	4,326,276	(8)
54. Puerto Rico	PR	L	7,657,914	7,014,802	1,440,796	(69,683)	16,043,829	135,412
55. U.S. Virgin Islands	VI	L	198,283	1,391,760	55,627	3,365,478	5,011,148	9,162
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	L	1,079,170	21,229,674	926,669	15,473,602	38,709,115	812,389
58. Aggregate Other Alien	OT	XXX	12,082,140	31,693,020	780,840	9,052,832	53,608,832	812,109
59. Subtotal		(a) 54	6,983,498,898	34,351,178,253	1,499,258,133	6,956,754,925	49,790,690,209	1,688,597,454
90. Reporting entity contributions for employee benefits plans		XXX	26,576,048	0	9,566,751	35,162,257	71,305,056	685,945
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,341,244,848	0	0	0	1,341,244,848	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	108,305,091	1,478	139,574	0	108,446,143	0
94. Aggregate or other amounts not allocable by State		XXX	1,621,854,532	0	0	0	1,621,854,532	147,808,505
95. Totals (Direct Business)		XXX	10,081,479,417	34,351,179,731	1,508,964,458	6,991,917,182	52,933,540,788	1,837,091,904
96. Plus reinsurance assumed		XXX	867,474,465	38,385,365	1,014,786	0	906,874,616	0
97 Totals (All Business)		XXX	10,948,953,882	34,389,565,096	1,509,979,244	6,991,917,182	53,840,415,404	1,837,091,904
98. Less reinsurance ceded		XXX	2,869,798,083	503,646	59,474,216	0	2,929,775,945	0
99. Totals (All Business) less Reinsurance Ceded		XXX	8,079,155,799	34,389,061,450	(b) 1,450,505,028	6,991,917,182	50,910,639,459	1,837,091,904
DETAILS OF WRITE-INS								
58001. ASM American Samoa		XXX	4,238	0	0	0	4,238	0
58002. MNP Northern Mariana Islands		XXX	92,145	0	0	0	92,145	0
58003. AND Andorra		XXX	18,008	0	0	0	18,008	0
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	11,967,749	31,693,020	780,840	9,052,832	53,494,441	812,109
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	12,082,140	31,693,020	780,840	9,052,832	53,608,832	812,109
9401. Servicemember's Group Life Insurance		XXX	1,197,898,726	0	0	0	1,197,898,726	147,808,505
9402. Paid up additions		XXX	423,859,497	0	0	0	423,859,497	0
9403. Interest allowed on premiums and considerations paid in advance		XXX	96,309	0	0	0	96,309	0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	1,621,854,532	0	0	0	1,621,854,532	147,808,505

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Individual insurance premium and annuity considerations are allocated based on insured's residence. Group life insurance and group accident and health insurance are allocated based on location of lives. Credit life and credit health insurance are allocated based on location in which the credit transaction took place. Group annuity considerations are allocated on the location of lives. Deposit-type funds are allocated on the contractholder's principal place of business, except contracts where individual records are maintained, then allocated based on location.

(a) Insert the number of L responses except for Canada and Other Alien.

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	53,454,694	159,297,917	11,640,686	1,913,346	310,758	226,617,401
2. Alaska	AK	6,006,897	2,785,828	1,972,250	314,967	135,314	11,215,256
3. Arizona	AZ	76,059,660	614,866,886	17,974,358	6,037,247	3,656,509	718,594,660
4. Arkansas	AR	30,533,070	108,090,424	5,164,920	674,550	2,129,720	146,592,684
5. California	CA	395,510,189	1,121,537,177	69,319,645	41,784,494	20,024,072	1,648,175,577
6. Colorado	CO	70,091,257	172,369,926	10,279,788	5,684,929	1,126,458	259,552,358
7. Connecticut	CT	64,754,393	193,756,414	9,851,340	7,667,278	4,049,164	280,078,589
8. Delaware	DE	36,216,136	171,148,183	3,994,002	14,037,270	70,293,817	295,689,408
9. District of Columbia	DC	17,957,199	18,528,809	5,004,762	1,097,829	60,541,126	103,129,725
10. Florida	FL	252,770,446	3,091,335,968	51,427,164	16,091,770	12,757,852	3,424,383,200
11. Georgia	GA	124,471,049	596,030,046	25,855,240	7,129,110	4,342,221	757,827,666
12. Hawaii	HI	26,675,830	43,204,589	2,299,978	2,412,523	1,026,766	75,619,686
13. Idaho	ID	17,946,504	40,790,886	1,691,795	1,073,292	671,443	62,173,920
14. Illinois	IL	217,009,525	536,392,523	40,184,628	18,721,828	14,586,350	826,894,854
15. Indiana	IN	107,582,664	1,748,994,038	11,195,824	4,355,079	3,122,916	1,875,250,521
16. Iowa	IA	34,898,887	45,275,683	4,897,919	3,787,216	2,072,564	90,932,269
17. Kansas	KS	34,566,694	113,340,329	6,607,975	3,090,291	1,360,218	158,965,507
18. Kentucky	KY	48,488,459	185,016,884	7,311,077	2,746,766	1,835,193	245,398,379
19. Louisiana	LA	78,241,885	100,580,011	19,780,358	2,583,936	1,159,656	202,345,846
20. Maine	ME	22,757,133	142,924,924	3,892,873	2,240,950	466,866	172,282,746
21. Maryland	MD	130,490,996	607,547,811	14,029,319	12,355,069	3,098,965	767,522,160
22. Massachusetts	MA	1,622,889,106	1,048,012,781	23,010,594	14,116,548	4,445,201	2,712,474,230
23. Michigan	MI	119,718,166	10,669,282,790	14,972,874	39,726,075	4,499,473	10,848,199,378
24. Minnesota	MN	136,384,203	83,277,837	15,259,189	9,430,919	5,830,498	250,182,646
25. Mississippi	MS	25,640,491	67,385,236	5,732,484	1,163,099	296,714	100,218,024
26. Missouri	MO	79,141,465	392,356,561	11,661,996	7,809,339	3,656,242	494,625,603
27. Montana	MT	8,276,587	19,783,671	1,208,071	1,322,839	134,915	30,726,083
28. Nebraska	NE	33,705,869	18,436,142	2,979,304	2,035,676	400,070	57,557,061
29. Nevada	NV	21,369,877	154,905,068	5,881,250	1,336,223	1,293,168	184,785,586
30. New Hampshire	NH	24,103,513	210,694,457	3,594,249	1,513,365	839,977	240,745,561
31. New Jersey	NJ	1,005,071,811	1,848,280,351	85,784,566	27,764,210	22,145,037	2,989,045,975
32. New Mexico	NM	25,354,364	60,891,912	2,435,526	1,894,169	38,867,500	129,443,471
33. New York	NY	469,894,404	2,760,104,702	73,713,637	60,675,243	1,271,169,363	4,635,557,349
34. North Carolina	NC	127,658,268	586,471,190	25,008,251	11,468,709	3,284,380	753,890,798
35. North Dakota	ND	7,055,926	8,741,762	1,265,441	852,127	288,134	18,203,390
36. Ohio	OH	169,995,157	1,982,604,148	26,566,012	21,929,497	41,868,444	2,242,963,258
37. Oklahoma	OK	46,960,186	152,780,755	10,376,639	2,451,169	1,296,315	213,865,064
38. Oregon	OR	26,286,463	110,782,386	6,524,752	3,078,255	2,790,632	149,462,488
39. Pennsylvania	PA	344,407,954	1,149,505,187	53,726,859	23,183,584	35,088,921	1,605,912,505
40. Rhode Island	RI	14,442,697	98,480,047	2,553,947	1,112,119	270,615	116,859,425
41. South Carolina	SC	67,112,832	395,789,912	17,193,136	10,599,742	2,360,318	493,055,940
42. South Dakota	SD	7,509,468	13,989,959	670,785	959,911	195,109	23,325,232
43. Tennessee	TN	81,574,472	546,306,985	20,911,767	5,354,383	4,472,568	658,620,175
44. Texas	TX	313,316,232	761,563,113	66,551,820	17,488,638	18,330,449	1,177,250,252
45. Utah	UT	22,682,854	45,819,226	7,075,212	1,904,171	400,491	77,881,954
46. Vermont	VT	11,773,379	53,371,436	1,166,497	409,396	300,498	67,021,206
47. Virginia	VA	118,909,471	573,328,039	26,469,835	10,906,673	4,844,491	734,458,509
48. Washington	WA	74,735,023	161,571,369	31,675,552	7,025,601	5,558,442	280,565,987
49. West Virginia	WV	28,055,857	160,477,392	4,767,798	880,769	279,565	194,461,381
50. Wisconsin	WI	72,432,294	330,353,943	11,150,332	4,545,273	2,355,912	420,837,754
51. Wyoming	WY	8,617,282	10,292,690	1,272,134	682,155	497,000	21,361,261
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	922,153	392,694	24,439	12,283	(8)	1,351,561
54. Puerto Rico	PR	7,657,914	7,014,802	927,175	36,498	135,412	15,771,801
55. U.S. Virgin Islands	VI	198,283	1,391,760	36,087	11,411	9,162	1,646,703
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	1,079,170	21,229,674	889,155	32,547	812,389	24,042,935
58. Aggregate Other Alien	OT	12,082,140	31,693,020	463,469	213,577	812,109	45,264,315
59. Total		6,983,498,898	34,351,178,253	887,876,735	449,725,933	1,688,597,454	44,360,877,273

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
Prudential Financial, Inc.	22-3703799	NJ	
- Commerce Street Investments, LLC	22-3703799	DE	
-- Commercial Finance EFD 2002-I, LLC	74-3052539	DE	
-- Ferry Street I LLC	32-0295275	DE	
- Financial Assurance Japan, Inc.		JPN	
- Greenlee, LLC	22-3703799	DE	
- Maricopa, LLC	22-3703799	DE	
- PAR III Holdings, LLC	80-0519860	DE	
-- Prudential Arizona Reinsurance III Company	90-0420885	AZ	85018
- Pramerica of Bermuda Life Assurance Company, Ltd.		BMU	
- Pruco Assignment Corporation		BRB	
- Pruco Reinsurance Ltd.	98-0405513	AZ	
- PRUCO, LLC	22-1916652	NJ	
-- Prudential Capital and Investment Services, LLC	22-2422630	DE	
--- Broome Street Holdings, LLC		DE	
---- Braeloch Successor Corporation	52-1410008	DE	
---- Braeloch Holdings Inc.	72-1195798	DE	
----- Graham Resources, Inc.	72-0839016	DE	
----- Graham Royalty, Ltd.	72-0899620	LA	
---- PP Prudential Properties, Inc.	13-3014502	DE	
---- Prudential Equity Group, LLC	22-2347336	DE	
---- Prudential Securities Credit Corp., LLC	13-3466662	DE	
---- Prudential Securities Municipal Derivatives, Inc.	13-2983517	DE	
---- Prudential Securities Secured Financing Corporation	13-3526694	DE	
---- Prudential Securities Structured Assets, Inc.	31-0944462	DE	
- Prudential Annuities Holding Company, Inc.	13-3921265	DE	
-- Prudential Annuities, Inc.	06-1198540	DE	
---AST Investment Services, Inc.	06-1332633	CT	
---Prudential Annuities Distributors, Inc.	06-1212909	DE	
---Prudential Annuities Information Services & Technology Corporation	06-1181537	DE	
---Prudential Annuities Life Assurance Corporation	06-1241288	CT	86630
---- Ironbound Fund LLC	80-0588812	DE	
---- PALAC Realty Investments, LLC	06-1241288	DE	
- Prudential Asset Management Holding Company LLC	14-1960383	DE	
-- PIFM Holdco, LLC	13-4122960	DE	
---Prudential Investment Management Services LLC	37-1610226	DE	
---Prudential Investments LLC	22-3468527	NY	
---- Prudential Investments Wealth Management Solutions of Canada, Ltd.		CAN	
---Prudential Mutual Fund Services LLC	22-3489487	NY	
-- PIM Investments, Inc.	11-3657742	DE	
---PIM Foreign Investments, Inc.	51-0401161	DE	
---- ARL Holdings, Inc.	51-0405043	DE	
---- PGA Asian Retail Limited		BMU	
---- PGA European Limited		BMU	
---- Pramerica Real Estate Investment Clubs Limited Partnership		GBR	
---- PREI International, Inc.	51-0401156	DE	
-- PIM Warehouse, Inc.	22-3760580	DE	
-- PMCC Holding Company	22-3776860	NJ	
--- Prudential Mortgage Capital Company, LLC	22-3529425	DE	
--- Capital Agricultural Property Services, Inc.	22-2661428	DE	
--- Gateway Holdings II, LLC		DE	
--- Gateway Holdings, LLC		DE	
---- Mulberry Street Investment, L.P.		DE	
--- Mulberry Street Partners, LLC		DE	
--- Prudential Agricultural Credit, Inc.	62-1173951	TN	
--- Prudential Asset Resources, Inc.	75-2927192	DE	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
--- Prudential MC Asset Holding Company, LLC	22-3529425	DE	
--- Prudential Mortgage Asset Holding 1 JP		JPN	
--- Prudential Mortgage Capital Asset Holding Company, LLC	76-0847121	DE	
--- Prudential Mortgage Capital Company I, LLC	22-3529425	DE	
--- Prudential Mortgage Capital Company II, LLC	22-3529425	DE	
--- Prudential Mortgage Capital Funding, LLC	22-3529427	DE	
---- PMCF Holdings, LLC	22-3529427	DE	
---- PMCF Properties, LLC	22-3529427	DE	
---- Prudential Mortgage SL, LLC	22-3529427	DE	
---- Prudential Williamsburg Holdings, LLC	22-3529427	DE	
--- Prudential Mortgage Capital Holdings, LLC	54-1647759	DE	
---- Prudential Affordable Mortgage Company, LLC	54-1890355	DE	
---- Prudential Multifamily Mortgage, LLC	54-1561741	DE	
---- Prudential Huntoon Paige Associates, LLC	54-1598853	DE	
----- Tyll & LaVigne, Inc.		NY	
---- Prudential Multifamily Asset Holding Company I, LLC	54-1561741	DE	
---- WMF CommQuote, Inc.	54-1879265	DE	
-- Prudential Investment Management, Inc.	22-2540245	NJ	
--- Commerce Street Holdings, LLC	26-3060201	DE	
---- Columbus Drive Partners, L.P.		DE	
---- Prudential Capital Partners Management Fund III, L.P.	27-1181598	DE	
--- EuroPRISA Management Company S.A.		LUX	
--- Everbright Pramerica Fund Management Co., Ltd.		CHN	
--- Jennison Associates LLC	52-2069785	DE	
--- Market Street Holdings IV, LLC	45-4282123	DE	
---- Lake Street Partners IV, L.P.	61-1672492	DE	
---- Prudential Capital Partners Management Fund IV, L.P.	46-0975452	DE	
--- Mubadala Pramerica Real Estate Investors (MENA) Limited		CYM	
---- Mubadala Pramerica Real Estate Investors Limited		CYM	
--- Mulberry Street Holdings, LLC		DE	
---- Prudential Capital Partners Management Fund II, L.P.	36-4570114	DE	
---- Stetson Street Partners, L.P.	51-0536180	DE	
--- PGR Advisors I, Inc.	22-3084100	DE	
---- GRA (Bermuda) Limited		BMU	
---- Pramerica Real Estate Investors (Asia) Pte. Ltd.		SGP	
----- AREF Cayman Co Ltd.		CYM	
---- Prudential Real Estate Investors Investimentos Imobiliarios Ltda.		BRA	
---- Prudential Real Estate Investors, S. de R.L. de C.V.		MEX	
----- PLA Administradora, S. de R.L. de C.V.	98-0647124	MEX	
--- PLA Asesoria Profesional II, S. de R.L> de C.V.		MEX	
---- PREI Administradora, S. C		MEX	
--- PLA Asesoria Profesional, S. de R.L> de C.V.		MEX	
---- PREI Administradora, S. C		MEX	
--- PLA Retail Fund I Manager, LLC	20-3935670	DE	
--- PLA Services Manager Mexico, LLC	38-3869145	DE	
---- PLA Asesoria Profesional II, S. de R.L> de C.V.		MEX	
---- PLA Asesoria Profesional, S. de R.L> de C.V.		MEX	
--- Pramerica Financial Limited		GBR	
---- EuroPRISA Sub-fund A Feeder GP Limited		GBR	
---- Pramerica (GP) Limited		GBR	
---- Pramerica Real Estate Investment Clubs Limited Partnership		GBR	
---- Pramerica (GP2) Limited		GBR	
----- Pramerica Real Estate Investment Clubs (Scotland) Limited Partnership		GBR	
----- Pramerica Real Estate Investment Clubs Limited Partnership		GBR	
----- Preco III (Scotland) Limited Partnership		GBR	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
----Pramerica Investment Management Limited		GBR	
----Pramerica Luxembourg Corporate Directorship Sarl		LUX	
----Pramerica Real Estate Capital GP (Scots) Limited		GBR	
----Pramerica Real Estate Capital I GP (Scotland) Limited		GBR	
----Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR	
----Pramerica Real Estate Capital I GP Limited		GBR	
----Pramerica Real Estate Capital II GP Limited		GBR	
----Pramerica Real Estate Capital III GP Limited		GBR	
----Pramerica Real Estate Investors (Luxembourg) S.A.		LUX	
----Pramerica Real Estate Investors Limited	98-3809476	GBR	
----PRICOA Capital Group Limited		GBR	
----PRICOA Capital Management Limited		GBR	
----PRICOA Management Partner Limited		GBR	
----Senior Housing UK General Partner Limited		NJ	
----Senior Housing UK II General Partner Limited		NJ	
---Pramerica Fixed Income (Asia) Limited		SGP	
---Pramerica Real Estate Investors (Beijing) Co., Ltd.		CHN	
---Pramerica Retail (Beijing) Co., Ltd.		CHN	
---PREI Acquisition I, Inc.	76-0716270	DE	
----PREI Acquisition II, Inc.	87-0692760	DE	
----Pramerica Real Estate International AG		DE	
-----EuroPRISA Management Company S.A.		LUX	
-----Pramerica Real Estate Investors (France) S.A.S		FRA	
-----Pramerica Real Estate Investors (Luxembourg) S.A.		LUX	
----TMW Real Estate Group, LLC	58-1469519	DE	
---PREI HYDG, LLC		DE	
---Pru Alpha Partners I, LLC	33-1184402	DE	
---Pru Fixed Income Emerging Markets Partners I LLC		DE	
---Prudential Capital Group, L.P.	36-4378881	DE	
---Prudential Capital Partners Management Fund, L.P.	22-3804254	DE	
---Prudential Financial Korea, Inc.		KOR	
---Prudential Fixed Income U.S. Relative Value Partners, LLC		DE	
---Prudential Home Building Investors, Inc.	22-3166454	NJ	
----Prudential Home Building Investment Advisers, L.P.	22-3172945	NJ	
---Prudential Latin American Investments, Ltd.		CYM	
---Prudential Private Placement Investors L.P.	22-3217050	DE	
---Prudential Private Placement Investors, Inc.	22-3258762	NJ	
----Prudential Private Placement Investors L.P.	22-3217050	DE	
---Prudential Real Estate Investors (Japan) K. K.		JPN	
---Prudential Real Estate Investors, S. de R.L. de C.V.		MEX	
---Prudential Trust Company	23-2189568	PA	
---Quantitative Management Associates LLC	33-1077887	NJ	
---SMP Holdings, Inc.	22-3451934	DE	
---TMW Weltfonds Canada 1 (GP) Inc.		CAN	
---TRGOAG Company, Inc.	22-3195450	DE	
- Prudential Financial, Inc. Nonqualified Retirement Plan Trust		NJ	
- Prudential Holdings, LLC	22-3703799	NJ	
-- The Prudential Insurance Company of America	22-1211670	NJ	68241
---745 Property Investments	04-6231383	MA	
---ARL Holdings, Inc.	51-0405043	DE	
---Asset Disposition Trust, 1995-2		NJ	
---Beagle Assets LLC	01-0560675	DE	
---Campus Drive, LLC	22-2661428	DE	
---Colico II, Inc.	65-1188865	DE	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
---COLICO, INC.	26-0004065	DE	
---Dryden Finance, Inc.	51-0381284	DE	
---Edison Place Senior Note LLC	26-2159422	DE	
---Finsbury Circus Limited		CYM	
---Flor-Ag Corporation	22-2354448	FL	
---Gateway CDE LLC	20-8190723	DE	
----Gateway Sub-CDE I, LLC	20-8190821	DE	
----Gateway Sub-CDE II, LLC	20-8190899	DE	
----Gateway Sub-CDE III, LLC	20-8190948	DE	
---Gibraltar Properties, Inc.	22-3592849	DE	
---Ironbound Fund LLC	80-0588812	DE	
---PAR III Holdings, LLC	80-0519860	DE	
---Park Place Commerce Investments LLC	26-3858027	DE	
---PIC Realty Corporation	22-1856768	DE	
----Luddite Associates, GP		MA	
----Perseverance Associates, LP		CA	
---PPCP-I Holding Co., LLC		DE	
---PPCP-II Holding, Co., LLC	22-1211670	DE	
---Pramerica China Opportunity Company, Limited		HKG	
---Pramerica Fosun Life Insurance Co., Ltd.		CHN	
---Pru 101 Wood LLC		DE	
---PRU 3XSquare, LLC	22-1211670	DE	
---Pruco Insurance Company of Iowa	27-2457213	IA	13809
---Pruco Life Insurance Company	22-1944557	AZ	79227
----Edison Place Senior Note LLC		DE	
----Ironbound Fund LLC	80-0588812	DE	
----PLAZ Realty Investments, LLC		DE	
----Pruco Life Insurance Company of NJ	22-2426091	NJ	97195
-----Ironbound Fund LLC		DE	
-----PLNJ Realty Investments, LLC	22-24236091	DE	
----Prudential Global Funding LLC	33-1106788	DE	
---Pruco Securities, LLC	22-1211670	NJ	
---Prudential Agricultural Property Holding Company, LLC	22-1211670	DE	
---Prudential Arizona Reinsurance Captive Company	33-1095301	AZ	
----Ironbound Fund LLC	80-0588812	DE	
---Prudential Arizona Reinsurance Term Company	27-1629186	AZ	
---Prudential Arizona Reinsurance Universal Company		AZ	
---Prudential Assets LLC		DE	
---Prudential Commercial Property Holding Company, LLC	22-1211670	DE	
---Prudential Financial Securities Investment Trust Enterprise		TWN	
---Prudential Funding, LLC	22-2231168	NJ	
---Prudential Global Funding LLC	33-1106788	DE	
---Prudential Home Building Investment Advisers, L.P.	22-3172945	NJ	
---Prudential Industrial Properties, LLC	22-1211670	DE	
---Prudential Insurance Agency, LLC	36-4576911	NJ	
---Prudential NJ Captive Insurance Company	32-0347598	NJ	
---Prudential Realty Securities II, Inc.	22-2474608	DE	
----Luddite Associates, GP		MA	
----Perseverance Associates, LP		CA	
---Prudential Realty Securities, Inc.	22-2429253	DE	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
----Prudential 900 Aviation Boulevard, LLC	22-2429253	DE	
---Prudential Retirement Insurance and Annuity Company	06-1050034	CT	93629
----Edison Place Senior Note LLC	26-2159422	DE	
----PRIAC Property Acquisitions, LLC	06-1050034	DE	
----PRIAC Realty Investments, LLC	06-1050034	DE	
----Prince Albert Road Limited		CYM	
---Prudential Securities Group LLC	80-0313436	DE	
----Cottage Street Investments LLC		DE	
----Cottage Street Orbit Acquisition, LLC	22-1211670	DE	
----Dryden Finance II, LLC	22-3626219	DE	
----Halsey Street Investments LLC	22-1211670	DE	
----PBI Group Holdings Limited	98-0343300	GBR	
----PBI Holdings Ltd.		GBR	
----Pramerica (Hong Kong) Holdings Limited		HKG	
----Pramerica Overseas Funding Limited		GBR	
----Pramerica Holdings Ltd		GBR	
----PBI (UK) Limited		GBR	
----Prudential Retirement Holdings, LLC		DE	
----MC Insurance Agency Services, LLC		CA	
-----Mullin TBG Insurance Agency Services, LLC		DE	
----- MullinTBG Advisory Services, LLC		DE	
----TBG Insurance Services Corporation		DE	
-----Mullin TBG Insurance Agency Services, LLC		DE	
----Washington Street Investments LLC	22-1211670	DE	
---Prudential Seguros, S.A.		ARG	
---Prudential Structured Settlement Company	22-3813545	DE	
---Rerun Assets LLC	22-1211670	DE	
---Residential Services Corporation of America LLC	52-1618675	DE	
----Securitized Asset Sales, Inc.	52-1822794	DE	
----The Prudential Home Mortgage Company, Inc.	22-2221081	NJ	
----The Prudential Home Mortgage Securities Company, Inc.	22-2844334	DE	
---Rock Global Real Estate, LLC	90-0804297	DE	
---Ross Avenue Investments, LLC		DE	
----Ross Avenue Minerals 2012, LLC		DE	
---Strand Investments Limited		CYM	
---SVIIT Holdings, Inc.	22-3451932	DE	
---The Prudential Assigned Settlement Services Corp.	22-3444614	NJ	
---The Prudential Brazilian Capital Fund LP		CYM	
---Universal Prudential Arizona Reinsurance Company	41-2214052	AZ	
- Prudential IBH Holdco, Inc.	22-3804354	DE	
-- Prudential Bank & Trust, FSB	58-1861313	Nationwide	
- Prudential International Insurance Holdings, Ltd.	51-0389061	DE	
-- DLF Pramerica Life Insurance Company Ltd.		IND	
-- Financial Assurance Japan, Inc.		JPN	
-- Pramerica Business Consulting (Shanghai) Company Limited		CHN	
-- Pramerica Financial Asia Headquarters Pte. Ltd.		SGP	
-- Pramerica Life S.p.A.		ITA	
--- Pramerica Marketing S.r.l.		ITA	
-- Pramerica Systems Ireland Limited		IRL	
-- Pramerica Zycie Towarzystwo Ubezpieczen i Reasekuracji Spólka Akcyjna		POL	
-- Prudential Holdings of Japan, Inc.		JPN	
---Financial Assurance Japan, Inc.		JPN	
---The Gibraltar Life Insurance Co., Ltd.	98-0408643	JPN	
----AIG Edison Life Insurance Company		JPN	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
----Toho Shinyo Hosho Company		JPN	
----AIG Star Life Insurance Co., Ltd.		JPN	
----AIG Business Service Co., Ltd.		JPN	
----Capital System Service Co., Ltd.		JPN	
----CLIS Co., Ltd.		JPN	
----Financial Assurance Japan, Inc.		JPN	
----Prudential Mortgage Asset Holding 1 Japan		JPN	
----The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN	
---The Prudential Life Insurance Company, Ltd.		JPN	
----Prudential General Services of Japan Y.K.		JPN	
-- Prudential Life Insurance Company of Taiwan Inc.		TWN	
-- Prudential Seguros Mexico, S.A.		MEX	
-- Prudential Seguros, S.A.		ARG	
-- Prudential Servicios, S. de R.L. de C.V.		MEX	
-- Pruservicos Participacoes, Ltda.		BRA	
--- Kyoei do Brasil Companhia de Seguros		BRA	
--- Prudential do Brasil Seguros de Vida S.A.		BRA	
-- The Prudential Life Insurance Company of Korea, Ltd.		KOR	
- Prudential International Insurance Service Company, L.L.C.	51-0389060	DE	
-- Prudential General Services of Japan Y.K.		JPN	
-- Prudential International Insurance Investments Company, LLC	80-0432460	DE	
-- Prudential Seguros Mexico, S.A.		MEX	
-- Prudential Seguros, S.A.		ARG	
-- Prudential Systems Japan, Limited		JPN	
-- Rockstone Co., Ltd.		JPN	
- Prudential International Investments Corporation	22-3773705	DE	
-- PGLH of Delaware, Inc.	01-0722005	DE	
---Pramerica Asset Managers Private Limited		IND	
---Pramerica Trustees Private Limited		IND	
-- Pramerica Financial Asia Limited		VGB	
---Pramerica Asia Fund Management Limited		HKG	
---Pramerica Asset Managers Private Limited		IND	
---Pramerica Trustees Private Limited		IND	
-- Pramerica Group Luxembourg Holding Company S.a.r.l.		LUX	
---Pramerica Financial Guaranty Assurance Company, S.A.		LUX	
-- Prudential Financial Securities Investment Trust Enterprise		TWN	
-- Prudential International Investments Cayman		CYM	
---GAP Advisors (Cayman) Ltd.		CYM	
---GAP-P Holdings (Cayman), Ltd.		CYM	
----GAP-P Holdings, LLC		DE	
----GAH Participacoes Ltda. (Brazil)		BRA	
-----GAP Gestora de Recursos Ltda.		BRA	
---GAP-P LT Holdings (Cayman), Ltd.		CYM	
----GAP-P LT Holdings, LLC		DE	
----GAM Consultoria Economica Ltda.		BRA	
----GAP Prudential Alocacao de Recursos Ltda.		BRA	
----GAP Prudential LT Gestão de Recursos Ltda.		BRA	
-- Prudential Investment Management Japan Co., Ltd.		JPN	

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

	FEIN	STATE	NAIC
-- UBI Pramerica SGR, S.p.A.		ITA	
- Prudential International Investments, LLC	22-2615976	DE	
-- Prudential International Investments Advisers, LLC	61-1462577	DE	
-- Prudential Servicios, S. de R.L. de C.V.		MEX	
- Prudential Japan Holdings, LLC	22-3795856	DE	
-- Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)		JPN	
---Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
----PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)		JPN	
----Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
-- PG Collection Service Co., Ltd.		JPN	
-- PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)		JPN	
-- Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
-- Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)		JPN	
---Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
---Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
-- Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
-- Satsuki Properties Co., Ltd. (Yugen Kaisha Satsuki Properties)		JPN	
- Prudential Retirement Financial Services Holding LLC	22-3703799	DE	
-- Global Portfolio Strategies, Inc.	06-1055669	CT	
- The Prudential Real Estate Financial Services of America, Inc.	33-0454677	CA	
-- Spruce Ventures, LLC	26-4580378	DE	
- Vantage Casualty Insurance Company	06-1709211	IN	11821
- Yavapai LLC		DE	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
					0001137774	New York Stock Exchange								
0000		00000	22-3703799	3091924			Prudential Financial, Inc.	NJ	UIP			0.000		
0000		00000					Commerce Street Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	74-3052539				Commercial Finance EFD 2002-I, LLC	DE	NIA	Commerce Street Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	32-0295275				Ferry Street I LLC	DE	NIA	Commerce Street Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential Financial, Inc.	Ownership	14.246	Prudential Financial, Inc.	
0000		00000					Financial Assurance Japan, Inc.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	5.207	Prudential Financial, Inc.	
0000		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential Holdings of Japan, Inc.	Ownership	80.494	Prudential Financial, Inc.	
0000		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	0.053	Prudential Financial, Inc.	
0000		00000	22-3703799				Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3703799				Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	80-0519860				PAR III Holdings, LLC	DE	DS	Prudential Financial, Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	80-0519860				PAR III Holdings, LLC	DE	DS	Prudential Insurance Company of America	Ownership	1.000	Prudential Financial, Inc.	
0000		85018	90-0420885				Prudential Arizona Reinsurance III Company	AZ	IA	PAR III Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	98-0405513				Pruco Reinsurance Ltd.	AZ	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	5 Non Prudential Associates		1.000	Prudential Financial, Inc.	
0000		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	72-0839016				Graham Resources, Inc.	DE	NIA	2 Non Prudential Associates		1.000	Prudential Financial, Inc.	
0000		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-3014502				PP Prudential Properties, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2347336		0000201170		Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-3466662				Prudential Securities Credit Corp., LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-2983517				Prudential Securities Municipal Derivatives, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	31-0944462				Prudential Securities Structured Assets, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial,Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1212909		0000826433		Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	86630	06-1241288		0000881453		Prudential Annuities Life Assurance Corporation	CT	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	6.820	Prudential Financial, Inc.	
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	13.640	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	2.730	Prudential Financial, Inc.	
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Insurance Company of America	Ownership	73.410	Prudential Financial, Inc.	
0000		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Arizona Reinsurance Captive Company	Ownership	3.400	Prudential Financial, Inc.	
0000		00000	06-1241288				PALAC Realty Investments, LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	14-1960383				Prudential Asset Management Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	37-1610226		0000799091		Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3468527		0001172327		Prudential Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Investments Wealth Management Solutions of Canada Ltd.	CAN	NIA	Prudential Investments LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	11-3657742				PIM Investments, Inc.	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0401161				PIM Foreign Investments, Inc.	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0405043				ARL Holdings, Inc.	DE	DS	PIM Foreign Investments, Inc.	Ownership	14.000	Prudential Financial, Inc.	
0000		00000	51-0405043				ARL Holdings, Inc.	DE	DS	Prudential Insurance Company of America	Ownership	86.000	Prudential Financial, Inc.	
0000		00000					PGA Asian Retail Limited	BMU	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PGA European Limited	BMU	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	PGA European Limited	Ownership	25.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	Pramerica GP Limited	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	Pramerica Real Estate Investment Club (Scotland) Limited Partnerships	Ownership	25.000	Prudential Financial, Inc.	
0000		00000	51-0401156				PREI International, Inc.	DE	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3760580				PIM Warehouse, Inc.	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3776860				PMCC Holding Company	NJ	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529425		0001114203		Prudential Mortgage Capital Company, LLC	DE	NIA	PMCC Holding Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Gateway Holdings II, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Gateway Holdings, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000			0001532515		Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Mulberry Street Partners, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	62-1173951				Prudential Agricultural Credit, Inc.	TN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	75-2927192				Prudential Asset Resources, Inc.	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529425				Prudential MC Asset Holding Company, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000							Prudential Mortgage Asset Holding 1 Japan	JPN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	0.050	Prudential Financial, Inc.	
0000							Prudential Mortgage Asset Holding 1 Japan	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	
0000		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529425				Prudential Mortgage Capital Company I, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000	22-3529425				Prudential Mortgage Capital Company II, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				Prudential Mortgage SL, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3529427				Prudential Williamsburg Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1647759				Prudential Mortgage Capital Holdings Corporation	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1890355				Prudential Affordable Mortgage Company	DE	NIA	Prudential Mortgage Capital Holdings Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1598853				Prudential Huntoon Paige Associates, Ltd.	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Tyll & Lavigne, Inc.	NY	NIA	Prudential Huntoon Paige Associates, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1561741				Prudential Multifamily Asset Holding Company I, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	54-1879265				WMF CommQuote, Inc.	DE	NIA	Prudential Mortgage Capital Holdings Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2540245		0000946754		Prudential Investment Management, Inc.	NJ	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000			0001460092		Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	25.000	Prudential Financial, Inc.	
0000		00000			0001460092		Columbus Drive Partners, L.P.	DE	NIA	PCG Investment Professionals		75.000		
0000		00000	27-1181598		0001460136		Prudential Capital Partners Management Fund III, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	75.000	Prudential Financial, Inc.	
0000		00000	27-1181598		0001460136		Prudential Capital Partners Management Fund III, L.P.	DE	NIA	PCG Investment Professionals		25.000		
0000		00000					EuroPRISA Management Company S.A.	LUX	NIA	Prudential Investment Management, Inc.	Ownership	0.800	Prudential Financial, Inc.	
0000		00000					EuroPRISA Management Company S.A.	LUX	NIA	Pramerica Real Estate International AG	Ownership	99.200	Prudential Financial, Inc.	
0000		00000					Everbright Pramerica Fund Management Co., Ltd.	CHN	NIA	Prudential Investment Management, Inc.	Ownership	45.000	Prudential Financial, Inc.	
0000		00000					Everbright Pramerica Fund Management Co., Ltd.	CHN	NIA	Everbright Securities Company, Ltd.	Ownership	55.000	Prudential Financial, Inc.	
0000		00000	52-2069785		0000053417		Jennison Associates LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	25.000	Prudential Financial, Inc.	
0000		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	PCG Investment Professional	Ownership	75.000		
0000		00000					Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	25.000	Prudential Financial, Inc.	
0000		00000					Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	PCG Investment Professional	Ownership	75.000		
0000		00000					Mubadala Pramerica Real Estate Investors (MENA) Limited	CYM	NIA	Prudential Investment Management, Inc.	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Mubadala Pramerica Real Estate Investors (MENA) Limited	CYM	NIA	Non Prudential Company	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Mubadala Pramerica Real Estate Investors Limited	CYM	NIA	Mubadala Pramerica Real Estate Investors (MENA) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Mulberry Street Holdings, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	36-4570114		0001324806		Prudential Capital Partners Management Fund II, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	75.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000	36-4570114		0001324806		Prudential Capital Partners Management Fund II, L.P.	DE	NIA	PCG Investment Professionals	Ownership	25.000	Prudential Financial, Inc.	
0000		00000	51-0536180		0001324767		Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	25.000	Prudential Financial, Inc.	
0000		00000	51-0536180		0001324767		Stetson Street Partners, L.P.	DE	NIA	PCG Investment Professionals	Ownership	75.000	Prudential Financial, Inc.	
0000		00000	22-3084100				PGR Advisors I, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					GRA (Bermuda) Limited	BMU	NIA	PGR Advisors I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (Asia) Pte. Ltd.	SGP	NIA	GRA (Bermuda) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					AREF Cayman Co Ltd.	CYM	NIA	Pramerica Real Estate Investors (Asia) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Investors Investimentos Imobiliarios Ltda.	BRA	NIA	GRA (Bermuda) Limited	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Investors Investimentos Imobiliarios Ltda.	BRA	NIA	UNKNOWN		1.000	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Investors, S. de R.L. de C.V.	MEX	NIA	GRA (Bermuda) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	Prudential Real Estate Investors, S. de R.L. de C.V.		1.000	Prudential Financial, Inc.	
0000		00000	98-0647124				PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Administradora, LLC(Non-Prudential Entity)	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC		1.000	Prudential Financial, Inc.	
0000		00000					PREI Administradora, S.C.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.		1.000	Prudential Financial, Inc.	
0000		00000					PREI Administradora, S.C.	MEX	NIA	PLA Asesoria Profesional, S. de R.L. de C.V.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					PLA Asesoria Profesional, S. de R.L. de C.V.	MEX	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					PLA Asesoria Profesional, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC		1.000	Prudential Financial, Inc.	
0000		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PLA Services Manager Mexico, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Financial Limited	GBR	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					EuroPRISA Sub-fund A Feeder GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica (GP) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica (GP2) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investment Clubs (Scotland) Limited Partnership	GBR	NIA	Pramerica (GP2) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Preco III (Scotland) Limited Partnership	GBR	NIA	Pramerica (GP2) Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Investment Management Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Luxembourg Corporate Directorship Sarl	LUX	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital GP (Scots) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital I GP (Scotland) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital I (Scotland) Limited Partnership	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Capital II GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000					Pramerica Real Estate Capital III GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (Luxembourg) S.A.	LUX	NIA	Pramerica Financial Limited	Ownership	0.020	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (Luxembourg) S.A.	LUX	NIA	Pramerica Real Estate International AG	Ownership	99.980	Prudential Financial, Inc.	
0000		00000	98-3809476				Pramerica Real Estate Investors Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PRICOA Capital Group Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PRICOA Capital Management Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PRICOA Management Partner Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Senior Housing UK General Partner Limited	NJ	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Senior Housing UK II General Partner Limited	NJ	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Fixed Income (Asia) Limited	SGP	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (Beijing) Co., Ltd.	CHN	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Retail (Beijing) Co., Ltd.	CHN	NIA	Prudential Investment Management	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate International AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Real Estate Investors (France) S.A.S.	FRA	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	58-1469519				TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PREI HYDG, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pru Fixed Income Emerging Markets Partners I LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	36-4378881				Prudential Capital Group, L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3804254				Prudential Capital Partners Management Fund, L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	80.560	Prudential Financial, Inc.	
0000		00000	22-3804254				Prudential Capital Partners Management Fund, L.P.	DE	NIA	PCG Investment Professionals	Ownership	19.440	Prudential Financial, Inc.	
0000		00000					Prudential Financial Korea, Inc	KOR	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3166454				Prudential Home Building Investors, Inc.	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	Prudential Home Building Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	
0000		00000					Prudential Latin American Investments, Ltd.	CYM	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	22-3258762				Prudential Private Placement Investors, Inc.	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Investors (Japan) K. K.	JPN	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	23-2189568				Prudential Trust Company	PA	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-1077887				Quantitative Management Associates LLC	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					TMW Weltfonds Canada 1 (GP) Inc.	CAN	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Financial, Inc. Nonqualified Retirement Plan Trust	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000	22-3703799				Prudential Holdings, LLC	NJ	UDP	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ		Prudential Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	04-6231383				745 Property Investments	MA	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	04-6231383				745 Property Investments	MA	DS	Property Investments Individual Shareholders	Ownership	1.000	Prudential Financial, Inc.	
0000		00000					Asset Disposition Trust, 1995-2	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	01-0560675				Beagle Assets LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0381284				Dryden Finance, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	84.910	Prudential Financial, Inc.	
0000		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	
0000		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	
0000		00000					Finsbury Circus Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2354448				Flor-Ag Corporation	FL	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	20-8190723				Gateway CDE LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	20-8190821				Gateway Sub-CDE I, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	20-8190899				Gateway Sub-CDE II, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	20-8190948				Gateway Sub-CDE III, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3592849				Gibraltar Properties, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-3858027				Park Place Commerce Investments LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1856768				PIC Realty Corporation	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Luddite Associates, GP	MA	DS	PIC Realty Corporation	Ownership	97.710	Prudential Financial, Inc.	
0000		00000					Luddite Associates, GP	MA	DS	Prudential Realty Securities II, Inc.	Ownership	2.290	Prudential Financial, Inc.	
0000		00000					Perseverance Associates, LP	CA	DS	PIC Realty Corporation	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Perseverance Associates, LP	CA	DS	Prudential Realty Securities II, Inc.	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					PPCP-I Holding Co., LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				PPCP-II Holding, Co., LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica China Opportunity Company, Limited	HKG	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	0.500	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	Shanghai Fosun Industrial Technology Development Co., Ltd.	Ownership	0.500	Prudential Financial, Inc.	
0000		00000					Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	13809	27-2457213				Pruco Insurance Company of Iowa	IA	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PLAZ Realty Investments, LLC	DE	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	97195	22-2426091		0000712622		Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PLNJ Realty Investments, LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670		0001455540		Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Assets LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.198	Prudential Financial, Inc.	
0000		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	Prudential International Investments Corporation	Ownership	0.002	Prudential Financial, Inc.	
0000		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	Masterlink Shareholders (MLS)	Ownership	0.029	Prudential Financial, Inc.	
0000		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	Land Bank of Taiwan (LBT)	Ownership	8.771	Prudential Financial, Inc.	
0000		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	
0000		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	32-0347598				Prudential New Jersey Captive Insurance Company	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2474608				Prudential Realty Securities II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	63.742	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS		Ownership	36.258		
0000		00000	22-2429253				Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	93629	06-1050034		0001444597		Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1050034				PRIAC Property Acquisitions, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	06-1050034				PRIAC Realty Investments, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prince Albert Road Limited	CYM	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	80-0313436				Prudential Securities Group LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Cottage Street Investments LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3626219				Dryden Finance II, LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Halsey Street Investments	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	98-0343300				PBI Group Holdings Limited	GBR	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PBI Holdings Ltd.	GBR	DS	PBI Group Holdings Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PBI (UK) Limited	GBR	DS	PBI Holdings Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Holdings, Ltd	GBR	DS	PBI Holdings Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica (Hong Kong) Holdings Limited	HKG	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Overseas Funding Limited	GBR	DS	Pramerica (Hong Kong) Holdings Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Retirement Holdings, LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	
0000		00000					MullinTBG Advisory Services, LLC	DE	DS	Mullin TBG Insurance Agency Services, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Washington Street Investments LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.030	Prudential Financial, Inc.	
0000		00000					Prudential Seguros, S.A.	ARG	DS	Prudential International Insurance Service Company, LLC	Ownership	4.970	Prudential Financial, Inc.	
0000		00000					Prudential Seguros, S.A.	ARG	DS	Prudential International Insurance Holdings, Ltd	Ownership	95.000	Prudential Financial, Inc.	
0000		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-1211670				Rerun Assets LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	52-1822794		0000895035		Securitized Asset Sales, Inc.	DE	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-2844334				The Prudential Home Mortgage Securities Company, Inc.	DE	DS	The Prudential Home Mortgage Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	90-0804297				Rock Global Real Estate, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Ross Avenue Investments, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000					Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Strand Investments Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	41-2214052				Universal Prudential Arizona Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	58-1861313				Prudential Bank & Trust, FSB		NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					DLF Pramerica Life Insurance Company Ltd.	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	26.000	Prudential Financial, Inc.	
0000		00000					DLF Pramerica Life Insurance Company Ltd.	IND	IA	DLF Limited	Ownership	74.000	Prudential Financial, Inc.	
0000		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Life S.p.A.	ITA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Marketing S.r.l.	ITA	NIA	Pramerica Life S.p.A.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Systems Ireland Limited	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Zycie Towarzystwo Ubezpieczen i Reasekuracji Spolka Akcyjna	POL	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	98-0408643				The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					AIG Edison Life Insurance Company	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Toho Shinyo Hosho Company	JPN	NIA	AIG Edison Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					AIG Star Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					AIG Business Service Co., Ltd.	JPN	NIA	AIG Star Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Capital System Service Co., Ltd.	JPN	NIA	AIG Star Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					CLIS Co., Ltd.	JPN	NIA	AIG Star Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	0.100	Prudential Financial, Inc.	
0000		00000					Prudential General Services of Japan Y.K.	JPN	NIA	Prudential International Insurance Service Company, LLC	Ownership	0.900	Prudential Financial, Inc.	
0000		00000					Prudential Life Insurance Company of Taiwan Inc.	TWN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Seguros Mexico, S.A.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Kyoei Brasil Companhia de Seguros	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	87.097	Prudential Financial, Inc.	
0000		00000					Kyoei Brasil Companhia de Seguros	BRA	IA	Individual owners	Ownership	12.903	Prudential Financial, Inc.	
0000		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.220	Prudential Financial, Inc.	
0000		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Minority shareholders	Ownership	0.780	Prudential Financial, Inc.	
0000		00000					The Prudential Life Insurance Company of Korea, Ltd.	KOR	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	80-0432460				Prudential International Insurance Investments Company, LLC	DE	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3773705				Prudential International Investments Corporation	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Asset Managers Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Trustees Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Asia Fund Management Limited	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Group Luxembourg Holding Company S.a.r.l.	LUX	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Pramerica Financial Guaranty Assurance Company, S.A.	LUX	NIA	Pramerica Group Luxembourg Holding Company S.a.r.l.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential International Investments Cayman	CYM	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					GAP Advisors (Cayman) Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	40.000	Prudential Financial, Inc.	
0000		00000					GAP Advisors (Cayman) Ltd.	CYM	NIA	Recol Holdings, Ltd	Ownership	60.000	Prudential Financial, Inc.	
0000		00000					GAP-P Holdings (Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	48.310	Prudential Financial, Inc.	
0000		00000					GAP-P Holdings (Cayman), Ltd.	CYM	NIA	Recol Holdings, Ltd	Ownership	51.690	Prudential Financial, Inc.	
0000		00000					GAP-P Holdings, LLC	DE	NIA	GAP-P Holdings (Cayman), Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					GAH Participacoes Ltda. (Brazil)	BRA	NIA	GAP-P Holdings, LLC	Ownership	92.000	Prudential Financial, Inc.	
0000		00000					GAH Participacoes Ltda. (Brazil)	BRA	NIA	Minority shareholders	Ownership	8.000	Prudential Financial, Inc.	
0000		00000					GAP Gestora de Recursos Ltda.	BRA	NIA	GAH Participacoes Ltda. (Brazil)	Ownership	90.000	Prudential Financial, Inc.	
0000		00000					GAP Gestora de Recursos Ltda.	BRA	NIA	15 Minority shareholders	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					GAP-P LT Holdings (Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	44.440	Prudential Financial, Inc.	
0000		00000					GAP-P LT Holdings (Cayman), Ltd.	CYM	NIA	Recol Holdings, Ltd	Ownership	55.560	Prudential Financial, Inc.	
0000		00000					GAP-P LT Holdings, LLC	DE	NIA	GAP-P LT Holdings (Cayman), Ltd.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					GAM Consultoria Economica Ltda.	BRA	NIA	GAP-P LT Holdings, LLC	Ownership	90.000	Prudential Financial, Inc.	
0000		00000					GAM Consultoria Economica Ltda.	BRA	NIA	3 Minority shareholders	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					GAP Prudential Alocacao de Recursos Ltda.	BRA	NIA	GAP-P LT Holdings, LLC	Ownership	90.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000					GAP Prudential Alocacao de Recursos Ltda.	BRA	NIA	5 Minority shareholders	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					GAP Prudential LT Gestao de Recursos Ltda.	BRA	NIA	GAP-P LT Holdings, LLC	Ownership	90.000	Prudential Financial, Inc.	
0000		00000					GAP Prudential LT Gestao de Recursos Ltda.	BRA	NIA	6 Minority shareholders	Ownership	10.000	Prudential Financial, Inc.	
0000		00000					Prudential Investment Management Japan Co., Ltd.	JPN	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					UBI Pramerica SGR, S.p.A.	ITA	NIA	Prudential International Investments Corporation	Ownership	35.000	Prudential Financial, Inc.	
0000		00000					UBI Pramerica SGR, S.p.A.	ITA	NIA	Unione di Banche Italiane S.c.p.A.	Ownership	65.000	Prudential Financial, Inc.	
0000		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)	Ownership	34.480	Prudential Financial, Inc.	
0000		00000					Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.720	Prudential Financial, Inc.	
0000		00000					Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Prudential Real Estate Management Co., Ltd	Ownership	13.800	Prudential Financial, Inc.	
0000		00000					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)pan Holdings, LLC	Ownership	80.000	Prudential Financial, Inc.	
0000		00000					PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	20.000	Prudential Financial, Inc.	
0000		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)Prudential Japan Holdings, LLC	Ownership	17.500	Prudential Financial, Inc.	
0000		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	8.700	Prudential Financial, Inc.	
0000		00000					Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Real Estate Management Co., Ltd	Ownership	73.800	Prudential Financial, Inc.	
0000		00000					Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Satsuki Properties Co., Ltd. (Yugen Kaisha Satsuki Properties)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000					Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0000		00000	26-4580378				Spruce Ventures, LLC	DE	NIA	The Prudential Real Estate Financial Services of America, Inc.	Ownership	87.000	Prudential Financial, Inc.	
0000		00000	26-4580378				Spruce Ventures, LLC	DE	NIA	Individual owners	Ownership	13.000	Prudential Financial, Inc.	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
0000		00000					Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	Federal ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	26-1332633	AST Investment Services, Inc.	0	0	0	0	(452,734,417)	0		0	(452,734,417)	0
		Broome Street Holdings, LLC	0	(13,000,000)	0	0	0	0		0	(13,000,000)	0
	26-0004065	COLICO, Inc.	(11,977,782)	0	0	0	0	0		0	(11,977,782)	0
	26-2159422	Edison Place Senior Note, LLC	(14,429,791)	28,945,209	0	0	0	0		0	14,515,418	0
	32-0295275	Ferry Street I, LLC	0	0	333,184,557	0	0	0		0	333,184,557	0
	22-2354448	Flor-Ag Corporation	0	(900,000)	0	0	0	0		0	(900,000)	0
	22-1211670	Halsey Street Investments, LLC	0	(57,292,624)	0	0	0	0		0	(57,292,624)	0
	80-0588812	Ironbound Fund, LLC	0	(117,995,884)	0	0	0	0		0	(117,995,884)	0
	20-8411785	Lehman Brothers Emerging Manager Fund Feeder A, L.P.	(4,140,195)	0	0	0	0	0		0	(4,140,195)	0
	26-3858027	Park Place Commerce Investments, LLC	(15,595,183)	(180,554,919)	0	0	0	0		0	(196,150,102)	0
	22-1856768	PIC Realty Corporation	(15,000,000)	0	0	0	0	0		0	(15,000,000)	0
		PPCP-I Holding Company, LLC	0	(37,992,154)	0	0	0	0		0	(37,992,154)	0
		Pramerica of Bermuda Life Assurance Company	0	0	0	0	0	0		0	0	340,794
	00-0000000	Pramerica China Opportunity Company	0	(53,424,853)	0	0	0	0		0	(53,424,853)	0
	00-0000000	Pramerica Life S.p.A.	0	0	0	0	0	10,250,876		0	10,250,876	(4,107,793)
	00-0000000	Pramerica Towarzystow Ubezpieczen Spolka Akctjna	0	0	0	0	0	3,071,659		0	3,071,659	(1,179,673)
	22-1211670	Pru 3x Square, LLC	(6,110,682)	889,318	0	0	0	0		0	(5,221,364)	0
79227	22-1944557	Pruco Life Insurance Company	0	0	175,191,245	0	196,391,992	1,275,336,384		0	1,646,919,621	11,846,439,253
97195	22-2426091	Pruco Life Insurance Company of New Jersey	0	0	91,314,082	0	17,918,559	89,452,047		0	198,684,688	1,946,729,980
	22-2429253	Pruco Reinsurance Ltd.	0	0	56,862,814	0	0	(1,986,244,028)		0	(1,929,381,214)	(4,252,606,913)
	06-1212909	Prudential Annuities Distributors, Inc.	0	0	0	0	1,413,300,956	0		0	1,413,300,956	0
86630	06-1241288	Prudential Annuities Life Assurance Corporation	(249,210,873)	(158,789,127)	(56,862,814)	0	159,687,040	601,740,746		0	296,564,972	2,058,632,149
	33-1095301	Prudential Arizona Reinsurance Captive Company	0	0	(112,000,000)	0	0	0		0	(112,000,000)	(4,460,025,878)
	90-0420885	Prudential Arizona Reinsurance Captive III Company	0	0	0	0	0	0		0	0	(1,074,466)
	98-0408643	Prudential Arizona Reinsurance Term Company	0	0	0	0	0	0		0	0	(787,579,186)
		Prudential Arizona Reinsurance Universal	0	0	0	0	0	0		0	0	(3,151,722,709)
	22-3703799	Prudential Financial, Inc.	525,032,873	297,660,710	(28,026,225)	0	0	0		0	794,667,358	0
	22-2231168	Prudential Funding, LLC	0	(4,000,000)	0	0	0	0		0	(4,000,000)	0
	22-3703799	Prudential Holdings, LLC	316,000,000	284,000,000	0	0	0	0		0	600,000,000	0
13809	27-2457213	Pruco Insurance Company of Iowa	0	0	0	0	0	0		0	0	(20,000)
	22-2540245	Prudential Investment Management, Inc.	36,000,000	24,447,657	(9,609,876)	0	(1,240,686)	0		0	49,597,095	0
		Prudential Life Insurance Company of Taiwan Inc.	0	0	0	0	0	13,082,779		0	13,082,779	(4,945,876)
		Prudential New Jersey Captive Company	0	0	0	0	0	0		0	0	(1,074,466)
	22-3776860	PMCC Holding Company	(111,822,000)	(150,319,240)	0	0	74,680,123	0		0	(187,461,117)	0
		Prudential Realty Securities, II	(1,000,000)	0	0	0	0	0		0	(1,000,000)	0
	22-2474608	Prudential Realty Securities, Inc.	(67,633,410)	0	1,021,254,068	0	(718,939)	0		0	952,901,719	0

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
93629	06-1050034	Prudential Retirement Insurance and Annuity Company	(200,000,000)	0	0	0	(10,764,948)	0		0	(210,764,948)	3,075,006
		Prudential Securities Group, LLC	0	100,000,000	0	0	0	0		0	100,000,000	0
		Prudential Seguros Mexico, S.A.	0	0	0	0	0	8,430,206		0	8,430,206	(2,182,003)
		Prudential Seguros, S.A.	0	0	0	0	0	7,420,212		0	7,420,212	(2,901,620)
		Prudential Structured Settlements Company	0	0	0	0	0	0		0	0	0
	23-2189568	Prudential Trust Company	0	0	0	0	3,882,901	0		0	3,882,901	0
		Ross Avenue Investments, LLC	(1,596,463)	(63,043,371)	0	0	0	0		0	(64,639,834)	0
	98-0563661	Strand Investments, Inc.	0	(4,101,891)	0	0	0	0		0	(4,101,891)	0
	22-3451932	SVIT Holdings	(40,000,000)	(15,650,452)	0	0	0	0		0	(55,650,452)	0
	98-0408643	The Gibraltar Life Insurance Company, Ltd.	0	0	(3,780,075)	0	(3,045,937)	0		0	(6,826,012)	0
68241	22-1211670	The Prudential Insurance Company of America	(138,516,494)	136,121,621	(2,461,227,776)	0	(1,397,356,644)	(156,690,656)		0	(4,017,669,949)	(7,881,333,654)
		The Prudential Life Insurance Company of Korea, Ltd.	0	0	0	0	0	(3,241,970)		0	(3,241,970)	3,797,960
		The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	137,391,745		0	137,391,745	5,901,064,487
	41-2214052	Universal Prudential Arizona Reinsurance Company	0	0	0	0	0	0		0	0	(1,209,325,392)
	22-1211670	Washington Street Investments, LLC	0	(15,000,000)	993,700,000	0	0	0		0	978,700,000	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO

31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES

32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES

33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? ..... YES

34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? ..... NO

35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES

36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO

37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? ..... NO

38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? ..... NO

39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? ..... NO

APRIL FILING

40. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... YES

41. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? ..... YES

42. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? ..... YES

43. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES

44. Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1? ..... YES

45. Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1? ..... YES

46. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... YES

47. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? ..... NO

AUGUST FILING

48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

12.
14.
18.
20.
21.
22.
23.
24.
27.
28.
29.
30.
34.
36.
37.
38.
39.
47.

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



14. Trusteed Surplus Statement [Document Identifier 490]



18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]



30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]



34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

36. Medicare Part D Coverage Supplement [Document Identifier 365]



37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



39. Relief from the Requirements for Audit Committees [Document Identifier 226]



47. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	6,497,057,062	6,497,057,062	0	0
2505.	Prepaid postretirement benefits	58,806,721	58,806,721	0	0
2506.	Receivable for sales on investments over 15 days	3,770,656	3,770,656	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	6,559,634,439	6,559,634,439	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Interest on policy or contract funds and group and other conversions	103,823,835	131,149,347
2505.	Provision for contingencies	49,421,561	25,240,734
2506.	Interest payable on surplus notes	31,660,000	31,660,000
2507.	Special reserves	2,386,582	7,252,354
2508.	Interest payable to brokers on loaned securities	1,814,298	482,165
2597.	Summary of remaining write-ins for Line 25 from overflow page	189,106,276	195,784,600

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Interest on taxes and miscellaneous items	163,110	258,502
2705.	Reserves transfer to other insurers	(117,573)	643,239
2706.	Change in special reserves	(200,207)	51,327
2707.	Reserve adjustment on reinsurance assumed	(1,181,103,056)	(1,459,985,803)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,181,257,726)	(1,459,032,735)

Additional Write-ins for Summary of Operations Line 53

		1 Current Year	2 Prior Year
5304.	Correction related to prior year	(85,423,096)	0
5397.	Summary of remaining write-ins for Line 53 from overflow page	(85,423,096)	0

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Receivable for sales on investments over 15 days	3,770,657	2,488,253	(1,282,404)
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,770,657	2,488,253	(1,282,404)

Additional Write-ins for Schedule T Line 58

		1	Direct Business Only					
			Life Contracts		4	5	6	7
	States, Etc.	Active Status	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
58004.	ATG Antigua and Barbuda	XXX	2,759	0	0	0	2,759	0
58005.	ARG Argentina	XXX	44,475	0	0	0	44,475	0
58006.	ABW Aruba	XXX	446	0	0	0	446	0
58007.	AUS Australia	XXX	61,323	1,835,319	95	0	1,896,737	0
58008.	AUT Austria	XXX	15,366	390,364	0	0	405,730	0
58009.	BHS Bahamas	XXX	9,843	0	0	0	9,843	0
58010.	BGD Bangladesh	XXX	119	0	0	0	119	0
58011.	BRB Barbados	XXX	5,501	0	0	0	5,501	0
58012.	BEL Belgium	XXX	2,534,248	0	0	0	2,534,248	(145)
58013.	BLZ Belize	XXX	1,980	0	0	0	1,980	0
58014.	BMU Bermuda	XXX	22,644	0	0	0	22,644	0
58015.	BOL Bolivia	XXX	390	0	0	0	390	0
58016.	BRA Brazil	XXX	22,290	1,467,773	0	0	1,490,063	0
58017.	VGB British Virgin Islands	XXX	1,467	0	0	0	1,467	0
58018.	CYM Cayman Islands	XXX	2,686	0	0	0	2,686	0
58019.	CAF Central African Republic	XXX	2,568	0	0	0	2,568	0
58020.	CHL Chile	XXX	5,855	228,232	0	0	234,087	0
58021.	CHN China	XXX	66,160	1,014,704	0	0	1,080,864	0
58022.	COL Colombia	XXX	9,722	803,895	0	0	813,617	0
58023.	COK Cook Islands	XXX	282	0	0	0	282	0
58024.	CRI Costa Rica	XXX	9,378	390,308	0	0	399,686	0
58025.	HRV Croatia	XXX	695	352,423	0	0	353,118	0
58026.	CYP Cyprus	XXX	1,028	0	0	0	1,028	0
58027.	CZE Czech Republic	XXX	4,915	0	0	0	4,915	0
58028.	DNK Denmark	XXX	9,227	468,287	0	0	477,514	0
58029.	DMA Dominica	XXX	215	0	0	0	215	0
58030.	DOM Dominican Republic	XXX	10,942	0	0	0	10,942	0
58031.	ECU Ecuador	XXX	23,826	0	0	0	23,826	0
58032.	EGY Egypt	XXX	8,533	0	0	0	8,533	0
58033.	FIN Finland	XXX	3,834	0	0	0	3,834	0
58034.	FRA France	XXX	271,923	1,175,365	0	0	1,447,288	(15)
58035.	DEU Germany	XXX	259,604	2,840,511	0	0	3,100,115	0
58036.	GHA Ghana	XXX	2,544	0	0	0	2,544	0
58037.	GRC Greece	XXX	77,977	0	0	0	77,977	0
58038.	GTM Guatemala	XXX	257	0	0	0	257	0
58039.	GUY Guyana	XXX	83	0	0	0	83	0
58040.	HTI Haiti	XXX	341	0	0	0	341	0
58041.	HND Honduras	XXX	3,285	0	0	0	3,285	0
58042.	HKG Hong Kong, Special Administrative Region of China	XXX	223,293	0	0	0	223,293	41
58043.	HUN Hungary	XXX	8,648	143,048	0	0	151,696	0
58044.	IND India	XXX	25,351	169,971	0	0	195,322	0
58045.	IDN Indonesia	XXX	12,553	127,570	0	0	140,123	0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58046. IRL Ireland	XXX	51,086	278,428	1,165	0	330,679	0
58047. ISR Israel	XXX	227,265	0	0	0	227,265	(54)
58048. ITA Italy	XXX	81,250	1,313,806	0	0	1,395,056	0
58049. JAM Jamaica	XXX	15,034	0	0	0	15,034	0
58050. JPN Japan	XXX	110,621	0	0	0	110,621	0
58051. JOR Jordan	XXX	651	0	0	0	651	0
58052. KEN Kenya	XXX	744	0	0	0	744	0
58053. KOR Korea, Republic of	XXX	15,627	599,768	0	0	615,395	15
58054. KWT Kuwait	XXX	3,253	0	0	0	3,253	0
58055. LVA Latvia	XXX	2,280	368,632	0	0	370,912	0
58056. LUX Luxembourg	XXX	118,067	0	0	0	118,067	0
58057. MYS Malaysia	XXX	7,355	0	0	0	7,355	0
58058. MLT Malta	XXX	13,541	0	0	0	13,541	0
58059. MEX Mexico	XXX	433,207	1,378,883	0	0	1,812,090	0
58060. MCO Monaco	XXX	143,476	0	0	0	143,476	0
58061. NLD Netherlands	XXX	44,149	435,378	0	0	479,527	0
58062. ANT Netherlands Antilles	XXX	12,423	0	0	0	12,423	0
58063. NZL New Zealand	XXX	8,164	191,835	0	0	199,999	0
58064. NIC Nicaragua	XXX	692	0	0	0	692	0
58065. NOR Norway	XXX	6,860	0	0	0	6,860	0
58066. PAK Pakistan	XXX	4,785	0	0	0	4,785	0
58067. PAN Panama	XXX	1,964	220,580	0	0	222,544	0
58068. PER Peru	XXX	2,271	0	0	0	2,271	0
58069. PHL Phillipines	XXX	230,140	281,636	0	0	511,776	(2)
58070. POL Poland	XXX	4,762	0	0	0	4,762	0
58071. PRT Portugal	XXX	38,402	0	0	0	38,402	0
58072. QAT Qatar	XXX	476	0	0	0	476	0
58073. ROU Romania	XXX	5,976	0	0	0	5,976	0
58074. LCA Saint Lucia	XXX	1,137	0	0	0	1,137	0
58075. SAU Saudi Arabia	XXX	6,757	0	0	0	6,757	0
58076. SGP Singapore	XXX	(3,648)	332,840	0	0	329,192	0
58077. ZAF South Africa	XXX	13,946	151,641	0	0	165,587	0
58078. ESP Spain	XXX	471,619	645,654	0	0	1,117,273	(24)
58079. SWE Sweden	XXX	13,119	1,056,346	0	0	1,069,465	0
58080. CHE Switzerland	XXX	420,439	365,683	0	0	786,122	(20)
58081. TWN Taiwan, Republic of China	XXX	206,435	0	0	0	206,435	0
58082. THA Thailand	XXX	23,733	1,056,047	212	0	1,079,992	0
58083. TGO Togo	XXX	265	0	0	0	265	0
58084. TTO Trinidad and Tobago	XXX	20,597	0	0	0	20,597	0
58085. TUR Turkey	XXX	3,027	0	0	0	3,027	0
58086. ARE United Arab Emirates	XXX	636,995	0	0	0	636,995	(4)
58087. GBR United Kingdom	XXX	732,989	8,417,632	0	0	9,150,621	(31)
58088. URY Uruguay	XXX	1,356	700,621	0	0	701,977	0
58089. VUT Vanuatu	XXX	515	0	0	0	515	0
58090. VEN Venezuela	XXX	7,095	0	0	0	7,095	0
58091. ZWE Zimbabwe	XXX	56	0	0	0	56	0
58092. ZZZ Other Alien	XXX	4,058,220	2,489,840	779,368	9,052,832	16,380,260	812,348
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,967,749	31,693,020	780,840	9,052,832	53,494,441	812,109

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
2704. Reserves transfer to other insurers	(117,573)	0	0	0	0	0	(117,573)	0	0	0	0	0
2705. Interest on taxes and miscellaneous items	163,111	0	26,149	328	0	0	59,411	1,885	18,162	0	3,611	53,565
2706. Change in special reserves	(200,207)	0	0	0	0	0	0	(207)	(200,000)	0	0	0
2707. Reserve adjustment on reinsurance assumed	(1,181,103,056)	0	0	(1,181,103,056)	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,181,257,725)	0	26,149	(1,181,102,728)	0	0	(58,162)	1,678	(181,838)	0	3,611	53,565

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	5,893,061,203	3.873	5,893,061,203	0	5,893,061,203	3.873
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	112,558,029	0.074	112,558,029	0	112,558,029	0.074
	1.22 Issued by U.S. government sponsored agencies	790,789,610	0.520	790,789,610	0	790,789,610	0.520
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	1,157,518,465	0.761	1,157,518,465	0	1,157,518,465	0.761
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	162,483,383	0.107	162,483,383	0	162,483,383	0.107
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	386,148,826	0.254	386,148,826	0	386,148,826	0.254
	1.43 Revenue and assessment obligations	1,430,134,424	0.940	1,430,134,424	0	1,430,134,424	0.940
	1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	323,731,547	0.213	323,731,547	0	323,731,547	0.213
	1.512 Issued or guaranteed by FNMA and FHLMC	3,960,144,054	2.603	3,960,144,054	0	3,960,144,054	2.603
	1.513 All other	9,094,868	0.006	9,094,868	0	9,094,868	0.006
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	840,430,097	0.552	840,430,097	0	840,430,097	0.552
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
	1.523 All other	7,586,546,729	4.986	7,586,546,729	0	7,586,546,729	4.986
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	52,030,365,635	34.195	52,030,365,635	0	52,030,365,635	34.195
	2.2 Unaffiliated non-U.S. securities (including Canada)	22,779,244,577	14.971	22,779,244,577	0	22,779,244,577	14.971
	2.3 Affiliated securities	3,645,244,481	2.396	3,645,244,481	0	3,645,244,481	2.396
3.	Equity interests:						
	3.1 Investments in mutual funds	56,796	0.000	56,796	0	56,796	0.000
	3.2 Preferred stocks:						
	3.21 Affiliated	171,259	0.000	171,259	0	171,259	0.000
	3.22 Unaffiliated	260,816,569	0.171	260,816,569	0	260,816,569	0.171
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated	0	0.000	0	0	0	0.000
	3.32 Unaffiliated	3,354,188,969	2.204	3,354,188,969	0	3,354,188,969	2.204
	3.4 Other equity securities:						
	3.41 Affiliated	6,519,106,854	4.284	6,519,106,854	0	6,519,106,854	4.284
	3.42 Unaffiliated	3,347,568,683	2.200	3,347,568,683	0	3,347,568,683	2.200
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated	0	0.000	0	0	0	0.000
	3.52 Unaffiliated	0	0.000	0	0	0	0.000
4.	Mortgage loans:						
	4.1 Construction and land development	47,527,123	0.031	47,527,123	0	47,527,123	0.031
	4.2 Agricultural	1,708,263,026	1.123	1,708,263,026	0	1,708,263,026	1.123
	4.3 Single family residential properties	5,429,247	0.004	5,429,247	0	5,429,247	0.004
	4.4 Multifamily residential properties	4,160,501,294	2.734	4,160,501,294	0	4,160,501,294	2.734
	4.5 Commercial loans	16,957,624,590	11.145	16,957,624,590	0	16,957,624,590	11.145
	4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5.	Real estate investments:						
	5.1 Property occupied by company	258,701,420	0.170	258,701,420	0	258,701,420	0.170
	5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	689,272,171	0.453	689,272,171	0	689,272,171	0.453
	5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	3,386,224	0.002	3,386,224	0	3,386,224	0.002
6.	Contract loans	7,082,499,083	4.655	7,082,499,083	0	7,082,499,083	4.655
7.	Derivatives	1,055,997,400	0.694	1,055,997,400	0	1,055,997,400	0.694
8.	Receivables for securities	135,259,842	0.089	135,259,842	0	135,259,842	0.089
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	4,480,009,534	2.944	4,480,009,534	0	4,480,009,534	2.944
11.	Other invested assets	982,771,072	0.646	982,771,072	0	982,771,072	0.646
12.	Total invested assets	152,156,647,083	100.000	152,156,647,083	0	152,156,647,083	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		289,463,012
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	141,500,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	67,133,354	208,633,354
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(72,598,113)	
	3.2 Totals, Part 3, Column 11	0	(72,598,113)
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	27,838,704	
	8.2 Totals, Part 3, Column 9	0	27,838,704
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		397,659,549
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		397,659,549

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		20,794,097,501
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	4,284,486,541	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	23,955,409	4,308,441,950
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		872,933
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(650,523)
7.	Deduct amounts received on disposals, Part 3, Column 15		2,787,784,680
8.	Deduct amortization of premium and mortgage interest points and commitment fees		1,215,063
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	5,836,250	
	9.2 Totals, Part 3, Column 13	0	5,836,250
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		22,319,598,368
12.	Total valuation allowance		(2,400,447)
13.	Subtotal (Line 11 plus 12)		22,317,197,921
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		22,317,197,921

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,753,605,048
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	3,386,858,706	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	891,324,425	4,278,183,131
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(575,036,288)	
	5.2 Totals, Part 3, Column 9	(102,123,917)	(677,160,205)
6.	Total gain (loss) on disposals, Part 3, Column 19		19,379,317
7.	Deduct amounts received on disposals, Part 3, Column 16		1,019,159,490
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(9,499,230)	
	9.2 Totals, Part 3, Column 14	0	(9,499,230)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	9,902	9,902
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,345,338,669
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		7,345,338,669

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		106,713,459,224
2.	Cost of bonds and stocks acquired, Part 3, Column 7		30,453,129,690
3.	Accrual of discount		562,005,056
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	76,176,736	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	1,230,195,145	
	4.4. Part 4, Column 11	24,569,848	1,343,941,727
5.	Total gain (loss) on disposals, Part 4, Column 19		391,415,578
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		29,778,638,816
7.	Deduct amortization of premium		305,171,665
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	144,822,742	
	8.2. Part 2, Section 1, Column 19	79,395	
	8.3. Part 2, Section 2, Column 16	1,492,218	
	8.4. Part 4, Column 15	(16,565,822)	129,828,533
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	100,271,449	
	9.2. Part 2, Section 1, Column 17	1,678,080	
	9.3. Part 2, Section 2, Column 14	6,840,879	
	9.4. Part 4, Column 13	58,493,766	167,284,174
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		109,342,685,153
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		109,342,685,153

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	6,338,976,307	8,195,454,417	5,383,742,639	12,054,253,664
Governments	2.	Canada	497,740,604	654,894,820	517,169,198	470,353,484
(Including all obligations guaranteed by governments)	3.	Other Countries	689,057,443	878,819,301	685,735,618	701,803,182
	4.	Totals	7,525,774,354	9,729,168,538	6,586,647,455	13,226,410,330
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	162,483,384	197,874,113	162,252,738	163,205,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	386,148,826	385,050,840	384,795,580	388,004,045
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	6,991,687,930	7,825,764,906	6,543,447,551	7,476,618,954
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	59,504,212,957	65,735,437,398	59,597,503,215	60,233,924,182
	9.	Canada	4,468,854,961	5,038,482,034	4,423,938,578	4,480,482,789
	10.	Other Countries	18,318,761,094	20,264,627,922	18,326,043,594	18,360,888,081
	11.	Totals	82,291,829,012	91,038,547,354	82,347,485,387	83,075,295,052
Parent, Subsidiaries and Affiliates	12.	Totals	2,098,883,603	2,281,440,153	2,060,453,110	2,141,046,597
	13.	Total Bonds	99,456,807,109	111,457,845,904	98,085,081,821	106,470,579,978
PREFERRED STOCKS	14.	United States	20,542,891	22,780,107	20,542,892	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	240,273,677	248,706,936	240,418,052	
	17.	Totals	260,816,568	271,487,043	260,960,944	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	171,259	171,259	
	19.	Total Preferred Stocks	260,987,827	271,658,302	261,132,203	
COMMON STOCKS	20.	United States	2,740,126,294	2,740,126,294	2,069,707,359	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	454,893	454,893	302,129	
	22.	Other Countries	786,246,074	786,246,074	669,012,565	
	23.	Totals	3,526,827,261	3,526,827,261	2,739,022,053	
Parent, Subsidiaries and Affiliates	24.	Totals	6,098,062,889	6,098,062,889	6,765,263,890	
	25.	Total Common Stocks	9,624,890,150	9,624,890,150	9,504,285,943	
	26.	Total Stocks	9,885,877,977	9,896,548,452	9,765,418,146	
	27.	Total Bonds and Stocks	109,342,685,086	121,354,394,356	107,850,499,967	

SCHEDULE D - PART 1A - SECTION 1

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1	108,481,930	423,143,233	1,637,229,271	2,097,322,179	2,072,799,686	6,338,976,299	6.1	8,491,537,095	8.3	6,338,976,299	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	108,481,930	423,143,233	1,637,229,271	2,097,322,179	2,072,799,686	6,338,976,299	6.1	8,491,537,095	8.3	6,338,976,299	0
2. All Other Governments											
2.1 Class 1	85,470,649	64,619,794	390,303,414	236,054,652	27,616,453	804,064,962	0.8	1,231,041,107	1.2	766,765,866	37,299,096
2.2 Class 2	2,454,400	80,900,741	36,853,495	75,364,094	39,339,906	234,912,636	0.2	305,168,336	0.3	234,912,636	0
2.3 Class 3	13,858,276	8,247,696	18,025,404	68,028,445	15,157,391	123,317,213	0.1	170,199,425	0.2	123,317,213	0
2.4 Class 4	1,070,000	8,480,275	48,984	248,567	12,588,040	22,435,866	0.0	27,285,072	0.0	22,435,866	0
2.5 Class 5	0	1,881,837	0	0	366,305	2,248,142	0.0	1,402,031	0.0	2,248,142	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	102,853,325	164,130,344	445,231,296	379,695,759	95,068,095	1,186,978,820	1.1	1,735,095,970	1.7	1,149,679,723	37,299,096
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	13,089,566	31,059,010	56,122,815	62,211,992	162,483,383	0.2	164,203,620	0.2	162,483,383	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	13,089,566	31,059,010	56,122,815	62,211,992	162,483,383	0.2	164,203,620	0.2	162,483,383	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1	7,404,083	22,088,332	8,614,910	138,367,028	209,674,472	386,148,826	0.4	377,775,317	0.4	251,604,364	134,544,461
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	7,404,083	22,088,332	8,614,910	138,367,028	209,674,472	386,148,826	0.4	377,775,317	0.4	251,604,364	134,544,461
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1	1,900,693,043	2,244,069,802	1,695,135,838	1,035,951,415	1,081,748,889	7,957,598,987	7.6	5,941,321,180	5.8	7,939,021,667	18,577,321
5.2 Class 2	2,210,473	12,753,779	8,341,404	9,393,760	0	32,699,416	0.0	19,972,527	0.0	16,509,392	16,190,024
5.3 Class 3	0	0	0	0	603,209	603,209	0.0	603,268	0.0	603,209	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	1,902,903,516	2,256,823,581	1,703,477,242	1,045,345,175	1,082,352,098	7,990,901,612	7.7	5,961,896,975	5.8	7,956,134,267	34,767,345

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1	10,102,420,901	14,814,177,485	6,801,002,647	5,044,263,807	10,011,278,008	46,773,142,848	44.9	43,905,208,547	43.0	39,000,318,699	7,772,824,150
6.2 Class 2	2,901,832,841	8,279,189,798	11,370,003,460	5,873,817,306	3,512,972,194	31,937,815,598	30.6	29,762,044,634	29.2	10,711,831,047	21,225,984,551
6.3 Class 3	550,327,417	2,007,801,267	904,191,791	537,340,589	131,680,003	4,131,341,067	4.0	4,513,886,420	4.4	1,376,516,692	2,754,824,375
6.4 Class 4	252,395,010	946,682,981	288,416,998	261,415,186	225,347,407	1,974,257,582	1.9	2,502,558,537	2.5	1,003,264,860	970,992,722
6.5 Class 5	125,278,300	253,096,653	110,022,245	92,727,722	51,540,816	632,665,736	0.6	1,129,873,427	1.1	291,647,169	341,018,567
6.6 Class 6	21,583,701	18,725,430	17,566,466	42,344,876	105,169,499	205,389,972	0.2	313,093,826	0.3	31,579,123	173,810,850
6.7 Totals	13,953,838,170	26,319,673,615	19,491,203,607	11,851,909,486	14,037,987,927	85,654,612,805	82.2	82,126,665,391	80.5	52,415,157,590	33,239,455,215
7. Hybrid Securities											
7.1 Class 1	0	0	113,966,971	10,799,450	88,130,891	212,897,311	0.2	215,305,961	0.2	212,897,311	0
7.2 Class 2	0	797,568	3,533,486	58,440,896	78,741,916	141,513,866	0.1	112,331,872	0.1	141,513,866	0
7.3 Class 3	0	11,420,067	0	0	23,800,575	35,220,642	0.0	20,262,047	0.0	35,220,642	0
7.4 Class 4	0	510,471	0	0	2,414,688	2,925,159	0.0	9,429,728	0.0	2,925,159	0
7.5 Class 5	0	0	0	0	44,971,787	44,971,787	0.0	4,194,432	0.0	44,971,787	0
7.6 Class 6	0	0	0	0	0	0	0.0	4,200,000	0.0	0	0
7.7 Totals	0	12,728,106	117,500,457	69,240,346	238,059,857	437,528,765	0.4	365,724,040	0.4	437,528,765	0
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1	165,001,109	366,005,117	0	0	0	531,006,225	0.5	1,232,266,247	1.2	77,900,000	453,106,225
8.2 Class 2	482,086,459	1,003,198,389	59,052,565	23,539,967	0	1,567,877,380	1.5	1,622,440,229	1.6	0	1,567,877,380
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	647,087,568	1,369,203,506	59,052,565	23,539,967	0	2,098,883,605	2.0	2,854,706,476	2.8	77,900,000	2,020,983,605

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1	(d) 12,369,471,715	17,947,193,330	10,677,312,061	8,618,881,346	13,553,460,391	63,166,318,842	60.6	XXX	XXX	54,749,967,589	8,416,351,253
9.2 Class 2	(d) 3,388,584,173	9,376,840,275	11,477,784,409	6,040,556,024	3,631,054,016	33,914,818,896	32.5	XXX	XXX	11,104,766,941	22,810,051,955
9.3 Class 3	(d) 564,185,693	2,027,469,030	922,217,196	605,369,034	171,241,178	4,290,482,130	4.1	XXX	XXX	1,535,657,755	2,754,824,375
9.4 Class 4	(d) 253,465,010	955,673,727	288,465,981	261,663,752	240,350,136	1,999,618,607	1.9	XXX	XXX	1,028,625,885	970,992,722
9.5 Class 5	(d) 125,278,300	254,978,490	110,022,245	92,727,722	96,878,908	(c) 679,885,666	0.7	XXX	XXX	338,867,098	341,018,567
9.6 Class 6	(d) 21,583,701	18,725,430	17,566,466	42,344,876	105,169,499	(c) 205,389,972	0.2	XXX	XXX	31,579,123	173,810,850
9.7 Totals	16,722,568,591	30,580,880,282	23,493,368,358	15,661,542,755	17,798,154,128	(b) 104,256,514,114	100.0	XXX	XXX	68,789,464,392	35,467,049,722
9.8 Line 9.7 as a % of Col. 6	16.0	29.3	22.5	15.0	17.1	100.0	XXX	XXX	XXX	66.0	34.0
10. Total Bonds Prior Year											
10.1 Class 1	11,816,791,128	17,638,757,954	9,923,586,083	9,792,806,873	12,386,717,033	XXX	XXX	61,558,659,072	60.3	53,419,620,432	8,139,038,640
10.2 Class 2	2,242,530,889	10,366,688,213	10,848,765,579	5,012,324,289	3,351,648,627	XXX	XXX	31,821,957,597	31.2	11,277,274,185	20,544,683,412
10.3 Class 3	472,400,613	2,243,684,152	1,347,801,561	419,546,228	221,518,606	XXX	XXX	4,704,951,159	4.6	1,855,179,597	2,849,771,563
10.4 Class 4	208,176,334	1,387,935,377	393,997,435	226,608,375	322,555,815	XXX	XXX	2,539,273,337	2.5	1,419,376,684	1,119,896,653
10.5 Class 5	80,819,672	483,250,740	200,205,629	236,486,403	134,707,446	XXX	XXX	(c) 1,135,469,891	1.1	606,715,993	528,753,898
10.6 Class 6	99,716,596	37,699,425	16,038,043	22,967,982	140,871,780	XXX	XXX	(c) 317,293,826	0.3	100,174,425	217,119,401
10.7 Totals	14,920,435,234	32,158,015,862	22,730,394,330	15,710,740,150	16,558,019,307	XXX	XXX	(b) 102,077,604,883	100.0	68,678,341,317	33,399,263,566
10.8 Line 10.7 as a % of Col. 8	14.6	31.5	22.3	15.4	16.2	XXX	XXX	100.0	XXX	67.3	32.7
11. Total Publicly Traded Bonds											
11.1 Class 1	11,206,686,324	15,742,957,014	7,885,942,167	6,876,886,203	13,037,495,880	54,749,967,589	52.5	53,419,620,432	52.3	54,749,967,589	XXX
11.2 Class 2	824,801,217	2,159,151,958	1,645,225,129	3,057,575,431	3,418,013,206	11,104,766,941	10.7	11,277,274,185	11.0	11,104,766,941	XXX
11.3 Class 3	242,855,554	549,740,575	265,748,249	306,072,199	171,241,178	1,535,657,755	1.5	1,855,179,597	1.8	1,535,657,755	XXX
11.4 Class 4	82,039,363	327,197,672	184,788,174	195,673,994	238,926,682	1,028,625,885	1.0	1,419,376,684	1.4	1,028,625,885	XXX
11.5 Class 5	21,117,342	73,288,544	80,833,737	66,748,568	96,878,907	338,867,098	0.3	606,715,993	0.6	338,867,098	XXX
11.6 Class 6	370,893	12,295,637	2,173,937	10,756,025	5,982,630	31,579,123	0.0	100,174,425	0.1	31,579,123	XXX
11.7 Totals	12,377,870,694	18,864,631,401	10,064,711,393	10,513,712,420	16,968,538,483	68,789,464,392	66.0	68,678,341,317	67.3	68,789,464,392	XXX
11.8 Line 11.7 as a % of Col. 6	18.0	27.4	14.6	15.3	24.7	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	11.9	18.1	9.7	10.1	16.3	66.0	XXX	XXX	XXX	66.0	XXX
12. Total Privately Placed Bonds											
12.1 Class 1	1,162,785,391	2,204,236,316	2,791,369,894	1,741,995,143	515,964,510	8,416,351,253	8.1	8,139,038,640	8.0	XXX	8,416,351,253
12.2 Class 2	2,563,782,955	7,217,688,317	9,832,559,280	2,982,980,593	213,040,810	22,810,051,955	21.9	20,544,683,412	20.1	XXX	22,810,051,955
12.3 Class 3	321,330,138	1,477,728,455	656,468,946	299,296,835	0	2,754,824,375	2.6	2,849,771,563	2.8	XXX	2,754,824,375
12.4 Class 4	171,425,647	628,476,055	103,677,808	65,989,759	1,423,454	970,992,722	0.9	1,119,896,653	1.1	XXX	970,992,722
12.5 Class 5	104,160,958	181,689,946	29,188,509	25,979,154	1	341,018,567	0.3	528,753,898	0.5	XXX	341,018,567
12.6 Class 6	21,212,807	6,429,793	15,392,529	31,588,851	99,186,869	173,810,850	0.2	217,119,401	0.2	XXX	173,810,850
12.7 Totals	4,344,697,897	11,716,248,881	13,428,656,965	5,147,830,335	829,615,645	35,467,049,722	34.0	33,399,263,566	32.7	XXX	35,467,049,722
12.8 Line 12.7 as a % of Col. 6	12.2	33.0	37.9	14.5	2.3	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	4.2	11.2	12.9	4.9	0.8	34.0	XXX	XXX	XXX	XXX	34.0

(a) Includes $ 1,906,905,487 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,826,940,403 current year, $ 1,550,658,296 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 50,529,237 current year, $ 100,085,085 prior year of bonds with 5* designations and $ 51,231,978 , current year $ 11,894,971 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,913,118,122 ; NAIC 2 $ 27,263,305 ; NAIC 3 $ 0 ; NAIC 4 $ 2,224,141 ; NAIC 5 $ 6 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	61,190,019	255,686,027	1,551,326,307	2,038,889,772	2,046,869,078	5,953,961,203	5.7	8,170,431,344	8.0	5,953,961,203	0
1.2 Residential Mortgage-Backed Securities	47,271,088	124,003,038	77,189,275	58,432,407	25,930,608	332,826,415	0.3	300,231,795	0.3	332,826,415	0
1.3 Commercial Mortgage-Backed Securities	0	29,810,236	0	0	0	29,810,236	0.0	0	0.0	29,810,236	0
1.4 Other Loan-Backed and Structured Securities	20,823	13,643,933	8,713,690	0	0	22,378,446	0.0	20,873,956	0.0	22,378,446	0
1.5 Totals	108,481,930	423,143,233	1,637,229,271	2,097,322,179	2,072,799,686	6,338,976,299	6.1	8,491,537,095	8.3	6,338,976,299	0
2. All Other Governments											
2.1 Issuer Obligations	102,853,325	164,130,344	445,231,296	379,695,759	95,068,095	1,186,978,820	1.1	1,726,349,438	1.7	1,149,679,723	37,299,096
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	8,746,531	0.0	0	0
2.5 Totals	102,853,325	164,130,344	445,231,296	379,695,759	95,068,095	1,186,978,820	1.1	1,735,095,970	1.7	1,149,679,723	37,299,096
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	13,089,566	31,059,010	56,122,815	62,211,992	162,483,383	0.2	164,203,620	0.2	162,483,383	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	13,089,566	31,059,010	56,122,815	62,211,992	162,483,383	0.2	164,203,620	0.2	162,483,383	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	1,700,680	137,617,126	112,286,558	251,604,364	0.2	251,660,403	0.2	251,604,364	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	7,404,083	22,088,332	6,914,230	749,902	97,387,914	134,544,461	0.1	126,114,914	0.1	0	134,544,461
4.5 Totals	7,404,083	22,088,332	8,614,910	138,367,028	209,674,472	386,148,826	0.4	377,775,317	0.4	251,604,364	134,544,461
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	999,213,662	272,259,313	110,356,856	317,988,856	90,184,586	1,790,003,272	1.7	34,531,018	0.0	1,790,003,272	0
5.2 Residential Mortgage-Backed Securities	772,736,797	1,897,276,525	893,650,332	432,601,606	87,332,701	4,083,597,962	3.9	4,606,690,713	4.5	4,083,597,962	0
5.3 Commercial Mortgage-Backed Securities	0	2,241,730	684,924,224	0	0	687,165,954	0.7	154,075,790	0.2	687,165,954	0
5.4 Other Loan-Backed and Structured Securities	130,953,057	85,046,013	14,545,831	294,754,713	904,834,811	1,430,134,424	1.4	1,166,599,453	1.1	1,395,367,079	34,767,345
5.5 Totals	1,902,903,516	2,256,823,581	1,703,477,242	1,045,345,175	1,082,352,098	7,990,901,612	7.7	5,961,896,975	5.8	7,956,134,267	34,767,345
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	9,643,639,647	15,579,997,557	16,840,976,567	9,557,989,894	12,959,420,241	64,582,023,906	61.9	61,406,003,276	60.2	34,644,693,116	29,937,330,791
6.2 Residential Mortgage-Backed Securities	468,200,670	1,307,085,301	990,749,417	551,639,394	588,725,332	3,906,400,114	3.7	4,624,060,581	4.5	3,904,958,108	1,442,006
6.3 Commercial Mortgage-Backed Securities	1,325,079,936	5,933,722,655	396,483,658	398,307,328	73,954,773	8,127,548,350	7.8	7,985,737,160	7.8	7,371,630,181	755,918,169
6.4 Other Loan-Backed and Structured Securities	2,516,917,916	3,498,868,102	1,262,993,965	1,343,972,869	415,887,582	9,038,640,435	8.7	8,110,864,375	7.9	6,493,876,185	2,544,764,249
6.5 Totals	13,953,838,170	26,319,673,615	19,491,203,607	11,851,909,486	14,037,987,927	85,654,612,805	82.2	82,126,665,391	80.5	52,415,157,590	33,239,455,215
7. Hybrid Securities											
7.1 Issuer Obligations	0	11,420,067	12,925,457	48,440,896	113,836,212	186,622,631	0.2	211,632,340	0.2	186,622,631	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	1,308,039	104,575,000	20,799,450	124,223,645	250,906,134	0.2	154,091,700	0.2	250,906,134	0
7.5 Totals	0	12,728,106	117,500,457	69,240,346	238,059,857	437,528,765	0.4	365,724,040	0.4	437,528,765	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	482,086,459	1,207,198,389	59,052,565	23,539,967	0	1,771,877,380	1.7	2,272,440,229	2.2	0	1,771,877,380
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	165,001,109	162,005,117	0	0	0	327,006,225	0.3	582,266,247	0.6	77,900,000	249,106,225
8.5 Totals	647,087,568	1,369,203,506	59,052,565	23,539,967	0	2,098,883,605	2.0	2,854,706,476	2.8	77,900,000	2,020,983,605

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	11,288,983,112	17,503,781,262	19,052,628,737	12,560,285,084	15,479,876,763	75,885,554,958	72.8	XXX	XXX	44,139,047,691	31,746,507,267
9.2 Residential Mortgage-Backed Securities	1,288,208,555	3,328,364,864	1,961,589,024	1,042,673,407	701,988,640	8,322,824,491	8.0	XXX	XXX	8,321,382,484	1,442,006
9.3 Commercial Mortgage-Backed Securities	1,325,079,936	5,965,774,621	1,081,407,881	398,307,328	73,954,773	8,844,524,540	8.5	XXX	XXX	8,088,606,371	755,918,169
9.4 Other Loan-Backed and Structured Securities	2,820,296,989	3,782,959,535	1,397,742,716	1,660,276,935	1,542,333,952	11,203,610,126	10.7	XXX	XXX	8,240,427,845	2,963,182,281
9.5 Totals	16,722,568,591	30,580,880,282	23,493,368,358	15,661,542,755	17,798,154,128	104,256,514,114	100.0	XXX	XXX	68,789,464,392	35,467,049,723
9.6 Line 9.5 as a % of Col. 6	16.0	29.3	22.5	15.0	17.1	100.0	XXX	XXX	XXX	66.0	34.0
10. Total Bonds Prior Year											
10.1 Issuer Obligations	9,595,412,848	20,808,917,594	18,982,221,000	11,520,386,170	13,330,314,056	XXX	XXX	74,237,251,668	72.7	44,719,878,199	29,517,373,469
10.2 Residential Mortgage-Backed Securities	780,234,139	2,341,931,537	1,995,743,400	2,607,685,037	1,805,388,975	XXX	XXX	9,530,983,089	9.3	9,529,317,677	1,665,411
10.3 Commercial Mortgage-Backed Securities	2,279,815,576	5,135,810,897	422,599,832	252,420,151	49,166,495	XXX	XXX	8,139,812,950	8.0	7,576,650,041	563,162,910
10.4 Other Loan-Backed and Structured Securities	2,264,972,670	3,871,355,834	1,329,830,099	1,330,248,791	1,373,149,782	XXX	XXX	10,169,557,176	10.0	6,852,495,400	3,317,061,776
10.5 Totals	14,920,435,234	32,158,015,862	22,730,394,330	15,710,740,150	16,558,019,307	XXX	XXX	102,077,604,883	100.0	68,678,341,317	33,399,263,566
10.6 Line 10.5 as a % of Col. 8	14.6	31.5	22.3	15.4	16.2	XXX	XXX	100.0	XXX	67.3	32.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	7,516,127,472	6,861,497,344	6,674,740,486	8,135,966,972	14,950,715,417	44,139,047,691	42.3	44,719,878,199	43.8	44,139,047,691	XXX
11.2 Residential Mortgage-Backed Securities	1,287,184,364	3,328,177,208	1,961,459,011	1,042,573,260	701,988,640	8,321,382,484	8.0	9,529,317,677	9.3	8,321,382,484	XXX
11.3 Commercial Mortgage-Backed Securities	1,300,471,115	5,835,142,399	883,605,361	69,387,495	1	8,088,606,371	7.8	7,576,650,041	7.4	8,088,606,371	XXX
11.4 Other Loan-Backed and Structured Securities	2,274,087,743	2,839,814,450	544,906,535	1,265,784,692	1,315,834,425	8,240,427,845	7.9	6,852,495,400	6.7	8,240,427,845	XXX
11.5 Totals	12,377,870,694	18,864,631,401	10,064,711,393	10,513,712,420	16,968,538,483	68,789,464,392	66.0	68,678,341,317	67.3	68,789,464,392	XXX
11.6 Line 11.5 as a % of Col. 6	18.0	27.4	14.6	15.3	24.7	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.9	18.1	9.7	10.1	16.3	66.0	XXX	XXX	XXX	66.0	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	3,772,855,639	10,642,283,919	12,377,888,251	4,424,318,112	529,161,346	31,746,507,267	30.5	29,517,373,469	28.9	XXX	31,746,507,267
12.2 Residential Mortgage-Backed Securities	1,024,191	187,655	130,013	100,147	0	1,442,006	0.0	1,665,411	0.0	XXX	1,442,006
12.3 Commercial Mortgage-Backed Securities	24,608,821	130,632,223	197,802,520	328,919,833	73,954,772	755,918,169	0.7	563,162,910	0.6	XXX	755,918,169
12.4 Other Loan-Backed and Structured Securities	546,209,246	943,145,084	852,836,180	394,492,243	226,499,527	2,963,182,281	2.8	3,317,061,776	3.2	XXX	2,963,182,281
12.5 Totals	4,344,697,897	11,716,248,881	13,428,656,965	5,147,830,335	829,615,645	35,467,049,723	34.0	33,399,263,566	32.7	XXX	35,467,049,723
12.6 Line 12.5 as a % of Col. 6	12.2	33.0	37.9	14.5	2.3	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	4.2	11.2	12.9	4.9	0.8	34.0	XXX	XXX	XXX	XXX	34.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,651,724,528	1,651,724,528	0	0	0
2. Cost of short-term investments acquired	14,410,973,437	14,061,678,224	0	349,295,213	0
3. Accrual of discount	2,633,703	2,633,703	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(320,996)	(320,996)	0	0	0
6. Deduct consideration received on disposals	13,092,246,679	13,092,246,679	0	0	0
7. Deduct amortization of premium	1,334,966	1,334,966	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	241,942	241,942	0	0	0
9. Deduct current year's other than temporary impairment recognized	243,838	243,838	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,971,427,131	2,622,131,918	0	349,295,213	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,971,427,131	2,622,131,918	0	349,295,213	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Verizon Short Term OIA Promissory Note

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			1,360,963,188
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	990,255		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	3		990,258
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	517,357,125		
	3.2 Section 2, Column 19	(698,621,851)		(181,264,726)
4.	Total gain (loss) on termination recognized, Section 2, Column 22			(40,986,635)
5.	Considerations received/(paid) on terminations, Section 2, Column 15			(26,262,933)
6.	Amortization:			
	5.1 Section 1, Column 19	(4,718,854)		
	5.2 Section 2, Column 21	(926,328)		(5,645,182)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20	0		
	7.2 Section 2, Column 23	0		0
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(136,310,933)		
	8.2 Section 2, Column 20	31,988,498		(104,322,436)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			1,055,997,400
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			1,055,997,400

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year			1,130,287
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)			(1,130,265)
3.1	Change in variation margin on open contracts:			
	3.11 Section 1, Column 15, current year minus	(21,670,920)		
	3.12 Section 1, Column 15, prior year	19,223,103	(40,894,023)	
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized:			
	3.23 Section 1, Column 16, current year to date minus	(21,670,920)		
	3.24 Section 1, Column 16, prior year	19,223,103	(40,894,023)	(40,894,023)
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16)	144,592,076		
4.2:	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	144,592,076	144,592,076	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Recognized			0
	5.2 Used to adjust basis of hedged items			0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			22
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			22

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
020039E#9	Corporate Bond First to Default	1	2,000,000	2,024,759	3,028,411	09/23/2005	12/20/2015	Credit Default Swap - 69156CM	0	31,921	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMP	2FE	2,024,759	2,996,490
020039E#9	Corporate Bond First to Default	1	3,000,000	2,240,127	2,762,473	09/23/2005	12/20/2015	Credit Default Swap - 69155CM	0	47,881	020002-AS-0	ALLSTATE CORP BOND	1FE	2,240,127	2,714,592
020039E#9	Corporate Bond First to Default	1	0	889,450	1,123,684			Credit Default Swap - 69155CM	0	0	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMP	2FE	889,450	1,123,684
9999999 - Totals				5,154,336	6,914,567	XXX	XXX	XXX	0	79,801	XXX	XXX	XXX	5,154,336	6,834,766

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	26	310,694,770	2	5,743,802	2	5,156,563	2	5,155,077	26	310,694,770
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	24	304,945,104	0	0	0	0	0	0	24	304,945,104
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	5,864	XXX	587,239	XXX	1,486	XXX	741	XXX	595,330
7. Ending Inventory	2	5,743,802	2	5,156,563	2	5,155,077	2	5,154,336	2	5,154,336

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,055,997,400	
2.	Part B, Section 1, Column 14	22	
3.	Total (Line 1 plus Line 2)		1,055,997,422
4.	Part D, Column 5	2,631,988,386	
5.	Part D, Column 6	(1,575,990,963)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	665,224,768	
8.	Part B, Section 1, Column 13	22	
9.	Total (Line 7 plus Line 8)		665,224,790
10.	Part D, Column 8	2,642,584,904	
11.	Part D, Column 9	(1,977,360,114)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	600,560,374	
14.	Part B, Section 1, Column 19	66,406,811	
15.	Part D, Column 11	666,967,186	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,823,949,761	2,823,949,761	0
2. Cost of cash equivalents acquired	153,731,838,268	153,715,612,174	16,226,094
3. Accrual of discount	8,304,966	8,304,966	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	(39,326)	(39,326)	0
6. Deduct consideration received on disposals	154,735,691,691	154,735,691,691	0
7. Deduct amortization of premium	71,023	71,023	0
8. Total foreign exchange change in book/adjusted carrying value	(11,095)	(11,095)	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,828,279,860	1,812,053,766	16,226,094
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,828,279,860	1,812,053,766	16,226,094

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Litigation Receivables - Quinn Emmanuel Client Trust and Mesch, Clark & Rothschild, P.C. Client Trust

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
NC1, Office		Plymouth	MN	12/01/1976	12/31/2012	41,467,427	0	10,178,992	16,600,000	1,252,860	0	0	(1,252,860)	0	6,245,972	5,226,775
PL1, WS1, SK1, SK2 Office		Newark	NJ	08/15/1935	12/31/2012	383,096,847	0	121,401,419	83,300,000	8,832,687	0	0	(8,832,687)	0	40,894,024	31,769,364
318001, Parking Facility		Newark	NJ	12/31/2006	12/31/2012	22,780,518	0	19,463,698	49,800,000	554,492	0	0	(554,492)	0	0	1,113,906
RL1, RL3, Office		Roseland	NJ	07/30/1971	12/31/2012	162,254,432	0	57,134,366	71,300,000	4,677,232	0	0	(4,677,232)	0	18,323,616	10,518,614
Office Building		Scranton	PA	02/01/2006	12/31/2012	12,233,068	0	5,625,677	14,200,000	351,187	0	0	(351,187)	0	3,547,094	3,302,770
EH1, Office		Upper Dublin	PA	12/19/1969	12/31/2012	138,835,466	0	44,897,268	70,600,000	4,672,957	0	0	(4,672,957)	0	18,743,683	14,059,121
0299999. Property occupied by the reporting entity - Administrative						760,667,758	0	258,701,420	305,800,000	20,341,415	0	0	(20,341,415)	0	87,754,389	65,990,549
0399999. Total Property occupied by the reporting entity						760,667,758	0	258,701,420	305,800,000	20,341,415	0	0	(20,341,415)	0	87,754,389	65,990,549
PH3, Office		Scottsdale	AZ	08/01/2001	12/31/2012	36,335,253	0	26,358,112	26,900,000	1,612,719	0	0	(1,612,719)	0	5,742,931	2,619,017
JK2, Office		Jacksonville	FL	07/30/1953	12/31/2012	119,922,061	0	42,001,726	58,500,000	4,154,813	0	0	(4,154,813)	0	12,468,157	7,706,273
293400, Office		Chicago	IL	12/30/2012	12/31/2012	139,810,180	72,598,113	67,212,067	67,212,067	1,729,757	0	(72,598,113)	(74,327,870)	0	6,044,116	7,321,791
0499999. Properties held for the production of income						296,067,494	72,598,113	135,571,905	152,612,067	7,497,289	0	(72,598,113)	(80,095,402)	0	24,255,205	17,647,081
Office Building		Scranton	PA	02/01/2006	12/31/2012	3,386,224	0	3,386,224	11,800,000	0	0	0	0	0	0	197,209
0599999. Properties held for sale						3,386,224	0	3,386,224	11,800,000	0	0	0	0	0	0	197,209
0699999 - Totals						1,060,121,476	72,598,113	397,659,549	470,212,067	27,838,704	0	(72,598,113)	(100,436,817)	0	112,009,594	83,834,838

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
PH3, Office	Scottsdale	AZ	08/01/2001		0	0	0	(16,365)
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	718,170
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	782,391
PL1, WS1, SK1, SK2 Office	Newark	NJ	08/15/1935		0	0	0	49,654,255
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	13,929,406
EH1, Office	Upper Dublin	PA	12/19/1969		0	0	0	1,708,683
Office Building	Scranton	PA	02/01/2006		0	0	0	316,877
0199999. Acquired by Purchase					0	0	0	67,093,417
293400, Office	Chicago	IL	12/30/2012		141,500,000	72,598,113	68,901,887	39,937
0299999. Acquired by Internal Transfer					141,500,000	72,598,113	68,901,887	39,937
0399999 - Totals					141,500,000	72,598,113	68,901,887	67,133,354

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	(997,114)	(16,225)
0199999. Property Disposed					0	0	0	0	0	0	0	0	0	0	0	0	0	(997,114)	(16,225)
0399999 - Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	(997,114)	(16,225)

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609652		BIRMINGHAM	AL		11/03/2006	6.070	119,311,690	0	0	0	0	0	346,840,963	09/26/2012
717609512		FOLEY	AL		12/07/2005	6.370	720,000	0	0	0	0	0	1,267,216	07/19/2012
717609643		FOLEY	AL		08/04/2006	6.920	3,000,000	0	0	0	0	0	5,280,102	07/19/2012
717610497		FOLEY	AL		09/17/2012	5.000	2,376,000	0	0	0	0	0	4,181,848	07/19/2012
717610568		FOLEY	AL		09/17/2012	5.200	3,512,520	0	0	0	0	0	6,182,152	07/19/2012
717609251		ALTHEIMER	AR		05/12/2004	4.500	450,000	0	0	0	0	0	5,267,791	09/21/2010
717609295		ALTHEIMER	AR		07/16/2004	5.350	100,000	0	0	0	0	0	919,840	05/01/2004
717610473		ALTHEIMER	AR		05/11/2012	4.150	415,000	0	0	0	0	0	1,640,232	04/19/2012
717609778		CHERRY VALLEY	AR		04/05/2007	6.900	499,372	0	0	0	0	0	1,054,172	04/08/2010
717610178		CHERRY VALLEY	AR		06/08/2010	7.000	827,018	0	0	0	0	0	1,745,836	04/08/2010
717609824		DES ARC	AR		07/13/2007	6.100	293,021	0	0	0	0	0	1,591,974	09/27/2011
717609588		HARRISBURG	AR		03/16/2006	6.200	605,320	0	0	0	0	0	1,621,561	09/21/2010
717609821		HARRISBURG	AR		06/06/2007	6.800	522,172	0	0	0	0	0	1,199,702	09/21/2010
717609837		HELENA	AR		07/13/2007	6.900	2,818,803	0	0	0	0	0	7,030,808	09/21/2010
717609174		HUMNOKE	AR		01/26/2004	7.000	550,730	0	0	0	0	0	2,500,001	09/21/2010
717610181		HUMNOKE	AR		06/10/2010	5.250	419,588	0	0	0	0	0	1,230,002	05/21/2010
717700315		JEFFERSON	AR		02/29/1996	7.630	267,201	0	0	0	0	0	4,504,905	09/21/2010
717610407		MARIANNA	AR		12/13/2011	4.270	3,867,373	0	0	0	0	0	6,500,000	11/23/2011
717610300		MARION	AR		01/14/2011	4.500	628,027	0	0	0	0	0	2,000,001	01/06/2011
717609787		MARVELL	AR		05/03/2007	6.800	626,606	0	0	0	0	0	1,229,071	03/19/2011
717610329		MARVELL	AR		04/07/2011	6.250	393,059	0	0	0	0	0	770,973	03/19/2011
717609802		PINE BLUFF	AR		06/15/2007	7.100	1,574,647	0	0	0	0	0	4,000,001	09/21/2010
717610555		PINE BLUFF	AR		08/31/2012	3.650	1,400,000	0	0	0	0	0	5,199,998	08/21/2012
717608367		POCAHONTAS	AR		06/02/1998	7.000	159,945	0	0	0	0	0	4,060,497	09/21/2010
717609506		PORTLAND	AR		10/28/2005	5.750	1,999,034	0	0	0	0	0	4,441,532	10/18/2010
717609585		PORTLAND	AR		02/23/2006	6.000	547,062	0	0	0	0	0	1,394,700	10/03/2012
717609704		PORTLAND	AR		11/14/2006	6.450	313,411	0	0	0	0	0	1,077,500	12/01/2010
717610474		PORTLAND	AR		08/14/2012	4.500	4,500,000	0	0	0	0	0	9,224,531	08/05/2012
717700441		PRAIRIE	AR		07/25/1996	8.750	56,620	0	0	0	0	0	359,908	02/01/2011
717610219		SEARCY	AR		09/01/2010	5.600	1,338,354	0	0	0	0	0	3,569,004	06/23/2010
717610464		WEST MEMPHIS	AR		02/10/2012	4.700	850,000	0	0	0	0	0	1,500,001	02/03/2012
717700442		WHITE	AR		06/10/1996	8.750	183,034	0	0	0	0	0	1,097,590	03/31/2010
717610607		WILMOT	AR		12/07/2012	3.950	2,350,000	0	0	0	0	0	7,750,001	11/28/2012
717609697		WYNNE	AR		09/14/2006	7.450	1,055,130	0	0	0	0	0	2,369,556	09/19/2012
717610217		WYNNE	AR		07/29/2010	5.700	2,123,842	0	0	0	0	0	5,475,003	07/13/2010
717610500		WYNNE	AR		04/27/2012	4.500	600,000	0	0	0	0	0	1,565,084	04/19/2012
717610173		ACAMPO	CA		07/01/2010	6.400	1,368,000	0	0	0	0	0	5,059,700	02/12/2010
717610177		ARVIN	CA		04/27/2010	6.050	819,000	0	0	0	0	0	2,227,771	04/14/2010
717610358		AVENAL	CA		06/02/2011	5.250	6,800,000	0	0	0	0	0	44,447,200	05/17/2011
717609409		BAKERSFIELD	CA		05/24/2005	6.050	2,205,000	0	0	0	0	0	12,896,000	09/14/2011
717610252		BAKERSFIELD	CA		01/19/2011	3.900	1,490,491	0	0	0	0	0	5,485,500	10/15/2010
717610368		BAKERSFIELD	CA		12/28/2011	5.050	905,000	0	0	0	0	0	3,762,000	06/09/2011
717600042		BRAWLEY	CA		11/08/1996	9.000	161,624	0	0	0	0	0	1,696,000	12/05/2007
717608633		BRAWLEY	CA		07/28/1999	7.600	912,500	0	0	0	0	0	3,540,000	09/21/2010
717610317		BRAWLEY	CA		04/27/2011	4.850	1,811,915	0	0	0	0	0	4,545,593	05/31/2012
717610516		BRAWLEY	CA		06/25/2012	3.600	5,000,000	0	0	0	0	0	12,543,617	05/31/2012
717700040		BRAWLEY	CA		09/27/1994	8.380	90,248	0	0	0	0	0	440,024	02/03/1994
717700041		BRAWLEY	CA		09/27/1994	8.380	130,359	0	0	0	0	0	512,000	02/03/1994
717700043		BRAWLEY	CA		09/27/1994	8.380	132,866	0	0	0	0	0	512,000	02/03/1994
717700045		BRAWLEY	CA		09/27/1994	8.380	198,045	0	0	0	0	0	934,937	02/03/1994
717700261		BRAWLEY	CA		09/14/1995	9.250	19,893	0	0	0	0	0	160,000	05/05/1995
717609653		CHICO	CA		08/21/2006	6.340	19,000,000	0	0	0	0	0	67,263,674	07/24/2012
717610469		CHICO	CA		04/26/2012	4.400	3,072,000	0	0	0	0	0	5,724,000	02/01/2012
717505783		CHOWCHILLA	CA		10/21/1994	8.250	49,159	0	0	0	0	0	131,596	08/02/2010
717610216		CHOWCHILLA	CA		09/17/2010	6.400	730,595	0	0	0	0	0	1,955,779	08/02/2010
717609808		COLUSA	CA		07/12/2007	6.500	1,274,000	0	0	0	0	0	3,496,500	09/28/2010
717610311		CUTLER	CA		02/28/2011	6.100	846,655	0	0	0	0	0	2,583,050	02/08/2011
717609930		DAVIS	CA		12/28/2007	6.550	2,550,000	0	0	0	0	0	7,310,007	12/17/2012
717610158		DAVIS	CA		07/01/2010	6.690	2,400,000	0	0	0	0	0	6,879,993	12/17/2012
717609202		DELANO	CA		03/08/2004	6.550	1,948,954	0	0	0	0	0	7,526,872	09/14/2011
717610250		DELANO	CA		04/06/2011	6.260	15,040,000	0	0	0	0	0	45,838,897	03/22/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609113		DOS PALOS	CA		07/08/2003	4.850	1,695,417	0	0	0	0	0	12,420,451	09/19/2012
717700028		EDISON	CA		07/08/1994	8.000	106,911	0	0	0	0	0	250,747	10/08/2008
717609763		EL CENTRO	CA		03/05/2007	6.800	776,428	0	0	0	0	0	1,435,231	04/23/2012
717610507		EL CENTRO	CA		06/06/2012	5.150	750,000	0	0	0	0	0	1,386,377	04/23/2012
717609979		ELK GROVE	CA		08/18/2008	6.390	7,417,895	0	0	0	0	0	15,784,663	10/22/2012
717610443		ELK GROVE	CA		12/15/2011	5.100	807,331	0	0	0	0	0	1,717,937	10/22/2012
717610598		ELK GROVE	CA		11/02/2012	3.990	1,000,000	0	0	0	0	0	2,127,929	10/22/2012
717609131		EXETER	CA		10/23/2003	4.890	11,800,000	0	0	0	0	0	49,606,688	09/11/2012
717609133		EXETER	CA		04/07/2005	5.190	1,980,000	0	0	0	0	0	8,323,768	09/11/2012
717609134		EXETER	CA		11/18/2005	5.590	2,940,000	0	0	0	0	0	12,359,627	09/11/2012
717609314		EXETER	CA		11/19/2004	5.550	3,020,000	0	0	0	0	0	12,695,986	09/11/2012
717609698		EXETER	CA		10/20/2006	5.780	2,485,000	0	0	0	0	0	10,446,828	09/11/2012
717609894		EXETER	CA		10/18/2007	6.130	1,500,000	0	0	0	0	0	6,305,911	09/11/2012
717610356		EXETER	CA		07/14/2011	5.150	18,254,947	0	0	0	0	0	87,209,618	09/08/2011
717610512		EXETER	CA		10/11/2012	3.810	11,275,000	0	0	0	0	0	47,399,612	09/11/2012
717609005		FOWLER	CA		07/18/2003	5.490	1,100,000	0	0	0	0	0	2,649,969	11/21/2012
717609006		FOWLER	CA		07/18/2003	5.490	2,200,000	0	0	0	0	0	6,177,913	11/23/2012
717609607		FOWLER	CA		07/12/2006	6.430	5,950,000	0	0	0	0	0	11,626,804	12/28/2012
717609917		FOWLER	CA		01/23/2008	6.150	3,020,000	0	0	0	0	0	8,480,587	11/23/2012
717609965		FOWLER	CA		06/19/2008	5.850	2,100,000	0	0	0	0	0	5,059,031	11/21/2012
717610189		FOWLER	CA		09/30/2010	5.730	11,830,000	0	0	0	0	0	23,116,789	12/28/2012
717505670		FRESNO	CA		07/11/1994	7.750	30,451	0	0	0	0	0	629,000	12/15/2011
717505784		FRESNO	CA		10/20/1994	8.130	28,269	0	0	0	0	0	838,000	08/26/2010
717608349		FRESNO	CA		06/03/1998	6.800	3,519,767	0	0	0	0	0	13,468,387	08/02/2010
717608351		FRESNO	CA		08/11/1999	7.450	320,000	0	0	0	0	0	2,156,000	11/01/2012
717609397		GALT	CA		07/01/2005	6.450	7,480,000	0	0	0	0	0	22,400,000	06/06/2011
717609541		GONZALES	CA		11/28/2005	6.680	2,235,000	0	0	0	0	0	5,381,680	09/14/2011
717609885		GONZALES	CA		06/09/2008	6.830	1,174,033	0	0	0	0	0	2,826,968	09/14/2011
717610253		GONZALES	CA		12/28/2011	4.680	2,473,151	0	0	0	0	0	9,601,800	12/01/2011
717610254		GONZALES	CA		12/28/2011	4.450	3,030,434	0	0	0	0	0	9,425,000	12/05/2011
717610297		GREENFIELD	CA		12/22/2010	4.380	4,000,000	0	0	0	0	0	11,868,000	12/13/2010
717610481		GRIDLEY	CA		08/28/2012	4.630	2,496,000	0	0	0	0	0	6,480,231	12/27/2012
717610611		GRIDLEY	CA		12/28/2012	4.070	5,500,000	0	0	0	0	0	14,279,360	12/27/2012
717610261		HEALDSBURG	CA		03/14/2011	5.670	1,060,000	0	0	0	0	0	3,208,401	02/07/2011
717610262		HEALDSBURG	CA		03/14/2011	5.670	540,000	0	0	0	0	0	1,233,276	02/07/2011
717609623		HOLLISTER	CA		07/14/2006	5.980	2,600,000	0	0	0	0	0	36,784,083	09/14/2012
717610564		HOLLISTER	CA		12/28/2012	3.750	1,800,000	0	0	0	0	0	8,791,000	12/07/2012
717609334		HOLT	CA		11/22/2004	6.300	1,320,000	0	0	0	0	0	4,711,126	09/14/2012
717609596		HOLT	CA		04/06/2006	6.030	2,100,000	0	0	0	0	0	7,494,962	09/14/2012
717609597		HOLT	CA		04/06/2006	5.950	440,000	0	0	0	0	0	1,570,382	09/14/2012
717610315		HOLT	CA		03/16/2011	4.930	1,500,000	0	0	0	0	0	5,353,550	09/14/2012
717609764		HOLTVILLE	CA		05/31/2007	6.250	676,124	0	0	0	0	0	1,864,882	09/21/2010
717505700		IMPERIAL	CA		03/10/1994	7.630	178,472	0	0	0	0	0	4,715,250	07/25/2011
717505740		IMPERIAL	CA		02/28/1994	7.750	180,639	0	0	0	0	0	1,452,500	05/23/2012
717700252		IMPERIAL	CA		09/14/1995	8.750	224,812	0	0	0	0	0	760,000	06/09/1995
717505814		KERN	CA		04/29/1994	8.000	72,229	0	0	0	0	0	3,696,000	04/20/2010
717608419		KING CITY	CA		07/24/1998	7.410	5,490,000	0	0	0	0	0	15,308,039	02/14/2011
717608420		KING CITY	CA		07/24/1998	7.280	4,970,000	0	0	0	0	0	24,870,000	09/29/2011
717609485		KING CITY	CA		11/02/2005	5.450	32,000,002	0	0	0	0	0	95,713,295	12/31/2012
717609788		KING CITY	CA		06/18/2007	6.850	3,400,000	0	0	0	0	0	9,480,378	02/14/2011
717609846		KING CITY	CA		06/18/2007	7.000	1,850,000	0	0	0	0	0	5,158,459	02/14/2011
717610246		KING CITY	CA		03/08/2011	4.950	2,850,000	0	0	0	0	0	7,946,786	02/14/2011
717610408		KING CITY	CA		12/20/2011	4.000	2,000,000	0	0	0	0	0	4,060,320	10/20/2011
717505705		KINGS	CA		05/20/1994	8.000	141,774	0	0	0	0	0	583,190	03/21/2002
717609810		KNIGHTS LANDING	CA		07/09/2007	6.300	1,320,000	0	0	0	0	0	4,805,528	09/21/2010
717608528		LEMOORE	CA		06/02/1999	7.250	345,400	0	0	0	0	0	2,083,750	06/22/2009
717608529		LEMOORE	CA		06/02/1999	7.250	495,000	0	0	0	0	0	4,470,000	05/21/2010
717609752		LODI	CA		06/18/2007	6.980	12,600,000	0	0	0	0	0	27,047,890	06/01/2012
717609753		LODI	CA		06/18/2007	7.030	21,120,000	0	0	0	0	0	45,337,510	06/01/2012
717609845		LODI	CA		12/31/2007	6.880	616,904	0	0	0	0	0	1,278,000	09/28/2010
717609567		LOST HILLS	CA		03/16/2006	5.980	7,220,000	0	0	0	0	0	14,285,690	12/06/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609682		LOST HILLS	CA		01/22/2007	6.430	6,600,000	0	0	0	0	0	20,861,517	12/06/2012
717609831		LOST HILLS	CA		08/08/2007	6.520	91,610,000	0	0	0	0	0	158,196,896	11/01/2011
717609880		LOST HILLS	CA		10/11/2007	7.100	3,582,858	0	0	0	0	0	7,089,173	12/06/2012
717610290		MADERA	CA		03/23/2011	5.820	152,236,650	0	0	0	0	0	239,156,756	08/06/2012
717610372		MADERA	CA		09/15/2011	5.950	478,370	0	0	0	0	0	968,000	08/29/2011
717610567		MADERA	CA		10/12/2012	4.620	1,300,000	0	0	0	0	0	3,117,500	10/01/2012
717700081		MADERA	CA		11/04/1994	9.750	130,379	0	0	0	0	0	1,775,580	10/08/2008
717700264		MADERA	CA		11/08/1995	8.630	48,037	0	0	0	0	0	620,000	06/12/1995
717700060		MERCED	CA		07/14/1994	8.630	109,097	0	0	0	0	0	1,578,000	07/29/2011
717700188		MERCED	CA		05/26/1995	9.880	275,650	0	0	0	0	0	3,045,248	10/20/2010
717505676		MONTEREY	CA		06/22/1994	8.380	146,557	0	0	0	0	0	16,996,400	09/28/2010
717608996		NAPA	CA		12/16/2002	6.000	2,700,000	0	0	0	0	0	12,830,851	10/26/2012
717610236		NAPA	CA		11/01/2010	5.500	5,980,000	0	0	0	0	0	20,102,850	01/27/2012
717610237		NAPA	CA		01/19/2011	5.000	2,880,000	0	0	0	0	0	9,681,625	01/27/2012
717610238		NAPA	CA		01/19/2011	5.650	5,280,000	0	0	0	0	0	17,749,657	01/27/2012
717610453		NAPA	CA		02/02/2012	4.450	6,000,000	0	0	0	0	0	20,170,080	01/27/2012
717609745		OAKVILLE	CA		12/20/2007	6.250	7,000,000	0	0	0	0	0	51,335,710	10/06/2011
717610427		OAKVILLE	CA		11/30/2011	4.800	1,500,000	0	0	0	0	0	11,000,540	10/06/2011
717610576		ORANGE COVE	CA		10/01/2012	4.450	600,000	0	0	0	0	0	1,095,540	08/23/2012
717609899		OROVILLE	CA		09/27/2007	1.860	3,700,000	0	0	0	0	0	6,881,357	07/30/2012
717609900		OROVILLE	CA		09/27/2007	6.550	14,000,000	0	0	0	0	0	26,037,497	07/30/2012
717610215		OXNARD	CA		09/30/2010	5.450	1,793,151	0	0	0	0	0	9,225,000	08/19/2010
717608894		PASO ROBLES	CA		04/03/2002	7.250	200,000	0	0	0	0	0	2,255,615	09/22/2008
717610255		RIVERDALE	CA		12/27/2010	4.950	387,292	0	0	0	0	0	1,427,590	11/29/2010
717610269		RIVERDALE	CA		12/27/2010	4.950	629,350	0	0	0	0	0	1,233,900	11/22/2010
717610270		RIVERDALE	CA		12/27/2010	4.950	1,026,324	0	0	0	0	0	2,936,145	05/16/2012
717610271		RIVERDALE	CA		12/27/2010	4.950	1,161,876	0	0	0	0	0	2,387,250	11/18/2010
717610272		RIVERDALE	CA		12/27/2010	4.950	4,166,400	0	0	0	0	0	7,696,550	11/22/2010
717700127		RIVERSIDE	CA		12/22/1994	9.880	113,093	0	0	0	0	0	429,000	08/09/2006
717609546		RUTHERFORD	CA		04/17/2006	5.850	3,520,000	0	0	0	0	0	9,663,919	12/14/2012
717609599		RUTHERFORD	CA		04/18/2006	6.400	9,375,000	0	0	0	0	0	21,516,726	12/29/2011
717609624		RUTHERFORD	CA		06/30/2006	6.140	3,520,000	0	0	0	0	0	9,663,919	12/14/2012
717609801		RUTHERFORD	CA		04/25/2007	6.200	11,600,000	0	0	0	0	0	31,847,061	12/14/2012
717609820		RUTHERFORD	CA		08/27/2007	6.550	9,050,000	0	0	0	0	0	20,770,775	12/29/2011
717609843		RUTHERFORD	CA		12/31/2007	6.380	3,057,235	0	0	0	0	0	13,081,000	09/28/2010
717610388		RUTHERFORD	CA		11/02/2011	4.440	3,000,000	0	0	0	0	0	7,475,026	11/26/2012
717610535		RUTHERFORD	CA		07/13/2012	4.050	3,000,000	0	0	0	0	0	7,475,026	11/26/2012
717610632		RUTHERFORD	CA		12/21/2012	3.550	3,000,000	0	0	0	0	0	7,475,026	11/26/2012
717609889		SAINT HELENA	CA		12/27/2007	6.300	2,800,000	0	0	0	0	0	16,269,076	03/04/2011
717610314		SAINT HELENA	CA		03/24/2011	3.880	4,720,000	0	0	0	0	0	27,425,065	03/04/2011
717608782		SALINAS	CA		07/20/2001	7.550	1,016,506	0	0	0	0	0	3,135,623	07/06/2011
717610256		SALINAS	CA		07/14/2011	5.300	442,304	0	0	0	0	0	1,364,378	07/06/2011
717610349		SALINAS	CA		07/01/2011	5.550	2,020,399	0	0	0	0	0	8,250,000	05/06/2011
717609699		SAN ARDO	CA		12/28/2006	6.060	7,500,000	0	0	0	0	0	18,263,000	06/28/2011
717609789		SANTA MARIA	CA		05/29/2007	6.800	371,268	0	0	0	0	0	3,363,000	11/07/2011
717609347		SOLEDAD	CA		12/08/2004	4.850	1,500,000	0	0	0	0	0	5,953,327	04/06/2011
717610113		SOLEDAD	CA		05/23/2011	5.100	3,000,000	0	0	0	0	0	11,906,673	04/06/2011
717610156		SOLEDAD	CA		06/14/2010	5.550	5,454,468	0	0	0	0	0	13,472,550	12/17/2012
717610199		SONOMA	CA		07/29/2010	4.180	77,265,214	0	0	0	0	0	144,232,461	12/31/2012
717610515		SONOMA	CA		06/25/2012	3.950	2,200,000	0	0	0	0	0	8,657,500	05/15/2012
717505261		SUTTER	CA		05/27/1993	9.130	64,116	0	0	0	0	0	1,350,997	09/29/2004
717608554		TRAVER	CA		04/02/1999	7.650	180,000	0	0	0	0	0	924,000	08/26/2010
717505293		TULARE	CA		04/09/1993	9.130	95,596	0	0	0	0	0	371,500	12/02/1992
717505744		TULARE	CA		05/26/1994	7.880	27,814	0	0	0	0	0	640,000	11/17/1993
717609875		TURLOCK	CA		12/18/2007	6.400	2,400,000	0	0	0	0	0	8,656,097	09/14/2011
717608473		UKIAH	CA		06/30/1998	7.430	22,912,500	0	0	0	0	0	86,973,926	12/17/2012
717609296		UKIAH	CA		06/30/2004	6.200	3,400,000	0	0	0	0	0	15,537,000	09/20/2012
717610214		UKIAH	CA		07/01/2010	4.170	13,837,500	0	0	0	0	0	52,526,075	12/17/2012
717609724		WASCO	CA		12/28/2006	6.800	2,250,000	0	0	0	0	0	4,263,318	06/15/2011
717610195		WASCO	CA		07/01/2011	6.500	2,240,000	0	0	0	0	0	4,244,362	06/15/2011
717610354		WESTMORLAND	CA		05/31/2011	4.550	1,471,817	0	0	0	0	0	3,349,000	04/27/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610320		WHEATLAND	CA		11/03/2011	5.750	3,750,000	0	0	0	0	0	6,149,060	06/27/2012
717610542		WHEATLAND	CA		07/12/2012	4.750	750,000	0	0	0	0	0	1,229,815	06/27/2012
717610461		WILLIAMS	CA		04/05/2012	5.250	2,000,000	0	0	0	0	0	5,708,789	03/23/2012
717609286		BYERS	CO		10/21/2004	6.100	517,500	0	0	0	0	0	3,759,637	09/20/2010
717609301		BYERS	CO		11/18/2004	5.500	100,000	0	0	0	0	0	1,871,463	08/09/2004
717609594		DUBEQUE	CO		03/20/2006	6.100	5,160,977	0	0	0	0	0	15,445,082	12/27/2012
717609935		DUBEQUE	CO		01/18/2008	6.750	1,920,000	0	0	0	0	0	5,745,918	12/27/2012
717505798		FORT MORGAN	CO		10/21/1994	8.750	28,959	0	0	0	0	0	350,312	06/08/2000
717610276		KARVAL	CO		10/12/2010	5.350	791,951	0	0	0	0	0	3,094,141	08/09/2010
717609427		KEENESBURG	CO		08/11/2005	6.350	747,663	0	0	0	0	0	3,629,860	09/12/2011
717609902		KIM	CO		12/12/2007	6.650	458,578	0	0	0	0	0	4,390,366	09/20/2010
717609641		KIT CARSON	CO		09/29/2006	6.950	619,909	0	0	0	0	0	1,588,997	09/19/2012
717610248		MATHESON	CO		11/01/2010	5.100	581,332	0	0	0	0	0	1,651,289	03/02/2010
717609411		ORDWAY	CO		07/26/2005	5.600	491,554	0	0	0	0	0	4,221,604	09/12/2011
717609598		ROGGEN	CO		07/07/2006	6.700	411,371	0	0	0	0	0	1,225,354	09/19/2012
717609731		SAGUACHE	CO		12/27/2006	6.700	643,017	0	0	0	0	0	1,326,716	04/27/2010
717610180		SAGUACHE	CO		05/17/2010	5.850	2,099,573	0	0	0	0	0	4,331,983	04/27/2010
717610347		SHERIDAN LAKE	CO		05/16/2011	6.050	3,830,320	0	0	0	0	0	13,775,824	05/09/2011
717610234		SPRINGFIELD	CO		10/12/2010	5.350	3,443,293	0	0	0	0	0	10,870,095	08/18/2010
717608264		STEAMBOAT SPRINGS	CO		04/29/1998	7.630	521,666	0	0	0	0	0	3,249,219	09/19/2012
717609636		STEAMBOAT SPRINGS	CO		08/17/2006	6.450	1,321,205	0	0	0	0	0	8,229,201	09/19/2012
717610205		WALSH	CO		06/30/2010	5.950	495,716	0	0	0	0	0	982,713	06/21/2010
717609518		ARCADIA	FL		12/05/2005	6.750	4,818,000	0	0	0	0	0	12,917,373	09/12/2012
717609674		ARCADIA	FL		11/29/2006	6.900	4,666,660	0	0	0	0	0	12,511,627	09/12/2012
717609809		BELLE GLADE	FL		07/06/2007	6.750	8,976,484	0	0	0	0	0	25,752,799	09/06/2011
717610613		FROSTPROOF	FL		12/31/2012	5.350	14,500,000	0	0	0	0	0	28,296,215	12/13/2012
717609220		GROVELAND	FL		04/02/2004	5.940	1,782,000	0	0	0	0	0	3,247,081	04/08/2011
717609434		GROVELAND	FL		08/25/2005	5.830	8,395,852	0	0	0	0	0	15,298,485	04/08/2011
717610338		GROVELAND	FL		04/25/2011	6.150	7,162,738	0	0	0	0	0	13,051,580	04/08/2011
717610033		KENANSVILLE	FL		10/01/2008	6.950	262,186	0	0	0	0	0	5,762,663	09/27/2011
717610175		KENANSVILLE	FL		07/19/2010	2.220	20,113,900	0	0	0	0	0	38,962,728	12/31/2012
717610190		KENANSVILLE	FL		07/19/2010	4.600	6,767,448	0	0	0	0	0	13,109,238	12/31/2012
717610191		KENANSVILLE	FL		07/19/2010	5.250	2,706,979	0	0	0	0	0	5,243,695	12/31/2012
717610346		PAHOKEE	FL		05/03/2011	6.600	3,325,000	0	0	0	0	0	8,587,500	03/30/2011
717610449		PALM BEACH	FL		03/30/2012	4.750	62,710,500	0	0	0	0	0	140,613,556	03/05/2012
717610468		PALM BEACH	FL		03/30/2012	4.350	62,710,500	0	0	0	0	0	140,613,556	03/05/2012
717609159		VERO BEACH	FL		11/25/2003	6.740	3,360,000	0	0	0	0	0	11,857,802	05/11/2009
717609304		VERO BEACH	FL		08/23/2004	6.780	712,500	0	0	0	0	0	1,927,386	09/27/2011
717609548		WAUCHULA	FL		01/10/2006	6.800	864,000	0	0	0	0	0	1,772,751	09/24/2010
717609868		WAUCHULA	FL		08/16/2007	7.500	140,000	0	0	0	0	0	287,251	09/24/2010
717609747		ALGONA	IA		05/15/2007	6.350	731,212	0	0	0	0	0	3,840,400	09/21/2010
717610324		ANTHON	IA		03/04/2011	6.150	729,349	0	0	0	0	0	1,555,551	02/28/2011
717609278		COGGON	IA		07/22/2004	5.500	1,171,980	0	0	0	0	0	3,232,116	10/07/2010
717610299		LAKE VIEW	IA		12/21/2010	4.500	1,533,323	0	0	0	0	0	3,921,384	12/16/2010
717609639		LARCHWOOD	IA		05/09/2006	6.800	244,148	0	0	0	0	0	504,000	09/21/2012
717610389		LUCAS	IA		09/29/2011	4.950	2,969,004	0	0	0	0	0	9,455,798	09/27/2011
717609703		MONONA	IA		03/09/2007	6.650	465,500	0	0	0	0	0	2,541,482	09/21/2010
717505541		PLYMOUTH	IA		11/04/1993	9.000	74,476	0	0	0	0	0	281,800	05/13/1996
717609573		ROCK VALLEY	IA		01/10/2006	5.850	390,000	0	0	0	0	0	2,030,481	01/14/2012
717700189		SAC	IA		05/19/1995	10.880	29,302	0	0	0	0	0	196,283	02/03/1995
717610288		SHELDON	IA		12/07/2010	4.200	773,593	0	0	0	0	0	2,400,047	11/11/2010
717505319		IDAHO	ID		06/21/1993	9.750	2,240	0	0	0	0	0	65,415	12/04/2000
717608647		AUBURN	IL		07/12/1999	7.750	386,750	0	0	0	0	0	4,608,493	09/21/2010
717609551		BEARDSTOWN	IL		04/10/2006	6.100	524,416	0	0	0	0	0	1,135,368	03/25/2010
717609746		BEARDSTOWN	IL		03/01/2007	6.100	777,455	0	0	0	0	0	2,902,323	09/20/2010
717610204		BEARDSTOWN	IL		09/17/2010	5.850	738,724	0	0	0	0	0	1,599,352	03/25/2010
717608368		CARLINVILLE	IL		06/26/1998	7.300	763,071	0	0	0	0	0	3,376,702	01/05/2011
717610301		CARROLLTON	IL		07/22/2011	5.700	437,131	0	0	0	0	0	6,624,063	05/24/2011
717610136		CHADWICK	IL		09/30/2009	8.100	781,676	0	0	0	0	0	3,136,783	09/19/2012
717609124		DECATUR	IL		09/04/2003	5.000	2,375,000	0	0	0	0	0	7,426,133	12/03/2012
717609767		DECATUR	IL		06/07/2007	6.280	631,309	0	0	0	0	0	1,973,966	12/03/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610418		DECATUR	IL		12/16/2011	4.000	741,232	0	0	0	0	0	2,317,684	12/03/2012
717608437		DELAND	IL		08/25/1998	7.000	691,895	0	0	0	0	0	4,804,076	09/21/2010
717608443		ENFIELD	IL		09/22/1998	7.500	340,530	0	0	0	0	0	3,162,552	09/21/2010
717608563		ESSEX	IL		02/24/1999	6.650	355,990	0	0	0	0	0	3,553,221	09/21/2010
717608425		GILSON	IL		07/02/1998	6.900	334,900	0	0	0	0	0	1,526,983	09/21/2010
717608449		GREENFIELD	IL		11/03/1998	7.450	168,461	0	0	0	0	0	1,940,013	09/21/2010
717609575		JACKSONVILLE	IL		01/23/2006	5.900	4,253,426	0	0	0	0	0	16,255,738	12/28/2011
717609576		JACKSONVILLE	IL		01/23/2006	5.790	1,183,911	0	0	0	0	0	4,524,662	12/28/2011
717610517		JOY	IL		06/22/2012	4.900	1,000,000	0	0	0	0	0	10,727,250	06/13/2012
717505161		LAWRENCE	IL		04/01/1993	9.130	290,286	0	0	0	0	0	934,487	10/28/2008
717609701		LAWRENCE	IL		12/21/2006	6.850	1,333,195	0	0	0	0	0	4,453,467	09/19/2012
717505304		LAWRENCEVILLE	IL		12/28/1993	9.130	51,293	0	0	0	0	0	473,393	09/21/2010
717609793		LAWRENCEVILLE	IL		07/31/2007	6.750	276,973	0	0	0	0	0	2,556,263	09/21/2010
717608445		LEROY	IL		06/26/1998	6.950	336,936	0	0	0	0	0	3,022,399	09/21/2010
717609111		LEROY	IL		07/29/2003	5.050	340,973	0	0	0	0	0	3,058,605	09/21/2010
717700108		MACOUPIN	IL		12/05/1994	9.500	36,228	0	0	0	0	0	373,600	02/13/2006
717610509		MEDORA	IL		05/21/2012	4.400	1,350,000	0	0	0	0	0	3,153,988	05/16/2012
717608465		MONMOUTH	IL		09/28/1998	6.850	331,001	0	0	0	0	0	1,674,272	09/24/2007
717610424		NEW BOSTON	IL		01/13/2012	3.800	3,539,111	0	0	0	0	0	21,082,123	01/11/2012
717608405		PRARIE CITY	IL		05/01/1998	6.950	165,000	0	0	0	0	0	1,551,006	09/29/2004
717610172		RANSOM	IL		04/19/2010	6.450	598,419	0	0	0	0	0	1,775,001	03/21/2010
717610527		ROCKPORT	IL		09/13/2012	4.750	5,000,000	0	0	0	0	0	11,032,006	09/04/2012
717609020		ROYALTON	IL		02/27/2003	6.200	1,115,313	0	0	0	0	0	6,949,977	09/19/2012
717608314		SAINT ANNE	IL		03/18/1999	7.550	1,403,052	0	0	0	0	0	8,604,202	09/14/2011
717610037		SAINT ANNE	IL		11/25/2008	7.000	587,884	0	0	0	0	0	2,046,949	09/14/2011
717608658		TAYLORVILLE	IL		08/23/1999	7.650	262,963	0	0	0	0	0	1,246,247	09/29/2004
717610596		WEST SALEM	IL		11/28/2012	5.850	1,725,000	0	0	0	0	0	6,099,612	11/20/2012
717610355		AVON	IN		06/08/2011	5.700	1,108,761	0	0	0	0	0	2,338,400	06/02/2011
717610027		BEDFORD	IN		10/17/2008	7.100	800,206	0	0	0	0	0	2,013,485	10/25/2011
717610375		BROWNSTOWN	IN		07/29/2011	5.650	1,324,442	0	0	0	0	0	3,347,824	07/25/2011
717609613		BURNETTSVILLE	IN		04/17/2006	6.650	455,085	0	0	0	0	0	2,117,847	09/19/2012
717610017		CLAYTON	IN		10/30/2008	7.250	1,172,605	0	0	0	0	0	4,001,460	09/14/2011
717610466		CLAYTON	IN		04/03/2012	5.200	17,750,000	0	0	0	0	0	39,374,957	03/28/2012
717610467		CLAYTON	IN		04/03/2012	5.200	800,000	0	0	0	0	0	1,774,659	03/28/2012
717608221		GRIFFIN	IN		09/10/1997	8.380	768,698	0	0	0	0	0	3,300,846	09/20/2010
717608389		HOWE	IN		08/21/1998	7.500	281,159	0	0	0	0	0	2,274,765	09/24/2007
717700283		JENNINGS	IN		02/02/1996	8.500	107,203	0	0	0	0	0	319,500	08/25/1995
717700288		JENNINGS	IN		02/02/1996	8.500	102,413	0	0	0	0	0	403,800	09/18/1995
717610223		LOWELL	IN		11/24/2010	6.200	501,085	0	0	0	0	0	1,018,290	11/16/2010
717609186		MONTICELLO	IN		01/14/2004	6.950	501,603	0	0	0	0	0	1,699,588	05/22/2012
717610484		MONTICELLO	IN		06/01/2012	5.600	880,000	0	0	0	0	0	2,981,712	05/22/2012
717608482		NORTH JUDSON	IN		10/20/1998	6.850	335,379	0	0	0	0	0	3,240,300	12/08/2010
717505404		POSEY	IN		09/22/1993	9.000	276,852	0	0	0	0	0	976,478	11/26/2012
717608429		PRINCETON	IN		08/21/1998	7.300	1,440,074	0	0	0	0	0	4,402,070	04/19/2011
717505776		PUTNAM/MONTGOMERY	IN		06/09/1994	8.250	288,400	0	0	0	0	0	5,207,017	09/24/2007
717609813		PUTNAMVILLE	IN		06/26/2007	6.750	964,136	0	0	0	0	0	2,264,856	09/20/2010
717609459		VINCENNES	IN		07/01/2005	6.400	629,153	0	0	0	0	0	2,378,620	09/14/2011
717700385		WABASH	IN		07/11/1996	7.750	168,964	0	0	0	0	0	677,550	01/05/1996
717610498		DOUGLASS	KS		06/12/2012	4.050	1,463,170	0	0	0	0	0	5,591,681	06/05/2012
717609246		KINSLEY	KS		04/20/2004	6.000	1,454,234	0	0	0	0	0	3,443,767	09/20/2010
717609638		SENECA	KS		05/09/2006	6.800	773,135	0	0	0	0	0	2,840,297	09/21/2012
717609667		TRIBUNE	KS		11/21/2006	7.000	1,039,128	0	0	0	0	0	5,268,520	09/19/2012
717609668		TRIBUNE	KS		11/21/2006	7.150	1,532,641	0	0	0	0	0	7,770,692	09/19/2012
717610309		TRIBUNE	KS		02/23/2011	5.150	381,763	0	0	0	0	0	1,139,264	02/09/2011
717609464		CLINTON	KY		10/12/2005	5.750	722,842	0	0	0	0	0	5,002,574	09/14/2011
717609128		MCQUADY	KY		09/26/2003	4.950	732,199	0	0	0	0	0	2,677,075	01/11/2012
717608366		MORGANFIELD	KY		06/09/1998	7.250	12,435	0	0	0	0	0	172,351	06/24/2009
717609656		MORGANFIELD	KY		07/05/2006	7.400	297,528	0	0	0	0	0	4,123,975	06/24/2009
717505535		CONCORDIA	LA		09/22/1993	6.500	60,852	0	0	0	0	0	364,350	05/27/1993
717505694		CONCORDIA	LA		02/04/1994	6.100	63,087	0	0	0	0	0	1,112,970	07/01/1999
717609290		MONROE	LA		06/11/2004	5.750	236,382	0	0	0	0	0	1,945,253	09/27/2007

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610208		NAPOLEONVILLE	LA		09/01/2010	4.750	63,285	0	0	0	0	0	919,999	08/23/2010
717610541		RACELAND	LA		09/11/2012	4.000	3,500,000	0	0	0	0	0	19,684,987	08/16/2012
717609883		CASS CITY	MI		12/20/2007	7.100	1,060,514	0	0	0	0	0	3,429,184	03/19/2010
717609473		CHARLOTTE	MI		08/31/2005	5.750	506,498	0	0	0	0	0	1,869,980	09/14/2011
717610224		LITCHFIELD	MI		09/03/2010	5.500	1,111,317	0	0	0	0	0	2,928,008	05/27/2010
717608500		MARSHALL	MI		11/24/1998	7.450	460,942	0	0	0	0	0	2,564,582	09/20/2010
717505362		MASON	MI		08/20/1993	8.880	23,219	0	0	0	0	0	422,950	11/10/2005
717608980		MONTCALM	MI		11/25/2002	7.050	1,275,000	0	0	0	0	0	4,739,231	09/20/2010
717609648		THREE RIVERS	MI		10/06/2006	6.650	474,452	0	0	0	0	0	1,370,629	09/19/2012
717609325		ALBERT LEA	MN		09/30/2004	6.650	468,525	0	0	0	0	0	1,864,495	09/20/2010
717609477		ALBERT LEA	MN		11/10/2005	6.000	676,309	0	0	0	0	0	2,538,999	09/12/2011
717609679		ALEXANDRIA	MN		09/08/2006	6.850	687,007	0	0	0	0	0	1,901,235	09/19/2012
717609836		ALPHA	MN		08/15/2007	6.600	694,077	0	0	0	0	0	2,031,761	09/20/2010
717505649		GENEVA	MN		03/25/1994	8.000	69,771	0	0	0	0	0	359,400	08/16/1993
717608411		GENEVA	MN		08/04/1998	7.100	334,288	0	0	0	0	0	2,468,395	09/24/2007
717609847		GENEVA	MN		09/26/2007	6.550	366,430	0	0	0	0	0	875,853	10/19/2010
717610268		GENEVA	MN		10/26/2010	4.950	484,115	0	0	0	0	0	1,157,147	10/19/2010
717609070		HECTOR	MN		04/25/2003	6.000	847,426	0	0	0	0	0	3,858,507	09/21/2012
717610260		LISMORE	MN		11/04/2010	4.950	614,949	0	0	0	0	0	2,317,500	09/30/2010
717609799		MANTORVILLE	MN		06/04/2007	6.500	551,488	0	0	0	0	0	1,689,300	04/05/2010
717609415		MOUNTAIN LAKE	MN		06/30/2005	5.850	1,188,514	0	0	0	0	0	6,370,000	04/04/2012
717608403		OLIVIA	MN		05/05/1998	7.100	227,342	0	0	0	0	0	781,984	09/20/2010
717609609		OLIVIA	MN		05/24/2006	5.800	770,968	0	0	0	0	0	2,651,883	09/20/2010
717609932		OWATONNA	MN		02/11/2008	5.650	688,135	0	0	0	0	0	2,255,980	09/12/2011
717610203		PIPESTONE	MN		08/25/2010	5.650	515,200	0	0	0	0	0	1,503,464	08/30/2012
717610547		PIPESTONE	MN		09/05/2012	4.500	493,250	0	0	0	0	0	1,439,410	08/30/2012
717505689		STEVENS	MN		05/04/1994	7.750	14,344	0	0	0	0	0	246,100	10/07/1993
717608588		WALNUT GROVE	MN		05/17/1999	7.200	344,879	0	0	0	0	0	971,498	01/29/2009
717609615		BELL CITY	MO		04/18/2006	6.580	4,258,867	0	0	0	0	0	12,780,010	09/24/2012
717609678		BELL CITY	MO		11/03/2006	6.500	557,318	0	0	0	0	0	2,929,928	09/19/2012
717609681		BELL CITY	MO		08/11/2006	7.100	810,838	0	0	0	0	0	3,184,766	09/19/2012
717610573		BROSELEY	MO		09/26/2012	4.300	1,400,000	0	0	0	0	0	3,977,001	09/19/2012
717608424		CARUTHERSVILLE	MO		09/16/1998	7.200	1,046,208	0	0	0	0	0	5,704,102	04/27/2011
717610546		CHILLICOTHE	MO		07/13/2012	4.400	1,000,000	0	0	0	0	0	3,306,416	07/06/2012
717608532		DUDLEY	MO		02/19/1999	7.000	767,068	0	0	0	0	0	3,407,716	11/22/2011
717609500		DUDLEY	MO		11/22/2005	5.500	1,450,000	0	0	0	0	0	6,441,640	11/22/2011
717609755		DUDLEY	MO		03/28/2007	6.500	437,500	0	0	0	0	0	1,943,602	11/22/2011
717609848		DUDLEY	MO		01/31/2008	6.300	275,000	0	0	0	0	0	1,221,697	11/22/2011
717610425		DUDLEY	MO		12/12/2011	4.150	434,240	0	0	0	0	0	1,929,117	11/22/2011
717610303		EAST PRAIRIE	MO		12/29/2010	4.550	759,611	0	0	0	0	0	3,119,002	12/01/2010
717609571		HARRISONVILLE	MO		04/27/2006	6.750	1,626,685	0	0	0	0	0	7,346,349	09/14/2011
717609784		HOPKINS	MO		05/01/2007	6.150	642,065	0	0	0	0	0	3,517,777	09/20/2010
717609554		KENNETT	MO		12/22/2005	6.500	1,110,719	0	0	0	0	0	3,722,689	12/17/2012
717610606		KENNETT	MO		12/20/2012	3.850	575,000	0	0	0	0	0	1,927,174	12/17/2012
717608461		NEELYVILLE	MO		10/30/1998	7.000	86,066	0	0	0	0	0	1,209,730	09/29/2004
717700382		NEW MADRID	MO		05/17/1996	7.250	1,166,755	0	0	0	0	0	8,851,426	09/21/2010
717608416		PARMA	MO		07/09/1998	7.300	298,371	0	0	0	0	0	2,114,025	09/21/2010
717608259		SIKESTON	MO		01/20/1998	8.000	99,034	0	0	0	0	0	834,375	03/12/2012
717608506		SIKESTON	MO		09/01/1998	7.130	2,250,460	0	0	0	0	0	6,064,981	09/21/2010
717505449		STODDARD	MO		11/19/1993	8.000	24,536	0	0	0	0	0	358,500	02/01/1993
717505720		STODDARD	MO		03/14/1994	7.380	427,895	0	0	0	0	0	2,722,599	09/21/2010
717610370		TARKIO	MO		07/13/2011	5.750	9,808,939	0	0	0	0	0	20,600,267	06/27/2011
717610402		BATESVILLE	MS		10/20/2011	4.850	593,711	0	0	0	0	0	1,400,003	10/13/2011
717610218		CHARLESTON	MS		11/23/2010	5.100	484,443	0	0	0	0	0	1,540,000	11/15/2010
717610428		CLARKSDALE	MS		12/09/2011	4.600	5,363,524	0	0	0	0	0	12,269,133	12/05/2011
717610263		CLEVELAND	MS		10/27/2010	4.900	850,671	0	0	0	0	0	2,425,007	09/08/2010
717608335		CROWDER	MS		02/20/1998	7.630	82,883	0	0	0	0	0	191,250	11/14/2001
717609019		DREW	MS		02/27/2003	7.050	1,184,318	0	0	0	0	0	5,157,127	09/19/2012
717608512		FAYETTE	MS		12/10/1998	7.000	76,164	0	0	0	0	0	1,169,715	05/21/2008
717610587		GLEN ALLAN	MS		10/02/2012	3.500	1,000,000	0	0	0	0	0	2,800,389	09/17/2012
717608268		GREENWOOD	MS		01/27/1998	7.450	411,571	0	0	0	0	0	2,164,742	09/21/2010

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609221		HERNANDO	MS		01/27/2004	6.100	354,540	0	0	0	0	0	1,287,129	06/26/2009
717608293		INDIANOLA	MS		01/30/1998	7.250	104,724	0	0	0	0	0	2,712,501	09/27/2007
717608431		INVERNESS	MS		07/09/1998	7.400	103,770	0	0	0	0	0	324,745	04/11/2006
717609869		ITTA BENA	MS		09/14/2007	6.570	1,294,426	0	0	0	0	0	3,681,490	09/06/2011
717700307		LEFLORE/SUNFLOWER	MS		01/08/1996	7.880	290,699	0	0	0	0	0	2,455,475	09/27/2007
717610220		MARKS	MS		10/14/2010	5.500	1,455,874	0	0	0	0	0	2,520,005	08/11/2010
717610322		MINTER CITY	MS		03/25/2011	5.500	812,285	0	0	0	0	0	7,500,015	03/04/2011
717608438		ROBINSONVILLE	MS		06/26/1998	7.550	1,439,801	0	0	0	0	0	7,031,218	03/23/2011
717609592		ROBINSONVILLE	MS		02/24/2006	7.000	1,688,212	0	0	0	0	0	6,673,259	10/18/2012
717610423		SHAW	MS		12/06/2011	4.850	5,368,138	0	0	0	0	0	16,474,959	11/09/2011
717609560		SUNFLOWER	MS		03/08/2006	6.600	1,765,903	0	0	0	0	0	4,045,485	09/14/2011
717609593		SUNFLOWER	MS		03/08/2006	6.600	229,567	0	0	0	0	0	525,912	09/14/2011
717610280		TUNICA	MS		01/11/2011	5.000	1,899,352	0	0	0	0	0	5,850,006	01/03/2011
717610281		TUNICA	MS		01/11/2011	5.000	1,052,476	0	0	0	0	0	2,775,068	01/03/2011
717610282		TUNICA	MS		01/11/2011	5.000	1,091,638	0	0	0	0	0	2,375,251	04/20/2012
717610373		TUNICA	MS		06/28/2011	5.550	1,037,000	0	0	0	0	0	1,750,002	06/16/2011
717610475		TUNICA	MS		04/24/2012	5.500	800,000	0	0	0	0	0	2,245,045	04/13/2012
717610595		TUNICA	MS		12/11/2012	3.950	700,000	0	0	0	0	0	1,600,625	11/26/2012
717609529		WALLS	MS		11/16/2005	6.500	2,043,232	0	0	0	0	0	5,999,378	07/27/2011
717609715		AVON	MT		12/28/2006	6.650	805,673	0	0	0	0	0	17,026,185	09/19/2012
717609584		BILLINGS	MT		05/25/2006	7.500	1,340,153	0	0	0	0	0	6,230,817	09/14/2011
717609273		CIRCLE	MT		08/09/2004	6.000	739,169	0	0	0	0	0	4,173,812	09/21/2010
717609107		COHAGEN	MT		08/18/2003	5.750	641,549	0	0	0	0	0	2,985,700	09/19/2012
717609445		DILLON	MT		09/30/2006	6.150	267,334	0	(1,223)	0	0	0	924,600	03/02/2010
717610162		DILLON	MT		03/02/2010	7.100	291,483	0	0	0	0	0	1,024,680	03/02/2010
717608414		EKALAKA	MT		07/23/1998	7.400	260,396	0	0	0	0	0	1,023,789	06/06/2007
717608523		HARLOWTON	MT		12/04/1998	7.150	1,272,776	0	0	0	0	0	15,641,760	09/21/2010
717700343		MEAGHER	MT		05/17/1996	7.500	220,128	0	0	0	0	0	7,039,700	09/24/2007
717608590		OTTER	MT		03/31/1999	7.250	101,125	0	0	0	0	0	1,883,784	09/29/2004
717700420		ROSEBUD	MT		10/07/1996	7.880	96,970	0	0	0	0	0	1,590,003	02/05/1996
717700314		TOOLE	MT		01/22/1996	8.130	829,640	0	0	0	0	0	11,297,577	09/14/2011
717505544		HYDE	NC		03/14/1994	8.500	36,151	0	0	0	0	0	2,288,018	11/17/2006
717609796		GALESBURG	ND		04/24/2007	6.550	271,547	0	0	0	0	0	653,000	03/27/2007
717608310		GRAND FORKS	ND		06/09/1998	7.630	535,986	0	0	0	0	0	3,469,736	09/20/2010
717609581		HORACE	ND		02/02/2006	6.200	438,579	0	0	0	0	0	1,756,971	09/19/2012
717609413		LA MOURE	ND		05/06/2005	6.950	734,557	0	0	0	0	0	1,933,484	09/12/2011
717609797		PAGE	ND		04/24/2007	6.400	458,751	0	0	0	0	0	1,616,939	09/20/2010
717609115		REYNOLDS	ND		06/30/2003	6.100	647,281	0	0	0	0	0	4,071,531	09/19/2012
717700415		ANTELOPE	NE		08/06/1996	8.750	80,720	0	0	0	0	0	409,540	04/01/2010
717505644		ARTHUR	NE		04/28/1994	7.880	166,196	0	0	0	0	0	1,001,300	08/18/2010
717610510		BAYARD	NE		07/03/2012	4.800	2,550,000	0	0	0	0	0	4,715,000	06/06/2012
717608593		CARROLL	NE		05/13/1999	7.750	382,907	0	0	0	0	0	1,326,569	09/12/2011
717609950		CARROLL	NE		05/02/2008	7.050	1,583,316	0	0	0	0	0	5,485,325	09/12/2011
717609651		GOTHENBURG	NE		07/19/2006	7.000	2,068,246	0	0	0	0	0	14,833,457	09/19/2012
717700098		HALL	NE		12/22/1994	9.380	5,887	0	0	0	0	0	319,272	03/10/2012
717700007		HAYES/LINCOLN	NE		09/12/1994	8.250	79,912	0	0	0	0	0	798,546	02/07/1994
717700360		HOOKER	NE		04/16/1996	7.500	86,065	0	0	0	0	0	874,998	11/15/1995
717608410		HYANNIS	NE		07/02/1998	7.100	2,597,168	0	0	0	0	0	24,535,734	09/20/2010
717609371		IMPERIAL	NE		01/04/2005	6.500	1,220,283	0	0	0	0	0	3,113,495	11/05/2012
717609739		KEITH	NE		02/16/2007	6.050	581,617	0	0	0	0	0	2,965,700	09/20/2010
717700253		MORRILL	NE		11/21/1995	8.250	200,522	0	0	0	0	0	699,240	03/13/2003
717609136		NORTH PLATTE	NE		07/25/2003	6.000	403,504	0	0	0	0	0	2,692,605	09/19/2012
717610540		NORTH PLATTE	NE		07/11/2012	3.800	3,000,000	0	0	0	0	0	8,044,860	06/28/2012
717608825		OGALLALA	NE		07/03/2001	7.850	887,558	0	0	0	0	0	2,058,845	10/02/2012
717610209		OMAHA	NE		07/26/2010	4.850	374,972	0	0	0	0	0	746,236	01/18/2012
717609891		ORD	NE		12/28/2007	7.150	573,773	0	0	0	0	0	1,530,263	09/20/2010
717609975		ORD	NE		06/23/2008	6.950	2,191,318	0	0	0	0	0	9,371,217	09/12/2011
717610002		ORD	NE		08/28/2008	7.500	1,216,013	0	0	0	0	0	4,979,657	09/12/2011
717609068		OSHKOSH	NE		07/17/2003	6.600	491,410	0	0	0	0	0	9,745,235	09/19/2012
717605909		OSMOND	NE		06/12/1997	8.750	177,288	0	0	0	0	0	823,000	01/20/1997
717505686		PHELPS	NE		06/21/1994	7.750	114,618	0	0	0	0	0	380,848	03/24/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717505726		SEWARD	NE		08/10/1994	7.380	37,426	0	0	0	0	0	576,000	10/21/1993
717505685		SHERIDAN	NE		04/11/1994	7.500	101,720	0	0	0	0	0	477,921	09/15/1993
717609733		SILVER CREEK	NE		03/15/2007	6.600	503,343	0	0	0	0	0	1,248,710	06/18/2010
717608388		SOUTH SIOUX CITY	NE		06/17/1998	7.000	853,127	0	0	0	0	0	6,132,222	09/20/2010
717609460		SOUTH SIOUX CITY	NE		11/21/2005	5.950	926,992	0	0	0	0	0	6,663,153	09/20/2010
717609412		SPRINGFIELD	NE		05/25/2005	5.650	1,000,000	0	0	0	0	0	17,455,709	09/12/2011
717609515		WAUNETA	NE		10/25/2005	6.000	861,541	0	0	0	0	0	4,721,915	09/12/2011
717610429		CLYDE	OH		12/05/2011	5.900	644,152	0	0	0	0	0	1,286,137	11/14/2011
717608591		ITHACA	OH		04/14/1999	8.000	354,875	0	0	0	0	0	2,682,436	09/20/2010
717609336		MANSFIELD	OH		07/08/2005	5.500	880,307	0	0	0	0	0	2,995,734	09/24/2012
717610521		MANSFIELD	OH		10/04/2012	3.680	1,550,000	0	0	0	0	0	5,274,749	09/24/2012
717505577		MORROW	OH		11/04/1993	8.630	36,482	0	0	0	0	0	411,494	12/01/2004
717609640		NEWCOMERSTOWN	OH		07/13/2006	6.750	1,203,256	0	0	0	0	0	3,680,677	09/19/2012
717609759		RADNOR	OH		06/13/2007	6.650	453,177	0	0	0	0	0	996,001	09/20/2010
717608615		WEST LIBERTY	OH		04/27/1999	7.650	504,232	0	0	0	0	0	3,252,543	09/20/2010
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	1,270,000	0	0	0	0	0	3,236,100	09/28/2012
717700342		WOODS	OK		05/10/1996	8.500	19,212	0	0	0	0	0	125,000	12/04/1995
717610572		BAKER CITY	OR		10/10/2012	3.880	3,430,000	0	0	0	0	0	13,185,525	08/23/2012
717609308		BOARDMAN	OR		12/15/2004	6.350	5,625,000	0	0	0	0	0	19,394,532	10/26/2012
717609647		BOARDMAN	OR		09/27/2006	7.050	4,560,000	0	0	0	0	0	15,722,486	10/26/2012
717609826		COOS BAY	OR		05/31/2007	6.250	20,000,000	0	0	0	0	0	58,474,843	06/20/2012
717610421		CORVALLIS	OR		11/03/2011	5.270	319,800	0	0	0	0	0	796,151	10/31/2011
717608865		EUGENE	OR		08/30/2001	7.460	15,000,000	0	0	0	0	0	63,629,308	11/08/2012
717610226		EUGENE	OR		12/30/2010	5.410	19,400,000	0	0	0	0	0	82,293,884	11/08/2012
717610444		EUGENE	OR		12/28/2011	4.070	9,114,000	0	0	0	0	0	38,661,191	11/08/2012
717610563		HOOD RIVER	OR		09/18/2012	4.700	2,300,000	0	0	0	0	0	3,925,001	08/17/2012
717609173		JORDAN VALLEY	OR		02/20/2004	6.650	901,985	0	0	0	0	0	5,500,000	07/31/2009
717610465		JUNCTION CITY	OR		04/11/2012	5.860	1,500,000	0	0	0	0	0	3,060,274	03/12/2012
717610377		KLAMATH FALLS	OR		07/28/2011	5.350	3,000,000	0	0	0	0	0	4,448,169	03/23/2012
717610287		LAKEVIEW	OR		01/03/2011	4.770	1,085,000	0	0	0	0	0	4,673,750	12/13/2010
717609897		PORTLAND	OR		10/30/2007	6.180	15,000,000	0	0	0	0	0	30,406,894	06/24/2011
717609570		THE DALLES	OR		03/23/2006	6.350	4,550,000	0	0	0	0	0	7,593,097	05/03/2012
717610486		THE DALLES	OR		07/30/2012	4.350	3,500,000	0	0	0	0	0	5,840,854	05/03/2012
717608950		BENEZETT	PA		09/11/2002	7.100	13,000,000	0	0	0	0	0	61,852,676	05/11/2012
717610504		BENEZETT	PA		08/31/2012	4.400	6,000,000	0	0	0	0	0	28,547,290	05/11/2012
717610505		BENEZETT	PA		08/31/2012	4.800	7,740,000	0	0	0	0	0	36,826,061	05/11/2012
717609694		AMHERST	SD		12/05/2006	6.650	616,480	0	0	0	0	0	4,767,523	09/19/2012
717609818		CHAMBERLAIN	SD		05/31/2007	6.450	475,792	0	0	0	0	0	4,781,215	09/20/2010
717609877		DUPREE	SD		11/19/2007	7.050	414,615	0	0	0	0	0	1,106,754	09/20/2010
717610284		HARROLD	SD		01/05/2011	4.650	322,799	0	0	0	0	0	1,444,250	04/01/2011
717610518		HAZEL	SD		06/29/2012	4.750	4,050,000	0	0	0	0	0	8,146,000	06/25/2012
717610275		HOSMER	SD		10/13/2010	4.950	439,662	0	0	0	0	0	948,450	10/01/2010
717608329		LANGFORD	SD		05/29/1998	7.500	329,909	0	0	0	0	0	2,294,611	09/24/2007
717610410		MARVIN	SD		11/01/2011	5.300	2,703,675	0	0	0	0	0	5,644,424	10/21/2011
717609429		MILESVILLE	SD		07/14/2005	6.150	734,355	0	0	0	0	0	4,473,274	09/12/2011
717609467		MILESVILLE	SD		07/14/2005	5.900	214,980	0	0	0	0	0	1,309,534	09/12/2011
717609782		MUD BUTTE	SD		05/04/2007	6.600	452,879	0	0	0	0	0	1,651,117	09/20/2010
717610581		PLANKINTON	SD		08/27/2012	4.550	1,000,000	0	0	0	0	0	5,814,000	08/14/2012
717609523		ROSCOE	SD		10/06/2005	6.250	714,066	0	0	0	0	0	3,718,749	09/12/2011
717609617		ROSCOE	SD		04/19/2006	6.400	704,065	0	0	0	0	0	3,515,754	09/19/2012
717609794		ROSCOE	SD		04/04/2007	6.000	812,888	0	0	0	0	0	3,295,600	01/08/2010
717610196		SUMMIT	SD		06/16/2010	5.250	407,506	0	0	0	0	0	1,086,750	05/10/2010
717609854		TRIPP	SD		11/29/2007	7.050	683,264	0	0	0	0	0	1,688,536	09/20/2010
717609770		VALE	SD		06/06/2007	6.400	420,521	0	0	0	0	0	1,284,553	09/20/2010
717610360		WASTA	SD		07/14/2011	5.250	1,469,928	0	0	0	0	0	4,750,186	06/30/2011
717608447		ZELL	SD		09/01/1998	7.550	247,312	0	0	0	0	0	1,172,467	12/30/2002
717609805		DYERSBURG	TN		06/21/2007	6.350	424,121	0	0	0	0	0	8,578,178	09/21/2010
717609406		PORTLAND	TN		07/14/2005	6.800	393,308	0	0	0	0	0	1,136,621	07/26/2010
717610228		PORTLAND	TN		08/11/2010	6.900	798,071	0	0	0	0	0	2,306,350	07/26/2010
717608340		CLARKSVILLE	TX		03/23/1998	7.750	158,246	0	0	0	0	0	565,579	10/13/2010
717608356		CLARKSVILLE	TX		03/13/1998	7.750	124,931	0	0	0	0	0	446,509	10/13/2010

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609292		CRYSTAL CITY	TX		08/24/2004	6.300	519,000	0	0	0	0	0	2,671,541	09/20/2010
717700371		DEAF SMITH	TX		04/08/1996	7.500	92,686	0	0	0	0	0	710,000	01/19/1996
717608821		ELKHART	TX		05/18/2001	7.210	3,337,552	0	0	0	0	0	10,445,875	03/03/2011
717608296		HART	TX		02/02/1998	7.750	25,559	0	0	0	0	0	457,513	05/21/2005
717609924		KIRBYVILLE	TX		12/14/2007	6.580	40,000,000	0	0	0	0	0	110,442,140	12/18/2012
717608341		MULESHOE	TX		04/29/1998	7.500	75,297	0	0	0	0	0	236,747	01/29/1998
717609583		SEYMOUR	TX		04/26/2006	6.300	516,651	0	0	0	0	0	5,015,966	09/19/2012
717609582		TOM	TX		07/13/2006	6.500	274,709	0	0	0	0	0	1,849,225	06/24/2009
717610524		TULIA	TX		05/31/2012	4.250	1,400,000	0	0	0	0	0	3,282,715	05/07/2012
717608439		WINDTHORST	TX		07/22/1998	7.300	390,792	0	0	0	0	0	3,120,847	09/20/2010
717609737		ELTOPIA	WA		01/19/2007	6.500	872,251	0	0	0	0	0	1,892,242	09/28/2010
717505579		GRANT	WA		11/24/1993	8.500	70,929	0	0	0	0	0	2,053,376	09/29/2004
717609728		MATTAWA	WA		06/28/2007	6.050	1,200,000	0	0	0	0	0	2,733,400	01/06/2010
717610292		MESA	WA		12/27/2010	5.600	482,595	0	0	0	0	0	1,500,000	10/18/2010
717609126		PASCO	WA		09/02/2003	5.650	420,000	0	0	0	0	0	1,010,100	12/31/2012
717609449		PASCO	WA		09/30/2006	6.500	615,756	0	751	0	0	0	2,687,169	09/14/2011
717610600		PASCO	WA		12/31/2012	4.400	1,600,000	0	0	0	0	0	2,423,050	12/11/2012
717608602		PROSSER	WA		06/25/1999	7.450	390,000	0	0	0	0	0	1,475,427	09/14/2011
717609618		RITZVILLE	WA		05/31/2006	6.650	515,429	0	0	0	0	0	1,347,862	09/14/2012
717608702		ROYAL CITY	WA		03/15/2000	8.870	491,452	0	0	0	0	0	2,821,944	09/14/2012
717610594		ROYAL CITY	WA		12/28/2012	4.350	1,400,000	0	0	0	0	0	5,955,000	09/26/2012
717609621		WENATCHEE	WA		07/14/2006	6.600	1,800,000	0	0	0	0	0	6,846,047	09/20/2012
717609622		WENATCHEE	WA		07/14/2006	6.650	600,000	0	0	0	0	0	2,084,750	09/20/2012
717505669		WHITMAN	WA		08/11/1994	8.000	22,007	0	0	0	0	0	250,000	11/15/1993
717505712		WHITMAN	WA		04/06/1994	7.880	136,773	0	0	0	0	0	635,001	11/17/1993
717700238		WHITMAN	WA		12/22/1995	8.130	68,707	0	0	0	0	0	710,000	10/15/1995
717609687		YAKIMA	WA		10/31/2006	7.050	915,000	0	0	0	0	0	2,282,327	09/20/2012
717609691		YAKIMA	WA		10/31/2006	6.950	260,000	0	0	0	0	0	648,531	09/20/2012
717608460		FRIENDSHIP	WI		01/25/1999	7.750	2,030,035	0	0	0	0	0	4,425,438	09/21/2010
717608483		MARKESAN	WI		11/30/1998	7.250	110,178	0	0	0	0	0	2,005,975	07/17/1998
717609287		BUFFALO	WY		12/01/2004	6.500	825,000	0	0	0	0	0	4,359,435	09/20/2010
717610387		OSAGE	WY		10/12/2011	5.400	1,287,415	0	0	0	0	0	4,563,270	09/27/2011
717610394		OSAGE	WY		10/12/2011	6.000	1,288,475	0	0	0	0	0	4,567,031	09/27/2011
717609725		WHEATLAND	WY		01/12/2007	6.600	7,246,059	0	0	0	0	0	22,872,664	12/27/2012
717609849		WHEATLAND	WY		08/21/2007	7.200	450,312	0	0	0	0	0	1,421,448	12/27/2012
0199999. Mortgages in good standing - Farm Mortgages							1,666,470,167	0	(472)	0	0	0	4,928,247,207	XXX
733487377		BAKERSFIELD	CA		04/11/1994	6.250	95,481	0	0	0	0	0	178,000	01/01/1994
732174866		LA HABRA	CA		07/01/1978	5.810	8,075	0	0	0	0	0	30,802	01/01/1978
733509512		THOUSAND OAKS	CA		05/02/1994	6.880	78,463	0	0	0	0	0	154,000	01/01/1994
732174813		VISTA	CA		07/01/1978	5.810	8,181	0	0	0	0	0	29,693	01/01/1978
734498329		WALNUT CREEK	CA		02/14/1996	6.380	200,582	0	0	0	0	0	380,000	01/01/1996
732172754		WHITTIER	CA		07/01/1978	5.810	13,572	0	0	0	0	0	50,172	01/01/1978
739004993		OXFORD	CT		02/12/1986	11.250	18,833	0	0	0	0	0	125,000	01/01/1986
739003194		ALTAMONTE SPRINGS	FL		10/31/1985	12.000	14,340	0	0	0	0	0	89,000	01/01/1985
733099026		JACKSONVILLE	FL		07/01/1992	7.750	41,321	0	0	0	0	0	83,000	01/01/1992
733116534		JACKSONVILLE	FL		10/30/1992	7.630	52,504	0	0	0	0	0	200,000	01/01/1992
734545925		JACKSONVILLE	FL		10/31/1996	6.750	33,005	0	0	0	0	0	101,000	01/01/1996
734548254		JACKSONVILLE	FL		03/28/1997	6.750	53,639	0	0	0	0	0	167,800	01/01/1997
734589588		JACKSONVILLE	FL		05/30/1997	7.130	59,827	0	0	0	0	0	116,000	01/01/1997
734655135		JACKSONVILLE	FL		10/24/1997	7.630	94,766	0	0	0	0	0	154,000	01/01/1997
734668784		JACKSONVILLE	FL		12/29/1997	7.500	103,326	0	0	0	0	0	165,000	01/01/1997
737501163		JACKSONVILLE	FL		06/11/1987	8.000	1,791	0	0	0	0	0	133,000	06/10/1985
734536303		MIDDLEBURG	FL		09/13/1996	7.380	48,871	0	0	0	0	0	81,000	01/01/1996
739091633		MIDDLEBURG	FL		05/15/1990	10.630	12,108	0	0	0	0	0	72,500	01/01/1990
735168418		TAMPA	FL		06/23/1983	11.500	4,862	0	0	0	0	0	91,000	01/01/1983
739010889		WINTER HAVEN	FL		08/16/1986	10.630	13,529	0	0	0	0	0	52,000	01/01/1986
739004896		ACWORTH	GA		02/03/1986	10.750	21,423	0	0	0	0	0	83,000	01/01/1986
739035902		ALPHARETTA	GA	E	03/04/1988	8.750	44,038	0	0	0	0	0	216,900	01/01/1988
733339915		ROSWELL	GA		08/02/1993	6.500	62,887	0	0	0	0	0	173,000	01/01/1993
734612985		BOISE	ID		07/25/1997	6.380	140,174	0	0	0	0	0	265,000	01/01/1997
733333591		BATAVIA	IL		09/03/1993	6.380	91,608	0	0	0	0	0	174,500	01/01/1993

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
733498112		COFFEYVILLE	KS		04/07/1994	6.500	33,051	0	0	0	0	0	71,250	01/01/1994
733384581		BOSTON	MA		10/07/1993	6.130	99,026	0	0	0	0	0	295,000	01/01/1993
739009220		WEYMOUTH	MA		06/23/1986	9.750	3,059	0	0	0	0	0	116,000	01/01/1986
739007734		HALETHORPE	MD		05/16/1986	9.880	18,180	0	0	0	0	0	73,900	01/01/1986
739056861		SILVER SPRING	MD		12/14/1988	8.630	33,289	0	0	0	0	0	141,990	01/01/1988
734592485		MINNEAPOLIS	MN		05/30/1997	6.750	14,644	0	0	0	0	0	149,500	01/01/1997
733579802		OSSEO	MN		04/20/1995	7.750	12,925	0	0	0	0	0	134,000	01/01/1995
733158655		SPRINGFIELD	MO		09/23/1992	7.380	75,627	0	0	0	0	0	170,000	01/01/1992
733310091		BLAIRSTOWN	NJ		07/30/1993	6.500	68,548	0	0	0	0	0	130,000	01/01/1993
734559609		DOVER	NJ		12/30/1996	6.250	66,442	0	0	0	0	0	123,000	01/01/1996
739013535		EAST ORANGE	NJ		10/10/1986	10.380	13,441	0	0	0	0	0	75,000	01/01/1986
734643900		HOBOKEN	NJ		10/10/1997	6.000	43,667	0	0	0	0	0	150,000	01/01/1997
734477544		LONG VALLEY	NJ		11/17/1995	6.750	117,586	0	0	0	0	0	197,000	01/01/1995
734748854		MONTCLAIR	NJ		05/07/1998	7.630	183,913	0	0	0	0	0	318,000	01/01/1998
734795834		MORRISTOWN	NJ		07/13/1998	7.380	215,742	0	0	0	0	0	352,000	01/01/1998
739004038		NEW PROVIDENCE	NJ		12/02/1985	12.250	46,527	0	0	0	0	0	183,000	01/01/1985
739002783		NEWARK	NJ		10/16/1985	12.130	12,478	0	0	0	0	0	62,000	01/01/1985
739009458		PLAINFIELD	NJ		06/24/1986	9.880	27,087	0	0	0	0	0	91,000	01/01/1986
733513189		PRINCETON	NJ		06/29/1994	7.130	205,477	0	0	0	0	0	760,000	01/01/1994
734606952		RANDOLPH	NJ		08/05/1997	6.750	109,071	0	0	0	0	0	175,000	01/01/1997
734706674		RANDOLPH	NJ	E	02/13/1998	6.000	200,951	0	0	0	0	0	391,000	01/01/1998
734775259		ROCKAWAY	NJ		08/10/1998	6.250	238,118	0	0	0	0	0	380,000	01/01/1998
733052914		SOUTH ORANGE	NJ		02/27/1992	7.630	67,908	0	0	0	0	0	205,000	01/01/1992
737500947		FAIRPORT	NY		03/13/1987	8.500	27,605	0	0	0	0	0	149,750	03/12/1985
739000633		SPRING VALLEY	NY		08/01/1985	11.630	22,361	0	0	0	0	0	105,000	01/01/1985
739006584		WOODSIDE	NY		04/21/1986	10.250	15,588	0	0	0	0	0	220,000	01/01/1986
734778436		TWINSBURG	OH		07/21/1998	6.000	151,526	0	0	0	0	0	264,000	01/01/1998
734454109		AMBLER	PA		07/26/1995	7.130	148,448	0	0	0	0	0	244,000	01/01/1995
739077901		CLIFTON	PA		10/24/1989	8.380	43,873	0	0	0	0	0	182,000	01/01/1989
739077358		EAST BENTON	PA		10/18/1989	8.380	30,687	0	0	0	0	0	89,900	01/01/1989
733367203		GILBERTSVILLE	PA		09/30/1993	6.130	46,135	0	0	0	0	0	139,000	01/01/1993
739005156		LANGHORNE	PA		02/21/1986	10.630	22,779	0	0	0	0	0	127,500	01/01/1986
731197253		PITTSBURGH	PA		10/31/1983	10.500	3,757	0	0	0	0	0	59,600	01/01/1983
731197300		PITTSBURGH	PA		02/14/1984	10.500	2,764	0	0	0	0	0	48,700	01/01/1984
733506752		SOUTH ABINGTON TOWNSHIP	PA		12/20/1994	6.380	117,021	0	0	0	0	0	232,000	01/01/1994
734622195		GREENVILLE	SC		08/11/1997	7.630	218,631	0	0	0	0	0	400,000	01/01/1997
734174793		DE SOTO	TX		01/18/1985	10.000	34,842	0	0	0	0	0	191,000	01/18/1983
733402114		EL PASO	TX		11/01/1993	6.880	70,982	0	0	0	0	0	217,500	01/01/1993
734596959		PLANO	TX		05/21/1997	8.000	85,973	0	0	0	0	0	166,000	01/01/1997
739088293		SUGAR LAND	TX		03/28/1990	9.500	112,555	0	0	0	0	0	235,000	01/01/1990
734574938		CHESTERFIELD	VA		03/27/1997	6.380	122,848	0	0	0	0	0	218,500	01/01/1997
733290920		FAIRMONT	WV		05/21/1993	6.380	45,149	0	0	0	0	0	119,000	01/01/1993
0399999. Mortgages in good standing - Residential mortgages-all other							4,547,485	0	0	0	0	0	11,517,457	XXX
706109010		FAYETTEVILLE	AR		12/07/2012	4.350	7,216,983	0	0	0	0	0	10,478,483	12/07/2012
706108618		JONESBORO	AR		09/29/2011	4.530	3,749,623	0	0	0	0	0	5,657,616	12/07/2012
706108617		SPRINGDALE	AR		09/29/2011	4.530	3,788,682	0	0	0	0	0	5,883,398	12/07/2012
706108963		CASA GRANDE	AZ		11/30/2012	4.400	2,073,750	0	0	0	0	0	9,289,519	11/30/2012
706106910		CHANDLER	AZ		01/16/2007	5.560	10,472,719	0	0	0	0	0	11,826,501	09/24/2012
706108866		GILBERT	AZ		06/29/2012	5.250	16,374,638	0	0	0	0	0	24,329,736	06/29/2012
706108623		GLENDALE	AZ		09/29/2011	4.250	200,581,080	0	0	0	0	0	321,039,555	11/05/2012
706103790		PHOENIX	AZ		01/26/2000	8.720	753,882	0	0	0	0	0	6,206,574	09/20/2012
706106988		PHOENIX	AZ		01/09/2007	5.700	6,389,017	0	0	0	0	0	7,463,389	11/05/2012
706106989		PHOENIX	AZ		01/09/2007	5.700	6,051,313	0	0	0	0	0	3,914,130	12/17/2012
706108732		PHOENIX	AZ		03/30/2012	4.260	21,616,989	0	0	0	0	0	33,748,656	03/30/2012
706107301		SCOTTSDALE	AZ		07/31/2007	6.210	29,646,984	0	0	0	0	0	53,530,697	03/29/2012
706107705		SCOTTSDALE	AZ		01/25/2008	6.090	33,054,302	0	0	0	0	0	67,620,550	08/02/2012
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	8,781,030	0	0	0	0	0	12,255,902	02/10/2012
706107358		TEMPE	AZ		07/16/2007	5.650	35,557,636	0	0	0	0	0	49,811,865	05/03/2012
706108487		TEMPE	AZ		03/30/2011	5.570	3,883,381	0	0	0	0	0	6,153,820	12/04/2012
706107652		TOLLESON	AZ		01/25/2008	6.040	32,179,775	0	0	0	0	0	27,698,712	11/05/2012
706107794		TOLLESON	AZ		02/03/2011	2.020	5,500,000	0	0	0	0	0	30,776,347	11/05/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108262		AGOURA HILLS	CA		03/09/2010	6.250	9,000,000	0	0	0	0	0	22,651,366	11/05/2012
706108469		ALAMEDA	CA		02/28/2011	5.310	70,139,300	0	0	0	0	0	102,339,294	11/05/2012
706105509		ALISO VIEJO	CA		07/13/2004	5.780	14,667,832	0	0	0	0	0	20,536,921	09/20/2012
706106565		ALISO VIEJO	CA		06/13/2006	5.640	9,877,705	0	0	0	0	0	14,916,206	03/29/2012
706107469		ALISO VIEJO	CA		08/21/2007	6.220	17,031,497	0	0	0	0	0	17,506,020	11/05/2012
706104490		ANAHEIM	CA		12/26/2001	6.730	1,227,637	0	0	0	0	0	5,613,092	08/02/2012
706104636		ANAHEIM	CA		07/12/2002	7.160	5,396,943	0	0	0	0	0	16,350,933	09/20/2012
706105097		ANAHEIM	CA		09/09/2003	4.740	2,182,987	0	0	0	0	0	9,006,882	09/20/2012
706105843		ANAHEIM	CA		04/14/2005	5.130	17,301,738	0	0	0	0	0	40,038,866	09/20/2012
706106798		BAKERSFIELD	CA		11/07/2006	6.200	9,178,682	0	0	0	0	0	21,822,156	03/29/2012
706108348		BAKERSFIELD	CA		08/26/2010	5.900	3,905,207	0	0	0	0	0	7,711,417	08/02/2012
706108349		BAKERSFIELD	CA		08/26/2010	5.900	9,127,561	0	0	0	0	0	14,054,569	08/02/2012
706108156		BALDWIN PARK	CA		02/26/2009	7.750	42,370,599	0	0	0	0	0	68,643,235	06/22/2012
706102660		BELMONT	CA		07/16/1998	6.890	5,577,778	0	0	0	0	0	15,415,120	08/02/2012
706108604		BENICIA	CA		11/04/2011	4.610	8,103,528	0	0	0	0	0	14,714,983	12/17/2012
706108208		BERKELEY	CA		09/14/2009	7.750	28,590,371	0	0	0	0	0	67,423,886	08/02/2012
706108368		BERKELEY	CA		08/12/2010	6.000	2,007,397	0	0	0	0	0	4,733,990	08/02/2012
706108630		BREA	CA		11/14/2011	4.490	45,994,481	0	0	0	0	0	72,130,183	11/05/2012
706108735		BREA	CA		05/02/2012	3.670	6,924,460	0	0	0	0	0	15,149,088	05/02/2012
706108296		BRISBANE	CA		07/16/2010	5.750	43,300,000	0	0	0	0	0	92,015,135	06/19/2012
706108751		CALABASAS	CA		07/11/2012	3.600	6,356,943	0	0	0	0	0	10,487,613	07/11/2012
706107334		CAMARILLO	CA		06/21/2007	5.610	15,027,452	0	0	0	0	0	25,113,742	03/29/2012
706108828		CANOGA PARK	CA		06/22/2012	3.400	2,024,973	0	0	0	0	0	3,228,001	06/22/2012
706101194		CARSON	CA		03/20/1997	7.990	3,718,412	0	0	0	0	0	36,190,894	09/20/2012
706102047		CARSON	CA		07/02/1998	7.690	2,085,043	0	0	0	0	0	8,702,789	09/20/2012
706105035		CARSON	CA		02/20/2004	5.820	11,171,862	0	0	0	0	0	43,819,512	08/02/2012
706105360		CARSON	CA		05/20/2004	5.420	17,518,990	0	0	0	0	0	56,690,330	09/20/2012
706105544		CARSON	CA		09/28/2004	6.160	12,625,202	0	0	0	0	0	24,269,027	08/02/2012
706105733		CARSON	CA		02/07/2005	5.330	3,908,352	0	0	0	0	0	9,138,280	09/20/2012
706106049		CARSON	CA		07/14/2005	5.000	13,933,755	0	0	0	0	0	34,581,505	09/20/2012
706106310		CARSON	CA		12/27/2007	5.800	39,371,227	0	0	0	0	0	65,035,468	06/22/2012
706108118		CARSON	CA		12/03/2008	6.450	9,126,256	0	0	0	0	0	14,393,241	05/03/2012
706108288		CARSON	CA		05/26/2010	6.110	31,095,435	0	0	0	0	0	70,845,438	06/22/2012
706108425		CARSON	CA		12/28/2010	5.030	45,394,961	0	0	0	0	0	81,040,531	06/22/2012
706108510		CARSON	CA		08/01/2011	5.730	9,236,604	0	0	0	0	0	16,230,507	08/02/2012
706108838		CARSON	CA		07/19/2012	3.790	43,130,646	0	0	0	0	0	62,061,584	07/19/2012
706108749		CASTRO VALLEY	CA		10/16/2012	4.530	12,767,133	0	0	0	0	0	21,093,867	10/16/2012
706108545		CERRITOS	CA		07/01/2011	4.460	62,456,465	0	0	0	0	0	222,479,949	09/20/2012
706105341		CHINO	CA		11/16/2004	5.020	25,012,925	0	0	0	0	0	48,820,860	05/03/2012
706106763		CHINO	CA		08/15/2006	6.250	4,182,591	0	0	0	0	0	4,783,108	08/02/2012
706106805		CHINO	CA		08/06/2007	5.910	14,332,822	0	0	0	0	0	19,397,384	11/05/2012
706106806		CHINO	CA		08/06/2007	5.910	15,712,690	0	0	0	0	0	24,971,828	05/03/2012
706107286		CHINO	CA		06/13/2007	5.750	1,591,068	0	0	0	0	0	2,933,310	09/20/2012
706107401		CHINO	CA		08/08/2007	5.570	60,310,094	0	0	0	0	0	70,936,785	09/20/2012
706108059		CHINO	CA		10/07/2008	5.870	11,175,457	0	0	0	0	0	17,673,115	09/20/2012
706108085		CHINO	CA		10/31/2008	5.830	6,602,849	0	0	0	0	0	10,066,569	09/04/2012
706108087		CHINO	CA		12/02/2008	5.980	13,243,453	0	0	0	0	0	19,962,843	09/04/2012
706108232		CHINO	CA		12/22/2009	6.850	21,282,687	0	0	0	0	0	43,132,121	08/02/2012
706108441		CHINO	CA		01/03/2011	3.530	12,564,579	0	0	0	0	0	32,852,788	06/22/2012
706108442		CHINO	CA		01/03/2011	3.530	6,258,220	0	0	0	0	0	11,119,178	06/22/2012
706108443		CHINO	CA		01/03/2011	3.530	2,455,148	0	0	0	0	0	6,003,350	06/22/2012
706108447		CHINO	CA		01/03/2011	3.530	10,711,184	0	0	0	0	0	29,654,990	06/22/2012
706108583		CHINO	CA		10/03/2011	4.680	10,798,695	0	0	0	0	0	17,619,051	05/03/2012
706108584		CHINO	CA		08/15/2011	4.630	16,346,241	0	0	0	0	0	26,381,096	05/03/2012
706108585		CHINO	CA		08/15/2011	4.630	11,745,802	0	0	0	0	0	19,169,924	05/03/2012
706107842		CHULA VISTA	CA		03/19/2008	5.500	33,012,397	0	0	0	0	0	51,871,010	12/17/2012
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	7,297,496	0	0	0	0	0	12,702,578	08/02/2012
706105034		CITY OF INDUSTRY	CA		07/15/2004	5.550	3,393,836	0	0	0	0	0	8,985,611	09/20/2012
706105568		CITY OF INDUSTRY	CA		09/30/2004	5.630	13,374,176	0	0	0	0	0	29,426,263	08/02/2012
706106635		CITY OF INDUSTRY	CA		07/26/2006	6.140	6,084,531	0	0	0	0	0	7,575,789	11/05/2012
706106790		CITY OF INDUSTRY	CA		10/05/2006	6.590	3,784,789	0	0	0	0	0	6,225,677	09/20/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106791		CITY OF INDUSTRY	CA		10/05/2006	6.590	3,872,806	0	0	0	0	0	8,287,560	11/05/2012
706106792		CITY OF INDUSTRY	CA		10/05/2006	6.590	1,980,412	0	0	0	0	0	3,972,070	09/20/2012
706106793		CITY OF INDUSTRY	CA		10/05/2006	6.590	17,163,576	0	0	0	0	0	28,876,262	06/22/2012
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	33,371,812	0	0	0	0	0	74,918,001	05/03/2012
706107519		CITY OF INDUSTRY	CA		11/14/2007	6.400	10,378,972	0	0	0	0	0	13,903,891	12/17/2012
706107521		CITY OF INDUSTRY	CA		10/01/2007	6.400	2,927,090	0	0	0	0	0	3,540,852	11/05/2012
706108149		CITY OF INDUSTRY	CA		12/23/2008	7.750	8,930,917	0	0	0	0	0	10,229,723	11/05/2012
706108150		CITY OF INDUSTRY	CA		12/23/2008	7.850	9,541,123	0	0	0	0	0	19,558,722	08/02/2012
706108445		CITY OF INDUSTRY	CA		01/06/2011	3.530	17,426,735	0	0	0	0	0	39,952,288	09/20/2012
706108451		CITY OF INDUSTRY	CA		01/06/2011	3.530	9,050,348	0	0	0	0	0	23,446,667	09/20/2012
706108452		CITY OF INDUSTRY	CA		01/06/2011	3.530	5,102,856	0	0	0	0	0	14,114,214	09/20/2012
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	6,286,056	0	0	0	0	0	8,529,464	10/10/2012
706103223		COMPTON	CA		10/22/1998	7.750	233,209	0	0	0	0	0	964,984	08/02/2012
706103639		COMPTON	CA		09/28/1999	7.820	1,684,995	0	0	0	0	0	4,742,063	08/02/2012
706105427		COMPTON	CA		07/20/2004	5.270	5,291,379	0	0	0	0	0	22,161,088	11/05/2012
706108253		COMPTON	CA		02/10/2010	6.300	4,500,000	0	0	0	0	0	11,505,332	09/20/2012
706108509		COMPTON	CA		05/05/2011	5.560	2,544,247	0	0	0	0	0	5,324,650	09/20/2012
706108643		CORTE MADERA	CA		11/22/2011	4.600	21,715,525	0	0	0	0	0	42,314,777	08/02/2012
706108507		COSTA MESA	CA		05/02/2011	4.910	24,161,118	0	0	0	0	0	72,061,730	11/05/2012
706108523		COSTA MESA	CA		05/12/2011	4.680	186,539,843	0	0	0	0	0	1,023,298,623	11/05/2012
706108714		COSTA MESA	CA		06/21/2012	4.090	4,466,411	0	0	0	0	0	9,158,094	06/21/2012
706106608		CUPERTINO	CA		06/30/2006	6.080	21,246,039	0	0	0	0	0	40,791,348	09/20/2012
706103694		CYPRESS	CA		02/24/2000	8.050	1,518,382	0	0	0	0	0	8,302,062	09/20/2012
706103695		CYPRESS	CA		02/24/2000	8.050	8,676,468	0	0	0	0	0	34,058,155	09/20/2012
706103725		CYPRESS	CA		12/10/1999	7.990	1,995,768	0	0	0	0	0	7,701,181	09/20/2012
706104527		CYPRESS	CA		04/01/2002	7.240	5,004,907	0	0	0	0	0	10,260,090	11/05/2012
706106004		CYPRESS	CA		07/14/2005	5.480	3,325,037	0	0	0	0	0	7,566,971	05/03/2012
706106019		CYPRESS	CA		08/01/2005	5.390	3,732,918	0	0	0	0	0	10,219,124	09/20/2012
706106857		CYPRESS	CA		11/01/2006	6.070	2,229,529	0	0	0	0	0	5,114,291	09/20/2012
706108057		CYPRESS	CA		09/16/2008	6.400	6,174,764	0	0	0	0	0	12,270,965	06/22/2012
706108027		DALY CITY	CA		09/25/2008	5.300	48,330,000	0	0	0	0	0	61,641,040	09/20/2012
706105108		DANVILLE	CA		10/14/2003	5.450	3,453,316	0	0	0	0	0	4,323,218	11/05/2012
706107231		DANVILLE	CA		05/10/2007	5.660	12,622,445	0	0	0	0	0	27,584,983	11/05/2012
706107919		DIAMOND BAR	CA		05/05/2008	6.000	23,035,343	0	0	0	0	0	36,778,955	08/02/2012
706107930		DIAMOND BAR	CA		05/05/2008	4.110	2,006,650	0	0	0	0	0	3,203,863	08/02/2012
706107244		DUBLIN	CA		05/30/2007	5.420	45,739,249	0	0	0	0	0	97,118,788	05/03/2012
706105883		EL CERRITO	CA		02/08/2006	5.980	21,082,736	0	0	0	0	0	29,304,202	12/17/2012
706102280		ESCONDIDO	CA		12/12/1997	8.020	4,736,985	0	0	0	0	0	15,405,724	05/03/2012
706103647		ESCONDIDO	CA		05/23/2001	8.350	1,910,064	0	0	0	0	0	6,211,945	05/03/2012
706106513		ESCONDIDO	CA		06/05/2006	5.790	5,061,074	0	0	0	0	0	7,608,266	09/20/2012
706106753		FAIR OAKS	CA		09/13/2006	6.050	10,121,470	0	0	0	0	0	14,131,478	12/17/2012
706106400		FOLSOM	CA		02/27/2006	5.400	11,603,885	0	0	0	0	0	28,868,805	09/20/2012
706108563		FONTANA	CA		08/01/2011	4.130	5,250,759	0	0	0	0	0	8,514,964	06/22/2012
706105426		FOUNTAIN VALLEY	CA		07/21/2004	5.430	4,395,322	0	0	0	0	0	9,840,630	09/20/2012
706107986		FRESNO	CA		07/10/2008	6.760	28,447,537	0	0	0	0	0	100,586,939	11/05/2012
706106369		FULLERTON	CA		12/30/2005	5.640	4,519,382	0	(8,785)	0	0	0	12,428,533	09/20/2012
706108656		FULLERTON	CA		12/14/2011	4.980	6,180,269	0	0	0	0	0	8,781,651	12/17/2012
706108832		FULLERTON	CA		06/22/2012	3.400	2,153,809	0	0	0	0	0	3,433,412	06/22/2012
706107692		GARDEN GROVE	CA		11/02/2007	5.600	14,940,000	0	0	0	0	0	24,778,469	05/03/2012
706102237		GOLETA	CA		07/02/1998	7.000	4,060,375	0	0	0	0	0	11,857,554	11/05/2012
706104376		GOLETA	CA		10/24/2001	7.220	13,092,190	0	0	0	0	0	32,535,602	11/05/2012
706104378		GOLETA	CA		11/09/2001	6.800	1,205,724	0	0	0	0	0	16,164,247	06/22/2012
706105015		GOLETA	CA		10/10/2003	5.660	25,007,450	0	0	0	0	0	53,997,727	05/03/2012
706107331		GREENBRAE	CA		06/28/2007	5.830	3,525,209	0	0	0	0	0	6,189,453	09/20/2012
706108608		HACIENDA HEIGHTS	CA		09/01/2011	3.950	15,778,904	0	0	0	0	0	28,283,285	09/20/2012
706106502		HAYWARD	CA		08/08/2006	5.680	22,349,523	0	0	0	0	0	43,369,588	06/22/2012
706104710		IRVINE	CA		03/05/2003	6.400	19,511,175	0	0	0	0	0	29,409,180	08/02/2012
706105445		IRVINE	CA		07/08/2004	5.440	2,966,296	0	0	0	0	0	4,919,811	06/22/2012
706105997		IRVINE	CA		09/30/2006	5.540	9,067,290	0	14,295	0	0	0	11,681,540	03/29/2012
706107287		IRVINE	CA		04/17/2007	5.420	30,316,694	0	0	0	0	0	39,693,380	11/05/2012
706108417		LA MESA	CA		12/16/2010	4.600	39,844,049	0	0	0	0	0	65,073,473	09/20/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108141		LA MIRADA	CA		12/23/2008	7.750	8,319,854	0	0	0	0	0	12,683,568	06/22/2012
706108142		LA MIRADA	CA		12/23/2008	7.750	7,379,758	0	0	0	0	0	11,764,710	11/05/2012
706108143		LA MIRADA	CA		12/23/2008	7.750	7,238,744	0	0	0	0	0	14,136,810	06/22/2012
706106607		LAGUNA HILLS	CA		08/09/2006	5.930	6,885,000	0	0	0	0	0	12,012,344	08/02/2012
706106512		LAGUNA NIGUEL	CA		05/19/2006	5.740	33,264,221	0	0	0	0	0	53,154,232	08/02/2012
706108842		LAKE FOREST	CA		07/03/2012	4.040	6,115,290	0	0	0	0	0	9,687,003	07/03/2012
706106594		LIVERMORE	CA		08/17/2006	6.000	3,386,744	0	0	0	0	0	13,573,533	09/20/2012
706105616		LOMPOC	CA		10/27/2004	5.970	2,714,250	0	0	0	0	0	8,172,574	11/05/2012
706108153		LONG BEACH	CA		01/16/2009	7.800	35,324,336	0	0	0	0	0	80,190,298	03/29/2012
706102979		LOS ANGELES	CA		07/01/1999	7.140	2,750,077	0	0	0	0	0	7,994,071	09/20/2012
706106333		LOS ANGELES	CA		03/03/2006	5.800	51,174,258	0	0	0	0	0	198,817,011	09/20/2012
706106583		LOS ANGELES	CA		07/27/2006	6.040	4,544,067	0	0	0	0	0	12,144,754	08/02/2012
706106916		LOS ANGELES	CA		01/26/2007	5.620	5,217,319	0	0	0	0	0	7,848,725	05/03/2012
706107209		LOS ANGELES	CA		06/19/2007	5.460	12,835,312	0	0	0	0	0	27,271,217	09/20/2012
706107618		LOS ANGELES	CA		10/25/2007	5.980	144,500,000	0	(212,127)	0	0	0	329,555,473	12/17/2012
706107950		LOS ANGELES	CA		06/26/2008	5.600	210,924,036	0	0	0	0	0	447,432,733	08/02/2012
706108038		LOS ANGELES	CA		07/01/2008	5.790	38,340,911	0	0	0	0	0	77,099,767	12/20/2012
706108039		LOS ANGELES	CA		07/31/2008	5.890	64,016,378	0	0	0	0	0	128,730,687	12/20/2012
706108386		LOS ANGELES	CA		09/29/2010	5.350	10,776,165	0	0	0	0	0	22,001,994	08/02/2012
706108619		LOS ANGELES	CA		09/29/2011	4.340	28,052,465	0	0	0	0	0	40,168,023	12/17/2012
706108764		LOS ANGELES	CA		07/09/2012	3.950	19,452,576	0	0	0	0	0	39,906,446	07/09/2012
706106924		MARINA	CA		09/10/2007	6.630	29,430,186	0	0	0	0	0	32,490,226	11/05/2012
706108164		MIRA LOMA	CA		04/29/2009	7.250	107,500,000	0	0	0	0	0	238,509,792	09/12/2012
706108289		MIRA LOMA	CA		05/25/2010	6.000	3,050,942	0	0	0	0	0	4,368,987	11/19/2012
706108415		MIRA LOMA	CA		10/20/2010	4.500	62,550,000	0	0	0	0	0	98,627,915	06/22/2012
706108554		MIRA LOMA	CA		05/18/2011	4.540	46,350,000	0	0	0	0	0	82,961,213	11/05/2012
706108925		MIRA LOMA	CA		12/11/2012	3.850	9,500,000	0	0	0	0	0	24,894,514	12/11/2012
706105515		MOUNTAIN VIEW	CA		07/15/2004	5.430	2,534,453	0	0	0	0	0	17,478,757	09/20/2012
706108362		MOUNTAIN VIEW	CA		09/30/2010	5.410	16,261,337	0	0	0	0	0	24,054,440	08/02/2012
706107681		NATIONAL CITY	CA		01/15/2008	5.900	59,889,090	0	0	0	0	0	70,411,084	12/17/2012
706105402		NEWARK	CA		09/03/2004	5.650	7,951,718	0	0	0	0	0	39,678,785	11/05/2012
706107149		NEWARK	CA		05/03/2007	5.880	1,170,516	0	0	0	0	0	5,840,852	11/05/2012
706107065		NEWPORT BEACH	CA		03/08/2007	5.460	10,486,932	0	0	0	0	0	20,503,747	08/02/2012
706107066		NEWPORT BEACH	CA		03/08/2007	5.460	14,912,610	0	0	0	0	0	31,449,272	08/02/2012
706107196		NEWPORT BEACH	CA		05/31/2007	5.390	535,975	0	0	0	0	0	1,078,031	11/05/2012
706107911		NEWPORT BEACH	CA		07/31/2008	4.780	10,000,000	0	0	0	0	0	26,941,555	03/29/2012
706103991		NORWALK	CA		12/28/2000	8.020	3,877,417	0	0	0	0	0	13,741,632	09/20/2012
706105425		NORWALK	CA		07/21/2004	5.430	5,182,350	0	0	0	0	0	9,840,948	09/20/2012
706108569		NOVATO	CA		08/11/2011	4.910	24,950,000	0	0	0	0	0	40,710,552	08/02/2012
706105560		OAKLAND	CA		09/30/2004	6.450	12,276,945	0	0	0	0	0	16,037,037	02/09/2012
706105820		ONTARIO	CA		03/18/2005	5.300	50,733,188	0	0	0	0	0	93,858,717	03/29/2012
706106307		ONTARIO	CA		12/19/2005	5.930	22,120,334	0	0	0	0	0	30,739,231	11/05/2012
706106606		ONTARIO	CA		08/09/2006	5.930	4,003,500	0	0	0	0	0	9,947,550	08/10/2012
706108088		ONTARIO	CA		12/02/2008	6.240	2,773,227	0	0	0	0	0	3,662,109	11/05/2012
706108331		ONTARIO	CA		07/08/2010	4.990	105,834,712	0	0	0	0	0	154,103,778	12/18/2012
706108482		ONTARIO	CA		02/14/2011	4.880	5,605,205	0	0	0	0	0	9,271,126	12/04/2012
706108536		ONTARIO	CA		06/03/2011	4.780	200,042,338	0	0	0	0	0	363,221,929	06/22/2012
706108711		ONTARIO	CA		03/23/2012	4.150	2,723,658	0	0	0	0	0	5,310,935	12/04/2012
706108726		ONTARIO	CA		03/01/2012	4.250	172,799,076	0	0	0	0	0	606,027,231	03/01/2012
706108983		ONTARIO	CA		11/19/2012	3.900	983,069	0	0	0	0	0	1,407,765	11/19/2012
706106754		PACIFIC PALISADES	CA		09/13/2006	6.050	7,115,964	0	0	0	0	0	16,342,830	12/17/2012
706106919		PACIFICA	CA		12/28/2006	5.610	3,112,855	0	0	0	0	0	6,846,098	09/20/2012
706108954		PALMDALE	CA		12/20/2012	4.450	5,014,240	0	0	0	0	0	6,757,382	12/20/2012
706106238		PALO ALTO	CA		12/05/2005	5.120	8,825,000	0	0	0	0	0	33,077,760	09/20/2012
706106998		PALO ALTO	CA		02/01/2007	5.640	1,000,000	0	0	0	0	0	3,748,181	09/20/2012
706108048		PALO ALTO	CA		12/01/2008	6.500	11,124,243	0	0	0	0	0	23,706,176	08/02/2012
706108516		PALO ALTO	CA		10/12/2011	4.800	8,838,684	0	0	0	0	0	11,682,909	12/17/2012
706108830		PARAMOUNT	CA		06/22/2012	3.400	2,512,310	0	0	0	0	0	4,006,186	06/22/2012
706108572		PICO RIVERA	CA		07/13/2011	4.800	13,712,214	0	0	0	0	0	24,081,575	03/29/2012
706107931		POMONA	CA		04/04/2008	5.710	44,215,000	0	0	0	0	0	59,572,256	11/05/2012
706107947		POMONA	CA		11/08/2010	3.120	2,293,200	0	0	0	0	0	3,089,672	11/05/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106332		RANCHO CORDOVA	CA		02/16/2006	5.610	9,394,623	0	0	0	0	0	11,024,918	09/20/2012
706106814		RANCHO CORDOVA	CA		11/29/2006	5.980	5,055,565	0	0	0	0	0	8,030,442	08/02/2012
706108629		RANCHO CUCAMONGA	CA		11/17/2011	4.300	35,518,907	0	0	0	0	0	54,240,280	12/17/2012
706108685		RANCHO CUCAMONGA	CA		03/07/2012	4.660	6,886,985	0	0	0	0	0	10,008,291	03/07/2012
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	31,400,000	0	0	0	0	0	42,757,732	12/06/2012
706108188		REDLANDS	CA		06/05/2009	7.550	47,529,270	0	0	0	0	0	102,740,093	05/03/2012
706106889		REDONDO BEACH	CA		11/06/2006	6.390	27,778,039	0	0	0	0	0	39,205,921	06/22/2012
706105424		RIVERSIDE	CA		07/15/2004	5.430	3,999,656	0	0	0	0	0	10,058,675	09/20/2012
706106804		RIVERSIDE	CA		10/05/2006	6.340	4,382,105	0	0	0	0	0	5,387,745	11/05/2012
706107619		ROSEVILLE	CA		10/24/2007	6.400	5,952,688	0	0	0	0	0	9,942,935	03/29/2012
706108171		ROWLAND HEIGHTS	CA		05/05/2009	7.500	61,052,071	0	0	0	0	0	101,669,572	06/22/2012
706108229		ROWLAND HEIGHTS	CA		11/12/2009	6.750	3,126,241	0	0	0	0	0	6,943,579	09/20/2012
706108607		ROWLAND HEIGHTS	CA		09/01/2011	3.950	41,350,618	0	0	0	0	0	70,424,031	06/22/2012
706104533		SACRAMENTO	CA		07/02/2002	7.020	4,897,459	0	0	0	0	0	26,545,640	09/20/2012
706107200		SACRAMENTO	CA		05/04/2007	5.730	16,514,635	0	0	0	0	0	32,355,731	11/05/2012
706108600		SACRAMENTO	CA		08/11/2011	4.990	11,688,314	0	0	0	0	0	21,739,309	05/03/2012
706108964		SACRAMENTO	CA		11/30/2012	4.400	3,976,333	0	0	0	0	0	16,914,858	11/30/2012
706108558		SAN BRUNO	CA		08/04/2011	3.860	19,250,000	0	0	0	0	0	25,564,234	12/17/2012
706107753		SAN DIEGO	CA		03/28/2008	6.580	28,664,265	0	102,319	0	0	0	40,743,666	05/03/2012
706108077		SAN DIEGO	CA		11/12/2008	6.340	10,034,221	0	0	0	0	0	14,573,066	03/29/2012
706108708		SAN DIEGO	CA		06/21/2012	4.000	47,000,000	0	0	0	0	0	72,714,811	06/21/2012
706108762		SAN DIEGO	CA		07/10/2012	3.650	26,559,898	0	0	0	0	0	36,267,136	07/10/2012
706108924		SAN DIEGO	CA		10/26/2012	3.900	45,932,533	0	0	0	0	0	68,810,853	10/26/2012
706108930		SAN DIEGO	CA		12/20/2012	3.940	44,000,000	0	0	0	0	0	64,633,041	12/20/2012
706108931		SAN DIEGO	CA		11/28/2012	3.910	108,631,810	0	0	0	0	0	160,734,204	11/28/2012
706104887		SAN FRANCISCO	CA		05/16/2003	5.920	3,398,030	0	0	0	0	0	19,573,084	09/20/2012
706105985		SAN FRANCISCO	CA		07/27/2005	5.220	26,299,605	0	0	0	0	0	57,174,574	06/22/2012
706106495		SAN FRANCISCO	CA		08/09/2006	6.360	27,441,840	0	0	0	0	0	39,063,256	12/17/2012
706106850		SAN FRANCISCO	CA		11/09/2006	6.070	21,909,454	0	0	0	0	0	28,046,540	11/05/2012
706107168		SAN FRANCISCO	CA		03/27/2007	6.420	17,573,772	0	0	0	0	0	38,204,927	06/22/2012
706107924		SAN FRANCISCO	CA		05/07/2008	5.250	27,676,500	0	0	0	0	0	88,852,722	12/17/2012
706108466		SAN FRANCISCO	CA		04/01/2011	5.780	20,213,798	0	0	0	0	0	40,726,106	05/03/2012
706108522		SAN FRANCISCO	CA		06/07/2011	4.550	32,245,297	0	0	0	0	0	62,424,494	11/05/2012
706108543		SAN FRANCISCO	CA		06/16/2011	4.470	29,304,235	0	0	0	0	0	44,909,942	09/20/2012
706108752		SAN FRANCISCO	CA		07/19/2012	4.540	20,044,031	0	0	0	0	0	28,718,103	07/19/2012
706108836		SAN FRANCISCO	CA		08/02/2012	3.340	49,674,991	0	0	0	0	0	67,672,150	08/02/2012
706108837		SAN FRANCISCO	CA		09/06/2012	3.470	3,305,282	0	0	0	0	0	6,584,992	09/06/2012
706108841		SAN FRANCISCO	CA		09/06/2012	3.470	3,672,537	0	0	0	0	0	8,876,105	09/06/2012
706108848		SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	0	0	0	0	51,073,402	08/02/2012
706108849		SAN FRANCISCO	CA		08/03/2012	3.340	18,826,821	0	0	0	0	0	25,953,184	08/03/2012
706103724		SAN JOSE	CA		12/01/1999	7.780	1,044,823	0	0	0	0	0	21,499,199	09/20/2012
706104491		SAN JOSE	CA		12/26/2001	6.730	1,425,947	0	0	0	0	0	7,058,074	08/02/2012
706105711		SAN JOSE	CA		05/17/2005	5.440	10,878,726	0	0	0	0	0	22,315,092	11/05/2012
706106343		SAN JOSE	CA		06/01/2006	5.640	4,499,209	0	0	0	0	0	5,750,117	12/17/2012
706107047		SAN JOSE	CA		03/28/2007	6.100	5,952,826	0	0	0	0	0	8,409,295	08/02/2012
706107073		SAN JOSE	CA		03/13/2007	5.730	12,346,947	0	0	0	0	0	18,070,540	06/22/2012
706108299		SAN JOSE	CA		09/13/2010	6.000	17,503,786	0	0	0	0	0	37,992,577	06/19/2012
706108824		SAN JOSE	CA		10/02/2012	3.930	10,939,445	0	0	0	0	0	28,166,496	10/02/2012
706108811		SAN PEDRO	CA		06/27/2012	3.570	28,000,000	0	0	0	0	0	46,834,700	06/27/2012
706102711		SAN RAFAEL	CA		07/09/1998	6.710	725,153	0	0	0	0	0	18,463,731	09/20/2012
706107354		SAN RAFAEL	CA		09/17/2007	5.540	8,364,204	0	0	0	0	0	23,669,060	08/02/2012
706108547		SANTA ANA	CA		11/02/2011	4.450	34,489,609	0	0	0	0	0	87,652,254	12/17/2012
706102086		SANTA BARBARA	CA		07/30/1997	8.050	1,446,162	0	0	0	0	0	7,498,413	05/03/2012
706106994		SANTA BARBARA	CA		04/03/2007	5.530	4,504,436	0	0	0	0	0	16,289,934	06/22/2012
706106630		SANTA CLARA	CA		06/29/2006	5.930	6,078,050	0	0	0	0	0	13,752,718	11/05/2012
706108032		SANTA CLARA	CA		09/15/2008	6.300	4,590,183	0	0	0	0	0	10,289,777	09/20/2012
706107932		SANTA FE SPRINGS	CA		04/01/2008	5.930	3,855,271	0	0	0	0	0	5,812,525	11/05/2012
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	9,400,000	0	0	0	0	0	24,856,279	08/02/2012
706108829		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,576,728	0	0	0	0	0	4,111,928	06/22/2012
706108831		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,635,545	0	0	0	0	0	4,204,019	06/22/2012
706105710		SANTA MONICA	CA		12/21/2004	5.770	6,154,025	0	0	0	0	0	26,543,370	09/20/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106548		SANTA MONICA	CA		06/29/2006	6.160	8,653,703	0	0	0	0	0	38,346,798	09/20/2012
706108353		SANTA MONICA	CA		08/26/2010	5.900	4,215,208	0	0	0	0	0	5,876,519	08/02/2012
706108521		SANTA MONICA	CA		05/12/2011	4.930	10,203,129	0	0	0	0	0	16,438,521	09/20/2012
706108551		SANTA MONICA	CA		07/07/2011	4.140	260,310,000	0	0	0	0	0	426,326,485	12/17/2012
706108717		SANTA MONICA	CA		02/28/2012	4.660	20,586,188	0	0	0	0	0	28,887,770	06/29/2012
706107766		SIMI VALLEY	CA		03/12/2008	4.580	7,342,395	0	0	0	0	0	7,823,639	08/02/2012
706108416		SIMI VALLEY	CA		11/12/2010	4.060	21,217,325	0	0	0	0	0	34,769,257	11/05/2012
706100874		SUNNYVALE	CA		09/14/1995	7.980	8,669,250	0	0	0	0	0	106,207,412	09/20/2012
706105519		SUNNYVALE	CA		12/17/2004	5.820	3,798,549	0	0	0	0	0	36,406,056	11/05/2012
706104860		SYLMAR	CA		12/27/2002	5.760	2,631,042	0	0	0	0	0	11,945,875	09/20/2012
706108946		TEMECULA	CA		12/20/2012	4.450	4,743,200	0	0	0	0	0	7,477,316	12/20/2012
706108728		THOUSAND OAKS	CA		05/17/2012	4.110	199,826,821	0	0	0	0	0	315,246,753	05/17/2012
706106559		TORRANCE	CA		05/31/2006	6.040	3,000,000	0	0	0	0	0	5,371,506	08/02/2012
706107617		TORRANCE	CA		09/27/2007	6.340	28,668,289	0	0	0	0	0	43,673,527	08/02/2012
706107171		TRUCKEE	CA		03/30/2007	6.110	37,317,452	0	0	0	0	0	77,938,394	03/02/2012
706107211		TRUCKEE	CA		03/30/2007	6.110	16,025,134	0	0	0	0	0	33,473,472	03/02/2012
706105107		TUSTIN	CA		10/21/2003	5.040	10,689,588	0	0	0	0	0	52,104,312	09/20/2012
706105816		TUSTIN	CA		04/26/2005	5.610	22,847,481	0	0	0	0	0	41,033,123	12/18/2012
706108975		UKIAH	CA		11/30/2012	4.400	2,133,000	0	0	0	0	0	8,373,694	11/30/2012
706108825		UNION CITY	CA		08/15/2012	4.010	9,670,074	0	0	0	0	0	13,195,066	08/15/2012
706107014		UPLAND	CA		10/31/2007	5.650	12,051,599	0	0	0	0	0	27,842,075	09/20/2012
706106755		VALENCIA	CA		09/13/2006	6.050	15,973,837	0	0	0	0	0	21,450,715	12/17/2012
706104814		VENTURA	CA		01/29/2003	5.460	7,946,149	0	0	0	0	0	26,377,781	09/20/2012
706107731		VISALIA	CA		02/28/2008	6.850	5,146,528	0	7,649	0	0	0	7,474,327	03/02/2012
706105534		VISTA	CA		08/05/2004	5.760	4,495,518	0	0	0	0	0	14,931,140	09/20/2012
706109008		VISTA	CA		12/20/2012	2.460	48,000,000	0	0	0	0	0	67,109,898	12/20/2012
706104873		WALNUT	CA		04/01/2003	5.920	7,414,562	0	0	0	0	0	21,223,577	08/02/2012
706104963		WALNUT	CA		06/12/2003	5.950	11,729,877	0	0	0	0	0	31,833,971	08/02/2012
706105151		WALNUT	CA		02/02/2004	6.180	6,250,250	0	0	0	0	0	18,664,112	08/02/2012
706105528		WALNUT	CA		12/02/2004	6.160	7,705,613	0	0	0	0	0	19,901,126	09/20/2012
706105855		WALNUT	CA		10/06/2005	5.630	17,506,902	0	0	0	0	0	44,042,816	09/20/2012
706105856		WALNUT	CA		01/11/2006	5.760	14,853,599	0	0	0	0	0	31,153,481	11/05/2012
706105909		WALNUT	CA		05/03/2006	6.350	9,086,364	0	0	0	0	0	20,932,438	12/17/2012
706106322		WALNUT	CA		07/12/2007	6.400	8,441,897	0	0	0	0	0	22,453,534	09/20/2012
706106598		WALNUT	CA		11/30/2006	6.120	15,076,318	0	0	0	0	0	27,793,267	11/05/2012
706107956		WALNUT	CA		04/01/2009	6.910	5,870,353	0	0	0	0	0	10,063,677	06/22/2012
706108225		WALNUT	CA		11/12/2009	6.630	12,800,144	0	0	0	0	0	39,461,541	11/05/2012
706108228		WALNUT	CA		11/12/2009	6.750	3,599,914	0	0	0	0	0	8,204,829	09/20/2012
706108450		WALNUT	CA		01/06/2011	3.530	2,888,409	0	0	0	0	0	6,113,593	09/20/2012
706108602		WALNUT	CA		12/06/2011	5.240	12,621,879	0	0	0	0	0	19,298,679	12/17/2012
706108611		WALNUT	CA		09/01/2011	3.950	3,791,053	0	0	0	0	0	5,883,932	09/20/2012
706108568		WALNUT CREEK	CA		06/22/2011	4.610	10,995,409	0	0	0	0	0	22,709,546	08/02/2012
706108061		WESTMINSTER	CA		11/12/2008	6.450	9,766,829	0	0	0	0	0	17,743,373	03/29/2012
706108167		WESTMINSTER	CA		05/07/2009	7.490	65,984,052	0	0	0	0	0	136,983,652	11/05/2012
706106794		WHITTIER	CA		10/05/2006	6.590	3,828,798	0	0	0	0	0	7,526,936	09/20/2012
706106795		WHITTIER	CA		10/05/2006	6.590	2,288,476	0	0	0	0	0	3,895,703	06/22/2012
706108816		WOODLAND HILLS	CA		07/17/2012	3.850	88,020,000	0	0	0	0	0	141,044,925	07/17/2012
706108950		YUCAIPA	CA		12/20/2012	4.450	4,810,960	0	0	0	0	0	6,484,632	12/20/2012
706108921		AURORA	CO		08/31/2012	4.200	2,499,408	0	0	0	0	0	8,747,067	08/31/2012
706108197		BOULDER	CO		07/29/2009	7.750	14,518,559	0	0	0	0	0	35,104,896	11/05/2012
706108283		BOULDER	CO		06/02/2010	5.830	23,054,292	0	0	0	0	0	48,809,404	03/29/2012
706107763		BROOMFIELD	CO		03/11/2008	4.580	11,770,130	0	0	0	0	0	15,423,590	08/02/2012
706102815		COLORADO SPRINGS	CO		10/01/1998	6.610	3,602,395	0	0	0	0	0	16,877,600	11/05/2012
706108356		COLORADO SPRINGS	CO		08/26/2010	5.900	17,209,403	0	0	0	0	0	31,272,561	08/02/2012
706107230		COMMERCE CITY	CO		05/09/2007	5.610	4,938,604	0	0	0	0	0	5,906,167	11/05/2012
706108565		DENVER	CO		06/30/2011	4.120	2,264,529	0	0	0	0	0	4,428,462	11/05/2012
706108664		DENVER	CO		11/22/2011	4.450	13,555,689	0	0	0	0	0	18,334,303	09/20/2012
706108967		DENVER	CO		11/30/2012	4.400	4,213,333	0	0	0	0	0	15,658,136	11/30/2012
706105899		ENGLEWOOD	CO		06/16/2005	5.710	4,740,973	0	0	0	0	0	8,968,813	09/20/2012
706107548		ENGLEWOOD	CO		08/24/2007	6.020	3,764,136	0	0	0	0	0	9,249,184	09/20/2012
706108660		HIGHLANDS RANCH	CO		12/14/2011	4.350	15,757,487	0	0	0	0	0	24,625,238	06/22/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706103982		LITTLETON	CO		10/24/2000	7.890	1,153,626	0	0	0	0	0	3,526,278	09/20/2012
706105365		LITTLETON	CO		06/02/2004	5.050	12,138,590	0	0	0	0	0	22,299,116	09/20/2012
706106633		LITTLETON	CO		06/30/2006	6.160	6,679,430	0	0	0	0	0	9,536,451	03/29/2012
706106634		LITTLETON	CO		06/30/2006	6.210	13,023,880	0	0	0	0	0	18,072,663	11/05/2012
706106758		LITTLETON	CO		09/13/2006	6.050	10,054,046	0	0	0	0	0	21,249,323	12/17/2012
706107824		LITTLETON	CO		01/25/2008	6.090	6,015,769	0	0	0	0	0	7,016,611	08/02/2012
706100770		LONE TREE	CO		02/17/1995	9.500	3,376,479	0	0	0	0	0	13,957,582	09/20/2012
706106759		WESTMINSTER	CO		09/13/2006	6.050	7,197,666	0	0	0	0	0	12,075,323	12/17/2012
706108384		DANBURY	CT		09/10/2010	5.500	56,500,757	0	0	0	0	0	207,116,431	06/22/2012
706108396		DANBURY	CT		02/23/2011	5.500	5,177,125	0	0	0	0	0	18,978,002	06/22/2012
706108397		DANBURY	CT		11/29/2011	5.500	2,627,244	0	0	0	0	0	9,630,790	06/22/2012
706107187		NORWALK	CT		06/08/2007	5.590	14,272,600	0	0	0	0	0	17,734,423	03/29/2012
706105821		OLD GREENWICH	CT		03/29/2005	6.280	35,787,528	0	0	0	0	0	61,359,509	09/20/2012
706108713		WEST HARTFORD	CT		06/11/2012	4.500	134,799,789	0	0	0	0	0	390,708,664	06/11/2012
706101070		WASHINGTON	DC		07/02/1996	7.640	5,076,575	0	0	0	0	0	143,443,416	09/20/2012
706101092		WASHINGTON	DC		07/31/1996	8.130	8,736,946	0	0	0	0	0	59,499,049	11/05/2012
706105269		WASHINGTON	DC		03/05/2004	5.580	16,268,805	0	0	0	0	0	41,737,802	09/20/2012
706106113		WASHINGTON	DC		09/22/2005	5.130	3,399,969	0	0	0	0	0	12,284,462	09/20/2012
706106115		WASHINGTON	DC		09/30/2005	5.140	6,589,324	0	0	0	0	0	42,764,713	09/20/2012
706106194		WASHINGTON	DC		09/22/2005	5.130	6,136,529	0	0	0	0	0	19,452,698	09/20/2012
706106331		WASHINGTON	DC		02/01/2006	5.370	14,700,000	0	0	0	0	0	40,334,386	09/20/2012
706106450		WASHINGTON	DC		03/27/2006	5.610	4,670,251	0	0	0	0	0	31,874,837	11/05/2012
706106968		WASHINGTON	DC		12/19/2006	6.270	35,400,830	0	0	0	0	0	56,199,643	03/29/2012
706107743		WASHINGTON	DC		11/14/2007	6.230	171,624,510	0	0	0	0	0	231,558,433	08/02/2012
706108073		WASHINGTON	DC		09/15/2008	6.790	4,158,014	0	0	0	0	0	28,378,775	11/05/2012
706108279		WASHINGTON	DC		04/16/2010	5.750	132,940,000	0	0	0	0	0	245,748,671	09/20/2012
706108312		WASHINGTON	DC		08/12/2010	5.550	10,100,000	0	0	0	0	0	23,258,969	09/20/2012
706108366		WASHINGTON	DC		09/14/2010	5.100	54,173,996	0	0	0	0	0	97,665,499	09/20/2012
706108422		WASHINGTON	DC		12/03/2010	4.350	4,505,893	0	0	0	0	0	11,581,953	12/17/2012
706108423		WASHINGTON	DC		12/16/2010	4.690	13,791,887	0	0	0	0	0	33,212,540	11/05/2012
706108437		WASHINGTON	DC		05/02/2011	4.880	13,173,100	0	0	0	0	0	24,324,134	12/17/2012
706108454		WASHINGTON	DC		01/28/2011	4.500	12,750,321	0	0	0	0	0	42,551,978	08/02/2012
706108468		WASHINGTON	DC		04/01/2011	4.660	76,070,303	0	0	0	0	0	131,058,107	03/29/2012
706108539		WASHINGTON	DC		04/20/2011	4.530	44,800,000	0	0	0	0	0	73,896,790	08/02/2012
706108573		WASHINGTON	DC		07/01/2011	4.400	26,200,000	0	0	0	0	0	144,762,298	08/02/2012
706108650		WASHINGTON	DC		05/24/2012	5.030	904	0	0	0	0	0	68,072,104	05/24/2012
706108666		WASHINGTON	DC		12/09/2011	4.500	42,450,000	0	0	0	0	0	89,392,101	11/05/2012
706108675		WASHINGTON	DC		12/15/2011	4.370	18,000,000	0	0	0	0	0	39,213,453	11/05/2012
706108716		WASHINGTON	DC		02/28/2012	4.660	33,155,996	0	0	0	0	0	46,525,495	06/29/2012
706108839		WASHINGTON	DC		07/26/2012	3.540	3,736,391	0	0	0	0	0	5,838,514	07/26/2012
706108857		WASHINGTON	DC		06/26/2012	3.890	59,000,000	0	0	0	0	0	79,752,952	06/26/2012
706108903		WASHINGTON	DC		11/02/2012	3.500	30,951,213	0	0	0	0	0	79,557,151	12/17/2012
706108981		WASHINGTON	DC		11/16/2012	3.830	15,700,000	0	0	0	0	0	73,838,417	11/16/2012
706106480		NEWARK	DE		04/11/2006	5.620	18,199,617	0	0	0	0	0	32,533,121	12/17/2012
706107395		NEWARK	DE		07/31/2007	5.740	10,017,841	0	0	0	0	0	6,671,539	09/20/2012
706105579		REHOBOTH BEACH	DE		12/22/2005	5.990	9,838,558	0	0	0	0	0	18,438,838	08/02/2012
706108959		BOYNTON BEACH	FL		12/20/2012	4.450	3,989,370	0	0	0	0	0	5,054,896	12/20/2012
706106922		CLEARWATER	FL		12/15/2006	5.520	5,061,860	0	0	0	0	0	11,546,284	11/05/2012
706108957		DELTONA	FL		12/20/2012	4.450	3,327,016	0	0	0	0	0	3,503,192	12/20/2012
706108464		FORT LAUDERDALE	FL		12/30/2010	4.090	38,190,000	0	0	0	0	0	55,819,515	05/03/2012
706108761		GAINESVILLE	FL		05/16/2012	3.610	9,559,942	0	0	0	0	0	13,579,630	05/16/2012
706108936		GAINESVILLE	FL		11/16/2012	3.900	8,000,000	0	0	0	0	0	11,494,467	11/16/2012
706106393		HIALEAH	FL		12/30/2005	5.510	4,347,879	0	3,845	0	0	0	11,642,605	11/05/2012
706106511		INDIAN HARBOUR BEACH	FL		08/25/2006	5.940	2,417,302	0	0	0	0	0	3,779,075	03/29/2012
706106210		JACKSONVILLE	FL		11/30/2005	4.980	29,369,020	0	38,575	0	0	0	44,588,864	08/02/2012
706106392		JACKSONVILLE	FL		12/30/2005	5.250	3,348,688	0	1,481	0	0	0	10,836,413	11/05/2012
706107400		JACKSONVILLE	FL		08/10/2007	5.990	11,793,869	0	0	0	0	0	12,281,340	09/20/2012
706107477		JACKSONVILLE	FL		03/14/2008	6.270	26,624,275	0	0	0	0	0	46,776,352	05/03/2012
706105669		KISSIMMEE	FL		10/15/2004	5.330	42,684,158	0	0	0	0	0	66,932,002	06/22/2012
706102895		LAKE MARY	FL		09/10/1999	7.650	2,539,143	0	0	0	0	0	11,315,018	06/22/2012
706108493		LAKE WORTH	FL		03/30/2011	4.950	22,907,133	0	0	0	0	0	31,226,397	09/20/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108803		LAKELAND	FL		05/24/2012	3.760	10,563,098	0	0	0	0	0	14,313,478	10/03/2012
706105418		LAND O LAKES	FL		07/27/2004	5.890	14,211,012	0	0	0	0	0	11,808,331	11/05/2012
706105419		LAND O LAKES	FL		06/14/2005	5.320	5,538,265	0	0	0	0	0	12,668,644	11/05/2012
706105847		LAND O LAKES	FL		05/20/2005	5.520	1,884,485	0	(20,831)	0	0	0	2,671,048	08/02/2012
706106481		MIAMI	FL		05/04/2006	6.240	4,978,092	0	0	0	0	0	12,931,417	11/05/2012
706106595		MIAMI	FL		07/17/2006	4.750	24,618,834	0	0	0	0	0	47,423,516	05/03/2012
706106601		MIAMI	FL		08/09/2006	5.980	5,584,500	0	0	0	0	0	9,639,000	08/09/2012
706108642		MIAMI	FL		11/10/2011	4.500	200,000,000	0	0	0	0	0	580,065,538	12/17/2012
706108724		MIAMI	FL		04/11/2012	3.600	9,989,677	0	0	0	0	0	15,420,134	04/11/2012
706107664		MIAMI LAKES	FL		12/19/2007	5.980	37,842,139	0	0	0	0	0	61,421,998	09/20/2012
706107665		MIAMI LAKES	FL		12/19/2007	5.730	10,504,072	0	0	0	0	0	20,074,639	09/20/2012
700226087		NAPLES	FL		09/01/2011	7.200	1,515,884	0	(43,307)	0	0	0	3,357,101	05/03/2012
706108373		NORTH MIAMI BEACH	FL		10/14/2010	4.000	3,712,869	0	0	0	0	0	10,247,743	11/05/2012
706107738		OLDSMAR	FL		01/08/2008	5.820	44,723,538	0	0	0	0	0	60,865,170	08/02/2012
706106402		ORANGE PARK	FL		12/30/2005	5.250	2,080,546	0	920	0	0	0	7,598,334	09/20/2012
706105024		ORLANDO	FL		08/12/2003	4.750	34,473,731	0	0	0	0	0	80,195,578	05/03/2012
706108122		ORLANDO	FL		12/09/2008	5.750	38,843,505	0	0	0	0	0	60,440,597	05/03/2012
706108313		ORLANDO	FL		08/10/2010	5.250	161,938,739	0	0	0	0	0	636,955,519	06/22/2012
706108586		OXFORD	FL		07/29/2011	5.430	13,463,604	0	0	0	0	0	23,868,417	12/17/2012
706106879		PANAMA CITY	FL		05/30/2008	5.640	5,087,183	0	0	0	0	0	8,831,891	08/02/2012
706106391		SARASOTA	FL		12/30/2005	5.620	5,042,546	0	(4,960)	0	0	0	5,249,633	08/24/2012
706108413		SEMINOLE	FL		12/29/2010	6.160	15,658,030	0	0	0	0	0	22,685,273	08/02/2012
706108804		TAMPA	FL		05/24/2012	3.760	8,215,591	0	0	0	0	0	11,132,516	10/03/2012
706108805		TAMPA	FL		05/24/2012	3.760	3,350,193	0	0	0	0	0	4,539,700	10/03/2012
706108806		TAMPA	FL		05/24/2012	3.760	2,305,119	0	0	0	0	0	3,123,508	10/03/2012
706105731		VENICE	FL		03/09/2005	5.520	9,747,334	0	(107,747)	0	0	0	16,459,657	08/02/2012
706105846		VENICE	FL		03/09/2005	5.520	3,341,943	0	(36,942)	0	0	0	4,513,947	08/02/2012
706106245		VENICE	FL		12/01/2005	5.690	1,026,391	0	(12,056)	0	0	0	1,729,116	08/02/2012
706107631		VENICE	FL		09/05/2007	6.700	10,931,474	0	0	0	0	0	10,640,633	05/31/2012
706107640		VENICE	FL		09/05/2007	6.700	1,010,472	0	0	0	0	0	983,583	05/31/2012
706108958		VENICE	FL		12/20/2012	4.450	3,591,280	0	0	0	0	0	5,776,540	12/20/2012
706108387		WEST PALM BEACH	FL		12/20/2010	4.950	7,817,922	0	0	0	0	0	10,421,913	11/05/2012
706106751		ALPHARETTA	GA		09/13/2006	6.050	4,904,471	0	0	0	0	0	8,587,716	12/17/2012
706106782		ALPHARETTA	GA		09/25/2006	6.160	7,990,850	0	0	0	0	0	5,899,602	12/03/2012
706103393		ATLANTA	GA		04/23/1999	6.840	1,552,993	0	0	0	0	0	20,095,953	11/05/2012
706105057		ATLANTA	GA		09/02/2003	3.560	22,810	0	0	0	0	0	410,339	09/20/2012
706106052		ATLANTA	GA		08/02/2005	6.000	29,939,758	0	0	0	0	0	43,159,321	03/29/2012
706106651		ATLANTA	GA		06/22/2006	5.930	308,946	0	0	0	0	0	485,190	11/05/2012
706106670		ATLANTA	GA		06/22/2006	5.930	869,708	0	0	0	0	0	1,074,152	11/05/2012
706106678		ATLANTA	GA		07/14/2006	6.100	135,142,433	0	0	0	0	0	215,861,193	09/20/2012
706106750		ATLANTA	GA		09/13/2006	6.050	33,952,931	0	0	0	0	0	62,751,829	12/17/2012
706107256		ATLANTA	GA		05/31/2007	5.530	84,829,547	0	0	0	0	0	103,853,857	11/05/2012
706107269		ATLANTA	GA		05/31/2007	5.530	6,797,287	0	0	0	0	0	9,307,171	11/05/2012
706108115		ATLANTA	GA		11/13/2008	6.450	9,300,040	0	0	0	0	0	6,762,710	06/22/2012
706108135		ATLANTA	GA		12/29/2008	6.330	10,336,905	0	0	0	0	0	16,082,030	06/22/2012
706108679		ATLANTA	GA		12/20/2011	4.500	31,232,106	0	0	0	0	0	56,257,354	11/05/2012
706108807		ATLANTA	GA		05/24/2012	3.760	4,280,100	0	0	0	0	0	5,799,759	10/03/2012
706108810		ATLANTA	GA		05/24/2012	3.760	2,207,511	0	0	0	0	0	2,991,358	10/03/2012
706108979		ATLANTA	GA		11/19/2012	3.920	11,000,000	0	0	0	0	0	14,641,223	11/19/2012
706108729		DECATUR	GA		04/02/2012	4.650	7,867,391	0	0	0	0	0	11,414,870	04/02/2012
706107764		DULUTH	GA		03/12/2008	4.580	5,832,216	0	0	0	0	0	9,296,949	08/02/2012
706108091		DULUTH	GA		10/10/2008	6.120	1,562,801	0	0	0	0	0	2,411,116	08/02/2012
706108808		ELLENWOOD	GA		05/24/2012	3.760	2,558,361	0	0	0	0	0	3,466,785	10/03/2012
706106650		FAIRBURN	GA		06/22/2006	5.930	31,251,676	0	0	0	0	0	46,593,349	11/05/2012
706106671		FAIRBURN	GA		06/22/2006	5.930	8,182,165	0	0	0	0	0	12,792,321	11/05/2012
706108090		FAIRBURN	GA		10/10/2008	6.120	12,273,332	0	0	0	0	0	9,405,891	08/02/2012
706108223		FAIRBURN	GA		12/31/2009	6.750	33,266,795	0	0	0	0	0	58,963,894	08/02/2012
706101851		KENNESAW	GA		03/12/1997	7.720	6,324,681	0	0	0	0	0	16,260,640	09/20/2012
706106652		KENNESAW	GA		06/22/2006	5.930	3,534,725	0	0	0	0	0	4,004,393	11/05/2012
706106742		KENNESAW	GA		09/06/2006	6.100	44,535,778	0	0	0	0	0	56,065,806	11/05/2012
706107454		KENNESAW	GA		10/10/2007	6.100	3,784,476	0	0	0	0	0	11,401,727	09/20/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108809		KENNESAW	GA		05/24/2012	3.760	3,251,831	0	0	0	0	0	4,406,472	10/03/2012
706108060		LAWRENCEVILLE	GA		10/10/2008	6.120	22,963,248	0	0	0	0	0	29,729,807	08/02/2012
706108658		LAWRENCEVILLE	GA		12/14/2011	4.980	7,691,003	0	0	0	0	0	11,135,851	12/17/2012
706102882		MABLETON	GA		08/07/1998	6.850	2,817,955	0	0	0	0	0	9,602,697	11/05/2012
706105056		MABLETON	GA		09/02/2003	3.640	14,480	0	0	0	0	0	264,735	09/20/2012
706105113		MARIETTA	GA		10/09/2003	5.010	3,116,481	0	0	0	0	0	14,143,524	11/05/2012
706106749		MARIETTA	GA		09/13/2006	6.050	9,035,554	0	0	0	0	0	15,834,957	12/17/2012
706106768		MARIETTA	GA		09/06/2006	6.100	4,284,410	0	0	0	0	0	6,168,276	11/05/2012
706108534		MARIETTA	GA		06/02/2011	5.310	8,318,303	0	0	0	0	0	14,728,031	09/20/2012
706109013		MCDONOUGH	GA		12/21/2012	3.200	2,889,071	0	0	0	0	0	4,546,393	12/21/2012
749000024		LONDON	GB		06/08/2012	4.220	113,785,000	0	0	0	0	5,565,000	180,001,003	12/06/2012
749000037		LONDON	GB		12/06/2012	4.240	28,446,250	0	0	0	0	271,250	47,528,726	12/06/2012
706108546		HONOLULU	HI		07/12/2011	5.870	84,662,332	0	0	0	0	0	145,154,288	02/09/2012
707502652		CLIVE	IA		12/27/1989	10.550	5,076,993	0	0	0	0	0	18,484,294	06/22/2012
707502883		DUBUQUE	IA		01/03/1990	9.800	2,240,682	0	0	0	0	0	12,968,507	06/22/2012
706106976		BOISE	ID		01/25/2007	5.860	14,621,891	0	0	0	0	0	29,747,471	03/29/2012
706107015		BOISE	ID		07/01/2008	5.860	4,555,302	0	0	0	0	0	9,267,508	03/29/2012
706108302		BOISE	ID		06/15/2010	6.190	7,238,157	0	0	0	0	0	12,596,354	03/29/2012
706106935		ARLINGTON HEIGHTS	IL		04/25/2007	5.910	3,000,000	0	0	0	0	0	3,615,912	06/22/2012
706107043		ARLINGTON HEIGHTS	IL		03/01/2007	5.910	7,383,956	0	0	0	0	0	14,720,494	06/22/2012
706106647		AURORA	IL		07/18/2006	6.080	2,288,177	0	0	0	0	0	2,929,500	09/20/2012
706106648		AURORA	IL		07/18/2006	6.080	2,591,682	0	0	0	0	0	3,318,052	09/20/2012
706106654		AURORA	IL		06/13/2007	6.100	10,856,808	0	0	0	0	0	13,899,660	09/20/2012
706106695		AURORA	IL		12/05/2006	6.120	10,857,344	0	0	0	0	0	13,900,373	09/20/2012
706106696		AURORA	IL		12/05/2006	6.170	2,961,457	0	0	0	0	0	3,791,478	09/20/2012
706106904		AURORA	IL		11/16/2006	5.880	1,100,000	0	0	0	0	0	2,211,591	06/22/2012
706107032		AURORA	IL		12/13/2006	5.670	9,178,580	0	0	0	0	0	11,751,063	09/20/2012
706107558		AURORA	IL		12/12/2007	6.140	4,935,000	0	0	0	0	0	6,318,130	09/20/2012
706107910		AURORA	IL		02/06/2008	5.120	5,480,673	0	0	0	0	0	7,016,741	09/20/2012
706106042		BOLINGBROOK	IL		09/30/2006	5.350	2,261,828	0	6,266	0	0	0	4,099,209	09/20/2012
706106446		BOLINGBROOK	IL		05/24/2006	5.890	4,500,000	0	0	0	0	0	4,096,503	06/22/2012
706106564		BOLINGBROOK	IL		07/18/2006	6.080	4,058,672	0	0	0	0	0	5,196,184	09/20/2012
706107027		BROADVIEW	IL		12/12/2006	5.600	2,930,948	0	0	0	0	0	3,752,388	09/20/2012
706108626		BROADVIEW	IL		04/20/2012	5.000	265,647	0	0	0	0	0	6,147,862	09/20/2012
706103046		CHICAGO	IL		01/20/1999	7.000	6,437,452	0	0	0	0	0	24,902,384	12/17/2012
706105904		CHICAGO	IL		05/13/2005	5.860	29,544,343	0	0	0	0	0	49,417,405	06/22/2012
706106374		CHICAGO	IL		12/30/2005	4.790	2,448,884	0	14,239	0	0	0	11,506,287	11/05/2012
706106540		CHICAGO	IL		04/03/2006	5.660	87,000,000	0	0	0	0	0	113,214,316	11/05/2012
706107000		CHICAGO	IL		01/19/2007	6.580	2,435,988	0	0	0	0	0	3,003,610	05/25/2012
706107001		CHICAGO	IL		01/19/2007	6.580	18,005,565	0	0	0	0	0	22,201,264	05/25/2012
706107344		CHICAGO	IL		06/29/2007	5.520	5,505,623	0	0	0	0	0	11,936,722	08/02/2012
706107926		CHICAGO	IL		04/18/2008	5.660	44,000,000	0	0	0	0	0	67,732,435	08/02/2012
706108099		CHICAGO	IL		10/17/2008	6.120	7,700,000	0	0	0	0	0	11,732,998	03/29/2012
706108548		CHICAGO	IL		08/18/2011	5.070	131,237	0	0	0	0	0	197,512	08/02/2012
706108574		CHICAGO	IL		08/18/2011	5.070	203,513	0	0	0	0	0	322,696	08/02/2012
706108575		CHICAGO	IL		08/18/2011	5.070	254,867	0	0	0	0	0	379,692	08/02/2012
706108576		CHICAGO	IL		08/18/2011	5.070	133,139	0	0	0	0	0	209,676	08/02/2012
706108577		CHICAGO	IL		08/18/2011	5.070	798,836	0	0	0	0	0	1,301,692	08/02/2012
706108819		CHICAGO	IL		05/30/2012	3.890	3,734,215	0	0	0	0	0	5,006,606	05/30/2012
706108820		CHICAGO	IL		05/30/2012	3.890	1,663,323	0	0	0	0	0	2,220,694	05/30/2012
706108821		CHICAGO	IL		05/30/2012	3.890	1,762,462	0	0	0	0	0	2,362,023	05/30/2012
706108911		CHICAGO	IL		08/31/2012	3.770	43,750,000	0	0	0	0	0	56,708,787	08/31/2012
706108918		CHICAGO	IL		08/10/2012	3.900	4,006,245	0	0	0	0	0	5,372,932	08/10/2012
706108929		CHICAGO	IL		09/12/2012	3.940	14,500,000	0	0	0	0	0	19,677,525	09/12/2012
706109009		CHICAGO	IL		12/19/2012	3.380	36,900,000	0	0	0	0	0	63,383,730	12/19/2012
706107402		COUNTRYSIDE	IL		06/19/2007	5.630	2,800,000	0	0	0	0	0	6,887,130	06/22/2012
706106569		DEERFIELD	IL		05/24/2006	5.700	21,900,000	0	0	0	0	0	25,641,948	09/20/2012
706108908		DES PLAINES	IL		08/10/2012	3.900	16,475,129	0	0	0	0	0	22,095,462	08/10/2012
706108909		DES PLAINES	IL		08/10/2012	4.100	11,520,427	0	0	0	0	0	15,457,407	08/10/2012
706106697		ELMHURST	IL		06/08/2006	6.030	7,000,000	0	0	0	0	0	12,000,851	06/22/2012
706107134		ELMHURST	IL		07/16/2007	5.970	3,395,731	0	0	0	0	0	5,075,907	06/22/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106452		FRANKLIN PARK	IL		04/25/2006	5.970	16,000,000	0	0	0	0	0	22,168,187	09/20/2012
706108669		GENEVA	IL		12/22/2011	4.000	16,500,000	0	0	0	0	0	32,240,564	06/22/2012
706108557		GURNEE	IL		09/28/2011	3.750	25,000,000	0	0	0	0	0	48,020,865	06/22/2012
706107453		HICKORY HILLS	IL		02/15/2008	5.290	2,525,000	0	0	0	0	0	3,072,443	06/22/2012
706107160		HIGHLAND PARK	IL		03/22/2007	5.890	14,461,891	0	0	0	0	0	13,088,975	12/17/2012
706100300		JOLIET	IL		07/09/1993	9.130	216,782	0	0	0	0	0	8,257,480	09/20/2012
706109019		JOLIET	IL		12/21/2012	3.200	9,718,011	0	0	0	0	0	15,954,368	12/21/2012
706108919		LA GRANGE	IL		08/10/2012	4.100	17,705,832	0	0	0	0	0	23,756,607	08/10/2012
706107825		LEMONT	IL		01/25/2008	6.090	12,710,106	0	0	0	0	0	18,515,025	08/02/2012
706108869		LOMBARD	IL		06/29/2012	5.250	16,946,661	0	0	0	0	0	25,178,359	06/29/2012
707502885		MANTENO	IL		11/13/1989	9.490	6,644,482	0	0	0	0	0	34,368,441	08/02/2012
706106715		MOKENA	IL		06/28/2006	5.960	8,500,000	0	0	0	0	0	12,104,834	06/22/2012
706108113		MOUNT PROSPECT	IL		11/13/2008	6.450	22,823,058	0	0	0	0	0	52,566,529	06/22/2012
706100292		NAPERVILLE	IL		04/14/1993	9.000	107,388	0	0	0	0	0	4,635,597	06/22/2012
706100468		NAPERVILLE	IL		05/19/1994	8.000	43,860	0	0	0	0	0	1,893,309	06/22/2012
706101883		NAPERVILLE	IL		07/15/1997	7.750	806,655	0	0	0	0	0	3,482,210	09/20/2012
706103452		NAPERVILLE	IL		01/12/2000	7.370	132,196	0	0	0	0	0	5,706,514	06/22/2012
706106716		NAPERVILLE	IL		08/01/2006	6.160	5,828,368	0	0	0	0	0	7,217,316	08/24/2012
706108694		NORMAL	IL		03/09/2012	4.580	4,452,649	0	0	0	0	0	7,000,002	03/09/2012
706106923		O FALLON	IL		02/01/2007	5.580	12,754,523	0	0	0	0	0	44,095,042	11/05/2012
706108856		OAK BROOK	IL		06/29/2012	3.660	90,690,000	0	0	0	0	0	286,120,748	06/29/2012
706108920		PALATINE	IL		08/10/2012	4.100	2,740,797	0	0	0	0	0	3,677,434	08/10/2012
706106760		PALOS PARK	IL		09/13/2006	6.050	18,061,588	0	0	0	0	0	23,559,455	12/17/2012
706108719		PEKIN	IL		02/28/2012	4.350	4,460,490	0	0	0	0	0	6,952,360	12/07/2012
706108700		PEORIA	IL		03/09/2012	4.580	3,017,907	0	0	0	0	0	5,000,002	03/09/2012
706107143		ROMEOVILLE	IL		06/18/2007	6.010	1,500,000	0	0	0	0	0	1,872,466	06/22/2012
706108033		ROMEOVILLE	IL		09/11/2008	3.260	2,500,000	0	0	0	0	0	3,463,769	09/20/2012
706108691		SCHAUMBURG	IL		02/17/2012	4.500	184,500,000	0	0	0	0	0	570,801,278	02/17/2012
706108917		SCHILLER PARK	IL		08/10/2012	3.900	3,302,440	0	0	0	0	0	4,429,038	08/10/2012
706108177		SKOKIE	IL		02/23/2010	6.880	133,316,904	0	0	0	0	0	525,979,659	12/17/2012
706108720		STERLING	IL		02/28/2012	4.350	4,312,280	0	0	0	0	0	6,720,351	12/07/2012
706107025		URBANA	IL		01/12/2007	5.660	7,431,285	0	0	0	0	0	13,634,876	12/17/2012
706107361		WARRENVILLE	IL		07/16/2007	5.650	4,480,453	0	0	0	0	0	5,876,496	05/03/2012
706108701		WARRENVILLE	IL		03/09/2012	4.580	2,572,642	0	0	0	0	0	4,099,998	03/09/2012
706108718		WASHINGTON	IL		02/28/2012	4.350	5,023,371	0	0	0	0	0	7,830,040	12/07/2012
706106685		WEST CHICAGO	IL		05/23/2006	1.360	1,750,000	0	0	0	0	0	1,325,429	06/22/2012
706106686		WEST CHICAGO	IL		05/23/2006	6.170	3,000,000	0	0	0	0	0	2,496,578	06/22/2012
706107226		WILLOWBROOK	IL		05/30/2007	5.610	3,000,000	0	0	0	0	0	4,156,524	09/20/2012
706108916		WOOD DALE	IL		08/10/2012	3.900	2,062,906	0	0	0	0	0	2,766,645	08/10/2012
706108693		BLOOMINGTON	IN		03/09/2012	4.580	2,770,537	0	0	0	0	0	4,500,003	03/09/2012
706108702		CHURUBUSCO	IN		03/09/2012	4.580	2,869,485	0	0	0	0	0	4,500,002	03/09/2012
706108179		GREENWOOD	IN		07/30/2009	8.000	7,754,863	0	0	0	0	0	46,155,362	08/02/2012
706108695		KOKOMO	IN		03/09/2012	4.580	1,187,373	0	0	0	0	0	1,949,999	03/09/2012
706106050		PLAINFIELD	IN		05/11/2006	5.440	9,998,698	0	1,233	0	0	0	22,465,615	09/20/2012
706108696		SOUTH BEND	IN		03/09/2012	4.580	3,166,328	0	0	0	0	0	4,900,001	03/09/2012
706101066		LENEXA	KS		09/04/1996	8.350	2,810,558	0	0	0	0	0	33,785,317	09/20/2012
706101167		LENEXA	KS		02/11/1997	7.700	964,990	0	0	0	0	0	4,112,117	09/20/2012
706108517		LENEXA	KS		10/12/2011	4.800	5,121,165	0	0	0	0	0	8,053,332	12/17/2012
706103440		OLATHE	KS		06/10/1999	6.920	876,846	0	0	0	0	0	12,887,745	09/20/2012
706104481		OLATHE	KS		02/04/2002	6.250	11,208,715	0	0	0	0	0	34,748,683	09/20/2012
706104733		OLATHE	KS		10/28/2002	6.180	2,928,413	0	0	0	0	0	9,078,515	09/20/2012
706104982		OLATHE	KS		07/24/2003	5.280	2,612,553	0	0	0	0	0	8,099,285	09/20/2012
706108620		OVERLAND PARK	KS		10/24/2011	4.000	19,902,043	0	0	0	0	0	32,784,317	09/20/2012
706108354		SHAWNEE	KS		08/26/2010	5.900	4,746,150	0	0	0	0	0	9,276,804	08/02/2012
706107828		WICHITA	KS		01/25/2008	6.090	4,453,983	0	0	0	0	0	7,178,980	08/02/2012
706107159		ALEXANDRIA	KY		04/26/2007	5.690	2,821,278	0	0	0	0	0	5,034,793	03/29/2012
706106940		COVINGTON	KY		12/28/2006	6.130	4,025,720	0	0	0	0	0	6,550,727	09/20/2012
706104397		FLORENCE	KY		11/21/2001	7.100	1,566,527	0	0	0	0	0	4,595,981	11/05/2012
706107045		LOUISVILLE	KY		02/09/2007	6.060	3,354,362	0	0	0	0	0	5,217,391	03/29/2012
706108016		LOUISVILLE	KY		07/31/2008	7.620	674,140	0	0	0	0	0	1,048,564	03/29/2012
706108870		LOUISVILLE	KY		06/29/2012	5.250	11,204,356	0	0	0	0	0	16,647,650	06/29/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106761		BATON ROUGE	LA		09/13/2006	6.050	7,720,397	0	0	0	0	0	13,629,847	12/17/2012
706108868		BATON ROUGE	LA		06/29/2012	5.250	9,375,994	0	0	0	0	0	13,930,164	06/29/2012
706108867		METAIRIE	LA		06/29/2012	5.250	13,282,259	0	0	0	0	0	19,734,469	06/29/2012
706100754		WESTWEGO	LA		04/25/1995	9.280	575,680	0	0	0	0	0	4,250,351	09/20/2012
706103499		ARLINGTON	MA		10/15/1999	8.320	13,688,701	0	0	0	0	0	34,914,876	09/20/2012
706106748		ARLINGTON	MA		09/13/2006	6.050	16,537,815	0	0	0	0	0	28,845,178	12/17/2012
706105172		BOSTON	MA		10/27/2003	5.620	7,831,245	0	0	0	0	0	29,896,364	12/17/2012
706106413		BOSTON	MA		06/01/2007	5.510	36,640,018	0	0	0	0	0	79,004,982	12/17/2012
706106812		BOSTON	MA		11/30/2006	5.630	8,500,000	0	0	0	0	0	45,076,296	08/02/2012
706107434		BOSTON	MA		08/16/2007	6.090	5,469,784	0	0	0	0	0	24,716,088	09/20/2012
706108311		BOSTON	MA		07/30/2010	5.570	10,606,697	0	0	0	0	0	21,035,318	06/22/2012
706108655		BRAINTREE	MA		12/14/2011	4.980	10,163,110	0	0	0	0	0	14,860,364	12/17/2012
706108581		BROOKLINE	MA		10/26/2011	4.480	15,614,195	0	0	0	0	0	26,639,714	09/20/2012
706107161		BURLINGTON	MA		03/22/2007	5.890	12,303,021	0	0	0	0	0	18,117,402	12/17/2012
706107433		BURLINGTON	MA		06/29/2007	5.680	8,967,050	0	0	0	0	0	31,217,812	09/20/2012
706101892		CAMBRIDGE	MA		05/16/1997	7.950	2,263,539	0	0	0	0	0	28,287,553	11/05/2012
706108195		CAMBRIDGE	MA		10/22/2009	8.380	33,499,597	0	0	0	0	0	132,235,560	08/02/2012
706108944		EAST LONGMEADOW	MA		12/20/2012	4.450	5,166,700	0	0	0	0	0	8,351,420	12/20/2012
706107112		EAST WEYMOUTH	MA		03/27/2007	5.700	7,325,066	0	0	0	0	0	11,100,216	09/20/2012
706107212		LEOMINSTER	MA		06/28/2007	5.420	3,331,396	0	0	0	0	0	6,588,346	03/30/2012
706107162		LYNNFIELD	MA		03/22/2007	5.890	12,080,532	0	0	0	0	0	25,887,949	12/17/2012
706108114		MANSFIELD	MA		11/13/2008	6.450	8,635,752	0	0	0	0	0	16,695,449	06/22/2012
706108535		MARLBOROUGH	MA		06/16/2011	4.240	23,762,222	0	0	0	0	0	38,154,205	09/20/2012
706105311		MASHPEE	MA		03/24/2004	5.260	11,816,751	0	0	0	0	0	21,711,567	09/20/2012
706106255		NORWOOD	MA		12/09/2005	5.600	14,262,790	0	0	0	0	0	25,513,761	08/02/2012
706108481		PEABODY	MA		04/28/2011	5.050	9,270,000	0	0	0	0	0	17,881,019	08/02/2012
706105802		QUINCY	MA		02/28/2005	5.290	3,477,870	0	0	0	0	0	8,149,713	11/05/2012
700002150		WELLESLEY HILLS	MA		09/01/2011	7.270	3,588,993	0	(114,445)	0	0	0	8,791,837	06/22/2012
706105487		WELLESLEY HILLS	MA		07/22/2004	5.100	1,077,770	0	0	0	0	0	8,046,932	09/20/2012
706108710		ABERDEEN	MD		01/13/2012	4.200	23,805,300	0	0	0	0	0	35,904,738	01/13/2012
706104897		BALTIMORE	MD		04/24/2003	6.160	16,983,863	0	0	0	0	0	46,456,704	05/03/2012
706106305		BALTIMORE	MD		06/12/2006	5.730	4,377,756	0	0	0	0	0	27,096,774	03/30/2012
706107427		BALTIMORE	MD		08/10/2007	6.070	24,075,645	0	0	0	0	0	65,855,096	05/03/2012
706109033		BALTIMORE	MD		12/21/2012	4.250	6,684,994	0	0	0	0	0	9,199,088	12/21/2012
706109020		BELCAMP	MD		12/21/2012	3.200	6,520,472	0	0	0	0	0	10,693,909	12/21/2012
706109038		BELCAMP	MD		12/21/2012	3.200	6,617,442	0	0	0	0	0	9,811,541	12/21/2012
700226448		BETHESDA	MD		09/01/2011	7.150	980,967	0	(17,815)	0	0	0	2,794,867	03/29/2012
706102015		BETHESDA	MD		06/11/1997	8.320	480,776	0	0	0	0	0	3,759,927	09/20/2012
706108320		BETHESDA	MD		09/02/2010	5.800	4,785,930	0	0	0	0	0	15,030,590	08/02/2012
706108461		BETHESDA	MD		01/31/2011	4.820	130,375,004	0	0	0	0	0	217,675,281	09/20/2012
706103747		EDGEWOOD	MD		11/23/1999	7.720	2,627,407	0	0	0	0	0	12,254,521	11/05/2012
706104933		EDGEWOOD	MD		06/09/2003	5.580	3,035,830	0	0	0	0	0	11,407,908	11/05/2012
706109034		FREDERICK	MD		12/21/2012	4.250	3,609,527	0	0	0	0	0	4,966,979	12/21/2012
706108633		GAITHERSBURG	MD		10/06/2011	4.530	41,970,482	0	0	0	0	0	59,752,720	09/20/2012
706105241		GERMANTOWN	MD		12/23/2003	5.400	6,452,743	0	0	0	0	0	22,648,260	12/17/2012
706105957		GERMANTOWN	MD		06/29/2005	5.040	34,700,000	0	0	0	0	0	69,443,779	05/03/2012
706107473		GERMANTOWN	MD		07/20/2007	6.240	15,300,000	0	0	0	0	0	30,619,303	05/03/2012
706108677		GERMANTOWN	MD		04/26/2012	4.250	8,781,894	0	0	0	0	0	13,226,994	04/26/2012
706105452		GREENBELT	MD		07/22/2004	5.930	47,563,151	0	0	0	0	0	81,087,331	12/17/2012
706104769		HANOVER	MD		10/01/2003	5.690	4,129,526	0	0	0	0	0	17,854,771	09/20/2012
706106653		HANOVER	MD		07/21/2006	6.040	5,165,300	0	0	0	0	0	7,590,189	08/02/2012
706107393		HANOVER	MD		07/31/2007	5.740	3,844,393	0	0	0	0	0	6,084,538	09/20/2012
706107394		HANOVER	MD		07/31/2007	5.740	4,151,612	0	0	0	0	0	5,345,710	09/20/2012
706105413		HARWOOD	MD		06/15/2004	5.400	6,853,028	0	(719)	0	0	0	10,250,933	09/20/2012
706105039		HYATTSVILLE	MD		08/20/2003	4.520	30,084,114	0	0	0	0	0	60,742,005	12/27/2012
706106068		HYATTSVILLE	MD		09/27/2005	4.970	8,980,906	0	0	0	0	0	18,133,062	12/27/2012
706108814		HYATTSVILLE	MD		06/26/2012	3.200	6,594,577	0	0	0	0	0	11,385,314	06/26/2012
706107623		KENSINGTON	MD		09/26/2007	6.380	14,916,106	0	0	0	0	0	22,572,522	08/02/2012
706108433		KENSINGTON	MD		12/20/2010	6.380	3,109,247	0	0	0	0	0	4,705,220	08/02/2012
706103872		LAUREL	MD		05/24/2000	8.590	1,557,109	0	0	0	0	0	4,127,633	09/20/2012
706104758		LAUREL	MD		11/26/2002	5.990	1,644,971	0	0	0	0	0	5,401,183	09/20/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106405		NOTTINGHAM	MD		12/30/2005	5.960	3,583,607	0	(17,763)	0	0	0	8,830,522	08/02/2012
706106406		NOTTINGHAM	MD		12/30/2005	6.180	3,435,791	0	(23,307)	0	0	0	8,456,195	08/02/2012
706108281		OWINGS MILLS	MD		06/02/2010	5.830	29,506,988	0	0	0	0	0	59,300,737	05/03/2012
706107830		PHOENIX	MD		01/25/2008	6.090	8,098,150	0	0	0	0	0	9,403,364	08/02/2012
706109035		PIKESVILLE	MD		12/21/2012	4.250	4,155,799	0	0	0	0	0	5,714,684	12/21/2012
706106387		ROCKVILLE	MD		12/30/2005	5.710	9,552,463	0	(4,006)	0	0	0	22,663,565	09/20/2012
706107463		ROCKVILLE	MD		07/01/2007	5.790	39,610,132	0	0	0	0	0	79,652,328	12/20/2012
706107464		ROCKVILLE	MD		07/01/2007	5.890	59,510,290	0	0	0	0	0	119,669,632	12/20/2012
706107396		ROSEDALE	MD		07/31/2007	5.740	4,027,064	0	0	0	0	0	5,296,400	09/20/2012
706105516		SILVER SPRING	MD		07/01/2004	5.770	12,270,421	0	0	0	0	0	23,934,836	12/17/2012
706108686		SILVER SPRING	MD		01/31/2012	4.300	33,193,054	0	0	0	0	0	48,671,930	01/31/2012
706108748		SILVER SPRING	MD		06/06/2012	3.990	11,801,833	0	0	0	0	0	32,146,582	06/06/2012
706108980		SILVER SPRING	MD		12/12/2012	3.650	28,000,000	0	0	0	0	0	40,139,268	12/12/2012
706107397		SPARKS GLENCOE	MD		07/31/2007	5.740	2,079,958	0	0	0	0	0	3,956,632	09/20/2012
706106492		TEMPLE HILLS	MD		05/08/2006	5.470	11,663,269	0	0	0	0	0	35,121,451	11/05/2012
706105050		ANN ARBOR	MI		09/26/2003	4.150	10,674	0	0	0	0	0	629,105	11/05/2012
706108697		ANN ARBOR	MI		03/09/2012	4.580	6,233,709	0	0	0	0	0	10,299,997	03/09/2012
706105317		BATTLE CREEK	MI		06/09/2004	3.790	1,576,333	0	0	0	0	0	16,512,599	12/17/2012
706107762		BLOOMFIELD HILLS	MI		03/12/2008	4.580	8,241,190	0	0	0	0	0	11,769,934	08/02/2012
706109032		CADILLAC	MI		12/21/2012	4.250	3,456,171	0	0	0	0	0	4,755,970	12/21/2012
706107982		CLINTON TOWNSHIP	MI		07/30/2008	6.470	6,438,034	0	0	0	0	0	19,565,015	12/17/2012
706106384		GRAND BLANC	MI		12/30/2005	4.340	3,911,676	0	40,087	0	0	0	22,078,900	12/17/2012
706102476		GRAND RAPIDS	MI		10/13/1998	6.400	1,429,292	0	0	0	0	0	32,139,535	09/20/2012
706106385		GRAND RAPIDS	MI		12/30/2005	4.530	504,109	0	4,780	0	0	0	9,226,818	09/20/2012
706108703		GRANDVILLE	MI		03/09/2012	4.580	2,374,762	0	0	0	0	0	3,649,996	03/09/2012
706104541		KALAMAZOO	MI		05/30/2002	6.570	7,651,464	0	0	0	0	0	29,065,663	12/17/2012
706104793		LANSING	MI		02/06/2003	5.100	6,495,835	0	0	0	0	0	24,184,536	11/05/2012
706109031		MARQUETTE	MI		12/21/2012	4.250	3,633,509	0	0	0	0	0	5,000,041	12/21/2012
706106514		NORTHVILLE	MI		06/07/2006	5.520	5,299,131	0	0	0	0	0	11,667,136	11/05/2012
706108310		NORTHVILLE	MI		08/12/2010	6.000	5,750,384	0	0	0	0	0	21,068,416	12/17/2012
706108587		NOVI	MI		09/22/2011	4.750	17,061,842	0	0	0	0	0	28,856,397	08/02/2012
706108646		REDFORD	MI		02/02/2012	5.000	4,729,768	0	0	0	0	0	6,949,709	02/02/2012
706108515		UTICA	MI		10/12/2011	4.800	8,662,971	0	0	0	0	0	13,041,602	12/17/2012
706105441		WIXOM	MI		08/04/2004	5.000	2,705,130	0	0	0	0	0	15,881,928	09/20/2012
706107829		ANDOVER	MN		01/25/2008	6.090	4,164,763	0	0	0	0	0	6,357,125	08/02/2012
706106191		CIRCLE PINES	MN		10/05/2005	5.800	10,000,000	0	0	0	0	0	15,043,911	05/03/2012
706102566		HOPKINS	MN		03/11/1998	6.520	11,978,089	0	0	0	0	0	32,632,721	08/02/2012
706108491		HOPKINS	MN		03/30/2011	5.570	2,240,412	0	0	0	0	0	2,922,119	12/04/2012
706108698		LAKE ELMO	MN		03/09/2012	4.580	3,512,645	0	0	0	0	0	5,749,998	03/09/2012
706104349		MINNEAPOLIS	MN		01/25/2002	6.850	1,351,917	0	0	0	0	0	4,269,825	09/20/2012
706106752		MINNEAPOLIS	MN		09/13/2006	6.050	8,531,067	0	0	0	0	0	25,268,597	12/17/2012
706108514		MINNEAPOLIS	MN		10/12/2011	4.800	10,367,962	0	0	0	0	0	14,043,663	12/17/2012
706108932		MINNEAPOLIS	MN		10/05/2012	3.120	14,538,042	0	0	0	0	0	21,319,624	10/05/2012
706108933		MINNEAPOLIS	MN		10/05/2012	3.120	12,030,957	0	0	0	0	0	19,286,606	10/05/2012
706108513		MINNETONKA	MN		10/12/2011	4.800	8,530,695	0	0	0	0	0	11,370,696	12/17/2012
706105388		SAINT PAUL	MN		05/24/2004	4.670	9,870,000	0	0	0	0	0	30,302,474	11/05/2012
706105458		WACONIA	MN		08/31/2004	5.790	3,791,438	0	0	0	0	0	10,809,289	11/05/2012
706108616		BRANSON	MO		09/29/2011	4.530	4,023,034	0	0	0	0	0	6,190,608	12/07/2012
706100931		COLUMBIA	MO		10/05/1995	7.490	499,594	0	0	0	0	0	9,072,324	09/20/2012
706105638		COLUMBIA	MO		12/02/2004	4.880	3,901,413	0	(220)	0	0	0	13,825,821	09/20/2012
706106722		COLUMBIA	MO		09/07/2006	5.780	4,790,865	0	0	0	0	0	13,825,821	09/20/2012
706107850		COLUMBIA	MO		03/04/2008	5.450	7,875,136	0	0	0	0	0	16,826,540	09/20/2012
706100788		SAINT LOUIS	MO		05/02/1995	9.400	9,349,790	0	0	0	0	0	27,415,923	11/05/2012
706107680		SAINT LOUIS	MO		11/02/2007	5.600	41,004,000	0	0	0	0	0	58,035,248	05/03/2012
706108614		SPRINGFIELD	MO		09/29/2011	4.530	3,280,921	0	0	0	0	0	4,980,644	12/07/2012
706108615		SPRINGFIELD	MO		09/29/2011	4.530	5,702,553	0	0	0	0	0	8,752,120	12/07/2012
706108133		SOUTHAVEN	MS		11/07/2008	6.000	60,553,300	0	0	0	0	0	96,261,491	05/03/2012
706107976		CHIHUAHUA	MX		06/19/2008	6.640	42,631,761	0	0	0	0	0	57,559,722	03/30/2012
706107456		CUAUTITLAN IZCALLI, ESTADO DE MEXICO	MX		09/05/2007	4.750	73,596,005	0	0	0	0	0	116,186,667	12/17/2012
706108314		GUADALAJARA	MX		11/17/2011	4.500	93,966,198	0	0	0	0	0	122,534,896	11/05/2012
706108634		GUADALAJARA	MX		11/17/2011	4.650	7,967,058	0	0	0	0	0	20,783,900	11/05/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108662		GUADALAJARA	MX		12/16/2011	4.580	37,608,661	0	0	0	0	0	52,353,673	06/20/2012
706107275		JUAREZ	MX		10/31/2007	6.890	62,742,259	0	0	0	0	0	108,864,811	03/30/2012
706108649		MEXICO CITY	MX		12/16/2011	5.040	27,055,280	0	0	0	0	0	43,504,427	06/20/2012
706108846		MEXICO CITY	MX		06/20/2012	4.780	3,692,264	0	0	0	0	0	5,727,406	06/20/2012
706108844		MONTERREY	MX		06/20/2012	4.500	4,798,159	0	0	0	0	0	6,440,197	06/20/2012
706107767		CARY	NC		03/12/2008	4.580	10,254,884	0	0	0	0	0	16,237,143	08/02/2012
706108478		CHAPEL HILL	NC		03/01/2011	5.160	9,676,016	0	0	0	0	0	17,306,989	09/20/2012
706108567		CHAPEL HILL	NC		07/29/2011	4.520	17,625,000	0	0	0	0	0	28,598,020	11/05/2012
706108181		CHARLOTTE	NC		07/30/2009	8.000	19,193,288	0	0	0	0	0	103,873,322	08/02/2012
706108663		CHARLOTTE	NC		01/04/2012	4.090	37,715,516	0	0	0	0	0	51,442,526	01/04/2012
706108956		CHARLOTTE	NC		12/20/2012	4.450	3,930,080	0	0	0	0	0	5,952,716	12/20/2012
706108948		CONCORD	NC		12/20/2012	4.450	3,930,080	0	0	0	0	0	5,610,528	12/20/2012
706107929		DURHAM	NC		03/27/2008	5.220	7,850,000	0	0	0	0	0	13,327,950	09/20/2012
706107988		DURHAM	NC		01/08/2009	6.450	5,715,041	0	0	0	0	0	10,127,883	09/20/2012
706108652		FAYETTEVILLE	NC		12/22/2011	4.540	62,710,190	0	0	0	0	0	186,003,671	09/20/2012
706106949		GREENSBORO	NC		12/15/2006	5.620	8,069,503	0	0	0	0	0	19,450,335	09/20/2012
706107853		GREENSBORO	NC		03/19/2008	5.330	64,552,800	0	0	0	0	0	110,045,414	09/20/2012
706107854		GREENSBORO	NC		03/19/2008	5.330	3,959,200	0	0	0	0	0	4,219,001	09/20/2012
706107855		GREENSBORO	NC		03/19/2008	5.330	4,088,000	0	0	0	0	0	5,133,919	09/20/2012
706107856		GREENSBORO	NC		03/19/2008	5.330	7,400,000	0	0	0	0	0	9,465,253	09/20/2012
706106842		HUNTERSVILLE	NC		11/28/2006	5.870	8,000,000	0	0	0	0	0	8,120,940	08/24/2012
706107698		WALKERTOWN	NC		02/28/2008	6.470	8,806,344	0	26,076	0	0	0	11,287,427	05/03/2012
706108490		LINCOLN	NE		03/30/2011	5.570	8,264,632	0	0	0	0	0	12,516,582	12/04/2012
706108955		OMAHA	NE		12/20/2012	4.450	3,015,320	0	0	0	0	0	3,974,124	12/20/2012
706108951		DOVER	NH		12/20/2012	4.450	4,404,400	0	0	0	0	0	6,616,764	12/20/2012
706108100		MANCHESTER	NH		10/01/2008	6.230	105,621,271	0	0	0	0	0	168,714,330	06/22/2012
706106597		ATLANTIC CITY	NJ		12/11/2006	6.440	20,640,000	0	0	0	0	0	45,930,292	08/02/2012
706106030		BELLE MEAD	NJ		08/29/2005	4.890	15,167,356	0	0	0	0	0	41,434,015	11/05/2012
706104895		CARLSTADT	NJ		02/17/2004	5.880	6,884,639	0	0	0	0	0	22,108,424	09/20/2012
706105083		CARLSTADT	NJ		08/19/2003	4.570	11,472,870	0	0	0	0	0	50,904,501	08/02/2012
706105887		CARLSTADT	NJ		06/06/2005	5.290	19,805,821	0	0	0	0	0	65,332,293	08/02/2012
706106539		CARLSTADT	NJ		07/05/2006	5.880	12,397,886	0	0	0	0	0	30,789,279	08/02/2012
706106772		CARLSTADT	NJ		05/04/2007	5.480	3,763,533	0	0	0	0	0	9,346,447	08/02/2012
706108403		CARTERET	NJ		12/30/2010	3.670	2,715,716	0	0	0	0	0	6,990,654	09/24/2012
706108392		CLIFTON	NJ		10/12/2010	4.000	12,428,457	0	0	0	0	0	42,542,558	05/03/2012
706108552		COLTS NECK	NJ		02/01/2012	4.600	19,637,408	0	0	0	0	0	36,168,114	02/01/2012
706107051		EATONTOWN	NJ		02/08/2007	5.270	4,986,222	0	0	0	0	0	14,151,762	09/20/2012
706107958		EDISON	NJ		03/28/2008	5.780	1,642,168	0	0	0	0	0	2,828,430	06/22/2012
706107974		EDISON	NJ		03/28/2008	5.780	2,483,688	0	0	0	0	0	4,771,435	06/22/2012
706105688		ENGLEWOOD	NJ		12/17/2004	5.220	17,293,355	0	0	0	0	0	35,761,185	10/16/2012
706105978		FRANKLIN PARK	NJ		07/29/2005	4.990	15,479,022	0	0	0	0	0	48,264,580	11/05/2012
706106846		FRANKLIN PARK	NJ		11/09/2006	5.750	1,692,538	0	0	0	0	0	7,425,876	11/05/2012
706105824		HILLSBOROUGH	NJ		06/09/2005	5.310	3,319,008	0	0	0	0	0	17,685,430	11/05/2012
706105975		HILLSBOROUGH	NJ		07/07/2005	4.990	4,221,771	0	0	0	0	0	24,203,174	11/05/2012
706106946		HILLSBOROUGH	NJ		01/08/2007	5.750	1,301,159	0	0	0	0	0	3,019,581	12/17/2012
706106460		ISELIN	NJ		05/04/2006	5.400	5,361,048	0	(35,211)	0	0	0	11,630,963	09/20/2012
706104578		JERSEY CITY	NJ		01/17/2003	7.170	56,030,354	0	0	0	0	0	395,000,366	06/22/2012
706105462		JERSEY CITY	NJ		06/29/2004	5.700	6,733,392	0	0	0	0	0	47,468,998	06/22/2012
706106120		JERSEY CITY	NJ		10/12/2006	6.150	34,755,867	0	0	0	0	0	76,415,739	03/29/2012
706108855		JERSEY CITY	NJ		08/20/2012	3.500	64,000,000	0	0	0	0	0	98,248,881	08/20/2012
706106254		LAKEWOOD	NJ		01/23/2006	5.320	6,984,394	0	0	0	0	0	21,991,980	09/20/2012
706106947		LAKEWOOD	NJ		01/08/2007	5.750	1,987,881	0	0	0	0	0	5,135,937	11/05/2012
706103118		LONG BRANCH	NJ		12/23/1998	6.600	2,704,874	0	0	0	0	0	12,740,859	09/20/2012
706105531		MANAHAWKIN	NJ		09/24/2004	5.590	5,031,753	0	0	0	0	0	23,147,746	09/20/2012
706104635		MAPLE SHADE	NJ		07/26/2002	6.910	1,742,129	0	0	0	0	0	7,035,373	09/20/2012
706104639		MAPLE SHADE	NJ		07/26/2002	6.910	2,942,264	0	0	0	0	0	14,355,408	09/20/2012
706104637		MARLTON	NJ		08/27/2002	6.840	6,318,116	0	0	0	0	0	20,377,633	11/05/2012
706104638		MARLTON	NJ		07/26/2002	6.910	6,968,518	0	0	0	0	0	34,347,040	11/05/2012
706104640		MARLTON	NJ		07/26/2002	6.910	4,103,682	0	0	0	0	0	20,527,387	09/20/2012
706104779		MARLTON	NJ		01/17/2003	5.960	17,659,393	0	0	0	0	0	43,510,244	09/20/2012
706108542		MARLTON	NJ		05/04/2011	4.520	5,000,000	0	0	0	0	0	8,788,599	09/20/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108667		MONROE TOWNSHIP	NJ		11/22/2011	4.410	188,366,136	0	0	0	0	0	256,542,442	12/18/2012
706108673		MOUNT HOLLY	NJ		01/13/2012	4.410	14,250,000	0	0	0	0	0	21,502,613	01/13/2012
706107487		MOUNT LAUREL	NJ		09/18/2007	6.630	10,839,616	0	0	0	0	0	13,544,332	12/17/2012
706105084		NORTH BERGEN	NJ		12/18/2003	4.840	3,506,271	0	0	0	0	0	17,057,523	09/20/2012
706108818		NORTH BERGEN	NJ		06/26/2012	3.300	7,934,458	0	0	0	0	0	12,543,537	08/07/2012
706105766		NORTH BRUNSWICK	NJ		04/14/2005	4.990	14,671,460	0	0	0	0	0	54,605,489	11/05/2012
706106531		NORTH BRUNSWICK	NJ		05/16/2006	5.570	12,648,706	0	0	0	0	0	42,856,285	09/20/2012
706105976		OCEAN	NJ		07/25/2005	4.990	6,350,750	0	0	0	0	0	22,732,246	11/05/2012
706105987		OCEAN	NJ		07/25/2005	4.990	3,299,013	0	0	0	0	0	18,647,594	11/05/2012
706108237		PARAMUS	NJ		01/15/2010	6.250	4,201,926	0	0	0	0	0	9,564,937	06/19/2012
706108238		PARAMUS	NJ		01/15/2010	6.250	2,190,366	0	0	0	0	0	6,270,059	06/19/2012
706108239		PARAMUS	NJ		01/15/2010	6.250	4,112,524	0	0	0	0	0	7,631,869	06/19/2012
706108240		PARAMUS	NJ		01/15/2010	6.250	2,324,470	0	0	0	0	0	5,939,619	06/19/2012
706105571		PARSIPPANY	NJ		10/05/2004	5.640	4,319,968	0	0	0	0	0	21,509,497	09/20/2012
706106215		PERTH AMBOY	NJ		12/12/2005	4.970	6,952,436	0	0	0	0	0	20,497,443	12/17/2012
706106604		PERTH AMBOY	NJ		06/07/2006	5.730	20,026,919	0	(53,443)	0	0	0	44,521,323	06/22/2012
706107194		PERTH AMBOY	NJ		05/29/2007	5.380	3,651,658	0	0	0	0	0	11,047,872	12/17/2012
706106100		RAHWAY	NJ		09/30/2006	4.750	5,257,285	0	30,970	0	0	0	14,810,878	09/20/2012
706105826		RANDOLPH	NJ		06/09/2005	5.220	31,216,285	0	0	0	0	0	69,450,742	11/06/2012
706107163		RANDOLPH	NJ		03/22/2007	5.890	11,924,791	0	0	0	0	0	21,712,282	12/17/2012
706108904		RANDOLPH	NJ		11/06/2012	3.550	4,989,626	0	0	0	0	0	11,100,996	11/06/2012
706108236		ROCHELLE PARK	NJ		01/15/2010	6.250	2,190,366	0	0	0	0	0	5,939,678	06/19/2012
706107483		ROCKAWAY	NJ		02/28/2008	6.410	8,123,266	0	(9,204)	0	0	0	22,695,077	11/05/2012
706105825		SADDLE BROOK	NJ		06/09/2005	5.220	13,143,699	0	0	0	0	0	30,126,746	11/02/2012
706106823		SADDLE BROOK	NJ		11/10/2006	5.900	2,448,895	0	0	0	0	0	3,920,977	09/20/2012
706108905		SADDLE BROOK	NJ		11/02/2012	3.550	4,989,626	0	0	0	0	0	11,436,731	11/02/2012
706108235		SADDLE RIVER	NJ		01/15/2010	6.250	7,509,825	0	0	0	0	0	19,255,648	06/19/2012
706106532		SOMERSET	NJ		10/12/2007	6.130	4,485,691	0	0	0	0	0	17,283,555	11/05/2012
706104984		TRENTON	NJ		07/17/2003	5.150	2,538,727	0	0	0	0	0	8,436,819	09/20/2012
706106756		WALL TOWNSHIP	NJ		09/13/2006	6.050	9,145,018	0	0	0	0	0	17,769,175	12/17/2012
706108282		WAYNE	NJ		06/02/2010	5.830	25,372,252	0	0	0	0	0	50,891,116	03/29/2012
706106161		WOODBRIDGE	NJ		11/14/2005	5.040	4,064,771	0	0	0	0	0	11,279,201	09/20/2012
706108404		WOODBRIDGE	NJ		12/30/2010	3.670	4,804,729	0	0	0	0	0	23,883,254	09/20/2012
706108941		WOODBRIDGE	NJ		11/20/2012	3.370	15,000,000	0	0	0	0	0	23,810,074	11/20/2012
706108241		WOODCLIFF LAKE	NJ		01/15/2010	6.250	4,291,329	0	0	0	0	0	8,652,171	06/19/2012
706108172		ALBUQUERQUE	NM		05/07/2009	7.490	7,638,983	0	0	0	0	0	15,369,268	11/05/2012
706105756		SANTA TERESA	NM		02/23/2005	5.770	6,641,553	0	0	0	0	0	17,740,010	03/29/2012
706108657		HENDERSON	NV		12/14/2011	4.980	2,746,786	0	0	0	0	0	2,788,519	12/17/2012
706106784		LAS VEGAS	NV		12/26/2006	7.800	14,448,630	0	0	0	0	0	20,087,785	12/17/2012
706107831		LAS VEGAS	NV		01/25/2008	6.090	3,123,573	0	0	0	0	0	2,018,572	08/02/2012
706107960		LAS VEGAS	NV		09/05/2008	6.730	29,147,957	0	0	0	0	0	40,959,681	06/22/2012
706105591		ALBANY	NY		10/07/2004	5.330	798,137	0	0	0	0	0	4,144,258	06/22/2012
706105682		ALBANY	NY		10/07/2004	5.330	1,716,266	0	0	0	0	0	5,971,019	06/22/2012
706105683		ALBANY	NY		10/07/2004	5.330	1,069,903	0	0	0	0	0	1,328,263	06/22/2012
706107294		ALBANY	NY		05/11/2007	5.670	3,531,073	0	0	0	0	0	6,774,287	05/03/2012
706108562		BAYSIDE	NY		08/05/2011	4.360	12,711,272	0	0	0	0	0	48,333,862	11/05/2012
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	8,851,408	11/05/2012
706108475		BROOKLYN	NY		03/01/2011	4.710	23,821,686	0	0	0	0	0	167,417,675	12/17/2012
706106813		CLIFTON PARK	NY		10/30/2006	6.060	2,432,621	0	0	0	0	0	3,772,402	09/20/2012
706105946		EAST MEADOW	NY		07/27/2005	5.290	28,719,387	0	0	0	0	0	47,139,259	06/22/2012
706106757		HAUPPAUGE	NY		09/13/2006	6.050	12,325,031	0	0	0	0	0	23,844,224	12/17/2012
706108180		HUNTINGTON STATION	NY		07/30/2009	8.000	11,826,163	0	0	0	0	0	59,356,198	08/02/2012
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	16,107,618	0	0	0	0	0	32,714,006	08/02/2012
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	4,022,714	0	0	0	0	0	8,169,967	08/02/2012
706101106		NEW YORK	NY		09/25/1996	8.010	2,635,047	0	0	0	0	0	106,459,408	09/20/2012
706101184		NEW YORK	NY		04/08/1997	7.270	2,988,667	0	0	0	0	0	51,735,824	09/20/2012
706101192		NEW YORK	NY		02/10/1997	7.930	46,922,397	0	0	0	0	0	307,992,479	08/02/2012
706102564		NEW YORK	NY		04/15/1998	8.190	2,538,330	0	0	0	0	0	11,285,209	11/05/2012
706102850		NEW YORK	NY		08/03/1998	6.960	3,350,000	0	0	0	0	0	43,584,977	09/20/2012
706102851		NEW YORK	NY		10/09/1998	6.590	2,600,000	0	0	0	0	0	27,831,052	11/05/2012
706102854		NEW YORK	NY		09/03/1998	6.640	2,650,000	0	0	0	0	0	85,010,212	09/20/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706103444		NEW YORK	NY		06/07/1999	7.530	773,963	0	0	0	0	0	14,610,090	09/20/2012
706103665		NEW YORK	NY		10/27/1999	8.280	2,511,718	0	0	0	0	0	11,166,812	11/05/2012
706104326		NEW YORK	NY		09/18/2001	6.910	29,023,931	0	0	0	0	0	80,599,087	03/29/2012
706104552		NEW YORK	NY		05/02/2002	6.900	12,759,835	0	0	0	0	0	55,478,995	08/02/2012
706104643		NEW YORK	NY		07/15/2002	7.210	2,195,428	0	0	0	0	0	88,698,121	09/20/2012
706104867		NEW YORK	NY		03/20/2003	5.760	4,915,000	0	0	0	0	0	110,332,915	12/17/2012
706105006		NEW YORK	NY		08/05/2003	4.440	11,433,239	0	0	0	0	0	202,741,194	08/02/2012
706105012		NEW YORK	NY		08/05/2003	5.100	11,381,645	0	0	0	0	0	31,143,593	09/20/2012
706105014		NEW YORK	NY		08/05/2003	5.100	43,911,434	0	0	0	0	0	100,904,481	08/02/2012
706105062		NEW YORK	NY		08/21/2003	4.850	52,126,098	0	0	0	0	0	107,454,357	08/02/2012
706105130		NEW YORK	NY		10/16/2003	6.410	800,000	0	0	0	0	0	8,563,395	11/05/2012
706105684		NEW YORK	NY		11/29/2004	5.340	73,922,473	0	0	0	0	0	292,261,641	09/20/2012
706105795		NEW YORK	NY		03/09/2005	6.070	24,000,000	0	0	0	0	0	133,728,648	09/20/2012
706106326		NEW YORK	NY		11/03/2006	5.450	13,400,054	0	0	0	0	0	110,956,909	12/21/2012
706106358		NEW YORK	NY		03/02/2006	5.830	58,610,230	0	0	0	0	0	192,455,762	11/05/2012
706106467		NEW YORK	NY		06/15/2006	5.790	29,820,550	0	0	0	0	0	60,175,242	06/22/2012
706106516		NEW YORK	NY		11/01/2006	5.850	4,036,998	0	0	0	0	0	20,396,377	09/20/2012
706106525		NEW YORK	NY		05/25/2006	5.580	22,472,661	0	0	0	0	0	119,469,349	11/05/2012
706106526		NEW YORK	NY		05/25/2006	5.500	5,385,894	0	0	0	0	0	46,129,525	11/05/2012
706106529		NEW YORK	NY		05/09/2006	6.210	24,590,878	0	0	0	0	0	53,583,967	09/20/2012
706106643		NEW YORK	NY		06/23/2006	6.240	19,739,973	0	0	0	0	0	31,723,576	12/17/2012
706106776		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	24,114,174	12/17/2012
706106777		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	24,114,174	12/17/2012
706106778		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	24,114,174	12/17/2012
706106779		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	24,114,174	12/17/2012
706106780		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	24,114,174	12/17/2012
706106781		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	24,114,174	12/17/2012
706106956		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	2,572,183	12/17/2012
706106957		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	2,572,183	12/17/2012
706106958		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	2,572,183	12/17/2012
706106959		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	2,572,183	12/17/2012
706106960		NEW YORK	NY		12/15/2006	5.660	1,155,557	0	0	0	0	0	2,572,183	12/17/2012
706106961		NEW YORK	NY		12/15/2006	5.660	1,155,557	0	0	0	0	0	2,572,183	12/17/2012
706107004		NEW YORK	NY		04/30/2007	5.670	60,000,000	0	0	0	0	0	187,061,282	08/02/2012
706107298		NEW YORK	NY		06/19/2007	5.690	28,569,993	0	0	0	0	0	46,692,307	08/02/2012
706107646		NEW YORK	NY		07/24/2008	7.890	23,347,358	0	0	0	0	0	47,112,909	06/22/2012
706107669		NEW YORK	NY		11/19/2007	5.890	4,614,515	0	0	0	0	0	7,349,840	05/03/2012
706107670		NEW YORK	NY		11/19/2007	5.890	11,894,415	0	0	0	0	0	20,322,664	05/03/2012
706107671		NEW YORK	NY		11/19/2007	5.890	2,982,410	0	0	0	0	0	5,578,403	05/03/2012
706107723		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	2,596,919	12/17/2012
706107724		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	2,596,919	12/17/2012
706107725		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	2,596,919	12/17/2012
706107726		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	2,596,919	12/17/2012
706107727		NEW YORK	NY		01/23/2008	5.990	1,166,666	0	0	0	0	0	2,596,919	12/17/2012
706107728		NEW YORK	NY		01/23/2008	5.990	1,166,666	0	0	0	0	0	2,596,919	12/17/2012
706107782		NEW YORK	NY		12/20/2007	6.320	71,200,000	0	0	0	0	0	126,729,120	08/02/2012
706107795		NEW YORK	NY		01/30/2008	6.120	64,300,000	0	0	0	0	0	226,392,091	08/02/2012
706107796		NEW YORK	NY		03/28/2008	5.870	39,750,000	0	0	0	0	0	147,337,518	11/05/2012
706107852		NEW YORK	NY		03/19/2008	5.610	33,000,000	0	0	0	0	0	102,669,057	08/02/2012
706107912		NEW YORK	NY		03/10/2008	6.010	79,223,000	0	0	0	0	0	189,281,304	08/02/2012
706107941		NEW YORK	NY		05/14/2008	6.060	53,982,737	0	0	0	0	0	118,390,589	08/02/2012
706107992		NEW YORK	NY		07/10/2008	6.560	9,950,000	0	0	0	0	0	23,772,789	08/02/2012
706108001		NEW YORK	NY		08/27/2008	6.600	26,452,906	0	0	0	0	0	42,417,199	05/03/2012
706108054		NEW YORK	NY		07/30/2008	6.340	4,428,571	0	0	0	0	0	3,914,396	03/02/2012
706108055		NEW YORK	NY		07/30/2008	6.340	3,571,429	0	0	0	0	0	3,914,398	03/02/2012
706108206		NEW YORK	NY		11/05/2009	7.000	15,186,975	0	0	0	0	0	60,043,762	09/20/2012
706108260		NEW YORK	NY		02/11/2010	6.250	55,763,624	0	0	0	0	0	176,330,446	08/02/2012
706108326		NEW YORK	NY		06/15/2010	5.440	20,623,596	0	0	0	0	0	68,400,326	11/05/2012
706108327		NEW YORK	NY		06/15/2010	5.490	26,359,347	0	0	0	0	0	87,492,556	08/02/2012
706108328		NEW YORK	NY		06/15/2010	6.750	35,135,795	0	0	0	0	0	114,715,609	11/05/2012
706108329		NEW YORK	NY		06/15/2010	5.290	20,344,255	0	0	0	0	0	66,422,403	11/05/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108343		NEW YORK	NY		09/01/2010	5.150	258,281,656	0	0	0	0	0	960,807,526	06/22/2012
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	20,465,880	11/05/2012
706108420		NEW YORK	NY		01/05/2011	4.080	38,713,698	0	0	0	0	0	157,277,725	06/22/2012
706108421		NEW YORK	NY		02/01/2011	4.030	9,164,903	0	0	0	0	0	68,171,510	09/20/2012
706108483		NEW YORK	NY		04/04/2011	5.380	49,266,115	0	0	0	0	0	100,844,227	09/20/2012
706108555		NEW YORK	NY		08/19/2011	4.750	190,000,000	0	0	0	0	0	1,193,320,900	08/02/2012
706108606		NEW YORK	NY		11/10/2011	4.750	5,000,000	0	0	0	0	0	27,860,175	09/20/2012
706108690		NEW YORK	NY		03/08/2012	3.880	59,900,000	0	0	0	0	0	132,915,416	09/20/2012
706108731		NEW YORK	NY		05/31/2012	4.190	10,312,335	0	0	0	0	0	14,981,546	05/31/2012
706108733		NEW YORK	NY		03/09/2012	3.210	6,250,000	0	0	0	0	0	34,119,493	08/03/2012
706108850		NEW YORK	NY		06/28/2012	3.860	4,950,000	0	0	0	0	0	19,711,617	06/28/2012
706108865		NEW YORK	NY		09/20/2012	3.900	54,830,000	0	0	0	0	0	113,399,250	09/20/2012
706108871		NEW YORK	NY		08/02/2012	3.780	7,587,368	0	0	0	0	0	59,920,343	08/02/2012
706108886		NEW YORK	NY		08/16/2012	3.900	10,055,415	0	0	0	0	0	16,174,316	08/16/2012
706108897		NEW YORK	NY		10/24/2012	4.250	6,095,153	0	0	0	0	0	38,788,638	10/24/2012
706108901		NEW YORK	NY		09/26/2012	4.400	49,452,000	0	0	0	0	0	75,303,500	09/26/2012
706108902		NEW YORK	NY		09/26/2012	4.400	13,948,000	0	0	0	0	0	21,239,449	09/26/2012
706108906		NEW YORK	NY		10/01/2012	3.250	18,000,000	0	0	0	0	0	51,223,400	10/01/2012
706108907		NEW YORK	NY		10/01/2012	3.250	10,000,000	0	0	0	0	0	60,363,254	10/01/2012
706108291		PLAINVIEW	NY		06/03/2010	5.700	38,644,092	0	0	0	0	0	99,234,984	08/02/2012
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	45,163,425	11/05/2012
706101089		ROCHESTER	NY		01/31/1997	8.080	753,129	0	0	0	0	0	5,508,137	11/05/2012
706104781		ROCHESTER	NY		12/02/2002	5.860	31,928,720	0	0	0	0	0	84,067,533	03/29/2012
706108674		ROCHESTER	NY		04/06/2012	4.250	6,893,649	0	0	0	0	0	10,233,940	04/06/2012
706108561		STATEN ISLAND	NY		10/03/2011	4.730	18,655,363	0	0	0	0	0	36,424,656	12/17/2012
706108215		WHITE PLAINS	NY		05/03/2010	6.000	174,490,955	0	0	0	0	0	671,739,601	06/22/2012
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	43,754,505	11/05/2012
706108190		YONKERS	NY		09/30/2009	8.000	14,320,452	0	0	0	0	0	72,610,730	06/22/2012
706106726		AKRON	OH		08/30/2006	5.870	11,325,000	0	0	0	0	0	34,460,895	08/02/2012
706108947		AKRON	OH		12/20/2012	4.450	4,065,600	0	0	0	0	0	5,410,636	12/20/2012
706108671		AVON	OH		01/23/2012	5.220	11,066,334	0	0	0	0	0	15,842,925	01/23/2012
706106711		BEDFORD	OH		06/30/2006	6.730	3,229,956	0	0	0	0	0	6,156,437	12/17/2012
706106382		CINCINNATI	OH		12/30/2005	5.490	2,908,139	0	(226)	0	0	0	8,294,854	09/20/2012
706106383		CINCINNATI	OH		12/30/2005	5.290	2,877,626	0	4,872	0	0	0	8,248,830	09/20/2012
706107147		CINCINNATI	OH		04/26/2007	5.590	7,928,727	0	0	0	0	0	18,647,957	09/20/2012
706106375		CLEVELAND	OH		12/30/2005	5.470	2,106,885	0	(20)	0	0	0	4,291,356	09/20/2012
706108355		CLEVELAND	OH		08/26/2010	5.900	2,152,416	0	0	0	0	0	3,359,855	08/02/2012
706106575		COLUMBUS	OH		07/11/2006	6.260	2,352,008	0	0	0	0	0	3,901,062	11/05/2012
706107943		COLUMBUS	OH		03/11/2008	6.680	39,191,652	0	143,707	0	0	0	536,748,290	12/17/2012
706109023		GROVE CITY	OH		12/21/2012	3.200	4,652,941	0	0	0	0	0	7,046,457	12/21/2012
706108045		GROVEPORT	OH		09/08/2008	6.260	14,404,694	0	0	0	0	0	17,247,152	05/03/2012
706109021		GROVEPORT	OH		12/21/2012	3.200	4,937,167	0	0	0	0	0	8,992,921	12/21/2012
706109022		GROVEPORT	OH		12/21/2012	3.200	5,062,560	0	0	0	0	0	8,486,282	12/21/2012
706108699		MAUMEE	OH		03/09/2012	4.580	4,056,858	0	0	0	0	0	6,700,002	03/09/2012
706105029		POWELL	OH		07/31/2003	4.110	1,050,000	0	0	0	0	0	6,294,065	11/05/2012
706106028		WESTERVILLE	OH		09/01/2005	5.030	15,835,162	0	0	0	0	0	23,866,542	09/20/2012
706107735		WESTERVILLE	OH		03/05/2008	6.980	1,488,543	0	0	0	0	0	2,243,506	09/20/2012
706108351		WICKLIFFE	OH		08/26/2010	5.900	2,619,827	0	0	0	0	0	7,222,778	08/02/2012
706104164		OKLAHOMA CITY	OK		04/18/2001	7.410	1,023,777	0	0	0	0	0	3,546,287	09/20/2012
706108007		OKLAHOMA CITY	OK		06/02/2008	6.740	49,712,587	0	0	0	0	0	105,399,299	08/02/2012
706107832		TULSA	OK		01/25/2008	6.090	3,933,388	0	0	0	0	0	5,197,890	08/02/2012
706108168		TULSA	OK		03/20/2009	7.790	65,102,210	0	0	0	0	0	214,879,913	06/22/2012
706108965		ALBANY	OR		11/30/2012	4.400	6,529,350	0	0	0	0	0	25,020,674	11/30/2012
706106977		BEAVERTON	OR		12/20/2006	5.690	12,500,000	0	0	0	0	0	23,736,590	11/05/2012
706107806		BEAVERTON	OR		12/27/2007	6.200	5,982,515	0	0	0	0	0	9,880,000	08/02/2012
706108813		BEAVERTON	OR		08/28/2012	3.890	8,500,000	0	0	0	0	0	13,241,681	08/28/2012
706100945		CLACKAMAS	OR		10/27/1995	7.630	1,680,133	0	0	0	0	0	12,048,294	09/20/2012
706102182		CLACKAMAS	OR		06/19/1998	7.860	3,308,695	0	0	0	0	0	12,575,201	09/20/2012
706104331		CLACKAMAS	OR		08/02/2001	7.520	1,223,331	0	0	0	0	0	8,772,550	09/20/2012
706108974		EUGENE	OR		11/30/2012	4.400	4,483,250	0	0	0	0	0	19,632,802	11/30/2012
706108485		GLADSTONE	OR		02/28/2011	5.320	6,670,171	0	0	0	0	0	15,960,558	12/17/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108613		HAPPY VALLEY	OR		09/29/2011	4.530	20,857,282	0	0	0	0	0	31,822,939	12/07/2012
706108859		HAPPY VALLEY	OR		12/18/2012	3.840	20,000,000	0	0	0	0	0	31,462,317	12/18/2012
706107800		HILLSBORO	OR		01/23/2008	5.830	12,209,129	0	0	0	0	0	17,799,062	09/24/2012
706108875		HILLSBORO	OR		12/18/2012	3.840	9,100,000	0	0	0	0	0	12,090,933	12/18/2012
706108973		JUNCTION CITY	OR		11/30/2012	4.400	1,211,333	0	0	0	0	0	4,634,762	11/30/2012
706104113		LAKE OSWEGO	OR		03/12/2001	7.720	3,949,418	0	0	0	0	0	12,980,909	12/17/2012
706108968		MCMINNVILLE	OR		11/30/2012	4.400	1,073,340	0	0	0	0	0	5,409,462	11/30/2012
706108969		MCMINNVILLE	OR		11/30/2012	4.400	664,660	0	0	0	0	0	2,059,263	11/30/2012
706100944		PORTLAND	OR		10/27/1995	7.630	3,818,532	0	0	0	0	0	29,322,300	09/20/2012
706101091		PORTLAND	OR		01/27/1997	8.650	5,371,250	0	0	0	0	0	36,321,006	09/20/2012
706101864		PORTLAND	OR		04/15/1997	7.770	12,100,701	0	0	0	0	0	41,446,330	11/05/2012
706102845		PORTLAND	OR		07/15/1998	7.060	1,505,911	0	0	0	0	0	4,282,565	11/05/2012
706103919		PORTLAND	OR		10/06/2000	8.890	1,207,608	0	0	0	0	0	4,136,205	11/05/2012
706105383		PORTLAND	OR		08/31/2004	5.140	8,346,209	0	0	0	0	0	13,209,468	09/20/2012
706105454		PORTLAND	OR		02/09/2005	6.060	20,770,623	0	0	0	0	0	39,294,756	09/20/2012
706106578		PORTLAND	OR		07/07/2006	5.890	7,331,729	0	0	0	0	0	9,702,464	08/02/2012
706106626		PORTLAND	OR		06/29/2006	5.970	2,719,320	0	0	0	0	0	8,508,839	11/05/2012
706107241		PORTLAND	OR		04/30/2008	5.930	2,542,607	0	0	0	0	0	4,528,951	08/02/2012
706107638		PORTLAND	OR		11/16/2007	6.380	2,754,292	0	0	0	0	0	4,359,188	09/20/2012
706108560		PORTLAND	OR		08/11/2011	5.170	27,937,885	0	0	0	0	0	43,408,955	09/20/2012
706108971		ROSEBURG	OR		11/30/2012	4.400	2,804,847	0	0	0	0	0	9,149,076	11/30/2012
706108972		ROSEBURG	OR		11/30/2012	4.400	1,650,753	0	0	0	0	0	5,352,003	11/30/2012
706108966		SEASIDE	OR		11/30/2012	4.400	730,750	0	0	0	0	0	2,839,382	11/30/2012
706106877		TUALATIN	OR		11/21/2006	5.740	1,201,663	0	0	0	0	0	2,608,616	09/20/2012
706108915		TUALATIN	OR		11/15/2012	3.850	9,350,000	0	0	0	0	0	12,986,028	11/15/2012
706106649		BALA CYNWYD	PA		07/25/2006	5.920	7,141,966	0	0	0	0	0	24,005,895	09/20/2012
706108826		BETHLEHEM	PA		12/07/2012	4.650	26,243,400	0	0	0	0	0	34,152,910	12/07/2012
706105872		CARLISLE	PA		06/07/2005	5.330	8,453,394	0	0	0	0	0	24,160,012	09/20/2012
706108429		CARLISLE	PA		01/31/2011	4.130	12,015,401	0	0	0	0	0	35,485,429	09/20/2012
706108525		CARLISLE	PA		05/26/2011	4.560	6,283,372	0	0	0	0	0	17,958,044	09/20/2012
706108414		COATESVILLE	PA		12/22/2010	6.000	4,720,606	0	0	0	0	0	21,147,590	12/17/2012
706108518		DRESHER	PA		10/12/2011	4.800	3,796,694	0	0	0	0	0	4,249,480	12/17/2012
706108139		EXTON	PA		12/15/2008	7.500	19,270,380	0	0	0	0	0	51,236,170	12/17/2012
706106658		FEASTERVILLE TREVOSE	PA		07/21/2006	6.040	4,084,700	0	0	0	0	0	8,537,086	08/02/2012
706108457		FEASTERVILLE TREVOSE	PA		07/21/2011	4.030	7,841,258	0	0	0	0	0	15,249,698	11/05/2012
706107299		HORSHAM	PA		06/07/2007	5.730	7,471,532	0	0	0	0	0	23,159,825	08/02/2012
706108342		HUNTINGDON VALLEY	PA		11/12/2010	4.800	6,026,036	0	0	0	0	0	18,101,504	09/20/2012
706108345		HUNTINGDON VALLEY	PA		11/12/2010	4.800	3,539,100	0	0	0	0	0	10,631,042	09/20/2012
706103096		LANSDALE	PA		10/09/1998	7.590	9,843,221	0	0	0	0	0	30,812,521	08/02/2012
706106707		LATROBE	PA		06/30/2006	6.730	4,976,553	0	0	0	0	0	9,374,721	12/17/2012
706105132		LEVITTOWN	PA		10/21/2003	5.800	1,967,857	0	0	0	0	0	5,490,609	09/20/2012
706108982		LEVITTOWN	PA		11/29/2012	3.990	5,340,000	0	0	0	0	0	7,113,418	11/29/2012
706108338		PHILADELPHIA	PA		11/01/2010	5.050	4,068,478	0	0	0	0	0	7,869,265	09/20/2012
706108570		PHILADELPHIA	PA		03/02/2012	4.750	8,433,427	0	0	0	0	0	14,690,263	03/02/2012
706106389		PITTSBURGH	PA		12/30/2005	5.070	4,085,349	0	14,276	0	0	0	17,072,388	09/20/2012
706107765		PITTSBURGH	PA		03/12/2008	4.580	7,007,926	0	0	0	0	0	7,909,881	08/02/2012
706106843		UPPER DARBY	PA		12/12/2006	5.540	3,307,678	0	0	0	0	0	6,278,682	11/05/2012
706108734		WAYNE	PA		07/13/2012	3.890	14,911,413	0	0	0	0	0	23,909,090	07/13/2012
706108298		WHITEHALL	PA		06/08/2010	5.880	123,763,885	0	0	0	0	0	285,495,495	03/29/2012
706105945		WILLOW GROVE	PA		12/09/2005	5.650	62,347,483	0	0	0	0	0	175,632,776	06/22/2012
706105390		WYNNEWOOD	PA		08/02/2004	6.100	9,001,733	0	(3,214)	0	0	0	23,806,375	11/05/2012
706105134		MIDDLETOWN	RI		12/05/2003	6.020	4,840,498	0	0	0	0	0	8,653,069	08/02/2012
706100638		MEMPHIS	TN		07/28/1994	8.520	3,042,938	0	0	0	0	0	27,463,095	09/20/2012
706109024		MEMPHIS	TN		12/21/2012	3.200	11,374,044	0	0	0	0	0	18,653,173	12/21/2012
706109026		MEMPHIS	TN		12/21/2012	3.200	4,059,412	0	0	0	0	0	7,386,417	12/21/2012
706108723		SMYRNA	TN		03/28/2012	4.150	1,509,428	0	0	0	0	0	2,041,666	03/28/2012
706108460		ALLEN	TX		03/04/2011	4.350	13,354,760	0	0	0	0	0	24,891,514	06/22/2012
706107693		ARLINGTON	TX		11/02/2007	5.600	11,624,000	0	0	0	0	0	21,268,865	05/03/2012
706108303		ARLINGTON	TX		07/15/2010	6.010	2,243,064	0	0	0	0	0	3,813,966	12/17/2012
706108307		ARLINGTON	TX		07/15/2010	6.010	1,587,399	0	0	0	0	0	2,820,375	12/17/2012
706108777		ARLINGTON	TX		05/24/2012	3.760	3,530,727	0	0	0	0	0	4,784,260	10/03/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108789		ARLINGTON	TX		05/24/2012	3.760	1,112,637	0	0	0	0	0	1,507,635	10/03/2012
706105373		AUSTIN	TX		06/28/2004	4.910	3,938,375	0	0	0	0	0	10,716,730	09/20/2012
706108103		AUSTIN	TX		10/23/2008	6.410	8,432,170	0	0	0	0	0	9,368,831	08/02/2012
706108385		AUSTIN	TX		08/27/2010	5.750	9,552,617	0	0	0	0	0	16,478,509	06/22/2012
706108508		AUSTIN	TX		04/18/2011	4.830	39,950,000	0	0	0	0	0	52,670,417	09/20/2012
706108612		AUSTIN	TX		08/16/2011	4.520	11,524,885	0	0	0	0	0	19,307,875	12/17/2012
706108709		AUSTIN	TX		03/15/2012	4.500	22,344,319	0	0	0	0	0	61,596,393	09/20/2012
706108765		AUSTIN	TX		05/24/2012	3.760	3,433,943	0	0	0	0	0	4,653,138	10/03/2012
706108766		AUSTIN	TX		05/24/2012	3.760	4,180,915	0	0	0	0	0	5,665,494	10/03/2012
706108767		AUSTIN	TX		05/24/2012	3.760	2,727,509	0	0	0	0	0	3,695,862	10/03/2012
706108768		AUSTIN	TX		05/24/2012	3.760	1,545,868	0	0	0	0	0	2,094,745	10/03/2012
706108769		AUSTIN	TX		05/24/2012	3.760	1,760,494	0	0	0	0	0	2,385,531	10/03/2012
706108770		AUSTIN	TX		05/24/2012	3.760	971,955	0	0	0	0	0	1,317,024	10/03/2012
706108815		AUSTIN	TX		05/09/2012	3.650	10,266,456	0	0	0	0	0	17,637,585	05/09/2012
706109015		AUSTIN	TX		12/14/2012	3.780	14,000,000	0	0	0	0	0	18,631,483	12/14/2012
706109029		AUSTIN	TX		12/28/2012	3.650	13,600,000	0	0	0	0	0	23,668,003	12/28/2012
706107690		CARROLLTON	TX		12/03/2007	5.720	38,500,000	0	0	0	0	0	72,805,859	08/04/2011
706108781		CARROLLTON	TX		05/24/2012	3.760	4,158,759	0	0	0	0	0	5,635,316	10/03/2012
706108784		CARROLLTON	TX		05/24/2012	3.760	1,712,136	0	0	0	0	0	2,319,988	10/03/2012
706108304		COPPELL	TX		07/15/2010	6.010	1,915,231	0	0	0	0	0	3,318,080	12/17/2012
706108305		COPPELL	TX		07/15/2010	6.010	2,329,335	0	0	0	0	0	4,755,765	12/17/2012
706108306		COPPELL	TX		07/15/2010	6.010	2,622,659	0	0	0	0	0	4,513,923	12/17/2012
706108961		CORPUS CHRISTI	TX		11/30/2012	4.400	1,911,800	0	0	0	0	0	8,735,871	11/30/2012
706108332		CYPRESS	TX		07/13/2010	5.250	13,979,717	0	0	0	0	0	20,743,910	08/16/2012
706108589		CYPRESS	TX		10/14/2011	4.600	4,328,109	0	0	0	0	0	6,447,870	12/17/2012
706108625		CYPRESS	TX		10/14/2011	4.600	15,682,553	0	0	0	0	0	23,022,777	12/17/2012
706108758		CYPRESS	TX		08/16/2012	5.570	2,989,656	0	0	0	0	0	4,436,239	08/16/2012
706105157		DALLAS	TX		10/03/2003	5.860	4,126,313	0	0	0	0	0	6,845,105	03/29/2012
706107695		DALLAS	TX		11/02/2007	5.600	2,449,000	0	0	0	0	0	2,926,207	05/03/2012
706107696		DALLAS	TX		11/02/2007	5.600	33,769,000	0	0	0	0	0	50,294,037	05/03/2012
706108018		DALLAS	TX		07/31/2008	6.630	3,340,127	0	0	0	0	0	5,540,908	03/29/2012
706108365		DALLAS	TX		09/01/2010	4.850	15,106,441	0	0	0	0	0	25,294,633	09/20/2012
706108370		DALLAS	TX		08/06/2010	4.500	25,388,586	0	0	0	0	0	34,933,467	02/09/2012
706108488		DALLAS	TX		03/30/2011	5.570	3,136,577	0	0	0	0	0	4,324,114	12/04/2012
706108526		DALLAS	TX		05/31/2011	4.750	47,178,050	0	0	0	0	0	73,124,531	08/02/2012
706108621		DALLAS	TX		10/14/2011	4.600	12,658,351	0	0	0	0	0	20,271,312	12/17/2012
706108776		DALLAS	TX		05/24/2012	3.760	2,305,597	0	0	0	0	0	3,124,180	10/03/2012
706108778		DALLAS	TX		05/24/2012	3.760	3,752,487	0	0	0	0	0	5,084,755	10/03/2012
706108779		DALLAS	TX		05/24/2012	3.760	2,655,213	0	0	0	0	0	3,597,906	10/03/2012
706108783		DALLAS	TX		05/24/2012	3.760	1,305,108	0	0	0	0	0	1,768,453	10/03/2012
706108785		DALLAS	TX		05/24/2012	3.760	1,932,934	0	0	0	0	0	2,619,180	10/03/2012
706108787		DALLAS	TX		05/24/2012	3.760	1,729,284	0	0	0	0	0	2,343,295	10/03/2012
706108872		DALLAS	TX		06/28/2012	3.760	2,681,896	0	0	0	0	0	4,031,638	10/03/2012
706108879		DALLAS	TX		06/28/2012	3.760	2,129,521	0	0	0	0	0	3,201,216	10/03/2012
706108880		DALLAS	TX		06/28/2012	3.760	1,232,606	0	0	0	0	0	1,852,989	10/03/2012
706108883		DALLAS	TX		06/28/2012	3.760	571,787	0	0	0	0	0	859,549	10/03/2012
706108938		DALLAS	TX		11/19/2012	3.870	24,650,000	0	0	0	0	0	32,905,783	11/19/2012
706108775		DESOTO	TX		05/24/2012	3.760	8,947,335	0	0	0	0	0	12,124,054	10/03/2012
706107636		EL PASO	TX		11/28/2007	6.740	51,625,910	0	0	0	0	0	59,707,774	03/29/2012
706107694		EULESS	TX		11/02/2007	5.600	2,138,000	0	0	0	0	0	1,748,895	05/03/2012
706107651		FORT WORTH	TX		07/10/2008	6.630	16,150,782	0	0	0	0	0	29,256,509	12/17/2012
706109027		FORT WORTH	TX		12/21/2012	3.200	5,079,280	0	0	0	0	0	8,378,133	12/21/2012
706107277		GARLAND	TX		06/15/2007	5.750	7,292,399	0	0	0	0	0	11,618,329	03/29/2012
706107278		GARLAND	TX		06/15/2007	5.750	4,861,599	0	0	0	0	0	7,041,648	03/29/2012
706107279		GARLAND	TX		06/15/2007	5.940	4,682,970	0	0	0	0	0	7,354,295	03/29/2012
706108881		GARLAND	TX		06/28/2012	3.760	1,101,663	0	0	0	0	0	1,656,103	10/03/2012
706108882		GARLAND	TX		06/28/2012	3.760	2,571,393	0	0	0	0	0	3,865,550	10/03/2012
706107276		GRAND PRAIRIE	TX		06/15/2007	5.750	6,364,275	0	0	0	0	0	10,359,983	03/29/2012
706102519		HOUSTON	TX		05/28/1998	7.700	11,645,073	0	0	0	0	0	27,723,822	09/20/2012
706102731		HOUSTON	TX		05/28/1998	7.700	10,462,070	0	0	0	0	0	19,561,255	11/05/2012
706105433		HOUSTON	TX		05/07/2004	5.380	26,457,779	0	0	0	0	0	56,300,034	11/05/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106611		HOUSTON	TX		06/29/2006	6.230	6,810,764	0	0	0	0	0	11,186,882	12/17/2012
706106852		HOUSTON	TX		09/22/2006	6.100	4,436,398	0	0	0	0	0	9,751,347	09/20/2012
706106954		HOUSTON	TX		12/14/2006	5.750	1,656,492	0	0	0	0	0	4,053,521	09/20/2012
706107117		HOUSTON	TX		05/17/2007	6.090	68,175,459	0	0	0	0	0	98,997,755	09/20/2012
706107180		HOUSTON	TX		12/17/2009	6.340	40,650,144	0	0	0	0	0	59,028,199	09/20/2012
706107935		HOUSTON	TX		04/24/2008	5.340	12,306,249	0	0	0	0	0	22,750,986	06/22/2012
706108411		HOUSTON	TX		05/12/2011	5.180	23,479,124	0	0	0	0	0	35,542,146	08/02/2012
706108424		HOUSTON	TX		12/28/2010	4.390	42,797,639	0	0	0	0	0	64,929,627	05/03/2012
706108489		HOUSTON	TX		03/30/2011	5.570	4,879,120	0	0	0	0	0	8,294,142	12/04/2012
706108593		HOUSTON	TX		10/14/2011	4.600	2,612,570	0	0	0	0	0	3,745,811	12/17/2012
706108595		HOUSTON	TX		10/14/2011	4.600	5,770,020	0	0	0	0	0	7,533,768	12/17/2012
706108638		HOUSTON	TX		03/21/2012	4.500	3,812,685	0	0	0	0	0	7,094,979	03/21/2012
706108640		HOUSTON	TX		03/21/2012	4.500	4,105,968	0	0	0	0	0	5,293,719	03/21/2012
706108659		HOUSTON	TX		10/14/2011	4.600	171,315	0	0	0	0	0	247,002	12/17/2012
706108753		HOUSTON	TX		06/07/2012	4.530	4,161,906	0	0	0	0	0	6,057,500	06/07/2012
706108755		HOUSTON	TX		06/27/2012	4.100	33,000,000	0	0	0	0	0	56,131,171	06/27/2012
706108791		HOUSTON	TX		05/24/2012	3.760	6,667,460	0	0	0	0	0	9,034,699	10/03/2012
706108792		HOUSTON	TX		05/24/2012	3.760	5,698,797	0	0	0	0	0	7,722,106	10/03/2012
706108794		HOUSTON	TX		05/24/2012	3.760	5,895,245	0	0	0	0	0	7,988,318	10/03/2012
706108795		HOUSTON	TX		05/24/2012	3.760	2,674,076	0	0	0	0	0	3,623,506	10/03/2012
706108796		HOUSTON	TX		05/24/2012	3.760	5,300,275	0	0	0	0	0	7,182,141	10/03/2012
706108797		HOUSTON	TX		05/24/2012	3.760	4,294,022	0	0	0	0	0	5,818,586	10/03/2012
706108798		HOUSTON	TX		05/24/2012	3.760	5,229,967	0	0	0	0	0	7,086,879	10/03/2012
706108799		HOUSTON	TX		05/24/2012	3.760	2,481,331	0	0	0	0	0	3,362,312	10/03/2012
706108800		HOUSTON	TX		05/24/2012	3.760	2,815,239	0	0	0	0	0	3,814,755	10/03/2012
706108801		HOUSTON	TX		05/24/2012	3.760	2,085,827	0	0	0	0	0	2,826,392	10/03/2012
706108802		HOUSTON	TX		05/24/2012	3.760	698,681	0	0	0	0	0	946,703	10/03/2012
706108852		HOUSTON	TX		06/15/2012	3.320	5,400,000	0	0	0	0	0	9,386,139	06/15/2012
706108412		HUMBLE	TX		12/03/2010	4.280	58,514,000	0	0	0	0	0	100,718,648	09/20/2012
706108467		IRVING	TX		12/30/2010	5.680	22,000,000	0	0	0	0	0	29,633,200	09/20/2012
706108790		IRVING	TX		05/24/2012	3.760	1,849,252	0	0	0	0	0	2,505,787	10/03/2012
706108949		KINGWOOD	TX		12/20/2012	4.450	4,150,300	0	0	0	0	0	4,367,132	12/20/2012
706105643		LAREDO	TX		12/22/2004	5.570	27,699,588	0	0	0	0	0	74,933,056	03/29/2012
706108935		LAREDO	TX		10/10/2012	3.950	6,411,336	0	0	0	0	0	11,755,541	10/10/2012
706108588		LEAGUE CITY	TX		10/14/2011	4.600	10,590,662	0	0	0	0	0	15,382,211	12/17/2012
706108594		LEAGUE CITY	TX		10/14/2011	4.600	14,668,934	0	0	0	0	0	20,071,448	12/17/2012
706108624		LEAGUE CITY	TX		10/14/2011	4.600	13,072,366	0	0	0	0	0	18,853,909	12/17/2012
706105326		LOST PINES	TX		06/05/2006	7.270	68,660,487	0	0	0	0	0	104,131,027	02/09/2012
706107777		LUBBOCK	TX		02/28/2008	6.670	6,128,307	0	10,012	0	0	0	7,063,785	03/29/2012
706106336		MCALLEN	TX		12/27/2005	5.730	4,141,057	0	0	0	0	0	12,322,105	03/29/2012
706108512		PLANO	TX		10/12/2011	4.800	15,081,830	0	0	0	0	0	24,482,863	12/17/2012
706108754		PLANO	TX		06/22/2012	4.260	10,740,000	0	0	0	0	0	17,581,153	06/22/2012
706108780		PLANO	TX		05/24/2012	3.760	4,828,976	0	0	0	0	0	6,543,469	10/03/2012
706108782		PLANO	TX		05/24/2012	3.760	2,420,970	0	0	0	0	0	3,280,531	10/03/2012
706108788		PLANO	TX		05/24/2012	3.760	2,327,615	0	0	0	0	0	3,154,050	10/03/2012
706108786		RICHARDSON	TX		05/24/2012	3.760	1,581,879	0	0	0	0	0	2,143,501	10/03/2012
706108878		RICHARDSON	TX		06/29/2012	3.920	11,750,000	0	0	0	0	0	15,819,315	06/29/2012
706108636		ROSENBERG	TX		03/21/2012	4.500	34,167,520	0	0	0	0	0	49,663,095	03/21/2012
706108639		ROSENBERG	TX		03/21/2012	4.500	17,597,007	0	0	0	0	0	23,945,426	03/21/2012
706108504		ROUND ROCK	TX		04/29/2011	5.000	15,000,000	0	0	0	0	0	23,404,815	08/02/2012
706102418		SAN ANTONIO	TX		03/15/1999	7.540	23,498,368	0	0	0	0	0	107,261,523	06/22/2012
706104795		SAN ANTONIO	TX		05/30/2003	6.070	1,969,709	0	0	0	0	0	8,706,330	03/29/2012
706105027		SAN ANTONIO	TX		06/18/2004	4.870	2,750,809	0	0	0	0	0	7,439,808	03/29/2012
706106121		SAN ANTONIO	TX		02/07/2007	5.530	3,315,864	0	0	0	0	0	6,622,282	10/05/2012
706106416		SAN ANTONIO	TX		03/31/2006	5.780	532,155	0	0	0	0	0	3,791,454	03/29/2012
706106589		SAN ANTONIO	TX		06/08/2006	6.210	14,725,059	0	0	0	0	0	23,248,565	03/29/2012
706107581		SAN ANTONIO	TX		02/28/2008	6.790	8,591,223	0	4,820	0	0	0	12,534,268	03/29/2012
706108035		SAN ANTONIO	TX		07/31/2008	6.600	15,273,061	0	0	0	0	0	26,126,688	03/29/2012
706108358		SAN ANTONIO	TX		11/29/2010	5.880	1,307,028	0	0	0	0	0	2,610,326	10/05/2012
706108359		SAN ANTONIO	TX		11/29/2010	5.220	7,527,627	0	0	0	0	0	12,086,661	10/05/2012
706108622		SAN ANTONIO	TX		10/14/2011	4.600	7,411,798	0	0	0	0	0	11,009,436	12/17/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108771		SAN ANTONIO	TX		05/24/2012	3.760	3,922,459	0	0	0	0	0	5,315,088	10/03/2012
706108772		SAN ANTONIO	TX		05/24/2012	3.760	3,714,761	0	0	0	0	0	5,033,662	10/03/2012
706108773		SAN ANTONIO	TX		05/24/2012	3.760	2,842,540	0	0	0	0	0	3,851,790	10/03/2012
706108774		SAN ANTONIO	TX		05/24/2012	3.760	4,652,282	0	0	0	0	0	6,304,042	10/03/2012
706106221		SCHERTZ	TX		12/27/2005	5.570	10,874,389	0	0	0	0	0	22,622,840	03/29/2012
706105948		SOUTHLAKE	TX		12/07/2005	6.180	31,718,980	0	0	0	0	0	57,915,671	03/29/2012
706108591		SPRING	TX		10/14/2011	4.600	6,543,320	0	0	0	0	0	10,496,579	12/17/2012
706108637		SPRING	TX		03/21/2012	4.500	3,959,327	0	0	0	0	0	7,549,151	03/21/2012
706108648		SPRING	TX		12/05/2011	4.880	25,689,498	0	0	0	0	0	38,666,572	08/02/2012
706102666		STAFFORD	TX		05/28/1998	7.700	11,639,756	0	0	0	0	0	25,299,072	09/20/2012
706107793		STAFFORD	TX		02/28/2008	6.250	65,129,645	0	314,819	0	0	0	88,746,009	03/29/2012
706108793		STAFFORD	TX		05/24/2012	3.760	6,773,641	0	0	0	0	0	9,178,548	10/03/2012
706108927		STAFFORD	TX		12/03/2012	4.250	4,250,000	0	0	0	0	0	6,981,293	12/03/2012
706108409		SUGAR LAND	TX		11/22/2010	4.550	12,445,759	0	0	0	0	0	23,426,083	12/17/2012
706108939		SUGAR LAND	TX		11/30/2012	4.400	17,775,000	0	0	0	0	0	69,181,067	11/30/2012
706108962		TYLER	TX		11/30/2012	4.400	1,738,000	0	0	0	0	0	6,984,390	11/30/2012
706107915		WEBSTER	TX		04/16/2008	6.940	7,574,131	0	0	0	0	0	9,262,106	11/29/2012
706106880		DRAPER	UT		03/05/2008	6.140	4,750,845	0	0	0	0	0	7,671,787	09/20/2012
706108822		PROVO	UT		05/07/2012	4.530	28,912,973	0	0	0	0	0	49,368,960	05/07/2012
706100883		SALT LAKE CITY	UT		09/14/1995	7.860	10,372,455	0	0	0	0	0	36,179,393	08/02/2012
706108524		SALT LAKE CITY	UT		04/28/2011	5.720	9,006,775	0	0	0	0	0	14,469,313	03/29/2012
706108952		SALT LAKE CITY	UT		12/20/2012	4.450	4,175,710	0	0	0	0	0	5,546,156	12/20/2012
706108102		SANDY	UT		10/16/2008	6.250	86,106,785	0	(198,437)	0	0	0	160,476,297	06/22/2012
706105135		ALEXANDRIA	VA		08/05/2004	5.770	9,101,887	0	0	0	0	0	32,334,649	09/20/2012
706106762		ALEXANDRIA	VA		09/13/2006	6.050	5,021,074	0	0	0	0	0	16,305,432	12/17/2012
706107266		ALEXANDRIA	VA		06/06/2007	5.650	1,124,645	0	0	0	0	0	3,995,315	09/20/2012
706108284		ALEXANDRIA	VA		06/02/2010	5.830	15,348,645	0	0	0	0	0	33,559,986	09/20/2012
706108432		ALEXANDRIA	VA		01/18/2011	4.820	9,132,008	0	0	0	0	0	16,194,816	06/22/2012
706105701		ARLINGTON	VA		01/18/2005	5.950	10,506,770	0	0	0	0	0	23,004,063	09/20/2012
706106219		ARLINGTON	VA		12/05/2005	4.900	10,092,988	0	0	0	0	0	42,942,748	09/20/2012
706107103		ARLINGTON	VA		03/14/2007	5.660	35,442,365	0	0	0	0	0	62,772,929	05/03/2012
706108175		ARLINGTON	VA		06/04/2009	7.500	46,954,836	0	0	0	0	0	114,849,359	12/17/2012
706108410		ARLINGTON	VA		02/13/2012	5.580	89,110,249	0	0	0	0	0	131,536,229	02/13/2012
706108428		ARLINGTON	VA		12/16/2010	5.870	27,405,054	0	0	0	0	0	57,365,889	03/29/2012
706108430		ARLINGTON	VA		12/16/2010	3.520	40,700,000	0	0	0	0	0	69,379,142	09/20/2012
706108495		ARLINGTON	VA		03/23/2011	5.310	100,386,643	0	0	0	0	0	153,682,981	03/29/2012
706108672		ARLINGTON	VA		12/29/2011	4.660	39,000,000	0	0	0	0	0	62,467,309	12/17/2012
706108833		ARLINGTON	VA		08/08/2012	4.740	3,466,375	0	0	0	0	0	72,188,533	08/08/2012
706105628		CHARLOTTESVILLE	VA		11/09/2004	5.640	6,098,738	0	0	0	0	0	14,529,488	12/17/2012
706105640		CHARLOTTESVILLE	VA		11/10/2004	5.520	13,006,029	0	0	0	0	0	21,308,304	08/02/2012
706105699		FAIRFAX	VA		11/01/2005	5.670	5,458,276	0	0	0	0	0	21,391,575	11/05/2012
706108285		FAIRFAX	VA		06/02/2010	5.830	33,265,839	0	0	0	0	0	61,499,200	03/29/2012
706107263		FALLS CHURCH	VA		02/27/2008	5.570	2,699,119	0	0	0	0	0	8,946,648	09/20/2012
706107981		FALLS CHURCH	VA		08/01/2008	5.940	13,977,784	0	0	0	0	0	28,611,746	05/03/2012
706108550		FALLS CHURCH	VA		04/11/2012	5.840	72,233,160	0	0	0	0	0	105,401,000	04/11/2012
706108334		HERNDON	VA		08/11/2010	5.810	30,516,017	0	0	0	0	0	57,136,114	03/29/2012
706108194		LEESBURG	VA		06/04/2009	7.500	12,608,243	0	0	0	0	0	30,260,459	12/17/2012
706106395		MANASSAS	VA		12/30/2005	5.420	2,514,341	0	1,513	0	0	0	11,543,450	09/20/2012
706108009		NEWPORT NEWS	VA		09/09/2008	6.340	18,437,721	0	0	0	0	0	27,732,760	09/20/2012
706107392		NORFOLK	VA		07/31/2007	5.740	5,770,741	0	0	0	0	0	7,960,125	09/20/2012
706107445		RICHMOND	VA		07/31/2007	4.380	20,872,259	0	0	0	0	0	27,414,723	05/03/2012
706107554		RICHMOND	VA		07/31/2007	4.380	6,154,395	0	0	0	0	0	6,953,701	05/03/2012
706107555		RICHMOND	VA		07/31/2007	4.380	365,998	0	0	0	0	0	469,754	05/03/2012
706107586		RICHMOND	VA		07/31/2007	4.380	13,138,749	0	0	0	0	0	20,315,303	05/03/2012
706108056		RICHMOND	VA		07/31/2008	4.380	7,668,024	0	0	0	0	0	11,856,397	05/03/2012
706108076		RICHMOND	VA		07/31/2008	4.380	213,540	0	0	0	0	0	274,076	05/03/2012
706108078		RICHMOND	VA		07/31/2008	4.380	12,183,225	0	0	0	0	0	16,002,092	05/03/2012
706108079		RICHMOND	VA		07/31/2008	4.380	3,592,480	0	0	0	0	0	4,059,062	05/03/2012
706106386		STERLING	VA		12/30/2005	5.100	9,917,534	0	28,931	0	0	0	34,693,683	11/05/2012
706107858		VIENNA	VA		03/13/2008	5.240	5,193,673	0	0	0	0	0	15,210,206	09/20/2012
706105713		VIRGINIA BEACH	VA		04/19/2005	6.550	5,281,222	0	0	0	0	0	10,768,980	06/22/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706107458		VIRGINIA BEACH	VA		07/25/2007	6.790	14,642,750	0	0	0	0	0	15,772,326	05/29/2012
706107772		VIRGINIA BEACH	VA		02/21/2008	7.330	1,175,902	0	0	0	0	0	2,397,787	06/22/2012
706109043		WILLIAMSBURG	VA		11/30/2012	6.250	5,355,000	0	0	0	0	0	7,649,932	11/30/2012
706105523		WINCHESTER	VA		07/01/2004	4.990	1,005,128	0	0	0	0	0	20,737,133	09/20/2012
706104821		BELLEVUE	WA		03/20/2003	5.640	2,553,662	0	0	0	0	0	6,114,394	08/02/2012
706106552		BELLEVUE	WA		06/22/2006	5.920	9,031,716	0	0	0	0	0	22,764,023	09/20/2012
706105533		BOTHELL	WA		08/16/2004	6.100	4,415,858	0	0	0	0	0	12,719,674	11/05/2012
706108960		COLLEGE PLACE	WA		11/30/2012	4.400	4,700,500	0	0	0	0	0	20,219,844	11/30/2012
706102002		DES MOINES	WA		10/17/1997	7.560	2,386,443	0	0	0	0	0	9,370,923	09/18/2009
706102910		DES MOINES	WA		07/29/1998	6.950	452,121	0	0	0	0	0	1,700,862	09/18/2009
706100526		EVERETT	WA		05/16/1994	7.650	329,088	0	0	0	0	0	2,746,758	12/17/2012
706104162		EVERETT	WA		07/05/2002	7.420	713,658	0	0	0	0	0	5,956,587	12/17/2012
706108161		EVERETT	WA		03/27/2009	7.500	37,539,367	0	0	0	0	0	90,469,814	11/05/2012
706108347		FEDERAL WAY	WA		08/26/2010	5.900	5,936,233	0	0	0	0	0	10,830,317	08/02/2012
706108953		GIG HARBOR	WA		12/20/2012	4.450	4,922,764	0	0	0	0	0	5,180,252	12/20/2012
706106370		KENT	WA		12/30/2005	5.400	3,591,229	0	5,913	0	0	0	8,292,641	11/05/2012
706100527		KIRKLAND	WA		03/18/1994	7.530	604,784	0	0	0	0	0	9,108,311	12/17/2012
706102908		KIRKLAND	WA		07/29/1998	6.950	2,185,252	0	0	0	0	0	10,391,352	12/17/2012
706102911		KIRKLAND	WA		07/29/1998	6.950	389,326	0	0	0	0	0	5,863,428	12/17/2012
706104114		KIRKLAND	WA		03/12/2001	7.720	2,932,142	0	0	0	0	0	14,477,470	12/17/2012
706104158		KIRKLAND	WA		03/12/2001	7.190	2,755,229	0	0	0	0	0	4,435,060	12/17/2012
706104159		KIRKLAND	WA		03/12/2001	7.190	2,227,632	0	0	0	0	0	19,347,510	12/17/2012
706106771		OAK HARBOR	WA		10/26/2006	6.970	6,586,683	0	0	0	0	0	11,503,600	12/17/2012
706103617		REDMOND	WA		08/03/1999	7.630	428,671	0	0	0	0	0	9,896,781	12/17/2012
706105030		REDMOND	WA		04/02/2004	5.820	16,360,483	0	0	0	0	0	26,197,620	11/30/2012
706106631		REDMOND	WA		05/19/2006	6.200	2,724,782	0	0	0	0	0	4,363,110	11/30/2012
706108109		REDMOND	WA		12/09/2008	6.980	7,167,494	0	0	0	0	0	11,477,136	11/30/2012
706108812		REDMOND	WA		05/25/2012	3.900	10,600,000	0	0	0	0	0	20,024,281	05/25/2012
706104157		RENTON	WA		03/12/2001	7.190	3,810,424	0	0	0	0	0	16,871,102	12/17/2012
706105415		RENTON	WA		06/22/2004	5.040	5,046,955	0	0	0	0	0	12,703,967	08/02/2012
706108898		RENTON	WA		08/31/2012	3.730	30,745,146	0	0	0	0	0	42,794,041	08/31/2012
706108899		RENTON	WA		08/31/2012	3.730	29,004,854	0	0	0	0	0	40,029,073	08/31/2012
706106311		SEATAC	WA		03/03/2006	6.220	14,270,110	0	0	0	0	0	35,708,121	08/02/2012
706107851		SEATAC	WA		04/30/2008	6.260	84,482,727	0	0	0	0	0	112,107,602	08/02/2012
706100583		SEATTLE	WA		08/03/1994	7.850	23,238,917	0	0	0	0	0	143,167,221	08/02/2012
706100784		SEATTLE	WA		04/07/1995	9.620	1,691,342	0	0	0	0	0	16,621,401	11/05/2012
706103915		SEATTLE	WA		09/07/2000	8.170	7,598,200	0	0	0	0	0	20,949,069	08/02/2012
706105805		SEATTLE	WA		01/13/2006	5.870	16,445,132	0	0	0	0	0	27,290,652	09/20/2012
706106368		SEATTLE	WA		12/30/2005	5.670	7,377,402	0	(3,757)	0	0	0	23,137,206	11/05/2012
706106445		SEATTLE	WA		01/31/2006	5.320	29,327,038	0	21,099	0	0	0	55,285,830	03/29/2012
706106504		SEATTLE	WA		08/17/2007	7.010	46,276,852	0	0	0	0	0	114,503,950	09/12/2012
706107522		SEATTLE	WA		10/04/2007	6.380	17,906,112	0	0	0	0	0	31,275,541	05/03/2012
706108453		SEATTLE	WA		02/28/2011	5.700	44,821,880	0	0	0	0	0	68,578,283	06/22/2012
706108681		SEATTLE	WA		02/15/2012	3.950	12,187,950	0	0	0	0	0	16,753,223	09/24/2012
706108845		SEATTLE	WA		09/12/2012	5.050	104,649,249	0	0	0	0	0	113,764,625	09/12/2012
706108853		SEATTLE	WA		05/24/2012	4.630	25,000,000	0	0	0	0	0	36,621,935	05/24/2012
706108926		SEATTLE	WA		10/15/2012	5.500	8,206,437	0	0	0	0	0	19,385,781	10/15/2012
706108945		SEATTLE	WA		12/20/2012	4.450	4,522,980	0	0	0	0	0	4,760,140	12/20/2012
706108707		SKYKOMISH	WA		03/02/2012	6.000	9,290,630	0	0	0	0	0	13,263,905	03/02/2012
706108715		SPOKANE	WA		05/07/2012	4.650	62,510,926	0	0	0	0	0	95,958,776	05/07/2012
706108399		TACOMA	WA		12/03/2010	4.750	102,825,709	0	0	0	0	0	174,131,258	09/20/2012
706107048		TUKWILA	WA		04/09/2007	5.880	3,976,935	0	0	0	0	0	8,138,785	09/20/2012
706104316		VANCOUVER	WA		08/29/2001	7.410	5,243,110	0	0	0	0	0	20,337,708	09/24/2012
706106420		VANCOUVER	WA		03/23/2006	5.310	4,961,928	0	0	0	0	0	11,170,769	09/24/2012
706107797		VANCOUVER	WA		01/23/2008	5.810	11,259,856	0	0	0	0	0	17,023,154	09/24/2012
706107798		VANCOUVER	WA		01/23/2008	5.460	10,979,196	0	0	0	0	0	21,491,985	09/24/2012
706108683		VANCOUVER	WA		02/15/2012	4.200	4,864,596	0	0	0	0	0	4,894,025	09/24/2012
706108970		WENATCHEE	WA		11/30/2012	4.400	1,141,827	0	0	0	0	0	4,298,116	11/30/2012
706108976		WENATCHEE	WA		11/30/2012	4.400	1,228,174	0	0	0	0	0	3,947,008	11/30/2012
706108352		BROOKFIELD	WI		08/26/2010	5.900	1,423,788	0	0	0	0	0	2,409,557	12/21/2011
706108680		BROOKFIELD	WI		12/30/2011	3.850	8,255,000	0	0	0	0	0	14,120,524	11/05/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
706104792		MILWAUKEE	WI		03/07/2003	5.360	7,321,881	0	0	0	0	0	47,890,730	11/05/2012
706108094		PEWAUKEE	WI		12/01/2008	6.770	8,480,571	0	0	0	0	0	13,153,760	03/29/2012
706100477		WAUKESHA	WI		02/22/1994	7.380	113,426	0	0	0	0	0	16,262,588	05/03/2012
0599999. Mortgages in good standing - Commercial mortgages-all other							20,603,521,460	0	(85,842)	0	0	5,836,250	47,220,143,714	XXX
0899999. Total Mortgages in good standing							22,274,539,112	0	(86,314)	0	0	5,836,250	52,159,908,377	XXX
717700110		TULARE	CA		01/25/1995	7.000	204,858	0	0	0	0	0	709,400	03/08/2012
717608423		EVANSVILLE	IN		08/21/1998	7.500	101,802	0	0	0	0	0	451,234	11/01/2008
717505474		MONTGOMERY	OH		08/25/1993	4.750	159,899	0	0	0	0	0	1,401,001	03/09/2009
717609178		PASCO	WA		12/02/2003	7.150	403,339	0	0	0	0	0	781,575	12/31/2012
717609670		PASCO	WA		11/08/2006	7.550	1,572,646	0	0	0	0	0	3,047,425	12/31/2012
0999999. Restructured mortgages - Farm Mortgages							2,442,544	0	0	0	0	0	6,390,635	XXX
706105327		BOCA RATON	FL		08/02/2004	6.000	10,457,313	0	0	0	0	0	11,983,502	05/03/2012
706106192		SAINT PAUL	MN		10/31/2005	5.150	5,424,251	0	0	0	0	0	5,167,701	11/05/2012
706106199		SAINT PAUL	MN		10/31/2005	5.150	3,145,627	0	0	0	0	0	3,090,521	11/05/2012
706106200		SAINT PAUL	MN		10/31/2005	5.150	3,278,309	0	0	0	0	0	2,620,939	11/05/2012
706106201		SAINT PAUL	MN		10/31/2005	5.150	1,524,931	0	0	0	0	0	1,092,521	11/05/2012
706106203		SAINT PAUL	MN		10/31/2005	5.150	5,486,755	0	0	0	0	0	6,242,036	11/05/2012
706106204		SAINT PAUL	MN		10/31/2005	5.150	1,969,032	0	0	0	0	0	2,033,381	11/05/2012
706106205		SAINT PAUL	MN		10/31/2005	5.150	1,666,751	0	0	0	0	0	1,068,127	11/05/2012
706107755		SAINT PAUL	MN		12/19/2007	5.150	6,510,676	0	0	0	0	0	5,767,271	11/05/2012
706107756		SAINT PAUL	MN		12/19/2007	5.150	1,065,860	0	0	0	0	0	758,750	11/05/2012
706108632		SAINT PAUL	MN		01/20/2012	5.150	1,205,443	0	0	0	0	0	9,474,745	11/05/2012
1399999. Restructured mortgages - Commercial mortgages-all other							41,734,949	0	0	0	0	0	49,299,494	XXX
1699999. Total - Restructured Mortgages							44,177,493	0	0	0	0	0	55,690,129	XXX
734580258		JACKSONVILLE	FL		04/30/1997	7.130	96,530	0	0	0	0	0	150,200	01/01/1997
734606844		MARIETTA	GA		06/30/1997	8.250	127,652	0	0	0	0	0	245,000	01/01/1997
733305073		HAMMOND	IN		07/15/1993	6.380	35,217	0	0	0	0	0	64,500	01/01/1993
733331566		MINNEAPOLIS	MN		07/30/1993	6.250	162,227	0	0	0	0	0	316,000	01/01/1993
739097247		BASKING RIDGE	NJ		07/12/1990	8.630	131,920	0	0	0	0	0	250,000	01/01/1990
737500861		HILLSIDE	NJ		03/27/1987	9.000	30,615	0	0	0	0	0	76,000	01/01/1987
739009879		PORT MURRAY	NJ		07/07/1986	10.630	39,711	0	0	0	0	0	156,000	01/01/1986
733313621		CARMEL	NY		06/15/1993	6.380	83,861	0	0	0	0	0	215,000	01/01/1993
739089461		DAYTON	OH		04/11/1990	6.880	147,640	0	0	0	0	0	164,000	01/01/1990
731197491		PITTSBURGH	PA		08/31/1983	12.000	26,389	0	0	0	0	0	83,500	01/01/1983
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							881,763	0	0	0	0	0	1,720,200	XXX
2499999. Total - Mortgages with overdue interest over 90 days							881,763	0	0	0	0	0	1,720,200	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							22,319,598,368	0	(86,314)	0	0	5,836,250	52,217,318,706	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717610497	FOLEY	AL		09/17/2012	5.000	2,400,000	0	4,181,848
717610568	FOLEY	AL		09/17/2012	5.200	3,548,000	0	6,182,152
717610473	ALTHEIMER	AR		05/11/2012	4.150	415,000	0	1,640,232
717610555	PINE BLUFF	AR		08/31/2012	3.650	1,400,000	0	5,199,998
717610474	PORTLAND	AR		08/14/2012	4.500	4,500,000	0	9,224,531
717610464	WEST MEMPHIS	AR		02/10/2012	4.700	850,000	0	1,500,001
717610607	WILMOT	AR		12/07/2012	3.950	2,350,000	0	7,750,001
717610500	WYNNE	AR		04/27/2012	4.500	600,000	0	1,565,084
717610516	BRAWLEY	CA		06/25/2012	3.600	5,000,000	0	12,543,617
717610469	CHICO	CA		04/26/2012	4.400	3,200,000	0	5,724,000
717610507	EL CENTRO	CA		06/06/2012	5.150	750,000	0	1,386,377
717610598	ELK GROVE	CA		11/02/2012	3.990	1,000,000	0	2,127,929
717610512	EXETER	CA		10/11/2012	3.810	11,275,000	0	47,399,612
717610481	GRIDLEY	CA		08/28/2012	4.630	2,600,000	0	6,480,231
717610611	GRIDLEY	CA		12/28/2012	4.070	5,500,000	0	14,279,360
717610564	HOLLISTER	CA		12/28/2012	3.750	1,800,000	0	8,791,000
717610567	MADERA	CA		10/12/2012	4.620	1,300,000	0	3,117,500
717610453	NAPA	CA		02/02/2012	4.450	5,000,000	1,000,000	20,170,080
717610576	ORANGE COVE	CA		10/01/2012	4.450	600,000	0	1,095,540
717610535	RUTHERFORD	CA		07/13/2012	4.050	3,000,000	0	7,475,026
717610632	RUTHERFORD	CA		12/21/2012	3.550	3,000,000	0	7,475,026
717610515	SONOMA	CA		06/25/2012	3.950	2,200,000	0	8,657,500
717610542	WHEATLAND	CA		07/12/2012	4.750	750,000	0	1,229,815
717610461	WILLIAMS	CA		04/05/2012	5.250	2,000,000	0	5,708,789
717610613	FROSTPROOF	FL		12/31/2012	5.350	14,500,000	0	28,296,215
717610449	PALM BEACH	FL		03/30/2012	4.750	64,650,000	0	140,613,620
717610468	PALM BEACH	FL		03/30/2012	4.350	64,650,000	0	140,613,620
717610517	JOY	IL		06/22/2012	4.900	1,000,000	0	10,727,250
717610509	MEDORA	IL		05/21/2012	4.400	1,350,000	0	3,153,988
717610424	NEW BOSTON	IL		01/13/2012	3.800	3,630,000	0	21,082,123
717610527	ROCKPORT	IL		09/13/2012	4.750	5,000,000	0	11,032,006
717610596	WEST SALEM	IL		11/28/2012	5.850	1,725,000	0	6,099,612
717610466	CLAYTON	IN		04/03/2012	5.200	17,750,000	0	39,374,957
717610467	CLAYTON	IN		04/03/2012	5.200	800,000	0	1,774,659
717610484	MONTICELLO	IN		06/01/2012	5.600	880,000	0	2,981,712
717610498	DOUGLASS	KS		06/12/2012	4.050	1,500,000	0	5,591,681
717610541	RACELAND	LA		09/11/2012	4.000	3,500,000	0	19,684,987
717610547	PIPESTONE	MN		09/05/2012	4.500	500,000	0	1,439,410
717610573	BROSELEY	MO		09/26/2012	4.300	1,400,000	0	3,977,001
717610546	CHILLICOTHE	MO		07/13/2012	4.400	1,000,000	0	3,306,416
717610606	KENNETT	MO		12/20/2012	3.850	575,000	0	1,927,174
717610587	GLEN ALLAN	MS		10/02/2012	3.500	1,000,000	0	2,800,389
717610475	TUNICA	MS		04/24/2012	5.500	800,000	0	2,245,045
717610595	TUNICA	MS		12/11/2012	3.950	700,000	0	1,600,625
717610510	BAYARD	NE		07/03/2012	4.800	2,550,000	0	4,715,000
717610540	NORTH PLATTE	NE		07/11/2012	3.800	3,000,000	0	8,044,860
717610521	MANSFIELD	OH		10/04/2012	3.680	1,550,000	0	5,274,749
717610556	WEST MANSFIELD	OH		11/01/2012	4.850	1,270,000	0	3,236,100
717610572	BAKER CITY	OR		10/10/2012	3.880	3,500,000	0	13,185,525
717610563	HOOD RIVER	OR		09/18/2012	4.700	2,300,000	0	3,925,001
717610465	JUNCTION CITY	OR		04/11/2012	5.860	1,500,000	0	3,060,274
717610486	THE DALLES	OR		07/30/2012	4.350	3,500,000	0	5,840,854
717610504	BENEZETT	PA		08/31/2012	4.400	6,000,000	0	28,547,290
717610505	BENEZETT	PA		08/31/2012	4.800	7,740,000	0	36,826,061
717610518	HAZEL	SD		06/29/2012	4.750	4,050,000	0	8,146,000
717610581	PLANKINTON	SD		08/27/2012	4.550	1,000,000	0	5,814,000
717610524	TULIA	TX		05/31/2012	4.250	1,400,000	0	3,282,715
717610600	PASCO	WA		12/31/2012	4.400	1,600,000	0	2,423,050
717610594	ROYAL CITY	WA		12/28/2012	4.350	1,400,000	0	5,955,000
0199999. Mortgages in good standing - Farm Mortgages						294,308,000	1,000,000	777,504,218
706109010	FAYETTEVILLE	AR		12/07/2012	4.350	7,216,983	0	10,478,483
706108963	CASA GRANDE	AZ		11/30/2012	4.400	2,073,750	0	9,289,519
706108866	GILBERT	AZ		06/29/2012	5.250	16,374,638	0	24,329,739
706108732	PHOENIX	AZ		03/30/2012	4.260	21,950,000	0	33,748,637

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706108689	SCOTTSDALE	AZ		02/10/2012	4.200	9,000,000	0	12,255,909
706107794	TOLLESON	AZ		02/03/2011	2.020	0	991,224	30,776,347
706108735	BREA	CA		05/02/2012	3.670	7,000,000	0	15,149,103
706108751	CALABASAS	CA		07/11/2012	3.600	6,410,000	0	10,487,619
706108828	CANOGA PARK	CA		06/22/2012	3.400	2,041,412	0	3,228,000
706108838	CARSON	CA		07/19/2012	3.790	43,620,000	0	62,061,566
706108749	CASTRO VALLEY	CA		10/16/2012	4.530	12,800,000	0	21,093,867
706108914	CITY OF INDUSTRY	CA		10/10/2012	4.150	6,320,000	0	8,529,468
706108714	COSTA MESA	CA		06/21/2012	4.090	4,510,000	0	9,158,096
706108027	DALY CITY	CA		09/25/2008	5.300	0	1,793,446	61,641,040
706108832	FULLERTON	CA		06/22/2012	3.400	2,171,294	0	3,433,412
706108842	LAKE FOREST	CA		07/03/2012	4.040	6,200,000	0	9,687,003
706108764	LOS ANGELES	CA		07/09/2012	3.950	20,000,000	0	39,906,485
706108925	MIRA LOMA	CA		12/11/2012	3.850	9,500,000	0	24,894,514
706108711	ONTARIO	CA		03/23/2012	4.150	2,754,950	0	5,310,935
706108726	ONTARIO	CA		03/01/2012	4.250	175,000,000	0	606,027,231
706108983	ONTARIO	CA		11/19/2012	3.900	983,069	0	1,407,771
706108954	PALMDALE	CA		12/20/2012	4.450	5,014,240	0	6,757,382
706108830	PARAMOUNT	CA		06/22/2012	3.400	2,532,706	0	4,006,185
706107947	POMONA	CA		11/08/2010	3.120	0	1,681,830	3,089,672
706108685	RANCHO CUCAMONGA	CA		03/07/2012	4.660	7,000,000	0	10,008,297
706108847	RANCHO CUCAMONGA	CA		12/06/2012	4.410	31,400,000	0	42,757,732
706108964	SACRAMENTO	CA		11/30/2012	4.400	3,976,333	0	16,914,858
706108708	SAN DIEGO	CA		06/21/2012	4.000	47,000,000	0	72,714,861
706108762	SAN DIEGO	CA		07/10/2012	3.650	26,780,000	0	36,267,162
706108924	SAN DIEGO	CA		10/26/2012	3.900	46,000,000	0	68,810,853
706108930	SAN DIEGO	CA		12/20/2012	3.940	44,000,000	0	64,633,057
706108931	SAN DIEGO	CA		11/28/2012	3.910	108,631,810	0	160,734,261
706108752	SAN FRANCISCO	CA		07/19/2012	4.540	20,150,000	0	28,718,080
706108836	SAN FRANCISCO	CA		08/02/2012	3.340	50,000,000	0	67,672,150
706108837	SAN FRANCISCO	CA		09/06/2012	3.470	3,315,789	0	6,584,992
706108841	SAN FRANCISCO	CA		09/06/2012	3.470	3,684,211	0	8,876,107
706108848	SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	51,073,402
706108849	SAN FRANCISCO	CA		08/03/2012	3.340	18,950,000	0	25,953,183
706108824	SAN JOSE	CA		10/02/2012	3.930	11,000,000	0	28,166,486
706108811	SAN PEDRO	CA		06/27/2012	3.570	28,000,000	0	46,834,700
706108829	SANTA FE SPRINGS	CA		06/22/2012	3.400	2,597,647	0	4,111,927
706108831	SANTA FE SPRINGS	CA		06/22/2012	3.400	2,656,941	0	4,204,018
706108717	SANTA MONICA	CA		02/28/2012	4.660	20,665,793	0	28,887,773
706108946	TEMECULA	CA		12/20/2012	4.450	4,743,200	0	7,477,316
706108728	THOUSAND OAKS	CA		05/17/2012	4.110	201,550,000	0	315,246,877
706108975	UKIAH	CA		11/30/2012	4.400	2,133,000	0	8,373,694
706108825	UNION CITY	CA		08/15/2012	4.010	9,750,000	0	13,195,077
706109008	VISTA	CA		12/20/2012	2.460	48,000,000	0	67,109,898
706108816	WOODLAND HILLS	CA		07/17/2012	3.850	88,020,000	0	141,044,971
706108950	YUCAIPA	CA		12/20/2012	4.450	4,810,960	0	6,484,632
706108921	AURORA	CO		08/31/2012	4.200	2,525,000	0	8,747,067
706108967	DENVER	CO		11/30/2012	4.400	4,213,333	0	15,658,136
706108713	WEST HARTFORD	CT		06/11/2012	4.500	135,700,000	0	390,708,664
706108650	WASHINGTON	DC		05/24/2012	5.030	904	0	68,072,104
706108716	WASHINGTON	DC		02/28/2012	4.660	33,284,207	0	46,525,499
706108839	WASHINGTON	DC		07/26/2012	3.540	3,760,000	0	5,838,517
706108857	WASHINGTON	DC		06/26/2012	3.890	59,000,000	0	79,752,952
706108903	WASHINGTON	DC		11/02/2012	3.500	31,000,000	0	79,557,151
706108981	WASHINGTON	DC		11/16/2012	3.830	15,700,000	0	73,838,443
706108959	BOYNTON BEACH	FL		12/20/2012	4.450	3,989,370	0	5,054,896
706108957	DELTONA	FL		12/20/2012	4.450	3,327,016	0	3,503,192
706108761	GAINESVILLE	FL		05/16/2012	3.610	9,650,000	0	13,579,630
706108936	GAINESVILLE	FL		11/16/2012	3.900	8,000,000	0	11,494,467
706108803	LAKELAND	FL		05/24/2012	3.760	10,563,098	0	14,313,486
706108724	MIAMI	FL		04/11/2012	3.600	10,100,000	0	15,420,146
706108804	TAMPA	FL		05/24/2012	3.760	8,215,591	0	11,132,522
706108805	TAMPA	FL		05/24/2012	3.760	3,350,193	0	4,539,697
706108806	TAMPA	FL		05/24/2012	3.760	2,305,119	0	3,123,508
706108958	VENICE	FL		12/20/2012	4.450	3,591,280	0	5,776,540

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706108807	ATLANTA	GA		05/24/2012	3.760	4,280,100	0	5,799,763
706108810	ATLANTA	GA		05/24/2012	3.760	2,207,511	0	2,991,356
706108979	ATLANTA	GA		11/19/2012	3.920	11,000,000	0	14,641,225
706108729	DECATUR	GA		04/02/2012	4.650	7,950,000	0	11,414,870
706108808	ELLENWOOD	GA		05/24/2012	3.760	2,558,361	0	3,466,787
706108809	KENNESAW	GA		05/24/2012	3.760	3,251,831	0	4,406,469
706109013	MCDONOUGH	GA		12/21/2012	3.200	2,889,071	0	4,546,393
749000024	LONDON	GB		06/08/2012	4.220	108,220,000	0	68,124,131
749000037	LONDON	GB		12/06/2012	4.240	28,175,000	0	17,987,973
706108626	BROADVIEW	IL		04/20/2012	5.000	68,092	199,895	6,147,862
706108819	CHICAGO	IL		05/30/2012	3.890	3,734,215	0	5,006,609
706108820	CHICAGO	IL		05/30/2012	3.890	1,663,323	0	2,220,696
706108821	CHICAGO	IL		05/30/2012	3.890	1,762,462	0	2,362,025
706108911	CHICAGO	IL		08/31/2012	3.770	43,750,000	0	56,708,790
706108918	CHICAGO	IL		08/10/2012	3.900	4,030,003	0	5,372,934
706108929	CHICAGO	IL		09/12/2012	3.940	14,500,000	0	19,677,536
706109009	CHICAGO	IL		12/19/2012	3.380	36,900,000	0	63,383,652
706108908	DES PLAINES	IL		08/10/2012	3.900	16,572,832	0	22,095,473
706108909	DES PLAINES	IL		08/10/2012	4.100	11,586,357	0	15,457,407
706109019	JOLIET	IL		12/21/2012	3.200	9,718,011	0	15,954,367
706108919	LA GRANGE	IL		08/10/2012	4.100	17,807,161	0	23,756,607
706108869	LOMBARD	IL		06/29/2012	5.250	16,946,661	0	25,178,362
706108694	NORMAL	IL		03/09/2012	4.580	4,500,000	0	7,000,002
706108856	OAK BROOK	IL		06/29/2012	3.660	90,690,000	0	286,121,063
706108920	PALATINE	IL		08/10/2012	4.100	2,756,482	0	3,677,434
706108719	PEKIN	IL		02/28/2012	4.350	4,537,076	0	6,952,359
706108700	PEORIA	IL		03/09/2012	4.580	3,050,000	0	5,000,002
706108691	SCHAUMBURG	IL		02/17/2012	4.500	184,500,000	0	570,801,476
706108917	SCHILLER PARK	IL		08/10/2012	3.900	3,322,025	0	4,429,040
706108720	STERLING	IL		02/28/2012	4.350	4,386,321	0	6,720,349
706108701	WARRENVILLE	IL		03/09/2012	4.580	2,600,000	0	4,099,998
706108718	WASHINGTON	IL		02/28/2012	4.350	5,109,622	0	7,830,037
706108916	WOOD DALE	IL		08/10/2012	3.900	2,075,140	0	2,766,646
706108693	BLOOMINGTON	IN		03/09/2012	4.580	2,800,000	0	4,500,003
706108702	CHURUBUSCO	IN		03/09/2012	4.580	2,900,000	0	4,500,002
706108695	KOKOMO	IN		03/09/2012	4.580	1,200,000	0	1,949,999
706108696	SOUTH BEND	IN		03/09/2012	4.580	3,200,000	0	4,900,001
706108870	LOUISVILLE	KY		06/29/2012	5.250	11,204,356	0	16,647,652
706108868	BATON ROUGE	LA		06/29/2012	5.250	9,375,994	0	13,930,165
706108867	METAIRIE	LA		06/29/2012	5.250	13,282,259	0	19,734,472
706108944	EAST LONGMEADOW	MA		12/20/2012	4.450	5,166,700	0	8,351,420
706108710	ABERDEEN	MD		01/13/2012	4.200	23,805,300	0	35,904,754
706109033	BALTIMORE	MD		12/21/2012	4.250	6,684,994	0	9,199,082
706109020	BELCAMP	MD		12/21/2012	3.200	6,520,472	0	10,693,908
706109038	BELCAMP	MD		12/21/2012	3.200	6,617,442	0	9,811,539
706109034	FREDERICK	MD		12/21/2012	4.250	3,609,527	0	4,966,976
706108677	GERMANTOWN	MD		04/26/2012	4.250	8,900,000	0	13,226,978
706108814	HYATTSVILLE	MD		06/26/2012	3.200	6,650,000	0	11,385,310
706109035	PIKESVILLE	MD		12/21/2012	4.250	4,155,799	0	5,714,681
706108686	SILVER SPRING	MD		01/31/2012	4.300	33,900,000	0	48,671,930
706108748	SILVER SPRING	MD		06/06/2012	3.990	12,000,000	0	32,146,556
706108980	SILVER SPRING	MD		12/12/2012	3.650	28,000,000	0	40,139,282
706108697	ANN ARBOR	MI		03/09/2012	4.580	6,300,000	0	10,299,997
706109032	CADILLAC	MI		12/21/2012	4.250	3,456,171	0	4,755,967
706108703	GRANDVILLE	MI		03/09/2012	4.580	2,400,000	0	3,649,996
706109031	MARQUETTE	MI		12/21/2012	4.250	3,633,509	0	5,000,038
706108646	REDFORD	MI		02/02/2012	5.000	4,850,000	0	6,949,709
706108698	LAKE ELMO	MN		03/09/2012	4.580	3,550,000	0	5,749,998
706108932	MINNEAPOLIS	MN		10/05/2012	3.120	14,538,042	0	21,319,624
706108933	MINNEAPOLIS	MN		10/05/2012	3.120	12,030,957	0	19,286,606
706108846	MEXICO CITY	MX		06/20/2012	4.780	3,725,989	0	5,727,404
706108844	MONTERREY	MX		06/20/2012	4.500	4,843,786	0	6,440,195
706108663	CHARLOTTE	NC		01/04/2012	4.090	38,890,000	0	51,442,540
706108956	CHARLOTTE	NC		12/20/2012	4.450	3,930,080	0	5,952,716
706108948	CONCORD	NC		12/20/2012	4.450	3,930,080	0	5,610,528

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706108955	OMAHA	NE		12/20/2012	4.450	3,015,320	0	3,974,124
706108951	DOVER	NH		12/20/2012	4.450	4,404,400	0	6,616,764
706108552	COLTS NECK	NJ		02/01/2012	4.600	20,000,000	0	36,168,114
706108855	JERSEY CITY	NJ		08/20/2012	3.500	64,000,000	0	98,248,881
706108673	MOUNT HOLLY	NJ		01/13/2012	4.410	14,250,000	0	21,502,613
706108818	NORTH BERGEN	NJ		06/26/2012	3.300	8,000,000	0	12,543,537
706108904	RANDOLPH	NJ		11/06/2012	3.550	5,000,000	0	11,100,996
706108905	SADDLE BROOK	NJ		11/02/2012	3.550	5,000,000	0	11,436,731
706108941	WOODBRIDGE	NJ		11/20/2012	3.370	15,000,000	0	23,810,074
706108690	NEW YORK	NY		03/08/2012	3.880	59,900,000	0	132,915,416
706108731	NEW YORK	NY		05/31/2012	4.190	10,400,000	0	14,981,546
706108733	NEW YORK	NY		03/09/2012	3.210	6,250,000	0	34,119,480
706108850	NEW YORK	NY		06/28/2012	3.860	4,950,000	0	19,711,617
706108865	NEW YORK	NY		09/20/2012	3.900	54,830,000	0	113,399,312
706108871	NEW YORK	NY		08/02/2012	3.780	7,636,004	0	59,920,343
706108886	NEW YORK	NY		08/16/2012	3.900	10,100,000	0	16,174,316
706108897	NEW YORK	NY		10/24/2012	4.250	6,100,000	0	38,788,605
706108901	NEW YORK	NY		09/26/2012	4.400	49,452,000	0	75,303,536
706108902	NEW YORK	NY		09/26/2012	4.400	13,948,000	0	21,239,459
706108906	NEW YORK	NY		10/01/2012	3.250	18,000,000	0	51,223,400
706108907	NEW YORK	NY		10/01/2012	3.250	10,000,000	0	60,363,225
706108674	ROCHESTER	NY		04/06/2012	4.250	7,000,000	0	10,233,940
706108947	AKRON	OH		12/20/2012	4.450	4,065,600	0	5,410,636
706108671	AVON	OH		01/23/2012	5.220	11,300,000	0	15,842,925
706109023	GROVE CITY	OH		12/21/2012	3.200	4,652,941	0	7,046,455
706109021	GROVEPORT	OH		12/21/2012	3.200	4,937,167	0	8,992,920
706109022	GROVEPORT	OH		12/21/2012	3.200	5,062,560	0	8,486,279
706108699	MAUMEE	OH		03/09/2012	4.580	4,100,000	0	6,700,002
706108965	ALBANY	OR		11/30/2012	4.400	6,529,350	0	25,020,674
706108813	BEAVERTON	OR		08/28/2012	3.890	8,500,000	0	13,241,681
706108974	EUGENE	OR		11/30/2012	4.400	4,483,250	0	19,632,802
706108859	HAPPY VALLEY	OR		12/18/2012	3.840	20,000,000	0	31,462,317
706108875	HILLSBORO	OR		12/18/2012	3.840	9,100,000	0	12,090,933
706108973	JUNCTION CITY	OR		11/30/2012	4.400	1,211,333	0	4,634,762
706108968	MCMINNVILLE	OR		11/30/2012	4.400	1,073,340	0	5,409,462
706108969	MCMINNVILLE	OR		11/30/2012	4.400	664,660	0	2,059,263
706108971	ROSEBURG	OR		11/30/2012	4.400	2,804,847	0	9,149,076
706108972	ROSEBURG	OR		11/30/2012	4.400	1,650,753	0	5,352,003
706108966	SEASIDE	OR		11/30/2012	4.400	730,750	0	2,839,382
706108915	TUALATIN	OR		11/15/2012	3.850	9,350,000	0	12,986,028
706108826	BETHLEHEM	PA		12/07/2012	4.650	26,243,400	0	34,152,897
706108982	LEVITTOWN	PA		11/29/2012	3.990	5,340,000	0	7,113,407
706108570	PHILADELPHIA	PA		03/02/2012	4.750	8,570,000	0	14,690,263
706108734	WAYNE	PA		07/13/2012	3.890	15,000,000	0	23,909,094
706109024	MEMPHIS	TN		12/21/2012	3.200	11,374,044	0	18,653,173
706109026	MEMPHIS	TN		12/21/2012	3.200	4,059,412	0	7,386,417
706108723	SMYRNA	TN		03/28/2012	4.150	1,529,000	0	2,041,670
706108777	ARLINGTON	TX		05/24/2012	3.760	3,530,727	0	4,784,263
706108789	ARLINGTON	TX		05/24/2012	3.760	1,112,637	0	1,507,634
706108709	AUSTIN	TX		03/15/2012	4.500	10,030,085	12,314,234	61,596,365
706108765	AUSTIN	TX		05/24/2012	3.760	3,433,943	0	4,653,141
706108766	AUSTIN	TX		05/24/2012	3.760	4,180,915	0	5,665,498
706108767	AUSTIN	TX		05/24/2012	3.760	2,727,509	0	3,695,863
706108768	AUSTIN	TX		05/24/2012	3.760	1,545,868	0	2,094,746
706108769	AUSTIN	TX		05/24/2012	3.760	1,760,494	0	2,385,530
706108770	AUSTIN	TX		05/24/2012	3.760	971,955	0	1,317,023
706108815	AUSTIN	TX		05/09/2012	3.650	10,395,000	0	17,637,585
706109015	AUSTIN	TX		12/14/2012	3.780	14,000,000	0	18,631,483
706109029	AUSTIN	TX		12/28/2012	3.650	13,600,000	0	23,668,007
706108781	CARROLLTON	TX		05/24/2012	3.760	4,158,759	0	5,635,318
706108784	CARROLLTON	TX		05/24/2012	3.760	1,712,136	0	2,319,989
706108961	CORPUS CHRISTI	TX		11/30/2012	4.400	1,911,800	0	8,735,871
706108758	CYPRESS	TX		08/16/2012	5.570	3,000,000	0	4,436,239
706108776	DALLAS	TX		05/24/2012	3.760	2,305,597	0	3,124,181
706108778	DALLAS	TX		05/24/2012	3.760	3,752,487	0	5,084,759

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706108779	DALLAS	TX		05/24/2012	3.760	2,655,213	0	3,597,907
706108783	DALLAS	TX		05/24/2012	3.760	1,305,108	0	1,768,454
706108785	DALLAS	TX		05/24/2012	3.760	1,932,934	0	2,619,181
706108787	DALLAS	TX		05/24/2012	3.760	1,729,284	0	2,343,296
706108872	DALLAS	TX		06/28/2012	3.760	2,681,896	0	4,031,641
706108879	DALLAS	TX		06/28/2012	3.760	2,129,521	0	3,201,218
706108880	DALLAS	TX		06/28/2012	3.760	1,232,606	0	1,852,990
706108883	DALLAS	TX		06/28/2012	3.760	571,787	0	859,549
706108938	DALLAS	TX		11/19/2012	3.870	24,650,000	0	32,905,770
706108775	DESOTO	TX		05/24/2012	3.760	8,947,335	0	12,124,062
706109027	FORT WORTH	TX		12/21/2012	3.200	5,079,280	0	8,378,131
706108881	GARLAND	TX		06/28/2012	3.760	1,101,663	0	1,656,104
706108882	GARLAND	TX		06/28/2012	3.760	2,571,393	0	3,865,553
706108638	HOUSTON	TX		03/21/2012	4.500	3,894,009	0	7,094,983
706108640	HOUSTON	TX		03/21/2012	4.500	4,193,548	0	5,293,722
706108753	HOUSTON	TX		06/07/2012	4.530	4,200,000	0	6,057,500
706108755	HOUSTON	TX		06/27/2012	4.100	33,000,000	0	56,131,171
706108791	HOUSTON	TX		05/24/2012	3.760	6,667,460	0	9,034,705
706108792	HOUSTON	TX		05/24/2012	3.760	5,698,797	0	7,722,111
706108794	HOUSTON	TX		05/24/2012	3.760	5,895,245	0	7,988,322
706108795	HOUSTON	TX		05/24/2012	3.760	2,674,076	0	3,623,508
706108796	HOUSTON	TX		05/24/2012	3.760	5,300,275	0	7,182,145
706108797	HOUSTON	TX		05/24/2012	3.760	4,294,022	0	5,818,587
706108798	HOUSTON	TX		05/24/2012	3.760	5,229,967	0	7,086,883
706108799	HOUSTON	TX		05/24/2012	3.760	2,481,331	0	3,362,313
706108800	HOUSTON	TX		05/24/2012	3.760	2,815,239	0	3,814,757
706108801	HOUSTON	TX		05/24/2012	3.760	2,085,827	0	2,826,393
706108802	HOUSTON	TX		05/24/2012	3.760	698,681	0	946,703
706108852	HOUSTON	TX		06/15/2012	3.320	5,400,000	0	9,386,134
706108790	IRVING	TX		05/24/2012	3.760	1,849,252	0	2,505,789
706108949	KINGWOOD	TX		12/20/2012	4.450	4,150,300	0	4,367,132
706108935	LAREDO	TX		10/10/2012	3.950	6,500,000	0	11,755,541
706108754	PLANO	TX		06/22/2012	4.260	10,740,000	0	17,581,159
706108780	PLANO	TX		05/24/2012	3.760	4,828,976	0	6,543,472
706108782	PLANO	TX		05/24/2012	3.760	2,420,970	0	3,280,532
706108788	PLANO	TX		05/24/2012	3.760	2,327,615	0	3,154,051
706108786	RICHARDSON	TX		05/24/2012	3.760	1,581,879	0	2,143,502
706108878	RICHARDSON	TX		06/29/2012	3.920	11,750,000	0	15,819,291
706108636	ROSENBERG	TX		03/21/2012	4.500	34,896,313	0	49,663,123
706108639	ROSENBERG	TX		03/21/2012	4.500	17,972,351	0	23,945,440
706108771	SAN ANTONIO	TX		05/24/2012	3.760	3,922,459	0	5,315,091
706108772	SAN ANTONIO	TX		05/24/2012	3.760	3,714,761	0	5,033,666
706108773	SAN ANTONIO	TX		05/24/2012	3.760	2,842,540	0	3,851,788
706108774	SAN ANTONIO	TX		05/24/2012	3.760	4,652,282	0	6,304,046
706108637	SPRING	TX		03/21/2012	4.500	4,043,779	0	7,549,156
706108793	STAFFORD	TX		05/24/2012	3.760	6,773,641	0	9,178,554
706108927	STAFFORD	TX		12/03/2012	4.250	4,250,000	0	6,981,293
706108939	SUGAR LAND	TX		11/30/2012	4.400	17,775,000	0	69,181,067
706108962	TYLER	TX		11/30/2012	4.400	1,738,000	0	6,984,390
706108822	PROVO	UT		05/07/2012	4.530	29,133,000	0	49,368,950
706108952	SALT LAKE CITY	UT		12/20/2012	4.450	4,175,710	0	5,546,156
706108410	ARLINGTON	VA		02/13/2012	5.580	90,000,000	0	131,536,229
706108833	ARLINGTON	VA		08/08/2012	4.740	921	3,465,454	72,188,546
706108550	FALLS CHURCH	VA		04/11/2012	5.840	73,000,000	0	105,401,000
706107458	VIRGINIA BEACH	VA		07/25/2007	6.790	0	1,754,590	15,772,334
706109043	WILLIAMSBURG	VA		11/30/2012	6.250	5,355,000	0	7,649,932
706108960	COLLEGE PLACE	WA		11/30/2012	4.400	4,700,500	0	20,219,844
706108953	GIG HARBOR	WA		12/20/2012	4.450	4,922,764	0	5,180,252
706108812	REDMOND	WA		05/25/2012	3.900	10,600,000	0	20,024,272
706108898	RENTON	WA		08/31/2012	3.730	30,745,146	0	42,794,047
706108899	RENTON	WA		08/31/2012	3.730	29,004,854	0	40,029,079
706108681	SEATTLE	WA		02/15/2012	3.950	12,536,824	0	16,753,223
706108845	SEATTLE	WA		09/12/2012	5.050	105,000,000	0	113,764,625
706108853	SEATTLE	WA		05/24/2012	4.630	25,000,000	0	36,621,949
706108926	SEATTLE	WA		10/15/2012	5.500	8,206,437	0	19,385,781

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706108945	SEATTLE	WA		12/20/2012	4.450	4,522,980	0	4,760,140
706108707	SKYKOMISH	WA		03/02/2012	6.000	9,479,006	0	13,263,909
706108715	SPOKANE	WA		05/07/2012	4.650	63,000,000	0	95,958,776
706108683	VANCOUVER	WA		02/15/2012	4.200	5,000,000	0	4,894,025
706108970	WENATCHEE	WA		11/30/2012	4.400	1,141,827	0	4,298,116
706108976	WENATCHEE	WA		11/30/2012	4.400	1,228,174	0	3,947,008
0599999. Mortgages in good standing - Commercial mortgages-all other						3,989,660,749	22,200,673	7,625,024,788
0899999. Total Mortgages in good standing						4,283,968,749	23,200,673	8,402,529,006
717700110	TULARE	CA		01/25/1995	7.000	0	67,084	709,400
0999999. Restructured mortgages - Farm Mortgages						0	67,084	709,400
706108632	SAINT PAUL	MN		01/20/2012	5.150	517,791	687,652	9,474,743
1399999. Restructured mortgages - Commercial mortgages-all other						517,791	687,652	9,474,743
1699999. Total - Restructured Mortgages						517,791	754,736	10,184,143
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						4,284,486,541	23,955,409	8,412,713,149

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107527	BIRMINGHAM	AL		08/31/2007	09/11/2012	10,060,500	0	0	0	0	0	0	10,060,500	10,060,500	0	0	0
717608892	FOLEY	AL		03/14/2002	09/17/2012	2,897,500	0	0	0	0	0	0	2,897,500	2,897,500	0	0	0
717609855	FOLEY	AL		07/12/2007	09/17/2012	902,000	0	0	0	0	0	0	902,000	902,000	0	0	0
717609856	FOLEY	AL		07/12/2007	09/17/2012	1,148,000	0	0	0	0	0	0	1,148,000	1,148,000	0	0	0
706107702	HUNTSVILLE	AL		11/13/2007	09/26/2012	5,012,387	0	0	0	0	0	0	4,971,455	4,971,455	0	0	0
717609319	BISCOE	AR		08/09/2004	06/21/2012	605,000	0	0	0	0	0	0	580,000	580,000	0	0	0
706107717	LITTLE ROCK	AR		11/13/2007	05/01/2012	6,385,859	0	0	0	0	0	0	6,362,756	6,362,756	0	0	0
717609484	MONETTE	AR		09/01/2005	02/13/2012	406,038	0	0	0	0	0	0	406,038	406,038	0	0	0
717608998	PINE BLUFF	AR		12/11/2002	08/31/2012	1,215,965	0	0	0	0	0	0	1,063,051	1,063,051	0	0	0
706107720	RUSSELLVILLE	AR		11/13/2007	09/24/2012	5,948,085	0	0	0	0	0	0	5,873,101	5,873,101	0	0	0
717600056	WATSON	AR		12/19/1996	01/09/2012	794,344	0	0	0	0	0	0	794,344	794,344	0	0	0
717608755	WATSON	AR		06/19/2000	01/09/2012	463,989	0	0	0	0	0	0	463,989	463,989	0	0	0
717609879	WATSON	AR		10/30/2007	01/09/2012	281,893	0	0	0	0	0	0	281,893	281,893	0	0	0
717609216	WILMOT	AR		01/23/2004	12/07/2012	186,260	0	0	0	0	0	0	114,503	114,503	0	0	0
717609553	WYNNE	AR		11/30/2005	04/27/2012	474,820	0	0	0	0	0	0	474,820	474,820	0	0	0
706108046	GILBERT	AZ		08/06/2008	08/22/2012	10,568,951	0	0	0	0	0	0	10,344,614	10,344,614	0	0	0
706106824	PEORIA	AZ		10/26/2006	12/03/2012	75,018,328	0	(222,441)	0	0	(222,441)	0	73,520,716	73,424,632	0	(96,084)	(96,084)
706108214	ANAHEIM	CA		10/01/2009	12/18/2012	13,142,720	0	0	0	0	0	0	12,792,855	12,792,855	0	0	0
717609589	BAKERSFIELD	CA		02/10/2006	12/19/2012	675,000	0	0	0	0	0	0	675,000	675,000	0	0	0
706106948	CAMARILLO	CA		12/01/2006	04/11/2012	10,000,000	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
706104569	CANOGA PARK	CA		04/26/2002	06/22/2012	4,327,358	0	0	0	0	0	0	4,244,023	4,244,023	0	0	0
706104570	CANOGA PARK	CA		04/26/2002	06/22/2012	3,147,170	0	0	0	0	0	0	3,086,562	3,086,562	0	0	0
706106465	CARLSBAD	CA		04/01/2006	06/28/2012	10,645,377	0	0	0	0	0	0	10,461,685	10,461,685	0	0	0
706106558	CARLSBAD	CA		04/01/2006	06/28/2012	3,143,414	0	0	0	0	0	0	3,088,142	3,088,142	0	0	0
717609199	CHICO	CA		02/27/2004	04/26/2012	1,360,000	0	0	0	0	0	0	1,360,000	1,360,000	0	0	0
706104512	CHINO	CA		03/26/2002	04/02/2012	9,070,462	0	0	0	0	0	0	8,989,390	8,989,390	0	0	0
706106737	CITY OF INDUSTRY	CA		07/01/2006	10/01/2012	2,981,919	0	(994)	0	0	(994)	0	2,902,095	2,902,095	0	0	0
717609252	CORNING	CA		06/28/2004	04/17/2012	504,000	0	0	0	0	0	0	476,000	476,000	0	0	0
717609913	FRESNO	CA		01/30/2008	12/28/2012	37,824	0	0	0	0	0	0	37,824	37,824	0	0	0
706104538	FULLERTON	CA		05/14/2002	07/13/2012	1,598,044	0	0	0	0	0	0	1,496,916	1,496,916	0	0	0
706104572	FULLERTON	CA		04/26/2002	06/22/2012	5,114,150	0	0	0	0	0	0	5,015,663	5,015,663	0	0	0
706104551	GOLETA	CA		04/24/2002	05/02/2012	2,193,163	0	0	0	0	0	0	1,910,482	1,910,482	0	0	0
717505151	KERN	CA		03/08/1993	12/31/2012	561,019	0	0	0	0	0	0	494,161	494,161	0	0	0
717505152	KERN	CA		03/08/1993	06/25/2012	430,950	0	0	0	0	0	0	405,935	405,935	0	0	0
717505184	KERN	CA		03/11/1993	12/24/2012	49,382	0	0	0	0	0	0	49,382	49,382	0	0	0
706104219	LAKE FOREST	CA		02/28/2001	07/12/2012	9,085,432	0	0	0	0	0	0	8,556,277	8,556,277	0	0	0
706104520	LARKSPUR	CA		06/07/2002	06/15/2012	23,684,706	0	0	0	0	0	0	23,309,178	23,309,178	0	0	0
706104986	LIVERMORE	CA		06/02/2003	12/12/2012	12,434,387	0	0	0	0	0	0	7,818,659	7,818,659	0	0	0
717608931	LODI	CA		08/19/2002	06/14/2012	2,975,000	0	0	0	0	0	0	2,800,000	2,800,000	0	0	0
706108040	LOS ANGELES	CA		07/01/2008	11/01/2012	54,364,539	0	0	0	0	0	0	24,729,888	24,729,888	0	0	0
706106547	MONTEBELLO	CA		04/13/2006	10/02/2012	2,093,085	0	0	0	0	0	0	2,058,848	2,058,848	0	0	0
717609346	NAPA	CA		12/15/2004	03/01/2012	6,944,500	0	0	0	0	0	0	6,944,500	6,944,500	0	0	0
717609702	NAPA	CA		03/01/2007	02/06/2012	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0
706105479	ORANGE	CA		06/28/2004	11/30/2012	57,349,604	0	0	0	0	0	0	55,942,451	55,942,451	0	0	0
706106136	ORANGE	CA		08/01/2005	06/28/2012	16,744,870	0	0	0	0	0	0	16,455,928	16,455,928	0	0	0
706106242	ORANGE	CA		11/01/2005	06/28/2012	23,320,384	0	0	0	0	0	0	22,917,978	22,917,978	0	0	0
706107281	ORANGE	CA		05/01/2007	06/28/2012	34,018,512	0	0	0	0	0	0	33,420,342	33,420,342	0	0	0
706104567	PARAMOUNT	CA		04/26/2002	06/22/2012	4,720,754	0	0	0	0	0	0	4,629,843	4,629,843	0	0	0
717608895	PASO ROBLES	CA		03/07/2002	02/14/2012	50,000	0	0	0	0	0	0	50,000	50,000	0	0	0
706103923	SACRAMENTO	CA		11/14/2000	12/20/2012	5,602,596	0	0	0	0	0	0	4,331,449	4,331,449	0	0	0
717608303	SAINT HELENA	CA		03/27/1998	12/26/2012	3,080,000	0	0	0	0	0	0	3,080,000	3,080,000	0	0	0
706105885	SAN DIEGO	CA		06/09/2005	07/16/2012	22,451,566	0	0	0	0	0	0	22,152,724	22,152,724	0	0	0
706106165	SAN FRANCISCO	CA		10/28/2005	09/07/2012	27,011,261	0	0	0	0	0	0	26,573,533	26,573,533	0	0	0
706106288	SAN FRANCISCO	CA		02/16/2006	07/19/2012	4,242,460	0	0	0	0	0	0	4,032,203	4,032,203	0	0	0
706108183	SAN FRANCISCO	CA		08/07/2009	09/07/2012	114,589,650	0	0	0	0	0	0	8,661,636	8,661,636	0	0	0
700224244	SAN JOSE	CA		09/01/2011	10/05/2012	2,132,875	0	(51,481)	0	0	(51,481)	0	1,976,045	1,959,138	0	(16,908)	(16,908)
706104562	SANTA FE SPRINGS	CA		04/26/2002	06/22/2012	5,114,150	0	0	0	0	0	0	5,015,663	5,015,663	0	0	0
706104568	SANTA FE SPRINGS	CA		04/26/2002	06/22/2012	4,720,754	0	0	0	0	0	0	4,629,843	4,629,843	0	0	0
717608586	TURLOCK	CA		04/13/1999	11/01/2012	4,020,000	0	0	0	0	0	0	3,705,000	3,705,000	0	0	0
706105423	WHITTIER	CA		07/15/2004	12/14/2012	9,596,819	0	0	0	0	0	0	9,375,540	9,375,540	0	0	0
706104575	AURORA	CO		05/31/2002	06/15/2012	3,585,922	0	0	0	0	0	0	3,530,741	3,530,741	0	0	0
717608993	BENNETT	CO		12/27/2002	05/22/2012	1,035,144	0	0	0	0	0	0	997,855	997,855	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609706	CRAIG	CO		01/10/2007	08/13/2012	2,841,512	0	0	0	0	0	0	2,773,072	2,773,072	0	0	0
717609707	CRAIG	CO		01/10/2007	08/13/2012	2,449,046	0	0	0	0	0	0	2,389,373	2,389,373	0	0	0
706100790	DENVER	CO		02/27/1995	09/28/2012	3,435,578	0	0	0	0	0	0	3,117,231	3,117,231	0	0	0
706107439	DENVER	CO		08/02/2007	02/08/2012	27,034,050	0	0	0	0	0	0	26,962,741	26,962,741	0	0	0
717609544	HAXTUN	CO		04/05/2006	12/31/2012	522,479	0	0	0	0	0	0	522,479	522,479	0	0	0
717608457	RYE	CO		11/19/1998	12/20/2012	126,027	0	0	0	0	0	0	78,399	78,399	0	0	0
706100371	WASHINGTON	DC		06/30/1993	11/16/2012	15,360,739	0	0	0	0	0	0	15,105,990	15,105,990	0	0	0
706102439	WASHINGTON	DC		12/11/1997	12/03/2012	4,540,648	0	0	0	0	0	0	4,430,026	4,430,026	0	0	0
706102861	WASHINGTON	DC		08/07/1998	01/05/2012	9,638,017	0	0	0	0	0	0	9,638,017	9,638,017	0	0	0
706103805	WASHINGTON	DC		12/16/1999	11/16/2012	9,381,680	0	0	0	0	0	0	8,995,521	8,995,521	0	0	0
706104544	WASHINGTON	DC		04/23/2002	05/25/2012	19,381,172	0	0	0	0	0	0	19,381,172	19,381,172	0	0	0
706104558	CORAL SPRINGS	FL		04/26/2002	03/20/2012	10,225,421	0	0	0	0	0	0	10,127,669	10,127,669	0	0	0
706104592	CORAL SPRINGS	FL		06/21/2002	06/04/2012	4,319,573	0	0	0	0	0	0	4,240,483	4,240,483	0	0	0
706108165	FORT LAUDERDALE	FL		03/31/2009	09/28/2012	27,261,083	0	0	0	0	0	0	20,561,621	20,561,621	0	0	0
706104854	GAINESVILLE	FL		02/10/2003	11/16/2012	3,279,495	0	0	0	0	0	0	3,077,128	3,077,128	0	0	0
706105845	HIALEAH	FL		11/30/2005	01/27/2012	5,605,547	0	0	0	0	0	0	5,510,727	5,510,727	0	0	0
733438591	JACKSONVILLE	FL		03/31/1994	08/10/2012	114,307	0	0	0	0	0	0	110,052	110,052	0	0	0
706100927	LARGO	FL		08/28/1995	01/26/2012	5,124,318	0	0	0	0	0	0	5,050,096	5,050,096	0	0	0
706107242	MELBOURNE	FL		05/11/2007	07/16/2012	11,100,000	0	0	0	0	0	0	11,100,000	11,100,000	0	0	0
706106917	MIAMI	FL		02/13/2007	03/06/2012	10,500,000	0	0	0	0	0	0	10,500,000	10,500,000	0	0	0
717610184	SEBRING	FL		06/30/2010	12/31/2012	1,400,000	0	0	0	0	0	0	1,230,000	1,230,000	0	0	0
717608474	SOUTH BAY	FL		12/30/1998	11/05/2012	36,000,000	0	0	0	0	0	0	34,500,000	34,500,000	0	0	0
706104591	WELLINGTON	FL		06/21/2002	06/01/2012	7,044,908	0	0	0	0	0	0	6,938,008	6,938,008	0	0	0
717608199	BLAKELY	GA		09/22/1997	04/06/2012	716,985	0	0	0	0	0	0	716,985	716,985	0	0	0
706104687	NORCROSS	GA		10/18/2002	11/15/2012	5,400,000	0	0	0	0	0	0	5,400,000	5,400,000	0	0	0
717609768	ARCADIA	IA		06/01/2007	07/13/2012	280,000	0	0	0	0	0	0	40,000	40,000	0	0	0
717505097	CLAY	IA		05/27/1993	06/29/2012	48,151	0	0	0	0	0	0	48,151	48,151	0	0	0
717609212	DUBOIS	ID		02/19/2004	08/28/2012	5,953,204	0	0	0	0	0	0	5,665,204	5,665,204	0	0	0
717505084	FORD	IL		01/29/1993	10/23/2012	61,249	0	0	0	0	0	0	41,724	41,724	0	0	0
706105944	HILLSIDE	IL		06/01/2005	06/28/2012	30,139,631	0	0	0	0	0	0	29,619,554	29,619,554	0	0	0
717608515	JOY	IL		10/15/1998	06/22/2012	984,455	0	0	0	0	0	0	984,455	984,455	0	0	0
717609102	MEDORA	IL		06/30/2003	05/21/2012	598,804	0	0	0	0	0	0	584,804	584,804	0	0	0
717609907	MEDORA	IL		11/16/2007	05/21/2012	428,163	0	0	0	0	0	0	423,770	423,770	0	0	0
717609744	NEW BOSTON	IL		02/28/2007	01/17/2012	3,445,157	0	0	0	0	0	0	3,445,157	3,445,157	0	0	0
717609754	NEW BOSTON	IL		02/28/2007	01/17/2012	185,426	0	0	0	0	0	0	185,426	185,426	0	0	0
717609207	BROOKSTON	IN		01/16/2004	11/14/2012	431,335	0	0	0	0	0	0	418,608	418,608	0	0	0
717609806	CLAYTON	IN		05/29/2007	04/03/2012	12,987,392	0	0	0	0	0	0	12,843,714	12,843,714	0	0	0
717609807	CLAYTON	IN		05/29/2007	04/03/2012	585,018	0	0	0	0	0	0	578,546	578,546	0	0	0
717609055	VINCENNES	IN		04/30/2003	12/20/2012	597,127	0	0	0	0	0	0	561,917	561,917	0	0	0
717609074	DOUGLASS	KS		08/29/2003	06/12/2012	1,762,990	0	0	0	0	0	0	1,707,686	1,707,686	0	0	0
717609509	DOUGLASS	KS		11/23/2005	06/12/2012	652,788	0	0	0	0	0	0	643,094	643,094	0	0	0
717609620	SLAUGHTERS	KY		04/27/2006	03/01/2012	453,769	0	0	0	0	0	0	448,245	448,245	0	0	0
706104475	WALTON	KY		01/29/2002	02/21/2012	77,398	0	0	0	0	0	0	38,796	38,796	0	0	0
717609119	NATCHEZ	LA		08/26/2003	03/07/2012	264,071	0	0	0	0	0	0	180,349	180,349	0	0	0
717609619	RACELAND	LA		07/12/2006	09/14/2012	3,750,000	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
717505767	VERMILION	LA		03/25/1994	09/07/2012	93,511	0	0	0	0	0	0	56,970	56,970	0	0	0
706106698	BOSTON	MA		08/01/2006	12/18/2012	9,319,129	0	0	0	0	0	0	9,170,156	9,170,156	0	0	0
706107164	CAMBRIDGE	MA		03/22/2007	03/13/2012	29,028,039	0	0	0	0	0	0	28,921,779	28,921,779	0	0	0
706106401	GLEN BURNIE	MD		12/30/2005	08/10/2012	3,340,162	0	13,437	0	0	13,437	0	3,284,997	3,285,399	0	402	402
706105878	HYATTSVILLE	MD		04/21/2005	06/26/2012	14,000,000	0	0	0	0	0	0	14,000,000	14,000,000	0	0	0
706106084	ODENTON	MD		08/30/2005	02/10/2012	16,500,000	0	0	0	0	0	0	16,500,000	16,500,000	0	0	0
717608577	DOWAGIAC	MI		02/25/1999	10/18/2012	7,292,844	0	0	0	0	0	0	6,680,089	6,680,089	0	0	0
717609916	DOWAGIAC	MI		12/21/2007	10/18/2012	5,377,351	0	0	0	0	0	0	5,316,378	5,316,378	0	0	0
706104815	REDFORD	MI		02/05/2003	02/02/2012	4,687,473	0	0	0	0	0	0	4,687,473	4,687,473	0	0	0
717609264	DODGE CENTER	MN		04/30/2004	08/13/2012	314,027	0	0	0	0	0	0	281,515	281,515	0	0	0
706104980	MINNEAPOLIS	MN		09/08/2003	04/20/2012	5,724,551	0	0	0	0	0	0	5,608,530	5,608,530	0	0	0
706106725	MINNEAPOLIS	MN		09/22/2006	08/01/2012	8,985,769	0	0	0	0	0	0	8,849,403	8,849,403	0	0	0
706107481	MINNEAPOLIS	MN		07/26/2007	10/05/2012	6,551,432	0	0	0	0	0	0	6,470,352	6,470,352	0	0	0
706107547	MINNEAPOLIS	MN		07/26/2007	10/05/2012	6,591,379	0	0	0	0	0	0	6,509,806	6,509,806	0	0	0
717608262	SPRING VALLEY	MN		12/23/1997	07/16/2012	532,088	0	0	0	0	0	0	517,379	517,379	0	0	0
717505527	YELLOW MEDICINE	MN		11/04/1993	06/15/2012	24,504	0	0	0	0	0	0	16,683	16,683	0	0	0
717608575	BERNIE	MO		04/21/1999	03/19/2012	443,162	0	0	0	0	0	0	443,162	443,162	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706105407	BRIDGETON	MO		07/01/2004	06/28/2012	14,750,000	0	0	0	0	0	0	14,750,000	14,750,000	0	0	0
706105406	EARTH CITY	MO		07/01/2004	06/28/2012	10,250,000	0	0	0	0	0	0	10,250,000	10,250,000	0	0	0
717608269	EAST PRAIRIE	MO		01/23/1998	09/12/2012	227,713	0	0	0	0	0	0	222,821	222,821	0	0	0
717505322	MISSISSIPPI	MO		09/27/1993	12/28/2012	986,970	0	0	0	0	0	0	986,970	986,970	0	0	0
717505323	NEW MADRID	MO		09/27/1993	12/31/2012	48,376	0	0	0	0	0	0	25,238	25,238	0	0	0
706107761	SAINT PETERS	MO		12/13/2007	12/20/2012	26,008,219	0	0	0	0	0	0	24,821,881	24,821,881	0	0	0
706100922	SPRINGFIELD	MO		08/11/1995	08/09/2012	277,436	0	0	0	0	0	0	35,482	35,482	0	0	0
706100923	SPRINGFIELD	MO		01/11/1996	08/09/2012	448,710	0	0	0	0	0	0	211,977	211,977	0	0	0
706100924	SPRINGFIELD	MO		07/11/1996	08/09/2012	648,914	0	0	0	0	0	0	419,621	419,621	0	0	0
717609227	CLEVELAND	MS		03/18/2004	03/01/2012	474,235	0	0	0	0	0	0	450,708	450,708	0	0	0
717608412	GLEN ALLAN	MS		05/05/1998	09/21/2012	389,331	0	0	0	0	0	0	201,594	201,594	0	0	0
717608344	GREENVILLE	MS		04/29/1998	11/16/2012	514,189	0	0	0	0	0	0	455,228	455,228	0	0	0
717609766	INDIANOLA	MS		03/30/2007	02/28/2012	1,121,947	0	0	0	0	0	0	1,110,486	1,110,486	0	0	0
717609391	LELAND	MS		04/15/2005	12/07/2012	300,000	0	0	0	0	0	0	225,000	225,000	0	0	0
706107622	OLIVE BRANCH	MS		10/15/2007	11/05/2012	25,000,000	0	0	0	0	0	0	25,000,001	25,000,001	0	0	0
717608580	RULEVILLE	MS		03/29/1999	12/07/2012	153,474	0	0	0	0	0	0	146,226	146,226	0	0	0
717608255	BIG TIMBER	MT		12/05/1997	07/06/2012	155,700	0	0	0	0	0	0	138,954	138,954	0	0	0
717609395	DILLON	MT		07/29/2005	10/30/2012	886,465	0	0	0	0	0	0	862,669	862,669	0	0	0
717609208	PAGE	ND		06/30/2004	04/02/2012	337,106	0	0	0	0	0	0	321,185	321,185	0	0	0
717608968	CLEARWATER	NE		11/08/2002	07/10/2012	603,456	0	0	0	0	0	0	585,944	585,944	0	0	0
706105788	CHERRY HILL	NJ		09/30/2005	08/16/2012	67,699,215	0	0	0	0	0	0	66,874,060	66,874,060	0	0	0
706107757	CHERRY HILL	NJ		01/28/2008	08/16/2012	20,104,631	0	0	0	0	0	0	19,927,754	19,927,754	0	0	0
734499611	FAIR HAVEN	NJ		03/14/1996	01/30/2012	97,753	0	0	0	0	0	0	97,043	97,043	0	0	0
734804644	HOBOKEN	NJ		08/13/1998	07/31/2012	197,167	0	0	0	0	0	0	193,138	193,138	0	0	0
734785633	LITTLE FALLS	NJ		06/15/1998	11/27/2012	73,978	0	0	0	0	0	0	69,274	69,274	0	0	0
706102187	MARLTON	NJ		01/22/1998	05/23/2012	1,858,535	0	0	0	0	0	0	1,756,544	1,756,544	0	0	0
706105395	MOUNT HOLLY	NJ		06/15/2004	01/13/2012	15,178,241	0	0	0	0	0	0	14,178,241	14,178,241	0	0	0
733237147	ROSELAND	NJ		03/19/1993	02/28/2012	103,134	0	0	0	0	0	0	102,618	102,618	0	0	0
734547027	SCOTCH PLAINS	NJ		11/26/1996	10/12/2012	86,470	0	0	0	0	0	0	81,444	81,444	0	0	0
734657778	SPRINGFIELD	NJ		11/20/1997	03/22/2012	121,630	0	0	0	0	0	0	117,279	117,279	0	0	0
706101128	WOODBRIDGE	NJ		09/30/1996	11/20/2012	3,320,106	0	0	0	0	0	0	2,783,988	2,783,988	0	0	0
706105100	WOODBRIDGE	NJ		11/05/2003	10/04/2012	8,450,350	0	0	0	0	0	0	7,292,931	7,292,931	0	0	0
706100295	HENDERSON	NV		03/24/1993	12/28/2012	861,585	0	0	0	0	0	0	179,689	179,689	0	0	0
706107480	RENO	NV		03/28/2008	10/22/2012	6,777,790	0	16,047	0	0	16,047	0	6,726,871	6,863,181	0	136,310	136,310
706105065	NEW YORK	NY		09/08/2003	10/17/2012	5,042,810	0	0	0	0	0	0	4,924,825	4,924,825	0	0	0
706105066	NEW YORK	NY		09/08/2003	08/02/2012	7,822,842	0	0	0	0	0	0	7,636,004	7,636,004	0	0	0
706105068	NEW YORK	NY		09/08/2003	10/17/2012	5,883,278	0	0	0	0	0	0	5,745,628	5,745,628	0	0	0
706105315	NEW YORK	NY		03/01/2004	10/24/2012	9,500,000	0	0	0	0	0	0	9,500,000	9,500,000	0	0	0
706105379	NEW YORK	NY		05/24/2004	10/04/2012	12,164,768	0	0	0	0	0	0	11,822,468	11,822,468	0	0	0
706105463	NEW YORK	NY		07/29/2004	08/16/2012	8,770,180	0	0	0	0	0	0	8,633,204	8,633,204	0	0	0
706106066	NEW YORK	NY		09/06/2005	10/17/2012	28,968,561	0	0	0	0	0	0	28,422,730	28,422,730	0	0	0
706106067	NEW YORK	NY		09/06/2005	10/01/2012	13,405,490	0	0	0	0	0	0	13,177,062	13,177,062	0	0	0
706100642	ROCHESTER	NY		08/30/1994	02/29/2012	2,197,309	0	0	0	0	0	0	2,078,462	2,078,462	0	0	0
706104582	ROCHESTER	NY		07/01/2002	04/06/2012	10,106,209	0	0	0	0	0	0	10,048,695	10,048,695	0	0	0
717609123	CEDARVILLE	OH		09/16/2003	06/29/2012	130,694	0	0	0	0	0	0	130,694	130,694	0	0	0
706104476	CINCINNATI	OH		01/29/2002	02/21/2012	120,776	0	0	0	0	0	0	60,538	60,538	0	0	0
706106377	CINCINNATI	OH		12/30/2005	08/27/2012	6,971,785	0	(4,454)	0	0	(4,454)	0	6,859,880	6,838,993	0	(20,887)	(20,887)
717609032	MANSFIELD	OH		03/19/2003	10/04/2012	907,143	0	0	0	0	0	0	873,541	873,541	0	0	0
717608426	WEST MANSFIELD	OH		06/18/1998	11/01/2012	487,269	0	0	0	0	0	0	460,959	460,959	0	0	0
717609825	CHOUTEAU	OK		07/26/2007	09/28/2012	1,743,192	0	0	0	0	0	0	1,658,425	1,658,425	0	0	0
706107520	EDMOND	OK		11/13/2007	11/02/2012	5,927,181	0	0	0	0	0	0	5,872,670	5,872,670	0	0	0
706107616	HAPPY VALLEY	OR		09/07/2007	09/05/2012	150,000,000	0	0	0	0	0	0	150,000,000	150,000,000	0	0	0
706103660	PORTLAND	OR		09/16/1999	04/30/2012	4,572,417	0	0	0	0	0	0	4,532,540	4,532,540	0	0	0
717608976	BENEZETT	PA		09/11/2002	08/31/2012	3,500,000	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
717609827	BENEZETT	PA		08/30/2007	08/31/2012	9,240,000	0	0	0	0	0	0	9,240,000	9,240,000	0	0	0
733422158	BETHLEHEM	PA		11/08/1993	09/18/2012	80,144	0	0	0	0	0	0	74,493	74,493	0	0	0
706101139	BREINIGSVILLE	PA		03/05/1997	03/01/2012	17,866,721	0	0	0	0	0	0	17,674,318	17,674,318	0	0	0
739001617	COLLEGEVILLE	PA		08/14/1985	02/29/2012	45,200	0	0	0	0	0	0	44,926	44,926	0	0	0
737500931	WHITEHALL	PA		03/13/1987	11/28/2012	3,279	0	0	0	0	0	0	479	479	0	0	0
731194891	WHITPAIN TWP	PA		06/15/1983	04/27/2012	4,980	0	0	0	0	0	0	1,550	1,550	0	0	0
717609660	BOWDLE	SD		07/07/2006	01/17/2012	276,169	0	0	0	0	0	0	208,712	208,712	0	0	0
717609671	HAZEL	SD		08/17/2006	06/29/2012	1,842,733	0	0	0	0	0	0	1,822,038	1,822,038	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609773	WARNER	SD		03/29/2007	07/02/2012	401,768	0	0	0	0	0	0	373,499	373,499	0	0	0
717608204	ADAMSVILLE	TN		09/10/1997	07/06/2012	1,010,777	0	0	0	0	0	0	1,010,777	1,010,777	0	0	0
706108216	AUSTIN	TX		11/05/2009	09/17/2012	8,187,212	0	0	0	0	0	0	8,039,911	8,039,911	0	0	0
706108219	AUSTIN	TX		11/05/2009	09/17/2012	2,581,353	0	0	0	0	0	0	2,551,933	2,551,933	0	0	0
706108220	AUSTIN	TX		11/05/2009	09/17/2012	3,630,915	0	0	0	0	0	0	3,589,534	3,589,534	0	0	0
706107715	COLLEGE STATION	TX		11/13/2007	10/25/2012	9,074,499	0	0	0	0	0	0	8,939,269	8,939,269	0	0	0
706107719	EDINBURG	TX		11/13/2007	08/16/2012	6,349,123	0	0	0	0	0	0	6,302,662	6,302,662	0	0	0
706104557	FORT WORTH	TX		04/26/2002	05/11/2012	14,325,894	0	0	0	0	0	0	14,142,800	14,142,800	0	0	0
706104563	FORT WORTH	TX		04/26/2002	05/11/2012	3,168,244	0	0	0	0	0	0	3,128,630	3,128,630	0	0	0
717608522	GARDEN CITY	TX		12/21/1998	08/03/2012	124,831	0	0	0	0	0	0	77,584	77,584	0	0	0
706105362	HOUSTON	TX		05/10/2004	08/09/2012	61,221,154	0	0	0	0	0	0	60,550,114	60,550,114	0	0	0
706107560	HOUSTON	TX		11/30/2007	03/22/2012	5,652,244	0	0	0	0	0	0	5,622,580	5,622,580	0	0	0
706107564	ROSENBERG	TX		11/30/2007	03/22/2012	39,184,725	0	0	0	0	0	0	38,910,494	38,910,494	0	0	0
706107716	SAN ANTONIO	TX		11/13/2007	11/02/2012	9,939,431	0	0	0	0	0	0	9,848,019	9,848,019	0	0	0
717609602	SEMINOLE	TX		06/08/2006	03/07/2012	399,182	0	0	0	0	0	0	366,059	366,059	0	0	0
717609604	SEMINOLE	TX		06/08/2006	03/07/2012	389,843	0	0	0	0	0	0	357,552	357,552	0	0	0
717610340	SEMINOLE	TX		06/07/2011	03/07/2012	1,600,000	0	0	0	0	0	0	1,566,776	1,566,776	0	0	0
717610341	SEMINOLE	TX		06/07/2011	03/07/2012	1,000,000	0	0	0	0	0	0	979,235	979,235	0	0	0
706107561	SPRING	TX		11/30/2007	03/22/2012	5,883,376	0	0	0	0	0	0	5,852,499	5,852,499	0	0	0
706108221	TEMPLE	TX		11/05/2009	09/17/2012	5,304,538	0	0	0	0	0	0	5,244,083	5,244,083	0	0	0
706107952	PROVO	UT		03/12/2008	05/09/2012	38,091,845	0	0	0	0	0	0	37,899,023	37,899,023	0	0	0
706107129	ALEXANDRIA	VA		04/26/2007	11/27/2012	59,300,000	0	0	0	0	0	0	59,300,001	59,300,001	0	0	0
706107153	ALEXANDRIA	VA		04/09/2007	03/07/2012	8,909,062	0	0	0	0	0	0	5,496,432	5,496,432	0	0	0
706107262	ALEXANDRIA	VA		04/26/2007	11/07/2012	7,500,000	0	0	0	0	0	0	7,500,000	7,500,000	0	0	0
706107528	ALEXANDRIA	VA		07/31/2007	12/10/2012	49,000,000	0	0	0	0	0	0	49,000,000	49,000,000	0	0	0
706108248	ARLINGTON	VA		11/18/2009	11/07/2012	78,131,267	0	0	0	0	0	0	77,156,148	77,156,148	0	0	0
706106396	CHESAPEAKE	VA		12/30/2005	10/02/2012	2,830,619	0	(5,929)	0	0	(5,929)	0	2,740,860	2,737,463	0	(3,398)	(3,398)
706104707	FAIRFAX	VA		10/15/2002	10/10/2012	213,512	0	0	0	0	0	0	21,810	21,810	0	0	0
706104560	VIENNA	VA		05/14/2002	06/28/2012	42,653,317	0	0	0	0	0	0	41,841,830	41,841,830	0	0	0
706104622	VIENNA	VA		04/26/2002	06/28/2012	10,226,293	0	0	0	0	0	0	10,048,308	10,048,308	0	0	0
717609022	ENUMCLAW	WA		12/12/2002	12/13/2012	9,500,000	0	0	0	0	0	0	9,500,000	9,500,000	0	0	0
717609390	PASCO	WA		04/04/2005	06/27/2012	1,907,638	0	0	0	0	0	0	1,879,839	1,879,839	0	0	0
706104789	RENTON	WA		12/09/2002	04/11/2012	3,738,839	0	0	0	0	0	0	3,679,090	3,679,090	0	0	0
706106116	RENTON	WA		09/30/2005	12/07/2012	3,580,802	0	0	0	0	0	0	3,401,112	3,401,112	0	0	0
717609595	ROYAL CITY	WA		06/30/2006	12/28/2012	1,369,922	0	0	0	0	0	0	1,337,872	1,337,872	0	0	0
706101183	SEATTLE	WA		03/27/1997	03/26/2012	177,357	0	0	0	0	0	0	57,433	57,433	0	0	0
706104759	SEATTLE	WA		12/23/2002	09/13/2012	57,160,883	0	0	0	0	0	0	55,825,623	55,825,623	0	0	0
706107953	SPOKANE	WA		03/12/2008	05/09/2012	38,091,845	0	0	0	0	0	0	37,899,023	37,899,023	0	0	0
717609605	SPRING GREEN	WI		03/27/2006	09/04/2012	1,261,568	0	0	0	0	0	0	1,235,261	1,235,261	0	0	0
0199999. Mortgages closed by repayment						2,165,782,807	0	(255,816)	0	0	(255,816)	0	1,982,053,552	1,982,052,987	0	(565)	(565)
717609652	BIRMINGHAM	AL		11/03/2006		0	0	0	0	0	0	0	2,760,000	2,760,000	0	0	0
717609512	FOLEY	AL		12/07/2005		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717609643	FOLEY	AL		08/04/2006		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717610497	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	24,000	24,000	0	0	0
717610568	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	35,480	35,480	0	0	0
706107702	HUNTSVILLE	AL		11/13/2007		0	0	0	0	0	0	0	40,932	40,932	0	0	0
717609251	ALTHEIMER	AR		05/12/2004		0	0	0	0	0	0	0	225,000	225,000	0	0	0
717609295	ALTHEIMER	AR		07/16/2004		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717609319	BISCOE	AR		08/09/2004		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	11,520	11,520	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	14,464	14,464	0	0	0
717609824	DES ARC	AR		07/13/2007		0	0	0	0	0	0	0	48,761	48,761	0	0	0
717609588	HARRISBURG	AR		03/16/2006		0	0	0	0	0	0	0	17,119	17,119	0	0	0
717609821	HARRISBURG	AR		06/06/2007		0	0	0	0	0	0	0	12,024	12,024	0	0	0
717609837	HELENA	AR		07/13/2007		0	0	0	0	0	0	0	64,116	64,116	0	0	0
717609174	HUMNOKE	AR		01/26/2004		0	0	0	0	0	0	0	66,572	66,572	0	0	0
717610181	HUMNOKE	AR		06/10/2010		0	0	0	0	0	0	0	41,247	41,247	0	0	0
717700315	JEFFERSON	AR		02/29/1996		0	0	0	0	0	0	0	64,344	64,344	0	0	0
706108618	JONESBORO	AR		09/29/2011		0	0	0	0	0	0	0	85,547	85,547	0	0	0
706107717	LITTLE ROCK	AR		11/13/2007		0	0	0	0	0	0	0	23,104	23,104	0	0	0
717610407	MARIANNA	AR		12/13/2011		0	0	0	0	0	0	0	32,627	32,627	0	0	0
717610300	MARION	AR		01/14/2011		0	0	0	0	0	0	0	14,811	14,811	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609787	MARVELL	AR		05/03/2007		0	0	0	0	0	0	0	14,428	14,428	0	0	0
717610329	MARVELL	AR		04/07/2011		0	0	0	0	0	0	0	6,941	6,941	0	0	0
717608998	PINE BLUFF	AR		12/11/2002		0	0	0	0	0	0	0	152,915	152,915	0	0	0
717609802	PINE BLUFF	AR		06/15/2007		0	0	0	0	0	0	0	22,914	22,914	0	0	0
717608367	POCAHONTAS	AR		06/02/1998		0	0	0	0	0	0	0	97,819	97,819	0	0	0
717609506	PORTLAND	AR		10/28/2005		0	0	0	0	0	0	0	57,423	57,423	0	0	0
717609585	PORTLAND	AR		02/23/2006		0	0	0	0	0	0	0	10,156	10,156	0	0	0
717609704	PORTLAND	AR		11/14/2006		0	0	0	0	0	0	0	23,290	23,290	0	0	0
717700441	PRAIRIE	AR		07/25/1996		0	0	0	0	0	0	0	11,375	11,375	0	0	0
706107720	RUSSELLVILLE	AR		11/13/2007		0	0	0	0	0	0	0	74,984	74,984	0	0	0
717610219	SEARCY	AR		09/01/2010		0	0	0	0	0	0	0	28,357	28,357	0	0	0
706108617	SPRINGDALE	AR		09/29/2011		0	0	0	0	0	0	0	86,438	86,438	0	0	0
717700442	WHITE	AR		06/10/1996		0	0	0	0	0	0	0	36,770	36,770	0	0	0
717609216	WILMOT	AR		01/23/2004		0	0	0	0	0	0	0	71,757	71,757	0	0	0
717609697	WYNNE	AR		09/14/2006		0	0	0	0	0	0	0	14,879	14,879	0	0	0
717610217	WYNNE	AR		07/29/2010		0	0	0	0	0	0	0	41,158	41,158	0	0	0
706106910	CHANDLER	AZ		01/16/2007		0	0	0	0	0	0	0	298,116	298,116	0	0	0
706108046	GILBERT	AZ		08/06/2008		0	0	0	0	0	0	0	224,337	224,337	0	0	0
706108623	GLENDALE	AZ		09/29/2011		0	0	0	0	0	0	0	3,474,098	3,474,098	0	0	0
706106824	PEORIA	AZ		10/26/2006		0	0	0	0	0	0	0	1,275,171	1,275,171	0	0	0
706103790	PHOENIX	AZ		01/26/2000		0	0	0	0	0	0	0	302,874	302,874	0	0	0
706106988	PHOENIX	AZ		01/09/2007		0	0	0	0	0	0	0	119,637	119,637	0	0	0
706106989	PHOENIX	AZ		01/09/2007		0	0	0	0	0	0	0	113,313	113,313	0	0	0
706108732	PHOENIX	AZ		03/30/2012		0	0	0	0	0	0	0	333,011	333,011	0	0	0
706107301	SCOTTSDALE	AZ		07/31/2007		0	0	0	0	0	0	0	747,866	747,866	0	0	0
706107705	SCOTTSDALE	AZ		01/25/2008		0	0	0	0	0	0	0	1,291,987	1,291,987	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	218,970	218,970	0	0	0
706107358	TEMPE	AZ		07/16/2007		0	0	0	0	0	0	0	557,493	557,493	0	0	0
706108487	TEMPE	AZ		03/30/2011		0	0	0	0	0	0	0	79,004	79,004	0	0	0
717610173	ACAMPO	CA		07/01/2010		0	0	0	0	0	0	0	54,000	54,000	0	0	0
706105509	ALISO VIEJO	CA		07/13/2004		0	0	0	0	0	0	0	856,489	856,489	0	0	0
706106565	ALISO VIEJO	CA		06/13/2006		0	0	0	0	0	0	0	292,890	292,890	0	0	0
706107469	ALISO VIEJO	CA		08/21/2007		0	0	0	0	0	0	0	425,974	425,974	0	0	0
706104490	ANAHEIM	CA		12/26/2001		0	0	0	0	0	0	0	252,754	252,754	0	0	0
706104636	ANAHEIM	CA		07/12/2002		0	0	0	0	0	0	0	348,111	348,111	0	0	0
706105097	ANAHEIM	CA		09/09/2003		0	0	0	0	0	0	0	317,397	317,397	0	0	0
706105843	ANAHEIM	CA		04/14/2005		0	0	0	0	0	0	0	281,300	281,300	0	0	0
706108214	ANAHEIM	CA		10/01/2009		0	0	0	0	0	0	0	349,865	349,865	0	0	0
706107567	ANTIOCH	CA		10/17/2007		0	0	0	0	0	0	0	46,932	46,932	0	0	0
717610177	ARVIN	CA		04/27/2010		0	0	0	0	0	0	0	27,000	27,000	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	245,938	245,938	0	0	0
706108348	BAKERSFIELD	CA		08/26/2010		0	0	0	0	0	0	0	54,171	54,171	0	0	0
706108349	BAKERSFIELD	CA		08/26/2010		0	0	0	0	0	0	0	126,614	126,614	0	0	0
717609409	BAKERSFIELD	CA		05/24/2005		0	0	0	0	0	0	0	185,000	185,000	0	0	0
717610252	BAKERSFIELD	CA		01/19/2011		0	0	0	0	0	0	0	208,708	208,708	0	0	0
717610368	BAKERSFIELD	CA		12/28/2011		0	0	0	0	0	0	0	35,000	35,000	0	0	0
733487377	BAKERSFIELD	CA		04/11/1994		0	0	0	0	0	0	0	5,661	5,661	0	0	0
706108156	BALDWIN PARK	CA		02/26/2009		0	0	0	0	0	0	0	762,660	762,660	0	0	0
706102660	BELMONT	CA		07/16/1998		0	0	0	0	0	0	0	191,496	191,496	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	181,704	181,704	0	0	0
706108208	BERKELEY	CA		09/14/2009		0	0	0	0	0	0	0	482,918	482,918	0	0	0
706108368	BERKELEY	CA		08/12/2010		0	0	0	0	0	0	0	42,700	42,700	0	0	0
717600042	BRAWLEY	CA		11/08/1996		0	0	0	0	0	0	0	37,743	37,743	0	0	0
717608633	BRAWLEY	CA		07/28/1999		0	0	0	0	0	0	0	37,500	37,500	0	0	0
717610317	BRAWLEY	CA		04/27/2011		0	0	0	0	0	0	0	59,424	59,424	0	0	0
717700040	BRAWLEY	CA		09/27/1994		0	0	0	0	0	0	0	9,162	9,162	0	0	0
717700041	BRAWLEY	CA		09/27/1994		0	0	0	0	0	0	0	13,234	13,234	0	0	0
717700043	BRAWLEY	CA		09/27/1994		0	0	0	0	0	0	0	13,488	13,488	0	0	0
717700045	BRAWLEY	CA		09/27/1994		0	0	0	0	0	0	0	20,105	20,105	0	0	0
717700261	BRAWLEY	CA		09/14/1995		0	0	0	0	0	0	0	5,519	5,519	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	755,519	755,519	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	75,540	75,540	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	53,057	53,057	0	0	0
706107334	CAMARILLO	CA		06/21/2007		0	0	0	0	0	0	0	410,552	410,552	0	0	0
706104569	CANOGA PARK	CA		04/26/2002		0	0	0	0	0	0	0	83,335	83,335	0	0	0
706104570	CANOGA PARK	CA		04/26/2002		0	0	0	0	0	0	0	60,607	60,607	0	0	0
706108828	CANOGA PARK	CA		06/22/2012		0	0	0	0	0	0	0	16,439	16,439	0	0	0
706106465	CARLSBAD	CA		04/01/2006		0	0	0	0	0	0	0	183,692	183,692	0	0	0
706106558	CARLSBAD	CA		04/01/2006		0	0	0	0	0	0	0	55,273	55,273	0	0	0
706101194	CARSON	CA		03/20/1997		0	0	0	0	0	0	0	690,670	690,670	0	0	0
706102047	CARSON	CA		07/02/1998		0	0	0	0	0	0	0	123,012	123,012	0	0	0
706105035	CARSON	CA		02/20/2004		0	0	0	0	0	0	0	258,886	258,886	0	0	0
706105360	CARSON	CA		05/20/2004		0	0	0	0	0	0	0	640,125	640,125	0	0	0
706105544	CARSON	CA		09/28/2004		0	0	0	0	0	0	0	386,675	386,675	0	0	0
706105733	CARSON	CA		02/07/2005		0	0	0	0	0	0	0	89,938	89,938	0	0	0
706106049	CARSON	CA		07/14/2005		0	0	0	0	0	0	0	325,137	325,137	0	0	0
706106310	CARSON	CA		12/27/2007		0	0	0	0	0	0	0	1,008,102	1,008,102	0	0	0
706108118	CARSON	CA		12/03/2008		0	0	0	0	0	0	0	198,750	198,750	0	0	0
706108288	CARSON	CA		05/26/2010		0	0	0	0	0	0	0	625,278	625,278	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	1,016,780	1,016,780	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	123,707	123,707	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	489,354	489,354	0	0	0
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	32,867	32,867	0	0	0
706108545	CERRITOS	CA		07/01/2011		0	0	0	0	0	0	0	1,052,867	1,052,867	0	0	0
717609653	CHICO	CA		08/21/2006		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717610469	CHICO	CA		04/26/2012		0	0	0	0	0	0	0	128,000	128,000	0	0	0
706104512	CHINO	CA		03/26/2002		0	0	0	0	0	0	0	81,073	81,073	0	0	0
706105341	CHINO	CA		11/16/2004		0	0	0	0	0	0	0	850,487	850,487	0	0	0
706106763	CHINO	CA		08/15/2006		0	0	0	0	0	0	0	68,727	68,727	0	0	0
706106805	CHINO	CA		08/06/2007		0	0	0	0	0	0	0	375,000	375,000	0	0	0
706106806	CHINO	CA		08/06/2007		0	0	0	0	0	0	0	411,103	411,103	0	0	0
706107286	CHINO	CA		06/13/2007		0	0	0	0	0	0	0	43,048	43,048	0	0	0
706107401	CHINO	CA		08/08/2007		0	0	0	0	0	0	0	2,782,681	2,782,681	0	0	0
706108059	CHINO	CA		10/07/2008		0	0	0	0	0	0	0	154,912	154,912	0	0	0
706108085	CHINO	CA		10/31/2008		0	0	0	0	0	0	0	106,150	106,150	0	0	0
706108087	CHINO	CA		12/02/2008		0	0	0	0	0	0	0	206,381	206,381	0	0	0
706108232	CHINO	CA		12/22/2009		0	0	0	0	0	0	0	262,190	262,190	0	0	0
706108441	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	257,352	257,352	0	0	0
706108442	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	128,183	128,183	0	0	0
706108443	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	50,287	50,287	0	0	0
706108447	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	219,390	219,390	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	173,215	173,215	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	267,352	267,352	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	192,109	192,109	0	0	0
717505783	CHOWCHILLA	CA		10/21/1994		0	0	0	0	0	0	0	29,612	29,612	0	0	0
717610216	CHOWCHILLA	CA		09/17/2010		0	0	0	0	0	0	0	13,139	13,139	0	0	0
706107842	CHULA VISTA	CA		03/19/2008		0	0	0	0	0	0	0	1,442,833	1,442,833	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	328,605	328,605	0	0	0
706105034	CITY OF INDUSTRY	CA		07/15/2004		0	0	0	0	0	0	0	389,286	389,286	0	0	0
706105568	CITY OF INDUSTRY	CA		09/30/2004		0	0	0	0	0	0	0	464,073	464,073	0	0	0
706106635	CITY OF INDUSTRY	CA		07/26/2006		0	0	0	0	0	0	0	169,156	169,156	0	0	0
706106737	CITY OF INDUSTRY	CA		07/01/2006		0	0	0	0	0	0	0	78,830	78,830	0	0	0
706106790	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	98,351	98,351	0	0	0
706106791	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	100,638	100,638	0	0	0
706106792	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	51,463	51,463	0	0	0
706106793	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	446,009	446,009	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	1,352,365	1,352,365	0	0	0
706107519	CITY OF INDUSTRY	CA		11/14/2007		0	0	0	0	0	0	0	250,170	250,170	0	0	0
706107521	CITY OF INDUSTRY	CA		10/01/2007		0	0	0	0	0	0	0	71,077	71,077	0	0	0
706108149	CITY OF INDUSTRY	CA		12/23/2008		0	0	0	0	0	0	0	162,046	162,046	0	0	0
706108150	CITY OF INDUSTRY	CA		12/23/2008		0	0	0	0	0	0	0	170,761	170,761	0	0	0
706108445	CITY OF INDUSTRY	CA		01/06/2011		0	0	0	0	0	0	0	356,941	356,941	0	0	0
706108451	CITY OF INDUSTRY	CA		01/06/2011		0	0	0	0	0	0	0	185,372	185,372	0	0	0
706108452	CITY OF INDUSTRY	CA		01/06/2011		0	0	0	0	0	0	0	104,518	104,518	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	33,944	33,944	0	0	0
717609808	COLUSA	CA		07/12/2007		0	0	0	0	0	0	0	42,000	42,000	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	13,094	13,094	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	95,242	95,242	0	0	0
706105427	COMPTON	CA		07/20/2004		0	0	0	0	0	0	0	127,575	127,575	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	35,780	35,780	0	0	0
717609252	CORNING	CA		06/28/2004		0	0	0	0	0	0	0	28,000	28,000	0	0	0
706108507	COSTA MESA	CA		05/02/2011		0	0	0	0	0	0	0	493,584	493,584	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	3,914,795	3,914,795	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	43,589	43,589	0	0	0
706106608	CUPERTINO	CA		06/30/2006		0	0	0	0	0	0	0	393,180	393,180	0	0	0
717610311	CUTLER	CA		02/28/2011		0	0	0	0	0	0	0	15,798	15,798	0	0	0
706103694	CYPRESS	CA		02/24/2000		0	0	0	0	0	0	0	70,013	70,013	0	0	0
706103695	CYPRESS	CA		02/24/2000		0	0	0	0	0	0	0	400,075	400,075	0	0	0
706103725	CYPRESS	CA		12/10/1999		0	0	0	0	0	0	0	95,464	95,464	0	0	0
706104527	CYPRESS	CA		04/01/2002		0	0	0	0	0	0	0	362,497	362,497	0	0	0
706106004	CYPRESS	CA		07/14/2005		0	0	0	0	0	0	0	108,723	108,723	0	0	0
706106019	CYPRESS	CA		08/01/2005		0	0	0	0	0	0	0	123,237	123,237	0	0	0
706106857	CYPRESS	CA		11/01/2006		0	0	0	0	0	0	0	61,108	61,108	0	0	0
706108057	CYPRESS	CA		09/16/2008		0	0	0	0	0	0	0	218,512	218,512	0	0	0
706108027	DALY CITY	CA		09/25/2008		0	0	0	0	0	0	0	3,500,000	3,500,000	0	0	0
706105108	DANVILLE	CA		10/14/2003		0	0	0	0	0	0	0	481,583	481,583	0	0	0
706107231	DANVILLE	CA		05/10/2007		0	0	0	0	0	0	0	231,882	231,882	0	0	0
717609930	DAVIS	CA		12/28/2007		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610158	DAVIS	CA		07/01/2010		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609202	DELANO	CA		03/08/2004		0	0	0	0	0	0	0	134,412	134,412	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	1,120,000	1,120,000	0	0	0
706107919	DIAMOND BAR	CA		05/05/2008		0	0	0	0	0	0	0	374,046	374,046	0	0	0
706107930	DIAMOND BAR	CA		05/05/2008		0	0	0	0	0	0	0	35,640	35,640	0	0	0
717609113	DOS PALOS	CA		07/08/2003		0	0	0	0	0	0	0	80,939	80,939	0	0	0
706107244	DUBLIN	CA		05/30/2007		0	0	0	0	0	0	0	871,806	871,806	0	0	0
717700028	EDISON	CA		07/08/1994		0	0	0	0	0	0	0	12,128	12,128	0	0	0
717609763	EL CENTRO	CA		03/05/2007		0	0	0	0	0	0	0	55,553	55,553	0	0	0
706105883	EL CERRITO	CA		02/08/2006		0	0	0	0	0	0	0	308,586	308,586	0	0	0
717609979	ELK GROVE	CA		08/18/2008		0	0	0	0	0	0	0	360,000	360,000	0	0	0
706102280	ESCONDIDO	CA		12/12/1997		0	0	0	0	0	0	0	293,728	293,728	0	0	0
706103647	ESCONDIDO	CA		05/23/2001		0	0	0	0	0	0	0	73,492	73,492	0	0	0
706106513	ESCONDIDO	CA		06/05/2006		0	0	0	0	0	0	0	98,423	98,423	0	0	0
717609131	EXETER	CA		10/23/2003		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717609133	EXETER	CA		04/07/2005		0	0	0	0	0	0	0	165,000	165,000	0	0	0
717609134	EXETER	CA		11/18/2005		0	0	0	0	0	0	0	225,000	225,000	0	0	0
717609314	EXETER	CA		11/19/2004		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609698	EXETER	CA		10/20/2006		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717609894	EXETER	CA		10/18/2007		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717610356	EXETER	CA		07/14/2011		0	0	0	0	0	0	0	1,404,227	1,404,227	0	0	0
706106753	FAIR OAKS	CA		09/13/2006		0	0	0	0	0	0	0	280,124	280,124	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	584,167	584,167	0	0	0
706108563	FONTANA	CA		08/01/2011		0	0	0	0	0	0	0	93,818	93,818	0	0	0
706105426	FOUNTAIN VALLEY	CA		07/21/2004		0	0	0	0	0	0	0	103,737	103,737	0	0	0
717609005	FOWLER	CA		07/18/2003		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609006	FOWLER	CA		07/18/2003		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609607	FOWLER	CA		07/12/2006		0	0	0	0	0	0	0	425,000	425,000	0	0	0
717609917	FOWLER	CA		01/23/2008		0	0	0	0	0	0	0	145,000	145,000	0	0	0
717609965	FOWLER	CA		06/19/2008		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717610189	FOWLER	CA		09/30/2010		0	0	0	0	0	0	0	1,080,000	1,080,000	0	0	0
706107986	FRESNO	CA		07/10/2008		0	0	0	0	0	0	0	399,514	399,514	0	0	0
717505670	FRESNO	CA		07/11/1994		0	0	0	0	0	0	0	28,221	28,221	0	0	0
717505784	FRESNO	CA		10/20/1994		0	0	0	0	0	0	0	17,055	17,055	0	0	0
717608349	FRESNO	CA		06/03/1998		0	0	0	0	0	0	0	360,000	360,000	0	0	0
717608351	FRESNO	CA		08/11/1999		0	0	0	0	0	0	0	20,000	20,000	0	0	0
706104538	FULLERTON	CA		05/14/2002		0	0	0	0	0	0	0	101,127	101,127	0	0	0
706104572	FULLERTON	CA		04/26/2002		0	0	0	0	0	0	0	98,487	98,487	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106369	FULLERTON	CA		12/30/2005		0	0	0	0	0	0	0	163,706	163,706	0	0	0
706108656	FULLERTON	CA		12/14/2011		0	0	0	0	0	0	0	37,808	37,808	0	0	0
706108832	FULLERTON	CA		06/22/2012		0	0	0	0	0	0	0	17,485	17,485	0	0	0
717609397	GALT	CA		07/01/2005		0	0	0	0	0	0	0	440,000	440,000	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	333,639	333,639	0	0	0
706104376	GOLETA	CA		10/24/2001		0	0	0	0	0	0	0	872,809	872,809	0	0	0
706104378	GOLETA	CA		11/09/2001		0	0	0	0	0	0	0	259,863	259,863	0	0	0
706104551	GOLETA	CA		04/24/2002		0	0	0	0	0	0	0	282,680	282,680	0	0	0
706105015	GOLETA	CA		10/10/2003		0	0	0	0	0	0	0	950,126	950,126	0	0	0
717609541	GONZALES	CA		11/28/2005		0	0	0	0	0	0	0	350,000	350,000	0	0	0
717609885	GONZALES	CA		06/09/2008		0	0	0	0	0	0	0	23,556	23,556	0	0	0
717610253	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	26,849	26,849	0	0	0
717610254	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	69,566	69,566	0	0	0
706107331	GREENBRAE	CA		06/28/2007		0	0	0	0	0	0	0	62,681	62,681	0	0	0
717610297	GREENFIELD	CA		12/22/2010		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717610481	GRIDLEY	CA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706108608	HACIENDA HEIGHTS	CA		09/01/2011		0	0	0	0	0	0	0	393,317	393,317	0	0	0
706106502	HAYWARD	CA		08/08/2006		0	0	0	0	0	0	0	1,043,750	1,043,750	0	0	0
717609623	HOLLISTER	CA		07/14/2006		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609334	HOLT	CA		11/22/2004		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717609596	HOLT	CA		04/06/2006		0	0	0	0	0	0	0	350,000	350,000	0	0	0
717609597	HOLT	CA		04/06/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	16,647	16,647	0	0	0
717505700	IMPERIAL	CA		03/10/1994		0	0	0	0	0	0	0	165,603	165,603	0	0	0
717505740	IMPERIAL	CA		02/28/1994		0	0	0	0	0	0	0	20,690	20,690	0	0	0
717700252	IMPERIAL	CA		09/14/1995		0	0	0	0	0	0	0	18,751	18,751	0	0	0
706104710	IRVINE	CA		03/05/2003		0	0	0	0	0	0	0	732,557	732,557	0	0	0
706105445	IRVINE	CA		07/08/2004		0	0	0	0	0	0	0	238,202	238,202	0	0	0
706105997	IRVINE	CA		09/30/2006		0	0	0	0	0	0	0	194,568	194,568	0	0	0
706107287	IRVINE	CA		04/17/2007		0	0	0	0	0	0	0	503,020	503,020	0	0	0
717505151	KERN	CA		03/08/1993		0	0	0	0	0	0	0	66,858	66,858	0	0	0
717505152	KERN	CA		03/08/1993		0	0	0	0	0	0	0	25,015	25,015	0	0	0
717505814	KERN	CA		04/29/1994		0	0	0	0	0	0	0	66,780	66,780	0	0	0
717608419	KING CITY	CA		07/24/1998		0	0	0	0	0	0	0	430,000	430,000	0	0	0
717608420	KING CITY	CA		07/24/1998		0	0	0	0	0	0	0	390,000	390,000	0	0	0
717609485	KING CITY	CA		11/02/2005		0	0	0	0	0	0	0	1,600,000	1,600,000	0	0	0
717609788	KING CITY	CA		06/18/2007		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609846	KING CITY	CA		06/18/2007		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610246	KING CITY	CA		03/08/2011		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717505705	KINGS	CA		05/20/1994		0	0	0	0	0	0	0	16,082	16,082	0	0	0
717609810	KNIGHTS LANDING	CA		07/09/2007		0	0	0	0	0	0	0	30,000	30,000	0	0	0
732174866	LA HABRA	CA		07/01/1978		0	0	0	0	0	0	0	1,740	1,740	0	0	0
706108417	LA MESA	CA		12/16/2010		0	0	0	0	0	0	0	679,711	679,711	0	0	0
706108141	LA MIRADA	CA		12/23/2008		0	0	0	0	0	0	0	150,959	150,959	0	0	0
706108142	LA MIRADA	CA		12/23/2008		0	0	0	0	0	0	0	133,901	133,901	0	0	0
706108143	LA MIRADA	CA		12/23/2008		0	0	0	0	0	0	0	131,342	131,342	0	0	0
706106512	LAGUNA NIGUEL	CA		05/19/2006		0	0	0	0	0	0	0	982,359	982,359	0	0	0
706104219	LAKE FOREST	CA		02/28/2001		0	0	0	0	0	0	0	529,155	529,155	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	84,710	84,710	0	0	0
706104520	LARKSPUR	CA		06/07/2002		0	0	0	0	0	0	0	375,528	375,528	0	0	0
717608528	LEMOORE	CA		06/02/1999		0	0	0	0	0	0	0	62,800	62,800	0	0	0
717608529	LEMOORE	CA		06/02/1999		0	0	0	0	0	0	0	45,000	45,000	0	0	0
706104986	LIVERMORE	CA		06/02/2003		0	0	0	0	0	0	0	4,615,728	4,615,728	0	0	0
706106594	LIVERMORE	CA		08/17/2006		0	0	0	0	0	0	0	62,598	62,598	0	0	0
717608931	LODI	CA		08/19/2002		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717609752	LODI	CA		06/18/2007		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717609753	LODI	CA		06/18/2007		0	0	0	0	0	0	0	960,000	960,000	0	0	0
717609845	LODI	CA		12/31/2007		0	0	0	0	0	0	0	41,733	41,733	0	0	0
706105616	LOMPOC	CA		10/27/2004		0	0	0	0	0	0	0	58,370	58,370	0	0	0
706108153	LONG BEACH	CA		01/16/2009		0	0	0	0	0	0	0	631,470	631,470	0	0	0
706102979	LOS ANGELES	CA		07/01/1999		0	0	0	0	0	0	0	83,757	83,757	0	0	0
706106333	LOS ANGELES	CA		03/03/2006		0	0	0	0	0	0	0	1,534,601	1,534,601	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106583	LOS ANGELES	CA		07/27/2006		0	0	0	0	0	0	0	84,038	84,038	0	0	0
706106916	LOS ANGELES	CA		01/26/2007		0	0	0	0	0	0	0	98,889	98,889	0	0	0
706107209	LOS ANGELES	CA		06/19/2007		0	0	0	0	0	0	0	241,659	241,659	0	0	0
706107950	LOS ANGELES	CA		06/26/2008		0	0	0	0	0	0	0	2,910,454	2,910,454	0	0	0
706108038	LOS ANGELES	CA		07/01/2008		0	0	0	0	0	0	0	800,539	800,539	0	0	0
706108039	LOS ANGELES	CA		07/31/2008		0	0	0	0	0	0	0	1,320,737	1,320,737	0	0	0
706108040	LOS ANGELES	CA		07/01/2008		0	0	0	0	0	0	0	29,634,651	29,634,651	0	0	0
706108386	LOS ANGELES	CA		09/29/2010		0	0	0	0	0	0	0	235,030	235,030	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	480,603	480,603	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	547,424	547,424	0	0	0
717609831	LOST HILLS	CA		08/08/2007		0	0	0	0	0	0	0	4,580,500	4,580,500	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	4,708,350	4,708,350	0	0	0
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	23,989	23,989	0	0	0
717700081	MADERA	CA		11/04/1994		0	0	0	0	0	0	0	56,451	56,451	0	0	0
717700264	MADERA	CA		11/08/1995		0	0	0	0	0	0	0	13,492	13,492	0	0	0
706106924	MARINA	CA		09/10/2007		0	0	0	0	0	0	0	416,844	416,844	0	0	0
717700060	MERCED	CA		07/14/1994		0	0	0	0	0	0	0	17,748	17,748	0	0	0
717700188	MERCED	CA		05/26/1995		0	0	0	0	0	0	0	92,956	92,956	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	62,312	62,312	0	0	0
706106547	MONTEBELLO	CA		04/13/2006		0	0	0	0	0	0	0	34,237	34,237	0	0	0
717505676	MONTEREY	CA		06/22/1994		0	0	0	0	0	0	0	135,013	135,013	0	0	0
706105515	MOUNTAIN VIEW	CA		07/15/2004		0	0	0	0	0	0	0	311,873	311,873	0	0	0
706108362	MOUNTAIN VIEW	CA		09/30/2010		0	0	0	0	0	0	0	351,669	351,669	0	0	0
717608996	NAPA	CA		12/16/2002		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717610236	NAPA	CA		11/01/2010		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717610237	NAPA	CA		01/19/2011		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610238	NAPA	CA		01/19/2011		0	0	0	0	0	0	0	220,000	220,000	0	0	0
706107681	NATIONAL CITY	CA		01/15/2008		0	0	0	0	0	0	0	910,910	910,910	0	0	0
706105402	NEWARK	CA		09/03/2004		0	0	0	0	0	0	0	463,993	463,993	0	0	0
706107149	NEWARK	CA		05/03/2007		0	0	0	0	0	0	0	67,211	67,211	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	161,972	161,972	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	230,327	230,327	0	0	0
706107196	NEWPORT BEACH	CA		05/31/2007		0	0	0	0	0	0	0	15,137	15,137	0	0	0
706103991	NORWALK	CA		12/28/2000		0	0	0	0	0	0	0	328,003	328,003	0	0	0
706105425	NORWALK	CA		07/21/2004		0	0	0	0	0	0	0	122,313	122,313	0	0	0
706105560	OAKLAND	CA		09/30/2004		0	0	0	0	0	0	0	186,466	186,466	0	0	0
717609745	OAKVILLE	CA		12/20/2007		0	0	0	0	0	0	0	400,000	400,000	0	0	0
706105820	ONTARIO	CA		03/18/2005		0	0	0	0	0	0	0	1,741,129	1,741,129	0	0	0
706106307	ONTARIO	CA		12/19/2005		0	0	0	0	0	0	0	663,646	663,646	0	0	0
706108088	ONTARIO	CA		12/02/2008		0	0	0	0	0	0	0	62,091	62,091	0	0	0
706108331	ONTARIO	CA		07/08/2010		0	0	0	0	0	0	0	515,288	515,288	0	0	0
706108482	ONTARIO	CA		02/14/2011		0	0	0	0	0	0	0	90,066	90,066	0	0	0
706108536	ONTARIO	CA		06/03/2011		0	0	0	0	0	0	0	3,257,662	3,257,662	0	0	0
706108711	ONTARIO	CA		03/23/2012		0	0	0	0	0	0	0	31,292	31,292	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	2,200,924	2,200,924	0	0	0
706105479	ORANGE	CA		06/28/2004		0	0	0	0	0	0	0	1,407,153	1,407,153	0	0	0
706106136	ORANGE	CA		08/01/2005		0	0	0	0	0	0	0	288,942	288,942	0	0	0
706106242	ORANGE	CA		11/01/2005		0	0	0	0	0	0	0	402,406	402,406	0	0	0
706107281	ORANGE	CA		05/01/2007		0	0	0	0	0	0	0	598,170	598,170	0	0	0
717609899	OROVILLE	CA		09/27/2007		0	0	0	0	0	0	0	500,000	500,000	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	118,018	118,018	0	0	0
706106754	PACIFIC PALISADES	CA		09/13/2006		0	0	0	0	0	0	0	196,943	196,943	0	0	0
706106919	PACIFICA	CA		12/28/2006		0	0	0	0	0	0	0	54,635	54,635	0	0	0
706108048	PALO ALTO	CA		12/01/2008		0	0	0	0	0	0	0	240,665	240,665	0	0	0
706104567	PARAMOUNT	CA		04/26/2002		0	0	0	0	0	0	0	90,911	90,911	0	0	0
706108830	PARAMOUNT	CA		06/22/2012		0	0	0	0	0	0	0	20,396	20,396	0	0	0
717608894	PASO ROBLES	CA		04/03/2002		0	0	0	0	0	0	0	40,000	40,000	0	0	0
706108572	PICO RIVERA	CA		07/13/2011		0	0	0	0	0	0	0	217,554	217,554	0	0	0
706106332	RANCHO CORDOVA	CA		02/16/2006		0	0	0	0	0	0	0	191,235	191,235	0	0	0
706106814	RANCHO CORDOVA	CA		11/29/2006		0	0	0	0	0	0	0	102,554	102,554	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	606,700	606,700	0	0	0
706108685	RANCHO CUCAMONGA	CA		03/07/2012		0	0	0	0	0	0	0	113,015	113,015	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	1,399,639	1,399,639	0	0	0
706106889	REDONDO BEACH	CA		11/06/2006		0	0	0	0	0	0	0	429,372	429,372	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	8,575	8,575	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	13,935	13,935	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	22,724	22,724	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	25,725	25,725	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	173,600	173,600	0	0	0
706105424	RIVERSIDE	CA		07/15/2004		0	0	0	0	0	0	0	94,399	94,399	0	0	0
706106804	RIVERSIDE	CA		10/05/2006		0	0	0	0	0	0	0	117,255	117,255	0	0	0
717700127	RIVERSIDE	CA		12/22/1994		0	0	0	0	0	0	0	9,800	9,800	0	0	0
706107619	ROSEVILLE	CA		10/24/2007		0	0	0	0	0	0	0	322,984	322,984	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009		0	0	0	0	0	0	0	1,823,152	1,823,152	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009		0	0	0	0	0	0	0	60,350	60,350	0	0	0
706108607	ROWLAND HEIGHTS	CA		09/01/2011		0	0	0	0	0	0	0	1,030,737	1,030,737	0	0	0
717609546	RUTHERFORD	CA		04/17/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717609599	RUTHERFORD	CA		04/18/2006		0	0	0	0	0	0	0	625,000	625,000	0	0	0
717609624	RUTHERFORD	CA		06/30/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717609801	RUTHERFORD	CA		04/25/2007		0	0	0	0	0	0	0	500,000	500,000	0	0	0
717609820	RUTHERFORD	CA		08/27/2007		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717609843	RUTHERFORD	CA		12/31/2007		0	0	0	0	0	0	0	212,947	212,947	0	0	0
706103923	SACRAMENTO	CA		11/14/2000		0	0	0	0	0	0	0	1,271,147	1,271,147	0	0	0
706104533	SACRAMENTO	CA		07/02/2002		0	0	0	0	0	0	0	346,395	346,395	0	0	0
706107200	SACRAMENTO	CA		05/04/2007		0	0	0	0	0	0	0	302,030	302,030	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	250,891	250,891	0	0	0
717609889	SAINT HELENA	CA		12/27/2007		0	0	0	0	0	0	0	140,000	140,000	0	0	0
717610314	SAINT HELENA	CA		03/24/2011		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717608782	SALINAS	CA		07/20/2001		0	0	0	0	0	0	0	23,512	23,512	0	0	0
717610256	SALINAS	CA		07/14/2011		0	0	0	0	0	0	0	9,320	9,320	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	98,390	98,390	0	0	0
717609699	SAN ARDO	CA		12/28/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
706105885	SAN DIEGO	CA		06/09/2005		0	0	0	0	0	0	0	298,842	298,842	0	0	0
706107753	SAN DIEGO	CA		03/28/2008		0	0	0	0	0	0	0	399,368	399,368	0	0	0
706108077	SAN DIEGO	CA		11/12/2008		0	0	0	0	0	0	0	839,049	839,049	0	0	0
706108762	SAN DIEGO	CA		07/10/2012		0	0	0	0	0	0	0	220,102	220,102	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	67,467	67,467	0	0	0
706104887	SAN FRANCISCO	CA		05/16/2003		0	0	0	0	0	0	0	507,770	507,770	0	0	0
706105985	SAN FRANCISCO	CA		07/27/2005		0	0	0	0	0	0	0	591,551	591,551	0	0	0
706106165	SAN FRANCISCO	CA		10/28/2005		0	0	0	0	0	0	0	437,727	437,727	0	0	0
706106288	SAN FRANCISCO	CA		02/16/2006		0	0	0	0	0	0	0	210,257	210,257	0	0	0
706106495	SAN FRANCISCO	CA		08/09/2006		0	0	0	0	0	0	0	480,390	480,390	0	0	0
706106850	SAN FRANCISCO	CA		11/09/2006		0	0	0	0	0	0	0	596,078	596,078	0	0	0
706107168	SAN FRANCISCO	CA		03/27/2007		0	0	0	0	0	0	0	290,696	290,696	0	0	0
706107924	SAN FRANCISCO	CA		05/07/2008		0	0	0	0	0	0	0	503,906	503,906	0	0	0
706108183	SAN FRANCISCO	CA		08/07/2009		0	0	0	0	0	0	0	105,928,015	105,928,015	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	603,056	603,056	0	0	0
706108522	SAN FRANCISCO	CA		06/07/2011		0	0	0	0	0	0	0	537,749	537,749	0	0	0
706108543	SAN FRANCISCO	CA		06/16/2011		0	0	0	0	0	0	0	495,673	495,673	0	0	0
706108752	SAN FRANCISCO	CA		07/19/2012		0	0	0	0	0	0	0	105,969	105,969	0	0	0
706108836	SAN FRANCISCO	CA		08/02/2012		0	0	0	0	0	0	0	325,009	325,009	0	0	0
706108837	SAN FRANCISCO	CA		09/06/2012		0	0	0	0	0	0	0	10,507	10,507	0	0	0
706108841	SAN FRANCISCO	CA		09/06/2012		0	0	0	0	0	0	0	11,674	11,674	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	123,179	123,179	0	0	0
700224244	SAN JOSE	CA		09/01/2011		0	0	0	0	0	0	0	105,349	105,349	0	0	0
706103724	SAN JOSE	CA		12/01/1999		0	0	0	0	0	0	0	464,695	464,695	0	0	0
706104491	SAN JOSE	CA		12/26/2001		0	0	0	0	0	0	0	293,584	293,584	0	0	0
706105711	SAN JOSE	CA		05/17/2005		0	0	0	0	0	0	0	240,334	240,334	0	0	0
706106343	SAN JOSE	CA		06/01/2006		0	0	0	0	0	0	0	89,451	89,451	0	0	0
706107047	SAN JOSE	CA		03/28/2007		0	0	0	0	0	0	0	252,450	252,450	0	0	0
706107073	SAN JOSE	CA		03/13/2007		0	0	0	0	0	0	0	228,691	228,691	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	237,028	237,028	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	60,555	60,555	0	0	0
706102711	SAN RAFAEL	CA		07/09/1998		0	0	0	0	0	0	0	1,179,126	1,179,126	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107354	SAN RAFAEL	CA		09/17/2007		0	0	0	0	0	0	0	354,086	354,086	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	1,137,833	1,137,833	0	0	0
706102086	SANTA BARBARA	CA		07/30/1997		0	0	0	0	0	0	0	245,510	245,510	0	0	0
706106994	SANTA BARBARA	CA		04/03/2007		0	0	0	0	0	0	0	358,980	358,980	0	0	0
706106630	SANTA CLARA	CA		06/29/2006		0	0	0	0	0	0	0	527,737	527,737	0	0	0
706108032	SANTA CLARA	CA		09/15/2008		0	0	0	0	0	0	0	68,694	68,694	0	0	0
706104562	SANTA FE SPRINGS	CA		04/26/2002		0	0	0	0	0	0	0	98,487	98,487	0	0	0
706104568	SANTA FE SPRINGS	CA		04/26/2002		0	0	0	0	0	0	0	90,911	90,911	0	0	0
706107932	SANTA FE SPRINGS	CA		04/01/2008		0	0	0	0	0	0	0	151,178	151,178	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	20,919	20,919	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	21,396	21,396	0	0	0
717609789	SANTA MARIA	CA		05/29/2007		0	0	0	0	0	0	0	27,058	27,058	0	0	0
706105710	SANTA MONICA	CA		12/21/2004		0	0	0	0	0	0	0	205,711	205,711	0	0	0
706106548	SANTA MONICA	CA		06/29/2006		0	0	0	0	0	0	0	243,666	243,666	0	0	0
706108353	SANTA MONICA	CA		08/26/2010		0	0	0	0	0	0	0	58,472	58,472	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	329,906	329,906	0	0	0
706108717	SANTA MONICA	CA		02/28/2012		0	0	0	0	0	0	0	79,605	79,605	0	0	0
706108416	SIMI VALLEY	CA		11/12/2010		0	0	0	0	0	0	0	399,267	399,267	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	119,439	119,439	0	0	0
717610199	SONOMA	CA		07/29/2010		0	0	0	0	0	0	0	2,619,454	2,619,454	0	0	0
706100874	SUNNYVALE	CA		09/14/1995		0	0	0	0	0	0	0	2,771,994	2,771,994	0	0	0
706105519	SUNNYVALE	CA		12/17/2004		0	0	0	0	0	0	0	765,596	765,596	0	0	0
717505261	SUTTER	CA		05/27/1993		0	0	0	0	0	0	0	29,975	29,975	0	0	0
706104860	SYLMAR	CA		12/27/2002		0	0	0	0	0	0	0	433,102	433,102	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	1,723,179	1,723,179	0	0	0
733509512	THOUSAND OAKS	CA		05/02/1994		0	0	0	0	0	0	0	5,331	5,331	0	0	0
706107617	TORRANCE	CA		09/27/2007		0	0	0	0	0	0	0	6,363,192	6,363,192	0	0	0
717608554	TRAVER	CA		04/02/1999		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706107171	TRUCKEE	CA		03/30/2007		0	0	0	0	0	0	0	1,580,986	1,580,986	0	0	0
706107211	TRUCKEE	CA		03/30/2007		0	0	0	0	0	0	0	679,013	679,013	0	0	0
717505293	TULARE	CA		04/09/1993		0	0	0	0	0	0	0	12,881	12,881	0	0	0
717505744	TULARE	CA		05/26/1994		0	0	0	0	0	0	0	16,831	16,831	0	0	0
717700110	TULARE	CA		01/25/1995		0	0	0	0	0	0	0	24,855	24,788	0	(67)	(67)
717608586	TURLOCK	CA		04/13/1999		0	0	0	0	0	0	0	315,000	315,000	0	0	0
717609875	TURLOCK	CA		12/18/2007		0	0	0	0	0	0	0	120,000	120,000	0	0	0
706105107	TUSTIN	CA		10/21/2003		0	0	0	0	0	0	0	1,512,827	1,512,827	0	0	0
706105816	TUSTIN	CA		04/26/2005		0	0	0	0	0	0	0	496,144	496,144	0	0	0
717609296	UKIAH	CA		06/30/2004		0	0	0	0	0	0	0	400,000	400,000	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	79,926	79,926	0	0	0
706107014	UPLAND	CA		10/31/2007		0	0	0	0	0	0	0	318,635	318,635	0	0	0
706106755	VALENCIA	CA		09/13/2006		0	0	0	0	0	0	0	442,095	442,095	0	0	0
706104814	VENTURA	CA		01/29/2003		0	0	0	0	0	0	0	569,378	569,378	0	0	0
706107731	VISALIA	CA		02/28/2008		0	0	0	0	0	0	0	74,517	74,575	0	58	58
706105534	VISTA	CA		08/05/2004		0	0	0	0	0	0	0	537,794	537,794	0	0	0
732174813	VISTA	CA		07/01/1978		0	0	0	0	0	0	0	1,679	1,679	0	0	0
706104873	WALNUT	CA		04/01/2003		0	0	0	0	0	0	0	505,659	505,659	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	781,532	781,532	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	377,267	377,267	0	0	0
706105528	WALNUT	CA		12/02/2004		0	0	0	0	0	0	0	421,167	421,167	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	905,404	905,404	0	0	0
706105856	WALNUT	CA		01/11/2006		0	0	0	0	0	0	0	740,056	740,056	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	416,452	416,452	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	339,701	339,701	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	661,094	661,094	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	187,783	187,783	0	0	0
706108225	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	251,448	251,448	0	0	0
706108226	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	84,124	84,124	0	0	0
706108228	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	69,494	69,494	0	0	0
706108450	WALNUT	CA		01/06/2011		0	0	0	0	0	0	0	59,161	59,161	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	378,121	378,121	0	0	0
706108611	WALNUT	CA		09/01/2011		0	0	0	0	0	0	0	94,499	94,499	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	181,426	181,426	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
734498329	WALNUT CREEK	CA		02/14/1996		0	0	0	0	0	0	0	9,346	9,346	0	0	0
706108061	WESTMINSTER	CA		11/12/2008		0	0	0	0	0	0	0	120,334	120,334	0	0	0
706108167	WESTMINSTER	CA		05/07/2009		0	0	0	0	0	0	0	1,202,273	1,202,273	0	0	0
717610354	WESTMORLAND	CA		05/31/2011		0	0	0	0	0	0	0	247,524	247,524	0	0	0
706105423	WHITTIER	CA		07/15/2004		0	0	0	0	0	0	0	221,279	221,279	0	0	0
706106794	WHITTIER	CA		10/05/2006		0	0	0	0	0	0	0	99,494	99,494	0	0	0
706106795	WHITTIER	CA		10/05/2006		0	0	0	0	0	0	0	59,468	59,468	0	0	0
732172754	WHITTIER	CA		07/01/1978		0	0	0	0	0	0	0	2,996	2,996	0	0	0
706104575	AURORA	CO		05/31/2002		0	0	0	0	0	0	0	55,181	55,181	0	0	0
706105420	AURORA	CO		09/23/2004		0	0	0	0	0	0	0	185,332	185,332	0	0	0
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	25,592	25,592	0	0	0
717608993	BENNETT	CO		12/27/2002		0	0	0	0	0	0	0	37,289	37,289	0	0	0
706108197	BOULDER	CO		07/29/2009		0	0	0	0	0	0	0	157,657	157,657	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	169,787	169,787	0	0	0
717609286	BYERS	CO		10/21/2004		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717609301	BYERS	CO		11/18/2004		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706102815	COLORADO SPRINGS	CO		10/01/1998		0	0	0	0	0	0	0	220,463	220,463	0	0	0
706108356	COLORADO SPRINGS	CO		08/26/2010		0	0	0	0	0	0	0	238,722	238,722	0	0	0
706107230	COMMERCE CITY	CO		05/09/2007		0	0	0	0	0	0	0	135,873	135,873	0	0	0
717609706	CRAIG	CO		01/10/2007		0	0	0	0	0	0	0	68,440	68,440	0	0	0
717609707	CRAIG	CO		01/10/2007		0	0	0	0	0	0	0	59,673	59,673	0	0	0
706100790	DENVER	CO		02/27/1995		0	0	0	0	0	0	0	318,347	318,347	0	0	0
706107439	DENVER	CO		08/02/2007		0	0	0	0	0	0	0	71,309	71,309	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	444,311	444,311	0	0	0
717609594	DUBEQUE	CO		03/20/2006		0	0	0	0	0	0	0	148,535	148,535	0	0	0
717609935	DUBEQUE	CO		01/18/2008		0	0	0	0	0	0	0	120,000	120,000	0	0	0
706105899	ENGLEWOOD	CO		06/16/2005		0	0	0	0	0	0	0	250,525	250,525	0	0	0
706107548	ENGLEWOOD	CO		08/24/2007		0	0	0	0	0	0	0	271,430	271,430	0	0	0
717505798	FORT MORGAN	CO		10/21/1994		0	0	0	0	0	0	0	17,339	17,339	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	242,513	242,513	0	0	0
717610276	KARVAL	CO		10/12/2010		0	0	0	0	0	0	0	297,322	297,322	0	0	0
717609427	KEENESBURG	CO		08/11/2005		0	0	0	0	0	0	0	21,773	21,773	0	0	0
717609902	KIM	CO		12/12/2007		0	0	0	0	0	0	0	10,286	10,286	0	0	0
717609641	KIT CARSON	CO		09/29/2006		0	0	0	0	0	0	0	25,546	25,546	0	0	0
706103982	LITTLETON	CO		10/24/2000		0	0	0	0	0	0	0	95,580	95,580	0	0	0
706105365	LITTLETON	CO		06/02/2004		0	0	0	0	0	0	0	460,033	460,033	0	0	0
706106633	LITTLETON	CO		06/30/2006		0	0	0	0	0	0	0	186,665	186,665	0	0	0
706106634	LITTLETON	CO		06/30/2006		0	0	0	0	0	0	0	361,887	361,887	0	0	0
706106758	LITTLETON	CO		09/13/2006		0	0	0	0	0	0	0	278,258	278,258	0	0	0
706107824	LITTLETON	CO		01/25/2008		0	0	0	0	0	0	0	177,026	177,026	0	0	0
706100770	LONE TREE	CO		02/17/1995		0	0	0	0	0	0	0	482,321	482,321	0	0	0
717610248	MATHESON	CO		11/01/2010		0	0	0	0	0	0	0	23,103	23,103	0	0	0
717609411	ORDWAY	CO		07/26/2005		0	0	0	0	0	0	0	226,404	226,404	0	0	0
717609598	ROGGEN	CO		07/07/2006		0	0	0	0	0	0	0	17,307	17,307	0	0	0
717608457	RYE	CO		11/19/1998		0	0	0	0	0	0	0	47,628	47,628	0	0	0
717609731	SAGUACHE	CO		12/27/2006		0	0	0	0	0	0	0	24,305	24,305	0	0	0
717610180	SAGUACHE	CO		05/17/2010		0	0	0	0	0	0	0	64,521	64,521	0	0	0
717610347	SHERIDAN LAKE	CO		05/16/2011		0	0	0	0	0	0	0	69,680	69,680	0	0	0
717610234	SPRINGFIELD	CO		10/12/2010		0	0	0	0	0	0	0	1,408,924	1,408,924	0	0	0
717608264	STEAMBOAT SPRINGS	CO		04/29/1998		0	0	0	0	0	0	0	73,866	73,866	0	0	0
717609636	STEAMBOAT SPRINGS	CO		08/17/2006		0	0	0	0	0	0	0	34,720	34,720	0	0	0
717610205	WALSH	CO		06/30/2010		0	0	0	0	0	0	0	15,071	15,071	0	0	0
706106759	WESTMINSTER	CO		09/13/2006		0	0	0	0	0	0	0	199,204	199,204	0	0	0
706108384	DANBURY	CT		09/10/2010		0	0	0	0	0	0	0	1,206,430	1,206,430	0	0	0
706108396	DANBURY	CT		02/23/2011		0	0	0	0	0	0	0	110,542	110,542	0	0	0
706108397	DANBURY	CT		11/29/2011		0	0	0	0	0	0	0	56,097	56,097	0	0	0
706107187	NORWALK	CT		06/08/2007		0	0	0	0	0	0	0	227,424	227,424	0	0	0
706105821	OLD GREENWICH	CT		03/29/2005		0	0	0	0	0	0	0	478,562	478,562	0	0	0
739004993	OXFORD	CT		02/12/1986		0	0	0	0	0	0	0	10,348	10,348	0	0	0
706108713	WEST HARTFORD	CT		06/11/2012		0	0	0	0	0	0	0	900,211	900,211	0	0	0
706100371	WASHINGTON	DC		06/30/1993		0	0	0	0	0	0	0	254,748	254,748	0	0	0
706101070	WASHINGTON	DC		07/02/1996		0	0	0	0	0	0	0	1,250,243	1,250,243	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706101092	WASHINGTON	DC		07/31/1996		0	0	0	0	0	0	0	666,349	666,349	0	0	0
706102439	WASHINGTON	DC		12/11/1997		0	0	0	0	0	0	0	110,622	110,622	0	0	0
706103805	WASHINGTON	DC		12/16/1999		0	0	0	0	0	0	0	386,159	386,159	0	0	0
706105269	WASHINGTON	DC		03/05/2004		0	0	0	0	0	0	0	422,029	422,029	0	0	0
706106113	WASHINGTON	DC		09/22/2005		0	0	0	0	0	0	0	113,753	113,753	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	148,024	148,024	0	0	0
706106194	WASHINGTON	DC		09/22/2005		0	0	0	0	0	0	0	205,310	205,310	0	0	0
706106450	WASHINGTON	DC		03/27/2006		0	0	0	0	0	0	0	407,203	407,203	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	502,694	502,694	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	1,325,475	1,325,475	0	0	0
706108073	WASHINGTON	DC		09/15/2008		0	0	0	0	0	0	0	341,018	341,018	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	1,818,332	1,818,332	0	0	0
706108422	WASHINGTON	DC		12/03/2010		0	0	0	0	0	0	0	252,416	252,416	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	324,078	324,078	0	0	0
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	209,386	209,386	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	694,383	694,383	0	0	0
706108468	WASHINGTON	DC		04/01/2011		0	0	0	0	0	0	0	1,763,671	1,763,671	0	0	0
706108716	WASHINGTON	DC		02/28/2012		0	0	0	0	0	0	0	128,211	128,211	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	23,609	23,609	0	0	0
706108903	WASHINGTON	DC		11/02/2012		0	0	0	0	0	0	0	48,787	48,787	0	0	0
706106480	NEWARK	DE		04/11/2006		0	0	0	0	0	0	0	365,224	365,224	0	0	0
706107395	NEWARK	DE		07/31/2007		0	0	0	0	0	0	0	427,227	427,227	0	0	0
706105579	REHOBOTH BEACH	DE		12/22/2005		0	0	0	0	0	0	0	293,229	293,229	0	0	0
739003194	ALTAMONTE SPRINGS	FL		10/31/1985		0	0	0	0	0	0	0	4,062	4,062	0	0	0
717609518	ARCADIA	FL		12/05/2005		0	0	0	0	0	0	0	198,000	198,000	0	0	0
717609674	ARCADIA	FL		11/29/2006		0	0	0	0	0	0	0	466,668	466,668	0	0	0
717609809	BELLE GLADE	FL		07/06/2007		0	0	0	0	0	0	0	201,719	201,719	0	0	0
706106922	CLEARWATER	FL		12/15/2006		0	0	0	0	0	0	0	427,690	427,690	0	0	0
706104558	CORAL SPRINGS	FL		04/26/2002		0	0	0	0	0	0	0	97,752	97,752	0	0	0
706104592	CORAL SPRINGS	FL		06/21/2002		0	0	0	0	0	0	0	79,090	79,090	0	0	0
706108165	FORT LAUDERDALE	FL		03/31/2009		0	0	0	0	0	0	0	6,699,462	6,699,462	0	0	0
706104854	GAINESVILLE	FL		02/10/2003		0	0	0	0	0	0	0	202,367	202,367	0	0	0
706108761	GAINESVILLE	FL		05/16/2012		0	0	0	0	0	0	0	90,058	90,058	0	0	0
717609220	GROVELAND	FL		04/02/2004		0	0	0	0	0	0	0	108,000	108,000	0	0	0
717609434	GROVELAND	FL		08/25/2005		0	0	0	0	0	0	0	263,231	263,231	0	0	0
717610338	GROVELAND	FL		04/25/2011		0	0	0	0	0	0	0	387,175	387,175	0	0	0
706105845	HIALEAH	FL		11/30/2005		0	0	0	0	0	0	0	94,820	94,820	0	0	0
706106393	HIALEAH	FL		12/30/2005		0	0	0	0	0	0	0	102,985	102,985	0	0	0
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	109,527	109,527	0	0	0
706106210	JACKSONVILLE	FL		11/30/2005		0	0	0	0	0	0	0	1,573,281	1,573,281	0	0	0
706106392	JACKSONVILLE	FL		12/30/2005		0	0	0	0	0	0	0	472,758	472,758	0	0	0
706107400	JACKSONVILLE	FL		08/10/2007		0	0	0	0	0	0	0	203,222	203,222	0	0	0
706107477	JACKSONVILLE	FL		03/14/2008		0	0	0	0	0	0	0	628,876	628,876	0	0	0
733099026	JACKSONVILLE	FL		07/01/1992		0	0	0	0	0	0	0	2,971	2,971	0	0	0
733116534	JACKSONVILLE	FL		10/30/1992		0	0	0	0	0	0	0	3,495	3,495	0	0	0
733438591	JACKSONVILLE	FL		03/31/1994		0	0	0	0	0	0	0	4,256	4,256	0	0	0
734545925	JACKSONVILLE	FL		10/31/1996		0	0	0	0	0	0	0	3,774	3,774	0	0	0
734548254	JACKSONVILLE	FL		03/28/1997		0	0	0	0	0	0	0	8,081	8,081	0	0	0
734580258	JACKSONVILLE	FL		04/30/1997		0	0	0	0	0	0	0	3,198	3,198	0	0	0
734589588	JACKSONVILLE	FL		05/30/1997		0	0	0	0	0	0	0	5,412	5,412	0	0	0
734655135	JACKSONVILLE	FL		10/24/1997		0	0	0	0	0	0	0	3,557	3,557	0	0	0
734668784	JACKSONVILLE	FL		12/29/1997		0	0	0	0	0	0	0	3,983	3,983	0	0	0
737501163	JACKSONVILLE	FL		06/11/1987		0	0	0	0	0	0	0	8,293	8,293	0	0	0
717610033	KENANSVILLE	FL		10/01/2008		0	0	0	0	0	0	0	95,340	95,340	0	0	0
717610175	KENANSVILLE	FL		07/19/2010		0	0	0	0	0	0	0	240,768	240,768	0	0	0
717610190	KENANSVILLE	FL		07/19/2010		0	0	0	0	0	0	0	209,303	209,303	0	0	0
717610191	KENANSVILLE	FL		07/19/2010		0	0	0	0	0	0	0	83,721	83,721	0	0	0
706105669	KISSIMMEE	FL		10/15/2004		0	0	0	0	0	0	0	1,259,043	1,259,043	0	0	0
706102895	LAKE MARY	FL		09/10/1999		0	0	0	0	0	0	0	296,498	296,498	0	0	0
706108493	LAKE WORTH	FL		03/30/2011		0	0	0	0	0	0	0	403,783	403,783	0	0	0
706105418	LAND O LAKES	FL		07/27/2004		0	0	0	0	0	0	0	328,535	328,535	0	0	0
706105419	LAND O LAKES	FL		06/14/2005		0	0	0	0	0	0	0	137,929	137,929	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706105847	LAND O LAKES	FL		05/20/2005		0	0	0	0	0	0	0	42,089	42,089	0	0	0
706100927	LARGO	FL		08/28/1995		0	0	0	0	0	0	0	74,222	74,222	0	0	0
706106481	MIAMI	FL		05/04/2006		0	0	0	0	0	0	0	183,426	183,426	0	0	0
706108724	MIAMI	FL		04/11/2012		0	0	0	0	0	0	0	110,323	110,323	0	0	0
706107664	MIAMI LAKES	FL		12/19/2007		0	0	0	0	0	0	0	947,199	947,199	0	0	0
706107665	MIAMI LAKES	FL		12/19/2007		0	0	0	0	0	0	0	271,195	271,195	0	0	0
734536303	MIDDLEBURG	FL		09/13/1996		0	0	0	0	0	0	0	2,156	2,156	0	0	0
739091633	MIDDLEBURG	FL		05/15/1990		0	0	0	0	0	0	0	5,490	5,490	0	0	0
700226087	NAPLES	FL		09/01/2011		0	0	0	0	0	0	0	79,208	79,208	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	390,903	390,903	0	0	0
706107738	OLDSMAR	FL		01/08/2008		0	0	0	0	0	0	0	1,141,884	1,141,884	0	0	0
706106402	ORANGE PARK	FL		12/30/2005		0	0	0	0	0	0	0	293,726	293,726	0	0	0
706105024	ORLANDO	FL		08/12/2003		0	0	0	0	0	0	0	1,438,070	1,438,070	0	0	0
706108122	ORLANDO	FL		12/09/2008		0	0	0	0	0	0	0	1,428,614	1,428,614	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	2,520,618	2,520,618	0	0	0
706108586	OXFORD	FL		07/29/2011		0	0	0	0	0	0	0	405,907	405,907	0	0	0
717610346	PAHOKEE	FL		05/03/2011		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,939,500	1,939,500	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	1,939,500	1,939,500	0	0	0
706106879	PANAMA CITY	FL		05/30/2008		0	0	0	0	0	0	0	345,570	345,570	0	0	0
706106391	SARASOTA	FL		12/30/2005		0	0	0	0	0	0	0	287,799	287,799	0	0	0
717610184	SEBRING	FL		06/30/2010		0	0	0	0	0	0	0	170,000	170,000	0	0	0
706108413	SEMINOLE	FL		12/29/2010		0	0	0	0	0	0	0	56,256	56,256	0	0	0
717608474	SOUTH BAY	FL		12/30/1998		0	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
735168418	TAMPA	FL		06/23/1983		0	0	0	0	0	0	0	8,023	8,023	0	0	0
706105731	VENICE	FL		03/09/2005		0	0	0	0	0	0	0	217,704	217,704	0	0	0
706105846	VENICE	FL		03/09/2005		0	0	0	0	0	0	0	74,641	74,641	0	0	0
706106245	VENICE	FL		12/01/2005		0	0	0	0	0	0	0	22,353	22,353	0	0	0
706107631	VENICE	FL		09/05/2007		0	0	0	0	0	0	0	153,866	153,866	0	0	0
706107640	VENICE	FL		09/05/2007		0	0	0	0	0	0	0	14,223	14,223	0	0	0
717609159	VERO BEACH	FL		11/25/2003		0	0	0	0	0	0	0	210,000	210,000	0	0	0
717609304	VERO BEACH	FL		08/23/2004		0	0	0	0	0	0	0	30,000	30,000	0	0	0
717609548	WAUCHULA	FL		01/10/2006		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717609868	WAUCHULA	FL		08/16/2007		0	0	0	0	0	0	0	25,000	25,000	0	0	0
706104591	WELLINGTON	FL		06/21/2002		0	0	0	0	0	0	0	106,900	106,900	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	310,563	310,563	0	0	0
739010889	WINTER HAVEN	FL		08/16/1986		0	0	0	0	0	0	0	2,990	2,990	0	0	0
739004896	ACWORTH	GA		02/03/1986		0	0	0	0	0	0	0	5,229	5,229	0	0	0
706106751	ALPHARETTA	GA		09/13/2006		0	0	0	0	0	0	0	135,737	135,737	0	0	0
706106782	ALPHARETTA	GA		09/25/2006		0	0	0	0	0	0	0	165,142	165,142	0	0	0
739035902	ALPHARETTA	GA	E	03/04/1988		0	0	0	0	0	0	0	6,092	6,092	0	0	0
706103393	ATLANTA	GA		04/23/1999		0	0	0	0	0	0	0	1,009,310	1,009,310	0	0	0
706105057	ATLANTA	GA		09/02/2003		0	0	0	0	0	0	0	369,234	369,234	0	0	0
706106651	ATLANTA	GA		06/22/2006		0	0	0	0	0	0	0	5,847	5,847	0	0	0
706106670	ATLANTA	GA		06/22/2006		0	0	0	0	0	0	0	16,459	16,459	0	0	0
706106750	ATLANTA	GA		09/13/2006		0	0	0	0	0	0	0	939,688	939,688	0	0	0
706107256	ATLANTA	GA		05/31/2007		0	0	0	0	0	0	0	1,589,844	1,589,844	0	0	0
706107269	ATLANTA	GA		05/31/2007		0	0	0	0	0	0	0	127,392	127,392	0	0	0
706108115	ATLANTA	GA		11/13/2008		0	0	0	0	0	0	0	134,839	134,839	0	0	0
706108135	ATLANTA	GA		12/29/2008		0	0	0	0	0	0	0	227,079	227,079	0	0	0
706108679	ATLANTA	GA		12/20/2011		0	0	0	0	0	0	0	467,894	467,894	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	82,609	82,609	0	0	0
706108091	DULUTH	GA		10/10/2008		0	0	0	0	0	0	0	23,945	23,945	0	0	0
706106650	FAIRBURN	GA		06/22/2006		0	0	0	0	0	0	0	591,416	591,416	0	0	0
706106671	FAIRBURN	GA		06/22/2006		0	0	0	0	0	0	0	154,842	154,842	0	0	0
706108090	FAIRBURN	GA		10/10/2008		0	0	0	0	0	0	0	188,048	188,048	0	0	0
706108223	FAIRBURN	GA		12/31/2009		0	0	0	0	0	0	0	632,940	632,940	0	0	0
706101851	KENNESAW	GA		03/12/1997		0	0	0	0	0	0	0	298,977	298,977	0	0	0
706106652	KENNESAW	GA		06/22/2006		0	0	0	0	0	0	0	66,892	66,892	0	0	0
706106742	KENNESAW	GA		09/06/2006		0	0	0	0	0	0	0	805,516	805,516	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	269,714	269,714	0	0	0
706108060	LAWRENCEVILLE	GA		10/10/2008		0	0	0	0	0	0	0	351,836	351,836	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108658	LAWRENCEVILLE	GA		12/14/2011		0	0	0	0	0	0	0	47,049	47,049	0	0	0
706102882	MABLETON	GA		08/07/1998		0	0	0	0	0	0	0	269,423	269,423	0	0	0
706105056	MABLETON	GA		09/02/2003		0	0	0	0	0	0	0	234,224	234,224	0	0	0
706105113	MARIETTA	GA		10/09/2003		0	0	0	0	0	0	0	448,817	448,817	0	0	0
706106749	MARIETTA	GA		09/13/2006		0	0	0	0	0	0	0	250,070	250,070	0	0	0
706106768	MARIETTA	GA		09/06/2006		0	0	0	0	0	0	0	77,492	77,492	0	0	0
706108534	MARIETTA	GA		06/02/2011		0	0	0	0	0	0	0	257,820	257,820	0	0	0
734606844	MARIETTA	GA		06/30/1997		0	0	0	0	0	0	0	8,859	8,859	0	0	0
733339915	ROSWELL	GA		08/02/1993		0	0	0	0	0	0	0	9,953	9,953	0	0	0
706108546	HONOLULU	HI		07/12/2011		0	0	0	0	0	0	0	567,668	567,668	0	0	0
717609747	ALGONA	IA		05/15/2007		0	0	0	0	0	0	0	17,787	17,787	0	0	0
717610324	ANTHON	IA		03/04/2011		0	0	0	0	0	0	0	20,742	20,742	0	0	0
717609768	ARCADIA	IA		06/01/2007		0	0	0	0	0	0	0	240,000	240,000	0	0	0
707502652	CLIVE	IA		12/27/1989		0	0	0	0	0	0	0	457,884	457,884	0	0	0
717609278	COGGON	IA		07/22/2004		0	0	0	0	0	0	0	67,273	67,273	0	0	0
707502883	DUBUQUE	IA		01/03/1990		0	0	0	0	0	0	0	430,424	430,424	0	0	0
717610299	LAKE VIEW	IA		12/21/2010		0	0	0	0	0	0	0	85,192	85,192	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	30,996	30,996	0	0	0
717609703	MONONA	IA		03/09/2007		0	0	0	0	0	0	0	11,421	11,421	0	0	0
717505541	PLYMOUTH	IA		11/04/1993		0	0	0	0	0	0	0	8,128	8,128	0	0	0
717609573	ROCK VALLEY	IA		01/10/2006		0	0	0	0	0	0	0	810,000	810,000	0	0	0
717700189	SAC	IA		05/19/1995		0	0	0	0	0	0	0	9,714	9,714	0	0	0
717610288	SHELDON	IA		12/07/2010		0	0	0	0	0	0	0	44,092	44,092	0	0	0
706106976	BOISE	ID		01/25/2007		0	0	0	0	0	0	0	401,830	401,830	0	0	0
706107015	BOISE	ID		07/01/2008		0	0	0	0	0	0	0	110,968	110,968	0	0	0
706108302	BOISE	ID		06/15/2010		0	0	0	0	0	0	0	221,088	221,088	0	0	0
734612985	BOISE	ID		07/25/1997		0	0	0	0	0	0	0	4,821	4,821	0	0	0
717609212	DUBOIS	ID		02/19/2004		0	0	0	0	0	0	0	288,000	288,000	0	0	0
717505319	IDAHO	ID		06/21/1993		0	0	0	0	0	0	0	4,171	4,171	0	0	0
717608647	AUBURN	IL		07/12/1999		0	0	0	0	0	0	0	42,500	42,500	0	0	0
706106647	AURORA	IL		07/18/2006		0	0	0	0	0	0	0	28,021	28,021	0	0	0
706106648	AURORA	IL		07/18/2006		0	0	0	0	0	0	0	31,738	31,738	0	0	0
706106654	AURORA	IL		06/13/2007		0	0	0	0	0	0	0	132,450	132,450	0	0	0
706106695	AURORA	IL		12/05/2006		0	0	0	0	0	0	0	131,955	131,955	0	0	0
706106696	AURORA	IL		12/05/2006		0	0	0	0	0	0	0	35,652	35,652	0	0	0
706107032	AURORA	IL		12/13/2006		0	0	0	0	0	0	0	121,420	121,420	0	0	0
706107558	AURORA	IL		12/12/2007		0	0	0	0	0	0	0	240,000	240,000	0	0	0
706107910	AURORA	IL		02/06/2008		0	0	0	0	0	0	0	80,285	80,285	0	0	0
733333591	BATAVIA	IL		09/03/1993		0	0	0	0	0	0	0	6,155	6,155	0	0	0
717609551	BEARDSTOWN	IL		04/10/2006		0	0	0	0	0	0	0	12,411	12,411	0	0	0
717609746	BEARDSTOWN	IL		03/01/2007		0	0	0	0	0	0	0	123,546	123,546	0	0	0
717610204	BEARDSTOWN	IL		09/17/2010		0	0	0	0	0	0	0	7,297	7,297	0	0	0
706106042	BOLINGBROOK	IL		09/30/2006		0	0	0	0	0	0	0	128,916	128,916	0	0	0
706106564	BOLINGBROOK	IL		07/18/2006		0	0	0	0	0	0	0	49,703	49,703	0	0	0
706107027	BROADVIEW	IL		12/12/2006		0	0	0	0	0	0	0	39,283	39,283	0	0	0
706108626	BROADVIEW	IL		04/20/2012		0	0	0	0	0	0	0	2,340	2,340	0	0	0
717610301	CARROLLTON	IL		07/22/2011		0	0	0	0	0	0	0	4,411	4,411	0	0	0
717610136	CHADWICK	IL		09/30/2009		0	0	0	0	0	0	0	12,008	12,008	0	0	0
706103046	CHICAGO	IL		01/20/1999		0	0	0	0	0	0	0	820,440	820,440	0	0	0
706105904	CHICAGO	IL		05/13/2005		0	0	0	0	0	0	0	3,366,499	3,366,499	0	0	0
706106374	CHICAGO	IL		12/30/2005		0	0	0	0	0	0	0	300,959	300,959	0	0	0
706107000	CHICAGO	IL		01/19/2007		0	0	0	0	0	0	0	61,357	61,357	0	0	0
706107001	CHICAGO	IL		01/19/2007		0	0	0	0	0	0	0	453,520	453,520	0	0	0
706107344	CHICAGO	IL		06/29/2007		0	0	0	0	0	0	0	102,705	102,705	0	0	0
706108548	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	1,972	1,972	0	0	0
706108574	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	3,059	3,059	0	0	0
706108575	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	3,830	3,830	0	0	0
706108576	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	2,001	2,001	0	0	0
706108577	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	12,006	12,006	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	23,758	23,758	0	0	0
717609124	DECATUR	IL		09/04/2003		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609767	DECATUR	IL		06/07/2007		0	0	0	0	0	0	0	15,487	15,487	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610418	DECATUR	IL		12/16/2011		0	0	0	0	0	0	0	258,768	258,768	0	0	0
717608437	DELAND	IL		08/25/1998		0	0	0	0	0	0	0	40,657	40,657	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	97,703	97,703	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	65,930	65,930	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	58,696	58,696	0	0	0
717608443	ENFIELD	IL		09/22/1998		0	0	0	0	0	0	0	20,053	20,053	0	0	0
717608563	ESSEX	IL		02/24/1999		0	0	0	0	0	0	0	42,540	42,540	0	0	0
717505084	FORD	IL		01/29/1993		0	0	0	0	0	0	0	19,524	19,524	0	0	0
717608425	GILSON	IL		07/02/1998		0	0	0	0	0	0	0	59,999	59,999	0	0	0
717608449	GREENFIELD	IL		11/03/1998		0	0	0	0	0	0	0	52,170	52,170	0	0	0
706107160	HIGHLAND PARK	IL		03/22/2007		0	0	0	0	0	0	0	249,913	249,913	0	0	0
706105944	HILLSIDE	IL		06/01/2005		0	0	0	0	0	0	0	520,077	520,077	0	0	0
717609575	JACKSONVILLE	IL		01/23/2006		0	0	0	0	0	0	0	191,140	191,140	0	0	0
717609576	JACKSONVILLE	IL		01/23/2006		0	0	0	0	0	0	0	56,576	56,576	0	0	0
706100300	JOLIET	IL		07/09/1993		0	0	0	0	0	0	0	505,732	505,732	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	101,329	101,329	0	0	0
717505161	LAWRENCE	IL		04/01/1993		0	0	0	0	0	0	0	17,888	17,888	0	0	0
717609701	LAWRENCE	IL		12/21/2006		0	0	0	0	0	0	0	31,940	31,940	0	0	0
717505304	LAWRENCEVILLE	IL		12/28/1993		0	0	0	0	0	0	0	23,980	23,980	0	0	0
717609793	LAWRENCEVILLE	IL		07/31/2007		0	0	0	0	0	0	0	9,597	9,597	0	0	0
706107825	LEMONT	IL		01/25/2008		0	0	0	0	0	0	0	374,994	374,994	0	0	0
717608445	LEROY	IL		06/26/1998		0	0	0	0	0	0	0	20,240	20,240	0	0	0
717609111	LEROY	IL		07/29/2003		0	0	0	0	0	0	0	8,883	8,883	0	0	0
717700108	MACOUPIN	IL		12/05/1994		0	0	0	0	0	0	0	9,923	9,923	0	0	0
707502885	MANTENO	IL		11/13/1989		0	0	0	0	0	0	0	2,055,917	2,055,917	0	0	0
717609102	MEDORA	IL		06/30/2003		0	0	0	0	0	0	0	14,000	14,000	0	0	0
717609907	MEDORA	IL		11/16/2007		0	0	0	0	0	0	0	4,393	4,393	0	0	0
717608465	MONMOUTH	IL		09/28/1998		0	0	0	0	0	0	0	18,433	18,433	0	0	0
706108113	MOUNT PROSPECT	IL		11/13/2008		0	0	0	0	0	0	0	330,907	330,907	0	0	0
706100292	NAPERVILLE	IL		04/14/1993		0	0	0	0	0	0	0	320,116	320,116	0	0	0
706100468	NAPERVILLE	IL		05/19/1994		0	0	0	0	0	0	0	119,620	119,620	0	0	0
706101883	NAPERVILLE	IL		07/15/1997		0	0	0	0	0	0	0	141,153	141,153	0	0	0
706103452	NAPERVILLE	IL		01/12/2000		0	0	0	0	0	0	0	377,706	377,706	0	0	0
706106716	NAPERVILLE	IL		08/01/2006		0	0	0	0	0	0	0	166,290	166,290	0	0	0
717610424	NEW BOSTON	IL		01/13/2012		0	0	0	0	0	0	0	90,889	90,889	0	0	0
706108694	NORMAL	IL		03/09/2012		0	0	0	0	0	0	0	47,351	47,351	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	243,219	243,219	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	15,685	15,685	0	0	0
706106760	PALOS PARK	IL		09/13/2006		0	0	0	0	0	0	0	499,876	499,876	0	0	0
706108719	PEKIN	IL		02/28/2012		0	0	0	0	0	0	0	76,586	76,586	0	0	0
706108700	PEORIA	IL		03/09/2012		0	0	0	0	0	0	0	32,093	32,093	0	0	0
717608405	PRARIE CITY	IL		05/01/1998		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717610172	RANSOM	IL		04/19/2010		0	0	0	0	0	0	0	11,133	11,133	0	0	0
717609020	ROYALTON	IL		02/27/2003		0	0	0	0	0	0	0	20,247	20,247	0	0	0
717608314	SAINT ANNE	IL		03/18/1999		0	0	0	0	0	0	0	172,877	172,877	0	0	0
717609934	SAINT ANNE	IL		01/24/2008		0	0	0	0	0	0	0	15,398	15,398	0	0	0
717610037	SAINT ANNE	IL		11/25/2008		0	0	0	0	0	0	0	11,531	11,531	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	19,585	19,585	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	1,613,088	1,613,088	0	0	0
706108720	STERLING	IL		02/28/2012		0	0	0	0	0	0	0	74,041	74,041	0	0	0
717608658	TAYLORVILLE	IL		08/23/1999		0	0	0	0	0	0	0	27,510	27,510	0	0	0
706107025	URBANA	IL		01/12/2007		0	0	0	0	0	0	0	209,077	209,077	0	0	0
706107361	WARRENVILLE	IL		07/16/2007		0	0	0	0	0	0	0	70,247	70,247	0	0	0
706108701	WARRENVILLE	IL		03/09/2012		0	0	0	0	0	0	0	27,358	27,358	0	0	0
706108718	WASHINGTON	IL		02/28/2012		0	0	0	0	0	0	0	86,251	86,251	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	12,234	12,234	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	21,239	21,239	0	0	0
717610027	BEDFORD	IN		10/17/2008		0	0	0	0	0	0	0	15,488	15,488	0	0	0
706108693	BLOOMINGTON	IN		03/09/2012		0	0	0	0	0	0	0	29,463	29,463	0	0	0
717609207	BROOKSTON	IN		01/16/2004		0	0	0	0	0	0	0	12,727	12,727	0	0	0
717610375	BROWNSTOWN	IN		07/29/2011		0	0	0	0	0	0	0	25,558	25,558	0	0	0
717609613	BURNETTSVILLE	IN		04/17/2006		0	0	0	0	0	0	0	11,687	11,687	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108702	CHURUBUSCO	IN		03/09/2012		0	0	0	0	0	0	0	30,515	30,515	0	0	0
717609806	CLAYTON	IN		05/29/2007		0	0	0	0	0	0	0	143,677	143,677	0	0	0
717609807	CLAYTON	IN		05/29/2007		0	0	0	0	0	0	0	6,472	6,472	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	11,320	11,320	0	0	0
717608423	EVANSVILLE	IN		08/21/1998		0	0	0	0	0	0	0	29,679	29,679	0	0	0
706108179	GREENWOOD	IN		07/30/2009		0	0	0	0	0	0	0	80,495	80,495	0	0	0
717608221	GRIFFIN	IN		09/10/1997		0	0	0	0	0	0	0	22,607	22,607	0	0	0
717608389	HOWE	IN		08/21/1998		0	0	0	0	0	0	0	18,296	18,296	0	0	0
717700283	JENNINGS	IN		02/02/1996		0	0	0	0	0	0	0	4,247	4,247	0	0	0
717700288	JENNINGS	IN		02/02/1996		0	0	0	0	0	0	0	3,744	3,744	0	0	0
706108695	KOKOMO	IN		03/09/2012		0	0	0	0	0	0	0	12,627	12,627	0	0	0
717610223	LOWELL	IN		11/24/2010		0	0	0	0	0	0	0	8,915	8,915	0	0	0
717609186	MONTICELLO	IN		01/14/2004		0	0	0	0	0	0	0	115,104	115,104	0	0	0
717608482	NORTH JUDSON	IN		10/20/1998		0	0	0	0	0	0	0	39,769	39,769	0	0	0
717505404	POSEY	IN		09/22/1993		0	0	0	0	0	0	0	17,132	17,132	0	0	0
717608429	PRINCETON	IN		08/21/1998		0	0	0	0	0	0	0	82,996	82,996	0	0	0
717505776	PUTNAM/MONTGOMERY	IN		06/09/1994		0	0	0	0	0	0	0	15,013	15,013	0	0	0
717609813	PUTNAMVILLE	IN		06/26/2007		0	0	0	0	0	0	0	21,356	21,356	0	0	0
706108696	SOUTH BEND	IN		03/09/2012		0	0	0	0	0	0	0	33,672	33,672	0	0	0
717609055	VINCENNES	IN		04/30/2003		0	0	0	0	0	0	0	35,210	35,210	0	0	0
717609459	VINCENNES	IN		07/01/2005		0	0	0	0	0	0	0	18,563	18,563	0	0	0
717700385	WABASH	IN		07/11/1996		0	0	0	0	0	0	0	6,416	6,416	0	0	0
733498112	COFFEYVILLE	KS		04/07/1994		0	0	0	0	0	0	0	2,027	2,027	0	0	0
717609074	DOUGLASS	KS		08/29/2003		0	0	0	0	0	0	0	55,304	55,304	0	0	0
717609509	DOUGLASS	KS		11/23/2005		0	0	0	0	0	0	0	9,693	9,693	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	36,830	36,830	0	0	0
717609246	KINSLEY	KS		04/20/2004		0	0	0	0	0	0	0	96,570	96,570	0	0	0
706101066	LENEXA	KS		09/04/1996		0	0	0	0	0	0	0	612,771	612,771	0	0	0
706101167	LENEXA	KS		02/11/1997		0	0	0	0	0	0	0	184,847	184,847	0	0	0
706103440	OLATHE	KS		06/10/1999		0	0	0	0	0	0	0	536,124	536,124	0	0	0
706104481	OLATHE	KS		02/04/2002		0	0	0	0	0	0	0	1,020,510	1,020,510	0	0	0
706104733	OLATHE	KS		10/28/2002		0	0	0	0	0	0	0	267,536	267,536	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	249,377	249,377	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	97,957	97,957	0	0	0
717609638	SENECA	KS		05/09/2006		0	0	0	0	0	0	0	33,212	33,212	0	0	0
706108354	SHAWNEE	KS		08/26/2010		0	0	0	0	0	0	0	65,837	65,837	0	0	0
717609667	TRIBUNE	KS		11/21/2006		0	0	0	0	0	0	0	24,454	24,454	0	0	0
717609668	TRIBUNE	KS		11/21/2006		0	0	0	0	0	0	0	35,426	35,426	0	0	0
717610309	TRIBUNE	KS		02/23/2011		0	0	0	0	0	0	0	18,237	18,237	0	0	0
706107828	WICHITA	KS		01/25/2008		0	0	0	0	0	0	0	131,067	131,067	0	0	0
717609639	SENECA	KS		05/09/2006		0	0	0	0	0	0	0	10,488	10,488	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	152,113	152,113	0	0	0
717609464	CLINTON	KY		10/12/2005		0	0	0	0	0	0	0	214,891	214,891	0	0	0
706106940	COVINGTON	KY		12/28/2006		0	0	0	0	0	0	0	76,981	76,981	0	0	0
706104397	FLORENCE	KY		11/21/2001		0	0	0	0	0	0	0	142,479	142,479	0	0	0
706107045	LOUISVILLE	KY		02/09/2007		0	0	0	0	0	0	0	59,064	59,064	0	0	0
706108016	LOUISVILLE	KY		07/31/2008		0	0	0	0	0	0	0	9,358	9,358	0	0	0
717608366	MORGANFIELD	KY		06/09/1998		0	0	0	0	0	0	0	74,177	74,177	0	0	0
717609656	MORGANFIELD	KY		07/05/2006		0	0	0	0	0	0	0	5,683	5,683	0	0	0
717609620	SLAUGHTERS	KY		04/27/2006		0	0	0	0	0	0	0	5,524	5,524	0	0	0
706104475	WALTON	KY		01/29/2002		0	0	0	0	0	0	0	38,603	38,603	0	0	0
706106761	BATON ROUGE	LA		09/13/2006		0	0	0	0	0	0	0	213,671	213,671	0	0	0
717505535	CONCORDIA	LA		09/22/1993		0	0	0	0	0	0	0	17,024	17,024	0	0	0
717505694	CONCORDIA	LA		02/04/1994		0	0	0	0	0	0	0	90,245	90,245	0	0	0
717609290	MONROE	LA		06/11/2004		0	0	0	0	0	0	0	51,184	51,184	0	0	0
717610208	NAPOLEONVILLE	LA		09/01/2010		0	0	0	0	0	0	0	18,455	18,455	0	0	0
717609119	NATCHEZ	LA		08/26/2003		0	0	0	0	0	0	0	83,722	83,722	0	0	0
717609619	RACELAND	LA		07/12/2006		0	0	0	0	0	0	0	250,000	250,000	0	0	0
717505767	VERMILION	LA		03/25/1994		0	0	0	0	0	0	0	36,541	36,541	0	0	0
706100754	WESTWEGO	LA		04/25/1995		0	0	0	0	0	0	0	211,156	211,156	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	660,470	660,470	0	0	0
706106748	ARLINGTON	MA		09/13/2006		0	0	0	0	0	0	0	457,704	457,704	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706105172	BOSTON	MA		10/27/2003		0	0	0	0	0	0	0	296,316	296,316	0	0	0
706106413	BOSTON	MA		06/01/2007		0	0	0	0	0	0	0	688,805	688,805	0	0	0
706106698	BOSTON	MA		08/01/2006		0	0	0	0	0	0	0	148,973	148,973	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	222,361	222,361	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	146,312	146,312	0	0	0
733384581	BOSTON	MA		10/07/1993		0	0	0	0	0	0	0	6,125	6,125	0	0	0
706108655	BRAINTREE	MA		12/14/2011		0	0	0	0	0	0	0	62,172	62,172	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	356,787	356,787	0	0	0
706107161	BURLINGTON	MA		03/22/2007		0	0	0	0	0	0	0	212,606	212,606	0	0	0
706107433	BURLINGTON	MA		06/29/2007		0	0	0	0	0	0	0	163,194	163,194	0	0	0
706101892	CAMBRIDGE	MA		05/16/1997		0	0	0	0	0	0	0	402,506	402,506	0	0	0
706107164	CAMBRIDGE	MA		03/22/2007		0	0	0	0	0	0	0	106,260	106,260	0	0	0
706108195	CAMBRIDGE	MA		10/22/2009		0	0	0	0	0	0	0	517,291	517,291	0	0	0
706107112	EAST WEYMOUTH	MA		03/27/2007		0	0	0	0	0	0	0	135,438	135,438	0	0	0
706107212	LEOMINSTER	MA		06/28/2007		0	0	0	0	0	0	0	345,929	345,929	0	0	0
706107162	LYNNFIELD	MA		03/22/2007		0	0	0	0	0	0	0	208,761	208,761	0	0	0
706108114	MANSFIELD	MA		11/13/2008		0	0	0	0	0	0	0	125,208	125,208	0	0	0
706108535	MARLBOROUGH	MA		06/16/2011		0	0	0	0	0	0	0	418,545	418,545	0	0	0
706105311	MASHPEE	MA		03/24/2004		0	0	0	0	0	0	0	445,356	445,356	0	0	0
706106255	NORWOOD	MA		12/09/2005		0	0	0	0	0	0	0	294,506	294,506	0	0	0
706105802	QUINCY	MA		02/28/2005		0	0	0	0	0	0	0	79,959	79,959	0	0	0
700002150	WELLESLEY HILLS	MA		09/01/2011		0	0	0	0	0	0	0	215,318	215,318	0	0	0
706105487	WELLESLEY HILLS	MA		07/22/2004		0	0	0	0	0	0	0	132,391	132,391	0	0	0
739009220	WEYMOUTH	MA		06/23/1986		0	0	0	0	0	0	0	7,154	7,154	0	0	0
706104897	BALTIMORE	MD		04/24/2003		0	0	0	0	0	0	0	403,893	403,893	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	384,016	384,016	0	0	0
706107427	BALTIMORE	MD		08/10/2007		0	0	0	0	0	0	0	409,676	409,676	0	0	0
700226448	BETHESDA	MD		09/01/2011		0	0	0	0	0	0	0	27,361	27,361	0	0	0
706102015	BETHESDA	MD		06/11/1997		0	0	0	0	0	0	0	84,610	84,610	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	98,567	98,567	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	4,385,537	4,385,537	0	0	0
706103747	EDGEWOOD	MD		11/23/1999		0	0	0	0	0	0	0	276,908	276,908	0	0	0
706104933	EDGEWOOD	MD		06/09/2003		0	0	0	0	0	0	0	206,994	206,994	0	0	0
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	952,103	952,103	0	0	0
706105241	GERMANTOWN	MD		12/23/2003		0	0	0	0	0	0	0	728,374	728,374	0	0	0
706108677	GERMANTOWN	MD		04/26/2012		0	0	0	0	0	0	0	118,106	118,106	0	0	0
706106401	GLEN BURNIE	MD		12/30/2005		0	0	0	0	0	0	0	68,602	68,602	0	0	0
706105452	GREENBELT	MD		07/22/2004		0	0	0	0	0	0	0	1,305,833	1,305,833	0	0	0
739007734	HALETHORPE	MD		05/16/1986		0	0	0	0	0	0	0	5,235	5,235	0	0	0
706104769	HANOVER	MD		10/01/2003		0	0	0	0	0	0	0	590,420	590,420	0	0	0
706107393	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	163,950	163,950	0	0	0
706107394	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	177,052	177,052	0	0	0
706105413	HARWOOD	MD		06/15/2004		0	0	0	0	0	0	0	164,413	164,413	0	0	0
706105039	HYATTSVILLE	MD		08/20/2003		0	0	0	0	0	0	0	1,282,041	1,282,041	0	0	0
706106068	HYATTSVILLE	MD		09/27/2005		0	0	0	0	0	0	0	488,354	488,354	0	0	0
706108814	HYATTSVILLE	MD		06/26/2012		0	0	0	0	0	0	0	55,423	55,423	0	0	0
706107623	KENSINGTON	MD		09/26/2007		0	0	0	0	0	0	0	238,489	238,489	0	0	0
706108433	KENSINGTON	MD		12/20/2010		0	0	0	0	0	0	0	48,729	48,729	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	132,537	132,537	0	0	0
706104758	LAUREL	MD		11/26/2002		0	0	0	0	0	0	0	116,697	116,697	0	0	0
706106405	NOTTINGHAM	MD		12/30/2005		0	0	0	0	0	0	0	257,876	257,876	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	217,309	217,309	0	0	0
706107830	PHOENIX	MD		01/25/2008		0	0	0	0	0	0	0	238,304	238,304	0	0	0
706106387	ROCKVILLE	MD		12/30/2005		0	0	0	0	0	0	0	342,422	342,422	0	0	0
706107463	ROCKVILLE	MD		07/01/2007		0	0	0	0	0	0	0	827,040	827,040	0	0	0
706107464	ROCKVILLE	MD		07/01/2007		0	0	0	0	0	0	0	1,227,771	1,227,771	0	0	0
706107396	ROSEDALE	MD		07/31/2007		0	0	0	0	0	0	0	171,741	171,741	0	0	0
706105516	SILVER SPRING	MD		07/01/2004		0	0	0	0	0	0	0	220,219	220,219	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	706,946	706,946	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	198,167	198,167	0	0	0
739056861	SILVER SPRING	MD		12/14/1988		0	0	0	0	0	0	0	9,653	9,653	0	0	0
706107397	SPARKS GLENCOE	MD		07/31/2007		0	0	0	0	0	0	0	88,703	88,703	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106492	TEMPLE HILLS	MD		05/08/2006		0	0	0	0	0	0	0	237,733	237,733	0	0	0
706105050	ANN ARBOR	MI		09/26/2003		0	0	0	0	0	0	0	154,412	154,412	0	0	0
706108697	ANN ARBOR	MI		03/09/2012		0	0	0	0	0	0	0	66,291	66,291	0	0	0
706105317	BATTLE CREEK	MI		06/09/2004		0	0	0	0	0	0	0	1,002,263	1,002,263	0	0	0
717609883	CASS CITY	MI		12/20/2007		0	0	0	0	0	0	0	66,149	66,149	0	0	0
717609473	CHARLOTTE	MI		08/31/2005		0	0	0	0	0	0	0	7,978	7,978	0	0	0
706107982	CLINTON TOWNSHIP	MI		07/30/2008		0	0	0	0	0	0	0	143,964	143,964	0	0	0
717608577	DOWAGIAC	MI		02/25/1999		0	0	0	0	0	0	0	612,755	612,755	0	0	0
717609916	DOWAGIAC	MI		12/21/2007		0	0	0	0	0	0	0	60,973	60,973	0	0	0
706106384	GRAND BLANC	MI		12/30/2005		0	0	0	0	0	0	0	1,143,917	1,143,917	0	0	0
706102476	GRAND RAPIDS	MI		10/13/1998		0	0	0	0	0	0	0	1,617,760	1,617,760	0	0	0
706106385	GRAND RAPIDS	MI		12/30/2005		0	0	0	0	0	0	0	433,517	433,517	0	0	0
706108703	GRANDVILLE	MI		03/09/2012		0	0	0	0	0	0	0	25,238	25,238	0	0	0
706104541	KALAMAZOO	MI		05/30/2002		0	0	0	0	0	0	0	1,415,095	1,415,095	0	0	0
706104793	LANSING	MI		02/06/2003		0	0	0	0	0	0	0	1,071,699	1,071,699	0	0	0
717610224	LITCHFIELD	MI		09/03/2010		0	0	0	0	0	0	0	22,758	22,758	0	0	0
717608500	MARSHALL	MI		11/24/1998		0	0	0	0	0	0	0	14,759	14,759	0	0	0
717505362	MASON	MI		08/20/1993		0	0	0	0	0	0	0	10,875	10,875	0	0	0
717608980	MONTCALM	MI		11/25/2002		0	0	0	0	0	0	0	50,000	50,000	0	0	0
706106514	NORTHVILLE	MI		06/07/2006		0	0	0	0	0	0	0	160,421	160,421	0	0	0
706108310	NORTHVILLE	MI		08/12/2010		0	0	0	0	0	0	0	115,099	115,099	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	377,038	377,038	0	0	0
706108646	REDFORD	MI		02/02/2012		0	0	0	0	0	0	0	120,232	120,232	0	0	0
717609648	THREE RIVERS	MI		10/06/2006		0	0	0	0	0	0	0	11,640	11,640	0	0	0
706105441	WIXOM	MI		08/04/2004		0	0	0	0	0	0	0	502,167	502,167	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	24,969	24,969	0	0	0
717609477	ALBERT LEA	MN		11/10/2005		0	0	0	0	0	0	0	19,556	19,556	0	0	0
717609679	ALEXANDRIA	MN		09/08/2006		0	0	0	0	0	0	0	17,240	17,240	0	0	0
717609836	ALPHA	MN		08/15/2007		0	0	0	0	0	0	0	26,720	26,720	0	0	0
706107829	ANDOVER	MN		01/25/2008		0	0	0	0	0	0	0	122,556	122,556	0	0	0
717609264	DODGE CENTER	MN		04/30/2004		0	0	0	0	0	0	0	32,512	32,512	0	0	0
717505649	GENEVA	MN		03/25/1994		0	0	0	0	0	0	0	7,915	7,915	0	0	0
717608411	GENEVA	MN		08/04/1998		0	0	0	0	0	0	0	18,304	18,304	0	0	0
717609847	GENEVA	MN		09/26/2007		0	0	0	0	0	0	0	8,323	8,323	0	0	0
717610268	GENEVA	MN		10/26/2010		0	0	0	0	0	0	0	10,719	10,719	0	0	0
717609070	HECTOR	MN		04/25/2003		0	0	0	0	0	0	0	29,441	29,441	0	0	0
706102566	HOPKINS	MN		03/11/1998		0	0	0	0	0	0	0	2,255,425	2,255,425	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	45,579	45,579	0	0	0
706108698	LAKE ELMO	MN		03/09/2012		0	0	0	0	0	0	0	37,355	37,355	0	0	0
717610260	LISMORE	MN		11/04/2010		0	0	0	0	0	0	0	11,971	11,971	0	0	0
717609799	MANTORVILLE	MN		06/04/2007		0	0	0	0	0	0	0	13,172	13,172	0	0	0
706104349	MINNEAPOLIS	MN		01/25/2002		0	0	0	0	0	0	0	113,403	113,403	0	0	0
706104980	MINNEAPOLIS	MN		09/08/2003		0	0	0	0	0	0	0	116,022	116,022	0	0	0
706106725	MINNEAPOLIS	MN		09/22/2006		0	0	0	0	0	0	0	136,367	136,367	0	0	0
706106752	MINNEAPOLIS	MN		09/13/2006		0	0	0	0	0	0	0	236,107	236,107	0	0	0
706107481	MINNEAPOLIS	MN		07/26/2007		0	0	0	0	0	0	0	81,079	81,079	0	0	0
706107547	MINNEAPOLIS	MN		07/26/2007		0	0	0	0	0	0	0	81,574	81,574	0	0	0
734592485	MINNEAPOLIS	MN		05/30/1997		0	0	0	0	0	0	0	8,098	8,098	0	0	0
717609415	MOUNTAIN LAKE	MN		06/30/2005		0	0	0	0	0	0	0	36,524	36,524	0	0	0
717608403	OLIVIA	MN		05/05/1998		0	0	0	0	0	0	0	29,471	29,471	0	0	0
717609609	OLIVIA	MN		05/24/2006		0	0	0	0	0	0	0	21,822	21,822	0	0	0
733579802	OSSEO	MN		04/20/1995		0	0	0	0	0	0	0	3,328	3,328	0	0	0
717609932	OWATONNA	MN		02/11/2008		0	0	0	0	0	0	0	16,782	16,782	0	0	0
717610203	PIPESTONE	MN		08/25/2010		0	0	0	0	0	0	0	28,800	28,800	0	0	0
717610547	PIPESTONE	MN		09/05/2012		0	0	0	0	0	0	0	6,750	6,750	0	0	0
717608262	SPRING VALLEY	MN		12/23/1997		0	0	0	0	0	0	0	14,709	14,709	0	0	0
717505689	STEVENS	MN		05/04/1994		0	0	0	0	0	0	0	13,294	13,294	0	0	0
706105458	WACONIA	MN		08/31/2004		0	0	0	0	0	0	0	455,289	455,289	0	0	0
717608588	WALNUT GROVE	MN		05/17/1999		0	0	0	0	0	0	0	17,617	17,617	0	0	0
717505527	YELLOW MEDICINE	MN		11/04/1993		0	0	0	0	0	0	0	7,821	7,821	0	0	0
717609615	BELL CITY	MO		04/18/2006		0	0	0	0	0	0	0	110,257	110,257	0	0	0
717609678	BELL CITY	MO		11/03/2006		0	0	0	0	0	0	0	41,300	41,300	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609681	BELL CITY	MO		08/11/2006		0	0	0	0	0	0	0	18,855	18,855	0	0	0
706108616	BRANSON	MO		09/29/2011		0	0	0	0	0	0	0	91,785	91,785	0	0	0
717608424	CARUTHERSVILLE	MO		09/16/1998		0	0	0	0	0	0	0	68,765	68,765	0	0	0
706100931	COLUMBIA	MO		10/05/1995		0	0	0	0	0	0	0	431,247	431,247	0	0	0
706105638	COLUMBIA	MO		12/02/2004		0	0	0	0	0	0	0	456,495	456,495	0	0	0
706106722	COLUMBIA	MO		09/07/2006		0	0	0	0	0	0	0	409,063	409,063	0	0	0
706107850	COLUMBIA	MO		03/04/2008		0	0	0	0	0	0	0	494,042	494,042	0	0	0
717608532	DUDLEY	MO		02/19/1999		0	0	0	0	0	0	0	82,434	82,434	0	0	0
717609500	DUDLEY	MO		11/22/2005		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609755	DUDLEY	MO		03/28/2007		0	0	0	0	0	0	0	62,500	62,500	0	0	0
717609848	DUDLEY	MO		01/31/2008		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610425	DUDLEY	MO		12/12/2011		0	0	0	0	0	0	0	25,760	25,760	0	0	0
717608269	EAST PRAIRIE	MO		01/23/1998		0	0	0	0	0	0	0	4,891	4,891	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	17,790	17,790	0	0	0
717609571	HARRISONVILLE	MO		04/27/2006		0	0	0	0	0	0	0	28,736	28,736	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	52,822	52,822	0	0	0
717609554	KENNETT	MO		12/22/2005		0	0	0	0	0	0	0	29,021	29,021	0	0	0
717608461	NEELYVILLE	MO		10/30/1998		0	0	0	0	0	0	0	26,771	26,771	0	0	0
717505323	NEW MADRID	MO		09/27/1993		0	0	0	0	0	0	0	23,138	23,138	0	0	0
717700382	NEW MADRID	MO		05/17/1996		0	0	0	0	0	0	0	89,284	89,284	0	0	0
717608416	PARMA	MO		07/09/1998		0	0	0	0	0	0	0	19,546	19,546	0	0	0
706100788	SAINT LOUIS	MO		05/02/1995		0	0	0	0	0	0	0	847,073	847,073	0	0	0
706107761	SAINT PETERS	MO		12/13/2007		0	0	0	0	0	0	0	1,186,338	1,186,338	0	0	0
717608259	SIKESTON	MO		01/20/1998		0	0	0	0	0	0	0	7,061	7,061	0	0	0
717608506	SIKESTON	MO		09/01/1998		0	0	0	0	0	0	0	118,163	118,163	0	0	0
706100922	SPRINGFIELD	MO		08/11/1995		0	0	0	0	0	0	0	241,954	241,954	0	0	0
706100923	SPRINGFIELD	MO		01/11/1996		0	0	0	0	0	0	0	236,732	236,732	0	0	0
706100924	SPRINGFIELD	MO		07/11/1996		0	0	0	0	0	0	0	229,293	229,293	0	0	0
706108614	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	74,854	74,854	0	0	0
706108615	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	130,103	130,103	0	0	0
733158655	SPRINGFIELD	MO		09/23/1992		0	0	0	0	0	0	0	4,995	4,995	0	0	0
717505449	STODDARD	MO		11/19/1993		0	0	0	0	0	0	0	7,558	7,558	0	0	0
717505720	STODDARD	MO		03/14/1994		0	0	0	0	0	0	0	23,049	23,049	0	0	0
717610370	TARKIO	MO		07/13/2011		0	0	0	0	0	0	0	91,061	91,061	0	0	0
717610402	BATESVILLE	MS		10/20/2011		0	0	0	0	0	0	0	6,289	6,289	0	0	0
717610218	CHARLESTON	MS		11/23/2010		0	0	0	0	0	0	0	10,501	10,501	0	0	0
717610428	CLARKSDALE	MS		12/09/2011		0	0	0	0	0	0	0	58,903	58,903	0	0	0
717609227	CLEVELAND	MS		03/18/2004		0	0	0	0	0	0	0	23,527	23,527	0	0	0
717610263	CLEVELAND	MS		10/27/2010		0	0	0	0	0	0	0	22,416	22,416	0	0	0
717608335	CROWDER	MS		02/20/1998		0	0	0	0	0	0	0	4,677	4,677	0	0	0
717609019	DREW	MS		02/27/2003		0	0	0	0	0	0	0	39,053	39,053	0	0	0
717608512	FAYETTE	MS		12/10/1998		0	0	0	0	0	0	0	46,580	46,580	0	0	0
717608412	GLEN ALLAN	MS		05/05/1998		0	0	0	0	0	0	0	187,736	187,736	0	0	0
717608344	GREENVILLE	MS		04/29/1998		0	0	0	0	0	0	0	58,960	58,960	0	0	0
717608268	GREENWOOD	MS		01/27/1998		0	0	0	0	0	0	0	23,491	23,491	0	0	0
717609221	HERNANDO	MS		01/27/2004		0	0	0	0	0	0	0	39,689	39,689	0	0	0
717608293	INDIANOLA	MS		01/30/1998		0	0	0	0	0	0	0	97,525	97,525	0	0	0
717609766	INDIANOLA	MS		03/30/2007		0	0	0	0	0	0	0	11,462	11,462	0	0	0
717608431	INVERNESS	MS		07/09/1998		0	0	0	0	0	0	0	13,309	13,309	0	0	0
717609869	ITTA BENA	MS		09/14/2007		0	0	0	0	0	0	0	67,396	67,396	0	0	0
717700307	LEFLORE/SUNFLOWER	MS		01/08/1996		0	0	0	0	0	0	0	25,587	25,587	0	0	0
717609391	LELAND	MS		04/15/2005		0	0	0	0	0	0	0	75,000	75,000	0	0	0
717610220	MARKS	MS		10/14/2010		0	0	0	0	0	0	0	29,814	29,814	0	0	0
717610322	MINTER CITY	MS		03/25/2011		0	0	0	0	0	0	0	37,715	37,715	0	0	0
717608438	ROBINSONVILLE	MS		06/26/1998		0	0	0	0	0	0	0	183,666	183,666	0	0	0
717609592	ROBINSONVILLE	MS		02/24/2006		0	0	0	0	0	0	0	41,635	41,635	0	0	0
717608580	RULEVILLE	MS		03/29/1999		0	0	0	0	0	0	0	7,248	7,248	0	0	0
717610423	SHAW	MS		12/06/2011		0	0	0	0	0	0	0	56,862	56,862	0	0	0
706108133	SOUTHAVEN	MS		11/07/2008		0	0	0	0	0	0	0	940,504	940,504	0	0	0
717609560	SUNFLOWER	MS		03/08/2006		0	0	0	0	0	0	0	45,612	45,612	0	0	0
717609593	SUNFLOWER	MS		03/08/2006		0	0	0	0	0	0	0	5,930	5,930	0	0	0
717610280	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	40,648	40,648	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610281	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	22,524	22,524	0	0	0
717610282	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	23,362	23,362	0	0	0
717609529	WALLS	MS		11/16/2005		0	0	0	0	0	0	0	92,308	92,308	0	0	0
717609715	AVON	MT		12/28/2006		0	0	0	0	0	0	0	19,767	19,767	0	0	0
717608255	BIG TIMBER	MT		12/05/1997		0	0	0	0	0	0	0	16,746	16,746	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	31,679	31,679	0	0	0
717609273	CIRCLE	MT		08/09/2004		0	0	0	0	0	0	0	24,500	24,500	0	0	0
717609107	COHAGEN	MT		08/18/2003		0	0	0	0	0	0	0	22,838	22,838	0	0	0
717609395	DILLON	MT		07/29/2005		0	0	0	0	0	0	0	23,795	23,795	0	0	0
717609445	DILLON	MT		09/30/2006		0	0	0	0	0	0	0	26,881	26,881	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	14,112	14,112	0	0	0
717608414	EKALAKA	MT		07/23/1998		0	0	0	0	0	0	0	30,231	30,231	0	0	0
717608523	HARLOWTON	MT		12/04/1998		0	0	0	0	0	0	0	69,456	69,456	0	0	0
717609393	JORDAN	MT		05/25/2005		0	0	0	0	0	0	0	26,053	26,053	0	0	0
717700343	MEAGHER	MT		05/17/1996		0	0	0	0	0	0	0	45,625	45,625	0	0	0
717608590	OTTER	MT		03/31/1999		0	0	0	0	0	0	0	45,411	45,411	0	0	0
717700420	ROSEBUD	MT		10/07/1996		0	0	0	0	0	0	0	19,911	19,911	0	0	0
717700314	TOOLE	MT		01/22/1996		0	0	0	0	0	0	0	60,612	60,612	0	0	0
706107976	CHIHUAHUA	MX		06/19/2008		0	0	0	0	0	0	0	951,305	951,305	0	0	0
706107628	CUAUTITLAN IZCALLI, ESTADO DE MEXICO	MX		10/22/2008		0	0	0	0	0	0	0	2,255,832	2,255,832	0	0	0
706108314	GUADALAJARA	MX		11/17/2011		0	0	0	0	0	0	0	2,128,802	2,128,802	0	0	0
706108634	GUADALAJARA	MX		11/17/2011		0	0	0	0	0	0	0	176,586	176,586	0	0	0
706108662	GUADALAJARA	MX		12/16/2011		0	0	0	0	0	0	0	769,023	769,023	0	0	0
706107275	JUAREZ	MX		10/31/2007		0	0	0	0	0	0	0	1,421,816	1,421,816	0	0	0
706108649	MEXICO CITY	MX		12/16/2011		0	0	0	0	0	0	0	517,036	517,036	0	0	0
706108846	MEXICO CITY	MX		06/20/2012		0	0	0	0	0	0	0	33,725	33,725	0	0	0
706108844	MONTERREY	MX		06/20/2012		0	0	0	0	0	0	0	45,627	45,627	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	147,930	147,930	0	0	0
706108181	CHARLOTTE	NC		07/30/2009		0	0	0	0	0	0	0	199,224	199,224	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	1,174,484	1,174,484	0	0	0
706107988	DURHAM	NC		01/08/2009		0	0	0	0	0	0	0	81,238	81,238	0	0	0
706108652	FAYETTEVILLE	NC		12/22/2011		0	0	0	0	0	0	0	1,289,810	1,289,810	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	662,535	662,535	0	0	0
717505544	HYDE	NC		03/14/1994		0	0	0	0	0	0	0	84,175	84,175	0	0	0
706107698	WALKERTOWN	NC		02/28/2008		0	0	0	0	0	0	0	99,131	99,131	0	0	0
717609796	GALESBURG	ND		04/24/2007		0	0	0	0	0	0	0	6,447	6,447	0	0	0
717608310	GRAND FORKS	ND		06/09/1998		0	0	0	0	0	0	0	68,189	68,189	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	11,860	11,860	0	0	0
717609413	LA MOURE	ND		05/06/2005		0	0	0	0	0	0	0	20,042	20,042	0	0	0
717609208	PAGE	ND		06/30/2004		0	0	0	0	0	0	0	15,921	15,921	0	0	0
717609797	PAGE	ND		04/24/2007		0	0	0	0	0	0	0	31,916	31,916	0	0	0
717609115	REYNOLDS	ND		06/30/2003		0	0	0	0	0	0	0	22,268	22,268	0	0	0
717700415	ANTELOPE	NE		08/06/1996		0	0	0	0	0	0	0	18,956	18,956	0	0	0
717505644	ARTHUR	NE		04/28/1994		0	0	0	0	0	0	0	18,944	18,944	0	0	0
717608593	CARROLL	NE		05/13/1999		0	0	0	0	0	0	0	39,893	39,893	0	0	0
717609950	CARROLL	NE		05/02/2008		0	0	0	0	0	0	0	32,269	32,269	0	0	0
717608968	CLEARWATER	NE		11/08/2002		0	0	0	0	0	0	0	17,512	17,512	0	0	0
717609651	GOTHENBURG	NE		07/19/2006		0	0	0	0	0	0	0	84,878	84,878	0	0	0
717700098	HALL	NE		12/22/1994		0	0	0	0	0	0	0	18,245	18,245	0	0	0
717700007	HAYES/LINCOLN	NE		09/12/1994		0	0	0	0	0	0	0	27,708	27,708	0	0	0
717700360	HOOKER	NE		04/16/1996		0	0	0	0	0	0	0	17,838	17,838	0	0	0
717608410	HYANNIS	NE		07/02/1998		0	0	0	0	0	0	0	151,631	151,631	0	0	0
717609371	IMPERIAL	NE		01/04/2005		0	0	0	0	0	0	0	61,745	61,745	0	0	0
717609739	KEITH	NE		02/16/2007		0	0	0	0	0	0	0	24,507	24,507	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	168,136	168,136	0	0	0
717700253	MORRILL	NE		11/21/1995		0	0	0	0	0	0	0	15,761	15,761	0	0	0
717609136	NORTH PLATTE	NE		07/25/2003		0	0	0	0	0	0	0	21,458	21,458	0	0	0
717608825	OGALLALA	NE		07/03/2001		0	0	0	0	0	0	0	135,819	135,819	0	0	0
717610209	OMAHA	NE		07/26/2010		0	0	0	0	0	0	0	12,814	12,814	0	0	0
717609891	ORD	NE		12/28/2007		0	0	0	0	0	0	0	12,850	12,850	0	0	0
717609975	ORD	NE		06/23/2008		0	0	0	0	0	0	0	657,632	657,632	0	0	0
717610002	ORD	NE		08/28/2008		0	0	0	0	0	0	0	23,369	23,369	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609068	OSHKOSH	NE		07/17/2003		0	0	0	0	0	0	0	16,095	16,095	0	0	0
717605909	OSMOND	NE		06/12/1997		0	0	0	0	0	0	0	30,948	30,948	0	0	0
717505686	PHELPS	NE		06/21/1994		0	0	0	0	0	0	0	13,128	13,128	0	0	0
717505726	SEWARD	NE		08/10/1994		0	0	0	0	0	0	0	22,785	22,785	0	0	0
717505685	SHERIDAN	NE		04/11/1994		0	0	0	0	0	0	0	11,764	11,764	0	0	0
717609733	SILVER CREEK	NE		03/15/2007		0	0	0	0	0	0	0	20,234	20,234	0	0	0
717608388	SOUTH SIOUX CITY	NE		06/17/1998		0	0	0	0	0	0	0	123,321	123,321	0	0	0
717609460	SOUTH SIOUX CITY	NE		11/21/2005		0	0	0	0	0	0	0	46,184	46,184	0	0	0
717609412	SPRINGFIELD	NE		05/25/2005		0	0	0	0	0	0	0	500,000	500,000	0	0	0
717609515	WAUNETA	NE		10/25/2005		0	0	0	0	0	0	0	24,912	24,912	0	0	0
706108100	MANCHESTER	NH		10/01/2008		0	0	0	0	0	0	0	1,599,204	1,599,204	0	0	0
706106030	BELLE MEAD	NJ		08/29/2005		0	0	0	0	0	0	0	1,571,603	1,571,603	0	0	0
733310091	BLAIRSTOWN	NJ		07/30/1993		0	0	0	0	0	0	0	4,156	4,156	0	0	0
706104895	CARLSTADT	NJ		02/17/2004		0	0	0	0	0	0	0	158,280	158,280	0	0	0
706105083	CARLSTADT	NJ		08/19/2003		0	0	0	0	0	0	0	586,431	586,431	0	0	0
706105887	CARLSTADT	NJ		06/06/2005		0	0	0	0	0	0	0	665,680	665,680	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	472,619	472,619	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	148,951	148,951	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	283,436	283,436	0	0	0
706105686	CHERRY HILL	NJ		12/30/2004		0	0	0	0	0	0	0	42,553	42,553	0	0	0
706105788	CHERRY HILL	NJ		09/30/2005		0	0	0	0	0	0	0	825,155	825,155	0	0	0
706107757	CHERRY HILL	NJ		01/28/2008		0	0	0	0	0	0	0	176,877	176,877	0	0	0
706108392	CLIFTON	NJ		10/12/2010		0	0	0	0	0	0	0	1,308,508	1,308,508	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	362,592	362,592	0	0	0
734559609	DOVER	NJ		12/30/1996		0	0	0	0	0	0	0	2,844	2,844	0	0	0
739013535	EAST ORANGE	NJ		10/10/1986		0	0	0	0	0	0	0	4,560	4,560	0	0	0
706107051	EATONTOWN	NJ		02/08/2007		0	0	0	0	0	0	0	99,632	99,632	0	0	0
706107958	EDISON	NJ		03/28/2008		0	0	0	0	0	0	0	27,805	27,805	0	0	0
706107974	EDISON	NJ		03/28/2008		0	0	0	0	0	0	0	42,053	42,053	0	0	0
706105688	ENGLEWOOD	NJ		12/17/2004		0	0	0	0	0	0	0	406,534	406,534	0	0	0
734499611	FAIR HAVEN	NJ		03/14/1996		0	0	0	0	0	0	0	710	710	0	0	0
706105978	FRANKLIN PARK	NJ		07/29/2005		0	0	0	0	0	0	0	1,556,037	1,556,037	0	0	0
706106846	FRANKLIN PARK	NJ		11/09/2006		0	0	0	0	0	0	0	164,158	164,158	0	0	0
706105824	HILLSBOROUGH	NJ		06/09/2005		0	0	0	0	0	0	0	346,362	346,362	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	441,148	441,148	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	104,845	104,845	0	0	0
737500861	HILLSIDE	NJ		03/27/1987		0	0	0	0	0	0	0	4,538	4,538	0	0	0
734643900	HOBOKEN	NJ		10/10/1997		0	0	0	0	0	0	0	9,082	9,082	0	0	0
734804644	HOBOKEN	NJ		08/13/1998		0	0	0	0	0	0	0	4,029	4,029	0	0	0
706106460	ISELIN	NJ		05/04/2006		0	0	0	0	0	0	0	481,002	481,002	0	0	0
706104578	JERSEY CITY	NJ		01/17/2003		0	0	0	0	0	0	0	3,618,503	3,618,503	0	0	0
706105462	JERSEY CITY	NJ		06/29/2004		0	0	0	0	0	0	0	475,184	475,184	0	0	0
706106120	JERSEY CITY	NJ		10/12/2006		0	0	0	0	0	0	0	619,755	619,755	0	0	0
706106254	LAKEWOOD	NJ		01/23/2006		0	0	0	0	0	0	0	665,393	665,393	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	160,180	160,180	0	0	0
734785633	LITTLE FALLS	NJ		06/15/1998		0	0	0	0	0	0	0	4,704	4,704	0	0	0
706103118	LONG BRANCH	NJ		12/23/1998		0	0	0	0	0	0	0	349,903	349,903	0	0	0
734477544	LONG VALLEY	NJ		11/17/1995		0	0	0	0	0	0	0	5,921	5,921	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	588,374	588,374	0	0	0
706104635	MAPLE SHADE	NJ		07/26/2002		0	0	0	0	0	0	0	66,391	66,391	0	0	0
706104639	MAPLE SHADE	NJ		07/26/2002		0	0	0	0	0	0	0	112,127	112,127	0	0	0
706102187	MARLTON	NJ		01/22/1998		0	0	0	0	0	0	0	101,991	101,991	0	0	0
706104637	MARLTON	NJ		08/27/2002		0	0	0	0	0	0	0	240,131	240,131	0	0	0
706104638	MARLTON	NJ		07/26/2002		0	0	0	0	0	0	0	265,563	265,563	0	0	0
706104640	MARLTON	NJ		07/26/2002		0	0	0	0	0	0	0	156,387	156,387	0	0	0
706104779	MARLTON	NJ		01/17/2003		0	0	0	0	0	0	0	696,345	696,345	0	0	0
734748854	MONTCLAIR	NJ		05/07/1998		0	0	0	0	0	0	0	8,919	8,919	0	0	0
734795834	MORRISTOWN	NJ		07/13/1998		0	0	0	0	0	0	0	9,226	9,226	0	0	0
706105395	MOUNT HOLLY	NJ		06/15/2004		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
706107487	MOUNT LAUREL	NJ		09/18/2007		0	0	0	0	0	0	0	196,724	196,724	0	0	0
739004038	NEW PROVIDENCE	NJ		12/02/1985		0	0	0	0	0	0	0	13,849	13,849	0	0	0
739002783	NEWARK	NJ		10/16/1985		0	0	0	0	0	0	0	3,370	3,370	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706105084	NORTH BERGEN	NJ		12/18/2003		0	0	0	0	0	0	0	93,479	93,479	0	0	0
706108818	NORTH BERGEN	NJ		06/26/2012		0	0	0	0	0	0	0	65,542	65,542	0	0	0
706105766	NORTH BRUNSWICK	NJ		04/14/2005		0	0	0	0	0	0	0	1,595,266	1,595,266	0	0	0
706106531	NORTH BRUNSWICK	NJ		05/16/2006		0	0	0	0	0	0	0	1,132,441	1,132,441	0	0	0
706105976	OCEAN	NJ		07/25/2005		0	0	0	0	0	0	0	663,613	663,613	0	0	0
706105987	OCEAN	NJ		07/25/2005		0	0	0	0	0	0	0	344,726	344,726	0	0	0
706108237	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	20,241	20,241	0	0	0
706108238	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	10,551	10,551	0	0	0
706108239	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	19,810	19,810	0	0	0
706108240	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	11,197	11,197	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	248,567	248,567	0	0	0
706106215	PERTH AMBOY	NJ		12/12/2005		0	0	0	0	0	0	0	591,116	591,116	0	0	0
706106604	PERTH AMBOY	NJ		06/07/2006		0	0	0	0	0	0	0	1,742,844	1,742,844	0	0	0
706107194	PERTH AMBOY	NJ		05/29/2007		0	0	0	0	0	0	0	286,900	286,900	0	0	0
739009458	PLAINFIELD	NJ		06/24/1986		0	0	0	0	0	0	0	6,007	6,007	0	0	0
739009879	PORT MURRAY	NJ		07/07/1986		0	0	0	0	0	0	0	5,771	5,771	0	0	0
733513189	PRINCETON	NJ		06/29/1994		0	0	0	0	0	0	0	13,337	13,337	0	0	0
706106100	RAHWAY	NJ		09/30/2006		0	0	0	0	0	0	0	552,285	552,285	0	0	0
706105826	RANDOLPH	NJ		06/09/2005		0	0	0	0	0	0	0	1,064,672	1,064,672	0	0	0
706107163	RANDOLPH	NJ		03/22/2007		0	0	0	0	0	0	0	206,070	206,070	0	0	0
706108904	RANDOLPH	NJ		11/06/2012		0	0	0	0	0	0	0	10,374	10,374	0	0	0
734606952	RANDOLPH	NJ		08/05/1997		0	0	0	0	0	0	0	4,722	4,722	0	0	0
734706674	RANDOLPH	NJ	E	02/13/1998		0	0	0	0	0	0	0	9,614	9,614	0	0	0
706108236	ROCHELLE PARK	NJ		01/15/2010		0	0	0	0	0	0	0	10,551	10,551	0	0	0
706107483	ROCKAWAY	NJ		02/28/2008		0	0	0	0	0	0	0	257,844	257,844	0	0	0
734775259	ROCKAWAY	NJ		08/10/1998		0	0	0	0	0	0	0	11,588	11,588	0	0	0
733237147	ROSELAND	NJ		03/19/1993		0	0	0	0	0	0	0	516	516	0	0	0
706105825	SADDLE BROOK	NJ		06/09/2005		0	0	0	0	0	0	0	448,283	448,283	0	0	0
706106823	SADDLE BROOK	NJ		11/10/2006		0	0	0	0	0	0	0	68,461	68,461	0	0	0
706108905	SADDLE BROOK	NJ		11/02/2012		0	0	0	0	0	0	0	10,374	10,374	0	0	0
706108235	SADDLE RIVER	NJ		01/15/2010		0	0	0	0	0	0	0	36,175	36,175	0	0	0
734547027	SCOTCH PLAINS	NJ		11/26/1996		0	0	0	0	0	0	0	5,026	5,026	0	0	0
706106532	SOMERSET	NJ		10/12/2007		0	0	0	0	0	0	0	112,616	112,616	0	0	0
733052914	SOUTH ORANGE	NJ		02/27/1992		0	0	0	0	0	0	0	4,813	4,813	0	0	0
734657778	SPRINGFIELD	NJ		11/20/1997		0	0	0	0	0	0	0	4,351	4,351	0	0	0
706104984	TRENTON	NJ		07/17/2003		0	0	0	0	0	0	0	376,191	376,191	0	0	0
706106756	WALL TOWNSHIP	NJ		09/13/2006		0	0	0	0	0	0	0	253,099	253,099	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	186,858	186,858	0	0	0
706101128	WOODBRIDGE	NJ		09/30/1996		0	0	0	0	0	0	0	536,118	536,118	0	0	0
706105100	WOODBRIDGE	NJ		11/05/2003		0	0	0	0	0	0	0	1,157,419	1,157,419	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	402,508	402,508	0	0	0
706108404	WOODBRIDGE	NJ		12/30/2010		0	0	0	0	0	0	0	501,463	501,463	0	0	0
706108241	WOODCLIFF LAKE	NJ		01/15/2010		0	0	0	0	0	0	0	20,671	20,671	0	0	0
706108172	ALBUQUERQUE	NM		05/07/2009		0	0	0	0	0	0	0	139,187	139,187	0	0	0
706105756	SANTA TERESA	NM		02/23/2005		0	0	0	0	0	0	0	369,735	369,735	0	0	0
706100295	HENDERSON	NV		03/24/1993		0	0	0	0	0	0	0	681,896	681,896	0	0	0
706108657	HENDERSON	NV		12/14/2011		0	0	0	0	0	0	0	16,803	16,803	0	0	0
706106784	LAS VEGAS	NV		12/26/2006		0	0	0	0	0	0	0	289,272	289,272	0	0	0
706107831	LAS VEGAS	NV		01/25/2008		0	0	0	0	0	0	0	91,917	91,917	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	1,007,570	1,007,570	0	0	0
706107480	RENO	NV		03/28/2008		0	0	0	0	0	0	0	66,966	66,966	0	0	0
706105591	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	46,727	46,727	0	0	0
706105682	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	100,478	100,478	0	0	0
706105683	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	62,637	62,637	0	0	0
706107294	ALBANY	NY		05/11/2007		0	0	0	0	0	0	0	96,455	96,455	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	218,109	218,109	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	394,426	394,426	0	0	0
733313621	CARMEL	NY		06/15/1993		0	0	0	0	0	0	0	609	609	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	108,163	108,163	0	0	0
706105946	EAST MEADOW	NY		07/27/2005		0	0	0	0	0	0	0	593,584	593,584	0	0	0
737500947	FAIRPORT	NY		03/13/1987		0	0	0	0	0	0	0	8,695	8,695	0	0	0
706106757	HAUPPAUGE	NY		09/13/2006		0	0	0	0	0	0	0	341,110	341,110	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
706108180	HUNTINGTON STATION	NY		07/30/2009		0	0	0	0	0	0	0	122,756	122,756	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	741,554	741,554	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	185,970	185,970	0	0	0
706101106	NEW YORK	NY		09/25/1996		0	0	0	0	0	0	0	197,401	197,401	0	0	0
706101192	NEW YORK	NY		02/10/1997		0	0	0	0	0	0	0	1,727,678	1,727,678	0	0	0
706102564	NEW YORK	NY		04/15/1998		0	0	0	0	0	0	0	24,127	24,127	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	25,661	25,661	0	0	0
706103665	NEW YORK	NY		10/27/1999		0	0	0	0	0	0	0	23,476	23,476	0	0	0
706104326	NEW YORK	NY		09/18/2001		0	0	0	0	0	0	0	307,169	307,169	0	0	0
706104552	NEW YORK	NY		05/02/2002		0	0	0	0	0	0	0	930,757	930,757	0	0	0
706104643	NEW YORK	NY		07/15/2002		0	0	0	0	0	0	0	171,681	171,681	0	0	0
706105006	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	1,736,119	1,736,119	0	0	0
706105012	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	303,184	303,184	0	0	0
706105014	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	1,169,711	1,169,711	0	0	0
706105062	NEW YORK	NY		08/21/2003		0	0	0	0	0	0	0	1,423,560	1,423,560	0	0	0
706105065	NEW YORK	NY		09/08/2003		0	0	0	0	0	0	0	117,986	117,986	0	0	0
706105066	NEW YORK	NY		09/08/2003		0	0	0	0	0	0	0	186,838	186,838	0	0	0
706105068	NEW YORK	NY		09/08/2003		0	0	0	0	0	0	0	137,650	137,650	0	0	0
706105379	NEW YORK	NY		05/24/2004		0	0	0	0	0	0	0	342,301	342,301	0	0	0
706105463	NEW YORK	NY		07/29/2004		0	0	0	0	0	0	0	136,976	136,976	0	0	0
706105684	NEW YORK	NY		11/29/2004		0	0	0	0	0	0	0	2,085,775	2,085,775	0	0	0
706106066	NEW YORK	NY		09/06/2005		0	0	0	0	0	0	0	545,830	545,830	0	0	0
706106067	NEW YORK	NY		09/06/2005		0	0	0	0	0	0	0	228,427	228,427	0	0	0
706106326	NEW YORK	NY		11/03/2006		0	0	0	0	0	0	0	394,607	394,607	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	2,852,082	2,852,082	0	0	0
706106467	NEW YORK	NY		06/15/2006		0	0	0	0	0	0	0	576,181	576,181	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	167,859	167,859	0	0	0
706106525	NEW YORK	NY		05/25/2006		0	0	0	0	0	0	0	450,741	450,741	0	0	0
706106526	NEW YORK	NY		05/25/2006		0	0	0	0	0	0	0	109,300	109,300	0	0	0
706106529	NEW YORK	NY		05/09/2006		0	0	0	0	0	0	0	277,021	277,021	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	393,848	393,848	0	0	0
706107298	NEW YORK	NY		06/19/2007		0	0	0	0	0	0	0	447,613	447,613	0	0	0
706107646	NEW YORK	NY		07/24/2008		0	0	0	0	0	0	0	432,805	432,805	0	0	0
706107669	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	186,205	186,205	0	0	0
706107670	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	479,965	479,965	0	0	0
706107671	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	120,347	120,347	0	0	0
706107941	NEW YORK	NY		05/14/2008		0	0	0	0	0	0	0	688,371	688,371	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	925,971	925,971	0	0	0
706108206	NEW YORK	NY		11/05/2009		0	0	0	0	0	0	0	283,080	283,080	0	0	0
706108260	NEW YORK	NY		02/11/2010		0	0	0	0	0	0	0	1,367,906	1,367,906	0	0	0
706108326	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	579,005	579,005	0	0	0
706108327	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	497,059	497,059	0	0	0
706108328	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	544,259	544,259	0	0	0
706108329	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	425,711	425,711	0	0	0
706108343	NEW YORK	NY		09/01/2010		0	0	0	0	0	0	0	4,091,255	4,091,255	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	842,064	842,064	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	171,639	171,639	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	719,947	719,947	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	87,665	87,665	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	48,636	48,636	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	44,585	44,585	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	4,847	4,847	0	0	0
706108291	PLAINVIEW	NY		06/03/2010		0	0	0	0	0	0	0	565,594	565,594	0	0	0
706100642	ROCHESTER	NY		08/30/1994		0	0	0	0	0	0	0	118,847	118,847	0	0	0
706101089	ROCHESTER	NY		01/31/1997		0	0	0	0	0	0	0	305,681	305,681	0	0	0
706104582	ROCHESTER	NY		07/01/2002		0	0	0	0	0	0	0	57,514	57,514	0	0	0
706104781	ROCHESTER	NY		12/02/2002		0	0	0	0	0	0	0	1,291,888	1,291,888	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	106,351	106,351	0	0	0
739000633	SPRING VALLEY	NY		08/01/1985		0	0	0	0	0	0	0	6,578	6,578	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	296,557	296,557	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	2,436,884	2,436,884	0	0	0
739006584	WOODSIDE	NY		04/21/1986		0	0	0	0	0	0	0	3,628	3,628	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108190	YONKERS	NY		09/30/2009		0	0	0	0	0	0	0	233,396	233,396	0	0	0
706106726	AKRON	OH		08/30/2006		0	0	0	0	0	0	0	330,000	330,000	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	233,666	233,666	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	269,138	269,138	0	0	0
706104476	CINCINNATI	OH		01/29/2002		0	0	0	0	0	0	0	60,238	60,238	0	0	0
706106377	CINCINNATI	OH		12/30/2005		0	0	0	0	0	0	0	107,451	107,451	0	0	0
706106382	CINCINNATI	OH		12/30/2005		0	0	0	0	0	0	0	164,903	164,903	0	0	0
706106383	CINCINNATI	OH		12/30/2005		0	0	0	0	0	0	0	166,499	166,499	0	0	0
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	622,635	622,635	0	0	0
706106375	CLEVELAND	OH		12/30/2005		0	0	0	0	0	0	0	147,280	147,280	0	0	0
706108355	CLEVELAND	OH		08/26/2010		0	0	0	0	0	0	0	29,857	29,857	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	5,848	5,848	0	0	0
706106575	COLUMBUS	OH		07/11/2006		0	0	0	0	0	0	0	64,490	64,490	0	0	0
706108045	GROVEPORT	OH		09/08/2008		0	0	0	0	0	0	0	200,853	200,853	0	0	0
717608591	ITHACA	OH		04/14/1999		0	0	0	0	0	0	0	8,731	8,731	0	0	0
717609032	MANSFIELD	OH		03/19/2003		0	0	0	0	0	0	0	33,602	33,602	0	0	0
717609336	MANSFIELD	OH		07/08/2005		0	0	0	0	0	0	0	28,303	28,303	0	0	0
706108699	MAUMEE	OH		03/09/2012		0	0	0	0	0	0	0	43,142	43,142	0	0	0
717505474	MONTGOMERY	OH		08/25/1993		0	0	0	0	0	0	0	3,876	3,876	0	0	0
717505577	MORROW	OH		11/04/1993		0	0	0	0	0	0	0	21,877	21,877	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	51,904	51,904	0	0	0
706105029	POWELL	OH		07/31/2003		0	0	0	0	0	0	0	350,000	350,000	0	0	0
717609759	RADNOR	OH		06/13/2007		0	0	0	0	0	0	0	5,401	5,401	0	0	0
734778436	TWINSBURG	OH		07/21/1998		0	0	0	0	0	0	0	5,756	5,756	0	0	0
717608615	WEST LIBERTY	OH		04/27/1999		0	0	0	0	0	0	0	95,896	95,896	0	0	0
717608426	WEST MANSFIELD	OH		06/18/1998		0	0	0	0	0	0	0	26,310	26,310	0	0	0
706106028	WESTERVILLE	OH		09/01/2005		0	0	0	0	0	0	0	363,474	363,474	0	0	0
706107735	WESTERVILLE	OH		03/05/2008		0	0	0	0	0	0	0	26,619	26,619	0	0	0
706108351	WICKLIFFE	OH		08/26/2010		0	0	0	0	0	0	0	36,341	36,341	0	0	0
717609825	CHOUTEAU	OK		07/26/2007		0	0	0	0	0	0	0	84,767	84,767	0	0	0
706107520	EDMOND	OK		11/13/2007		0	0	0	0	0	0	0	54,512	54,512	0	0	0
706104164	OKLAHOMA CITY	OK		04/18/2001		0	0	0	0	0	0	0	95,694	95,694	0	0	0
706108007	OKLAHOMA CITY	OK		06/02/2008		0	0	0	0	0	0	0	893,176	893,176	0	0	0
706107832	TULSA	OK		01/25/2008		0	0	0	0	0	0	0	115,747	115,747	0	0	0
706108168	TULSA	OK		03/20/2009		0	0	0	0	0	0	0	723,013	723,013	0	0	0
717700342	WOODS	OK		05/10/1996		0	0	0	0	0	0	0	3,884	3,884	0	0	0
717610572	BAKER CITY	OR		10/10/2012		0	0	0	0	0	0	0	70,000	70,000	0	0	0
706107806	BEAVERTON	OR		12/27/2007		0	0	0	0	0	0	0	232,729	232,729	0	0	0
717609308	BOARDMAN	OR		12/15/2004		0	0	0	0	0	0	0	150,000	150,000	0	0	0
717609647	BOARDMAN	OR		09/27/2006		0	0	0	0	0	0	0	240,000	240,000	0	0	0
706100945	CLACKAMAS	OR		10/27/1995		0	0	0	0	0	0	0	495,432	495,432	0	0	0
706102182	CLACKAMAS	OR		06/19/1998		0	0	0	0	0	0	0	89,426	89,426	0	0	0
706104331	CLACKAMAS	OR		08/02/2001		0	0	0	0	0	0	0	350,344	350,344	0	0	0
717610421	CORVALLIS	OR		11/03/2011		0	0	0	0	0	0	0	8,200	8,200	0	0	0
717608865	EUGENE	OR		08/30/2001		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717610226	EUGENE	OR		12/30/2010		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717610444	EUGENE	OR		12/28/2011		0	0	0	0	0	0	0	186,000	186,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	337,910	337,910	0	0	0
706108613	HAPPY VALLEY	OR		09/29/2011		0	0	0	0	0	0	0	475,857	475,857	0	0	0
706107800	HILLSBORO	OR		01/23/2008		0	0	0	0	0	0	0	309,160	309,160	0	0	0
717609173	JORDAN VALLEY	OR		02/20/2004		0	0	0	0	0	0	0	29,398	29,398	0	0	0
706104113	LAKE OSWEGO	OR		03/12/2001		0	0	0	0	0	0	0	329,875	329,875	0	0	0
717610287	LAKEVIEW	OR		01/03/2011		0	0	0	0	0	0	0	20,000	20,000	0	0	0
706100944	PORTLAND	OR		10/27/1995		0	0	0	0	0	0	0	1,125,978	1,125,978	0	0	0
706101091	PORTLAND	OR		01/27/1997		0	0	0	0	0	0	0	790,683	790,683	0	0	0
706101864	PORTLAND	OR		04/15/1997		0	0	0	0	0	0	0	839,948	839,948	0	0	0
706102845	PORTLAND	OR		07/15/1998		0	0	0	0	0	0	0	212,605	212,605	0	0	0
706103660	PORTLAND	OR		09/16/1999		0	0	0	0	0	0	0	39,877	39,877	0	0	0
706103919	PORTLAND	OR		10/06/2000		0	0	0	0	0	0	0	358,842	358,842	0	0	0
706105383	PORTLAND	OR		08/31/2004		0	0	0	0	0	0	0	203,427	203,427	0	0	0
706105454	PORTLAND	OR		02/09/2005		0	0	0	0	0	0	0	711,765	711,765	0	0	0
706106578	PORTLAND	OR		07/07/2006		0	0	0	0	0	0	0	139,575	139,575	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	235,626	235,626	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	62,256	62,256	0	0	0
706107638	PORTLAND	OR		11/16/2007		0	0	0	0	0	0	0	55,586	55,586	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	412,316	412,316	0	0	0
717609570	THE DALLES	OR		03/23/2006		0	0	0	0	0	0	0	325,000	325,000	0	0	0
706106877	TUALATIN	OR		11/21/2006		0	0	0	0	0	0	0	33,977	33,977	0	0	0
734454109	AMBLER	PA		07/26/1995		0	0	0	0	0	0	0	6,907	6,907	0	0	0
706106649	BALA CYNWYD	PA		07/25/2006		0	0	0	0	0	0	0	203,633	203,633	0	0	0
717608950	BENEZETT	PA		09/11/2002		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
733422158	BETHLEHEM	PA		11/08/1993		0	0	0	0	0	0	0	5,651	5,651	0	0	0
706101139	BREINIGSVILLE	PA		03/05/1997		0	0	0	0	0	0	0	192,403	192,403	0	0	0
706105872	CARLISLE	PA		06/07/2005		0	0	0	0	0	0	0	881,373	881,373	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	435,306	435,306	0	0	0
706108525	CARLISLE	PA		05/26/2011		0	0	0	0	0	0	0	146,056	146,056	0	0	0
739077901	CLIFTON	PA		10/24/1989		0	0	0	0	0	0	0	4,597	4,597	0	0	0
706108414	COATESVILLE	PA		12/22/2010		0	0	0	0	0	0	0	39,394	39,394	0	0	0
739001617	COLLEGEVILLE	PA		08/14/1985		0	0	0	0	0	0	0	274	274	0	0	0
739077358	EAST BENTON	PA		10/18/1989		0	0	0	0	0	0	0	4,598	4,598	0	0	0
706108139	EXTON	PA		12/15/2008		0	0	0	0	0	0	0	200,524	200,524	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	421,854	421,854	0	0	0
733367203	GILBERTSVILLE	PA		09/30/1993		0	0	0	0	0	0	0	2,910	2,910	0	0	0
706107299	HORSHAM	PA		06/07/2007		0	0	0	0	0	0	0	318,914	318,914	0	0	0
706108342	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	140,263	140,263	0	0	0
706108345	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	82,376	82,376	0	0	0
739005156	LANGHORNE	PA		02/21/1986		0	0	0	0	0	0	0	5,571	5,571	0	0	0
706103096	LANSDALE	PA		10/09/1998		0	0	0	0	0	0	0	754,234	754,234	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	414,674	414,674	0	0	0
706105132	LEVITTOWN	PA		10/21/2003		0	0	0	0	0	0	0	73,184	73,184	0	0	0
706108338	PHILADELPHIA	PA		11/01/2010		0	0	0	0	0	0	0	64,855	64,855	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	136,573	136,573	0	0	0
706106389	PITTSBURGH	PA		12/30/2005		0	0	0	0	0	0	0	648,447	648,447	0	0	0
731197253	PITTSBURGH	PA		10/31/1983		0	0	0	0	0	0	0	4,567	4,567	0	0	0
731197300	PITTSBURGH	PA		02/14/1984		0	0	0	0	0	0	0	4,520	4,520	0	0	0
733506752	SOUTH ABINGTON TOWNSHIP	PA		12/20/1994		0	0	0	0	0	0	0	6,175	6,175	0	0	0
706106843	UPPER DARBY	PA		12/12/2006		0	0	0	0	0	0	0	59,278	59,278	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	88,587	88,587	0	0	0
706108298	WHITEHALL	PA		06/08/2010		0	0	0	0	0	0	0	1,744,072	1,744,072	0	0	0
737500931	WHITEHALL	PA		03/13/1987		0	0	0	0	0	0	0	2,800	2,800	0	0	0
731194891	WHITPAIN TWP	PA		06/15/1983		0	0	0	0	0	0	0	3,429	3,429	0	0	0
706105945	WILLOW GROVE	PA		12/09/2005		0	0	0	0	0	0	0	1,286,438	1,286,438	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	276,958	276,958	0	0	0
706105134	MIDDLETOWN	RI		12/05/2003		0	0	0	0	0	0	0	301,454	301,454	0	0	0
734622195	GREENVILLE	SC		08/11/1997		0	0	0	0	0	0	0	8,457	8,457	0	0	0
717609694	AMHERST	SD		12/05/2006		0	0	0	0	0	0	0	26,044	26,044	0	0	0
717609660	BOWDLE	SD		07/07/2006		0	0	0	0	0	0	0	67,456	67,456	0	0	0
717609818	CHAMBERLAIN	SD		05/31/2007		0	0	0	0	0	0	0	10,943	10,943	0	0	0
717609877	DUPREE	SD		11/19/2007		0	0	0	0	0	0	0	8,843	8,843	0	0	0
717610284	HARROLD	SD		01/05/2011		0	0	0	0	0	0	0	7,201	7,201	0	0	0
717609671	HAZEL	SD		08/17/2006		0	0	0	0	0	0	0	20,696	20,696	0	0	0
717610275	HOSMER	SD		10/13/2010		0	0	0	0	0	0	0	40,715	40,715	0	0	0
717608329	LANGFORD	SD		05/29/1998		0	0	0	0	0	0	0	18,769	18,769	0	0	0
717610410	MARVIN	SD		11/01/2011		0	0	0	0	0	0	0	69,325	69,325	0	0	0
717609429	MILESVILLE	SD		07/14/2005		0	0	0	0	0	0	0	20,884	20,884	0	0	0
717609467	MILESVILLE	SD		07/14/2005		0	0	0	0	0	0	0	6,285	6,285	0	0	0
717609782	MUD BUTTE	SD		05/04/2007		0	0	0	0	0	0	0	10,686	10,686	0	0	0
717609523	ROSCOE	SD		10/06/2005		0	0	0	0	0	0	0	20,083	20,083	0	0	0
717609617	ROSCOE	SD		04/19/2006		0	0	0	0	0	0	0	18,609	18,609	0	0	0
717609794	ROSCOE	SD		04/04/2007		0	0	0	0	0	0	0	32,947	32,947	0	0	0
717610196	SUMMIT	SD		06/16/2010		0	0	0	0	0	0	0	8,974	8,974	0	0	0
717609854	TRIPP	SD		11/29/2007		0	0	0	0	0	0	0	15,258	15,258	0	0	0
717609770	VALE	SD		06/06/2007		0	0	0	0	0	0	0	29,257	29,257	0	0	0
717609773	WARNER	SD		03/29/2007		0	0	0	0	0	0	0	28,269	28,269	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610360	WASTA	SD		07/14/2011		0	0	0	0	0	0	0	30,072	30,072	0	0	0
717608447	ZELL	SD		09/01/1998		0	0	0	0	0	0	0	28,546	28,546	0	0	0
717609805	DYERSBURG	TN		06/21/2007		0	0	0	0	0	0	0	169,860	169,860	0	0	0
706100638	MEMPHIS	TN		07/28/1994		0	0	0	0	0	0	0	1,056,407	1,056,407	0	0	0
717609406	PORTLAND	TN		07/14/2005		0	0	0	0	0	0	0	10,403	10,403	0	0	0
717610228	PORTLAND	TN		08/11/2010		0	0	0	0	0	0	0	13,921	13,921	0	0	0
706108723	SMYRNA	TN		03/28/2012		0	0	0	0	0	0	0	19,572	19,572	0	0	0
706108460	ALLEN	TX		03/04/2011		0	0	0	0	0	0	0	236,695	236,695	0	0	0
706108303	ARLINGTON	TX		07/15/2010		0	0	0	0	0	0	0	45,440	45,440	0	0	0
706108307	ARLINGTON	TX		07/15/2010		0	0	0	0	0	0	0	32,157	32,157	0	0	0
706105373	AUSTIN	TX		06/28/2004		0	0	0	0	0	0	0	150,216	150,216	0	0	0
706108103	AUSTIN	TX		10/23/2008		0	0	0	0	0	0	0	123,894	123,894	0	0	0
706108216	AUSTIN	TX		11/05/2009		0	0	0	0	0	0	0	147,301	147,301	0	0	0
706108219	AUSTIN	TX		11/05/2009		0	0	0	0	0	0	0	29,420	29,420	0	0	0
706108220	AUSTIN	TX		11/05/2009		0	0	0	0	0	0	0	41,381	41,381	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	136,108	136,108	0	0	0
706108612	AUSTIN	TX		08/16/2011		0	0	0	0	0	0	0	382,223	382,223	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	128,544	128,544	0	0	0
717608340	CLARKSVILLE	TX		03/23/1998		0	0	0	0	0	0	0	8,858	8,858	0	0	0
717608356	CLARKSVILLE	TX		03/13/1998		0	0	0	0	0	0	0	6,993	6,993	0	0	0
706107715	COLLEGE STATION	TX		11/13/2007		0	0	0	0	0	0	0	135,230	135,230	0	0	0
706108304	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	38,798	38,798	0	0	0
706108305	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	47,187	47,187	0	0	0
706108306	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	53,129	53,129	0	0	0
717609292	CRYSTAL CITY	TX		08/24/2004		0	0	0	0	0	0	0	43,250	43,250	0	0	0
706108332	CYPRESS	TX		07/13/2010		0	0	0	0	0	0	0	204,472	204,472	0	0	0
706108758	CYPRESS	TX		08/16/2012		0	0	0	0	0	0	0	10,344	10,344	0	0	0
706105157	DALLAS	TX		10/03/2003		0	0	0	0	0	0	0	153,808	153,808	0	0	0
706108018	DALLAS	TX		07/31/2008		0	0	0	0	0	0	0	116,621	116,621	0	0	0
706108365	DALLAS	TX		09/01/2010		0	0	0	0	0	0	0	236,259	236,259	0	0	0
706108370	DALLAS	TX		08/06/2010		0	0	0	0	0	0	0	135,196	135,196	0	0	0
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	63,811	63,811	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	1,556,120	1,556,120	0	0	0
734174793	DE SOTO	TX		01/18/1985		0	0	0	0	0	0	0	13,717	13,717	0	0	0
717700371	DEAF SMITH	TX		04/08/1996		0	0	0	0	0	0	0	19,211	19,211	0	0	0
706107719	EDINBURG	TX		11/13/2007		0	0	0	0	0	0	0	46,461	46,461	0	0	0
706107636	EL PASO	TX		11/28/2007		0	0	0	0	0	0	0	768,433	768,433	0	0	0
733402114	EL PASO	TX		11/01/1993		0	0	0	0	0	0	0	4,799	4,799	0	0	0
717608821	ELKHART	TX		05/18/2001		0	0	0	0	0	0	0	405,244	405,244	0	0	0
706104557	FORT WORTH	TX		04/26/2002		0	0	0	0	0	0	0	183,094	183,094	0	0	0
706104563	FORT WORTH	TX		04/26/2002		0	0	0	0	0	0	0	39,614	39,614	0	0	0
706107651	FORT WORTH	TX		07/10/2008		0	0	0	0	0	0	0	899,045	899,045	0	0	0
717608522	GARDEN CITY	TX		12/21/1998		0	0	0	0	0	0	0	47,247	47,247	0	0	0
706107277	GARLAND	TX		06/15/2007		0	0	0	0	0	0	0	197,303	197,303	0	0	0
706107278	GARLAND	TX		06/15/2007		0	0	0	0	0	0	0	131,536	131,536	0	0	0
706107279	GARLAND	TX		06/15/2007		0	0	0	0	0	0	0	140,105	140,105	0	0	0
706107276	GRAND PRAIRIE	TX		06/15/2007		0	0	0	0	0	0	0	172,192	172,192	0	0	0
717608296	HART	TX		02/02/1998		0	0	0	0	0	0	0	23,688	23,688	0	0	0
706102519	HOUSTON	TX		05/28/1998		0	0	0	0	0	0	0	568,402	568,402	0	0	0
706102731	HOUSTON	TX		05/28/1998		0	0	0	0	0	0	0	404,688	404,688	0	0	0
706105362	HOUSTON	TX		05/10/2004		0	0	0	0	0	0	0	671,040	671,040	0	0	0
706105433	HOUSTON	TX		05/07/2004		0	0	0	0	0	0	0	546,427	546,427	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	309,504	309,504	0	0	0
706106852	HOUSTON	TX		09/22/2006		0	0	0	0	0	0	0	54,790	54,790	0	0	0
706106954	HOUSTON	TX		12/14/2006		0	0	0	0	0	0	0	74,288	74,288	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	1,374,785	1,374,785	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	791,126	791,126	0	0	0
706107560	HOUSTON	TX		11/30/2007		0	0	0	0	0	0	0	29,664	29,664	0	0	0
706107935	HOUSTON	TX		04/24/2008		0	0	0	0	0	0	0	860,594	860,594	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	351,718	351,718	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	1,518,055	1,518,055	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	99,261	99,261	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108638	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	81,325	81,325	0	0	0
706108640	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	87,580	87,580	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	38,094	38,094	0	0	0
706105643	LAREDO	TX		12/22/2004		0	0	0	0	0	0	0	1,564,356	1,564,356	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	88,664	88,664	0	0	0
706105326	LOST PINES	TX		06/05/2006		0	0	0	0	0	0	0	1,404,170	1,404,170	0	0	0
706107777	LUBBOCK	TX		02/28/2008		0	0	0	0	0	0	0	65,110	65,110	0	0	0
706106336	MCALLEN	TX		12/27/2005		0	0	0	0	0	0	0	231,197	231,197	0	0	0
717608341	MULESHOE	TX		04/29/1998		0	0	0	0	0	0	0	9,622	9,622	0	0	0
734596959	PLANO	TX		05/21/1997		0	0	0	0	0	0	0	4,447	4,447	0	0	0
734184214	RICHARDSON	TX		09/01/1979		0	0	0	0	0	0	0	0	6,251	0	6,251	6,251
706107564	ROSENBERG	TX		11/30/2007		0	0	0	0	0	0	0	274,231	274,231	0	0	0
706108636	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	728,793	728,793	0	0	0
706108639	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	375,344	375,344	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999		0	0	0	0	0	0	0	1,951,087	1,951,087	0	0	0
706104795	SAN ANTONIO	TX		05/30/2003		0	0	0	0	0	0	0	292,847	292,847	0	0	0
706105027	SAN ANTONIO	TX		06/18/2004		0	0	0	0	0	0	0	346,078	346,078	0	0	0
706106121	SAN ANTONIO	TX		02/07/2007		0	0	0	0	0	0	0	270,407	270,407	0	0	0
706106416	SAN ANTONIO	TX		03/31/2006		0	0	0	0	0	0	0	64,580	64,580	0	0	0
706106589	SAN ANTONIO	TX		06/08/2006		0	0	0	0	0	0	0	412,261	412,261	0	0	0
706107581	SAN ANTONIO	TX		02/28/2008		0	0	0	0	0	0	0	103,917	103,917	0	0	0
706107716	SAN ANTONIO	TX		11/13/2007		0	0	0	0	0	0	0	91,412	91,412	0	0	0
706108035	SAN ANTONIO	TX		07/31/2008		0	0	0	0	0	0	0	220,310	220,310	0	0	0
706108358	SAN ANTONIO	TX		11/29/2010		0	0	0	0	0	0	0	47,849	47,849	0	0	0
706108359	SAN ANTONIO	TX		11/29/2010		0	0	0	0	0	0	0	293,638	293,638	0	0	0
706106221	SCHERTZ	TX		12/27/2005		0	0	0	0	0	0	0	614,140	614,140	0	0	0
717609602	SEMINOLE	TX		06/08/2006		0	0	0	0	0	0	0	33,123	33,123	0	0	0
717609604	SEMINOLE	TX		06/08/2006		0	0	0	0	0	0	0	32,291	32,291	0	0	0
717610340	SEMINOLE	TX		06/07/2011		0	0	0	0	0	0	0	33,224	33,224	0	0	0
717610341	SEMINOLE	TX		06/07/2011		0	0	0	0	0	0	0	20,765	20,765	0	0	0
717609583	SEYMOUR	TX		04/26/2006		0	0	0	0	0	0	0	209,500	209,500	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	869,195	869,195	0	0	0
706107561	SPRING	TX		11/30/2007		0	0	0	0	0	0	0	30,877	30,877	0	0	0
706108591	SPRING	TX		10/14/2011		0	0	0	0	0	0	0	0	0	0	0	0
706108637	SPRING	TX		03/21/2012		0	0	0	0	0	0	0	84,452	84,452	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	550,502	550,502	0	0	0
706102666	STAFFORD	TX		05/28/1998		0	0	0	0	0	0	0	568,794	568,794	0	0	0
706108409	SUGAR LAND	TX		11/22/2010		0	0	0	0	0	0	0	202,241	202,241	0	0	0
739088293	SUGAR LAND	TX		03/28/1990		0	0	0	0	0	0	0	10,120	10,120	0	0	0
706108221	TEMPLE	TX		11/05/2009		0	0	0	0	0	0	0	60,456	60,456	0	0	0
717609582	TOM	TX		07/13/2006		0	0	0	0	0	0	0	58,379	58,379	0	0	0
706107915	WEBSTER	TX		04/16/2008		0	0	0	0	0	0	0	1,074,471	1,074,471	0	0	0
717608439	WINDTHORST	TX		07/22/1998		0	0	0	0	0	0	0	21,110	21,110	0	0	0
706106880	DRAPER	UT		03/05/2008		0	0	0	0	0	0	0	125,060	125,060	0	0	0
706107952	PROVO	UT		03/12/2008		0	0	0	0	0	0	0	192,822	192,822	0	0	0
706108822	PROVO	UT		05/07/2012		0	0	0	0	0	0	0	220,027	220,027	0	0	0
706100883	SALT LAKE CITY	UT		09/14/1995		0	0	0	0	0	0	0	792,227	792,227	0	0	0
706108524	SALT LAKE CITY	UT		04/28/2011		0	0	0	0	0	0	0	193,753	193,753	0	0	0
706108102	SANDY	UT		10/16/2008		0	0	0	0	0	0	0	1,278,113	1,278,113	0	0	0
706105135	ALEXANDRIA	VA		08/05/2004		0	0	0	0	0	0	0	205,253	205,253	0	0	0
706106762	ALEXANDRIA	VA		09/13/2006		0	0	0	0	0	0	0	138,964	138,964	0	0	0
706107153	ALEXANDRIA	VA		04/09/2007		0	0	0	0	0	0	0	3,412,630	3,412,630	0	0	0
706107266	ALEXANDRIA	VA		06/06/2007		0	0	0	0	0	0	0	25,774	25,774	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	113,038	113,038	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	149,103	149,103	0	0	0
706105701	ARLINGTON	VA		01/18/2005		0	0	0	0	0	0	0	344,582	344,582	0	0	0
706106219	ARLINGTON	VA		12/05/2005		0	0	0	0	0	0	0	231,652	231,652	0	0	0
706107103	ARLINGTON	VA		03/14/2007		0	0	0	0	0	0	0	611,759	611,759	0	0	0
706108175	ARLINGTON	VA		06/04/2009		0	0	0	0	0	0	0	847,727	847,727	0	0	0
706108248	ARLINGTON	VA		11/18/2009		0	0	0	0	0	0	0	975,119	975,119	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	889,751	889,751	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	827,669	827,669	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	2,120,706	2,120,706	0	0	0
706105628	CHARLOTTESVILLE	VA		11/09/2004		0	0	0	0	0	0	0	209,795	209,795	0	0	0
706105640	CHARLOTTESVILLE	VA		11/10/2004		0	0	0	0	0	0	0	297,381	297,381	0	0	0
706106396	CHESAPEAKE	VA		12/30/2005		0	0	0	0	0	0	0	83,829	83,829	0	0	0
734574938	CHESTERFIELD	VA		03/27/1997		0	0	0	0	0	0	0	5,056	5,056	0	0	0
706104707	FAIRFAX	VA		10/15/2002		0	0	0	0	0	0	0	191,702	191,702	0	0	0
706105699	FAIRFAX	VA		11/01/2005		0	0	0	0	0	0	0	183,450	183,450	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	244,992	244,992	0	0	0
706107263	FALLS CHURCH	VA		02/27/2008		0	0	0	0	0	0	0	70,105	70,105	0	0	0
706107981	FALLS CHURCH	VA		08/01/2008		0	0	0	0	0	0	0	192,510	192,510	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	766,840	766,840	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	430,172	430,172	0	0	0
706108194	LEESBURG	VA		06/04/2009		0	0	0	0	0	0	0	227,630	227,630	0	0	0
706106395	MANASSAS	VA		12/30/2005		0	0	0	0	0	0	0	171,518	171,518	0	0	0
706108009	NEWPORT NEWS	VA		09/09/2008		0	0	0	0	0	0	0	413,303	413,303	0	0	0
706107392	NORFOLK	VA		07/31/2007		0	0	0	0	0	0	0	246,102	246,102	0	0	0
706106386	STERLING	VA		12/30/2005		0	0	0	0	0	0	0	639,121	639,121	0	0	0
706104560	VIENNA	VA		05/14/2002		0	0	0	0	0	0	0	811,487	811,487	0	0	0
706104622	VIENNA	VA		04/26/2002		0	0	0	0	0	0	0	177,986	177,986	0	0	0
706107858	VIENNA	VA		03/13/2008		0	0	0	0	0	0	0	566,175	566,175	0	0	0
706105713	VIRGINIA BEACH	VA		04/19/2005		0	0	0	0	0	0	0	213,471	213,471	0	0	0
706107458	VIRGINIA BEACH	VA		07/25/2007		0	0	0	0	0	0	0	173,461	173,461	0	0	0
706107772	VIRGINIA BEACH	VA		02/21/2008		0	0	0	0	0	0	0	53,848	53,848	0	0	0
706105523	WINCHESTER	VA		07/01/2004		0	0	0	0	0	0	0	595,178	595,178	0	0	0
706104821	BELLEVUE	WA		03/20/2003		0	0	0	0	0	0	0	150,136	150,136	0	0	0
706106552	BELLEVUE	WA		06/22/2006		0	0	0	0	0	0	0	259,420	259,420	0	0	0
706105533	BOTHELL	WA		08/16/2004		0	0	0	0	0	0	0	147,201	147,201	0	0	0
706102002	DES MOINES	WA		10/17/1997		0	0	0	0	0	0	0	386,257	386,257	0	0	0
706102910	DES MOINES	WA		07/29/1998		0	0	0	0	0	0	0	62,937	62,937	0	0	0
717609737	ELTOPIA	WA		01/19/2007		0	0	0	0	0	0	0	89,057	89,057	0	0	0
706100526	EVERETT	WA		05/16/1994		0	0	0	0	0	0	0	199,387	199,387	0	0	0
706104162	EVERETT	WA		07/05/2002		0	0	0	0	0	0	0	49,320	49,320	0	0	0
706108161	EVERETT	WA		03/27/2009		0	0	0	0	0	0	0	438,840	438,840	0	0	0
706108347	FEDERAL WAY	WA		08/26/2010		0	0	0	0	0	0	0	82,345	82,345	0	0	0
717505579	GRANT	WA		11/24/1993		0	0	0	0	0	0	0	65,264	65,264	0	0	0
706106370	KENT	WA		12/30/2005		0	0	0	0	0	0	0	126,865	126,865	0	0	0
706100527	KIRKLAND	WA		03/18/1994		0	0	0	0	0	0	0	415,478	415,478	0	0	0
706102908	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	304,195	304,195	0	0	0
706102911	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	54,196	54,196	0	0	0
706104114	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	244,907	244,907	0	0	0
706104158	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	236,319	236,319	0	0	0
706104159	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	191,066	191,066	0	0	0
717609728	MATTAWA	WA		06/28/2007		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610292	MESA	WA		12/27/2010		0	0	0	0	0	0	0	15,232	15,232	0	0	0
706106771	OAK HARBOR	WA		10/26/2006		0	0	0	0	0	0	0	147,828	147,828	0	0	0
717609126	PASCO	WA		09/02/2003		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717609178	PASCO	WA		12/02/2003		0	0	0	0	0	0	0	22,000	22,000	0	0	0
717609390	PASCO	WA		04/04/2005		0	0	0	0	0	0	0	27,799	27,799	0	0	0
717609449	PASCO	WA		09/30/2006		0	0	0	0	0	0	0	26,285	26,285	0	0	0
717609670	PASCO	WA		11/08/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717608602	PROSSER	WA		06/25/1999		0	0	0	0	0	0	0	30,000	30,000	0	0	0
706103617	REDMOND	WA		08/03/1999		0	0	0	0	0	0	0	232,298	232,298	0	0	0
706105030	REDMOND	WA		04/02/2004		0	0	0	0	0	0	0	376,546	376,546	0	0	0
706106631	REDMOND	WA		05/19/2006		0	0	0	0	0	0	0	49,862	49,862	0	0	0
706108109	REDMOND	WA		12/09/2008		0	0	0	0	0	0	0	93,693	93,693	0	0	0
706104157	RENTON	WA		03/12/2001		0	0	0	0	0	0	0	326,823	326,823	0	0	0
706104789	RENTON	WA		12/09/2002		0	0	0	0	0	0	0	59,749	59,749	0	0	0
706105415	RENTON	WA		06/22/2004		0	0	0	0	0	0	0	313,106	313,106	0	0	0
706106116	RENTON	WA		09/30/2005		0	0	0	0	0	0	0	179,690	179,690	0	0	0
717609618	RITZVILLE	WA		05/31/2006		0	0	0	0	0	0	0	14,551	14,551	0	0	0
717608702	ROYAL CITY	WA		03/15/2000		0	0	0	0	0	0	0	127,822	127,822	0	0	0
717609595	ROYAL CITY	WA		06/30/2006		0	0	0	0	0	0	0	32,050	32,050	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106311	SEATAC	WA		03/03/2006		0	0	0	0	0	0	0	245,652	245,652	0	0	0
706107851	SEATAC	WA		04/30/2008		0	0	0	0	0	0	0	117,273	117,273	0	0	0
706100583	SEATTLE	WA		08/03/1994		0	0	0	0	0	0	0	5,706,765	5,706,765	0	0	0
706100784	SEATTLE	WA		04/07/1995		0	0	0	0	0	0	0	616,825	616,825	0	0	0
706101183	SEATTLE	WA		03/27/1997		0	0	0	0	0	0	0	119,923	119,923	0	0	0
706103915	SEATTLE	WA		09/07/2000		0	0	0	0	0	0	0	325,746	325,746	0	0	0
706104759	SEATTLE	WA		12/23/2002		0	0	0	0	0	0	0	1,335,261	1,335,261	0	0	0
706105805	SEATTLE	WA		01/13/2006		0	0	0	0	0	0	0	302,013	302,013	0	0	0
706106368	SEATTLE	WA		12/30/2005		0	0	0	0	0	0	0	335,837	335,837	0	0	0
706106504	SEATTLE	WA		08/17/2007		0	0	0	0	0	0	0	1,049,531	1,049,531	0	0	0
706107522	SEATTLE	WA		10/04/2007		0	0	0	0	0	0	0	452,238	452,238	0	0	0
706108453	SEATTLE	WA		02/28/2011		0	0	0	0	0	0	0	900,538	900,538	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	348,874	348,874	0	0	0
706108845	SEATTLE	WA		09/12/2012		0	0	0	0	0	0	0	350,751	350,751	0	0	0
706108707	SKYKOMISH	WA		03/02/2012		0	0	0	0	0	0	0	188,376	188,376	0	0	0
706107953	SPOKANE	WA		03/12/2008		0	0	0	0	0	0	0	192,822	192,822	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	489,074	489,074	0	0	0
706108399	TACOMA	WA		12/03/2010		0	0	0	0	0	0	0	1,718,015	1,718,015	0	0	0
706107048	TUKWILA	WA		04/09/2007		0	0	0	0	0	0	0	106,700	106,700	0	0	0
706104316	VANCOUVER	WA		08/29/2001		0	0	0	0	0	0	0	410,908	410,908	0	0	0
706106420	VANCOUVER	WA		03/23/2006		0	0	0	0	0	0	0	249,381	249,381	0	0	0
706107797	VANCOUVER	WA		01/23/2008		0	0	0	0	0	0	0	285,833	285,833	0	0	0
706107798	VANCOUVER	WA		01/23/2008		0	0	0	0	0	0	0	291,057	291,057	0	0	0
706108683	VANCOUVER	WA		02/15/2012		0	0	0	0	0	0	0	135,404	135,404	0	0	0
717609621	WENATCHEE	WA		07/14/2006		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609622	WENATCHEE	WA		07/14/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717505669	WHITMAN	WA		08/11/1994		0	0	0	0	0	0	0	9,775	9,775	0	0	0
717505712	WHITMAN	WA		04/06/1994		0	0	0	0	0	0	0	14,176	14,176	0	0	0
717700238	WHITMAN	WA		12/22/1995		0	0	0	0	0	0	0	24,066	24,066	0	0	0
717609687	YAKIMA	WA		10/31/2006		0	0	0	0	0	0	0	55,000	55,000	0	0	0
717609691	YAKIMA	WA		10/31/2006		0	0	0	0	0	0	0	45,000	45,000	0	0	0
706108352	BROOKFIELD	WI		08/26/2010		0	0	0	0	0	0	0	19,750	19,750	0	0	0
717608460	FRIENDSHIP	WI		01/25/1999		0	0	0	0	0	0	0	50,812	50,812	0	0	0
717608483	MARKESAN	WI		11/30/1998		0	0	0	0	0	0	0	5,796	5,796	0	0	0
706104792	MILWAUKEE	WI		03/07/2003		0	0	0	0	0	0	0	1,176,270	1,176,270	0	0	0
706108094	PEWAUKEE	WI		12/01/2008		0	0	0	0	0	0	0	115,702	115,702	0	0	0
717609605	SPRING GREEN	WI		03/27/2006		0	0	0	0	0	0	0	26,307	26,307	0	0	0
706100477	WAUKESHA	WI		02/22/1994		0	0	0	0	0	0	0	674,872	674,872	0	0	0
733290920	FAIRMONT	WV		05/21/1993		0	0	0	0	0	0	0	2,898	2,898	0	0	0
717609287	BUFFALO	WY		12/01/2004		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610387	OSAGE	WY		10/12/2011		0	0	0	0	0	0	0	12,585	12,585	0	0	0
717610394	OSAGE	WY		10/12/2011		0	0	0	0	0	0	0	11,525	11,525	0	0	0
717609725	WHEATLAND	WY		01/12/2007		0	0	0	0	0	0	0	170,978	170,978	0	0	0
717609849	WHEATLAND	WY		08/21/2007		0	0	0	0	0	0	0	26,801	26,801	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	644,939,901	644,946,143	0	6,242	6,242
706107567	ANTIOCH	CA		10/17/2007	03/15/2012	14,937,525	0	0	0	0	0	0	14,890,593	13,403,685	0	(1,486,908)	(1,486,908)
706105341	CHINO	CA		11/16/2004	12/01/2012	30,042,748	0	0	0	0	0	0	4,179,337	4,418,933	0	239,596	239,596
706105034	CITY OF INDUSTRY	CA		07/15/2004	12/01/2012	7,194,336	0	0	0	0	0	0	3,411,214	3,599,317	0	188,104	188,104
717609113	DOS PALOS	CA		07/08/2003	12/01/2012	2,074,939	0	0	0	0	0	0	298,584	304,925	0	6,342	6,342
717608349	FRESNO	CA		06/03/1998	12/01/2012	4,320,000	0	0	0	0	0	0	440,233	448,334	0	8,101	8,101
706105445	IRVINE	CA		07/08/2004	12/01/2012	7,225,310	0	0	0	0	0	0	4,020,812	4,226,164	0	205,353	205,353
717609961	KING CITY	CA		06/26/2008	12/01/2012	780,000	0	0	0	0	0	0	780,000	799,194	0	19,194	19,194
706107911	NEWPORT BEACH	CA		07/31/2008	12/01/2012	15,000,000	0	0	0	0	0	0	5,000,000	5,060,989	0	60,989	60,989
717610199	SONOMA	CA		07/29/2010	12/01/2012	80,296,326	0	0	0	0	0	0	411,659	423,136	0	11,477	11,477
706100874	SUNNYVALE	CA		09/14/1995	12/01/2012	11,659,790	0	0	0	0	0	0	218,546	237,739	0	19,193	19,193
706108226	WALNUT	CA		11/12/2009	12/01/2012	4,776,738	0	0	0	0	0	0	4,692,614	5,089,455	0	396,841	396,841
706105420	AURORA	CO		09/23/2004	12/01/2012	3,864,941	0	0	0	0	0	0	3,679,609	3,956,396	0	276,787	276,787
717610248	MATHESON	CO		11/01/2010	12/01/2012	1,088,878	0	0	0	0	0	0	484,443	497,820	0	13,377	13,377
706101070	WASHINGTON	DC		07/02/1996	12/01/2012	6,631,631	0	0	0	0	0	0	304,814	337,115	0	32,301	32,301
706107218	WASHINGTON	DC		05/30/2007	12/17/2012	71,900,000	0	0	0	0	0	0	71,900,000	71,900,000	0	0	0
706108493	LAKE WORTH	FL		03/30/2011	12/01/2012	26,239,165	0	0	0	0	0	0	2,928,249	3,091,188	0	162,939	162,939
706105057	ATLANTA	GA		09/02/2003	12/01/2012	710,665	0	0	0	0	0	0	318,621	320,711	0	2,090	2,090

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706107148	HINESVILLE	GA		04/09/2007	03/15/2012	26,708,276	0	0	0	0	0	0	26,708,276	26,708,276	0	0	0
706105056	MABLETON	GA		09/02/2003	12/01/2012	450,960	0	0	0	0	0	0	202,257	203,645	0	1,388	1,388
706105904	CHICAGO	IL		05/13/2005	12/01/2012	33,352,926	0	0	0	0	0	0	442,085	479,696	0	37,611	37,611
707502885	MANTENO	IL		11/13/1989	12/01/2012	9,897,707	0	0	0	0	0	0	1,197,308	1,343,540	0	146,232	146,232
717608314	SAINT ANNE	IL		03/18/1999	12/01/2012	1,822,950	0	0	0	0	0	0	247,021	255,748	0	8,728	8,728
717609934	SAINT ANNE	IL		01/24/2008	12/01/2012	671,270	0	0	0	0	0	0	655,872	672,979	0	17,107	17,107
706105050	ANN ARBOR	MI		09/26/2003	12/01/2012	312,665	0	0	0	0	0	0	147,579	148,924	0	1,345	1,345
717608500	MARSHALL	MI		11/24/1998	12/01/2012	556,878	0	0	0	0	0	0	81,177	83,719	0	2,541	2,541
717608506	SIKESTON	MO		09/01/1998	12/01/2012	2,774,700	0	0	0	0	0	0	406,077	418,092	0	12,014	12,014
717609393	JORDAN	MT		05/25/2005	12/01/2012	871,730	0	0	0	0	0	0	845,677	855,537	0	9,860	9,860
706105686	CHERRY HILL	NJ		12/30/2004	03/15/2012	5,333,218	0	0	0	0	0	0	5,290,665	3,566,189	0	(1,724,476)	(1,724,476)
706105454	PORTLAND	OR		02/09/2005	12/01/2012	23,148,581	0	0	0	0	0	0	1,666,193	1,798,605	0	132,411	132,411
706100638	MEMPHIS	TN		07/28/1994	12/01/2012	4,256,894	0	0	0	0	0	0	157,549	171,646	0	14,096	14,096
706105699	FAIRFAX	VA		11/01/2005	12/01/2012	6,076,412	0	0	0	0	0	0	434,686	476,666	0	41,980	41,980
706106445	SEATTLE	WA		01/31/2006	12/01/2012	34,305,939	0	0	0	0	0	0	5,000,000	5,487,187	0	487,187	487,187
0399999. Mortgages disposed						439,284,098	0	0	0	0	0	0	161,441,750	160,785,550	0	(656,200)	(656,200)
0599999 - Totals						2,605,066,905	0	(255,816)	0	0	(255,816)	0	2,788,435,203	2,787,784,680	0	(650,523)	(650,523)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Phillips Oil Co. N.P.O.R.		Midland & Ector Ctys	TX		0000000	01/01/1958		160,000	93,719	93,719	(646,008)	0	0	0	0	732,220	0	47.500
0599999. Mineral Rights - Unaffiliated									160,000	93,719	93,719	(646,008)	0	0	0	0	732,220	0	XXX
449298-AC-8	ICRE REIT HLDGS Senior Note		Wilmington	DE		1	03/31/2011		50,000,000	56,473,189	50,000,000	0	0	0	0	0	2,670,000	0	100.000
449298-AB-0	ICRE REIT HLDGS Senior Note		Wilmington	DE		1	03/31/2011		25,000,000	26,998,149	25,000,000	0	0	0	0	0	1,072,500	0	100.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated									75,000,000	83,471,338	75,000,000	0	0	0	0	0	3,742,500	0	XXX
000000-00-0	PIP LLC		Williamsburg	VA		0000000	12/31/2008		451,134,344	557,604,147	557,604,147	(17,489,056)	0	0	0	0	32,982,000	0	100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									451,134,344	557,604,147	557,604,147	(17,489,056)	0	0	0	0	32,982,000	0	XXX
000000-00-0	Edison Place Senior Note, LLC		Newark	NJ		4	04/30/2008		234,618,949	240,950,711	240,950,711	7,375,890	0	0	0	0	13,707,377	0	100.000
000000-00-0	One Times Square Center Partners, LP		NewYork	NY		2	12/31/2012		17,536,542	9,407,767	9,407,767	0	0	0	0	0	0	0	100.000
J6411#-AC-0	Prudential Holdings of Japan Fixed Rate Loan		Wilmington	DE		2	12/31/2009		58,601,646	63,642,682	61,360,086	0	0	0	0	(7,596,245)	1,718,150	0	100.000
74459#-AA-5	Prudential Japan Holdings LLC Senior Note		Wilmington	DE		2	10/19/2005		79,581,947	109,049,437	106,337,822	0	0	0	0	(13,225,567)	1,936,544	0	100.000
000000-00-0	Times Square Center Associates		NewYork	NY		2	06/01/1987		240,353,788	109,633,406	109,633,406	(67,188)	0	0	0	0	4,758,844	0	97.390
94014#-AT-0	Washington Street Investments Senior Note		Wilmington	DE	Transfer from Schedule D	2	04/03/2012		944,062,500	950,628,311	945,155,689	0	0	0	0	0	36,540,082	0	100.000
94014#-AR-4	Washington Street Investments Senior NoteChicagoHotelFundLLC		Wilmington	DE		2	01/19/2007		21,021,131	23,286,643	21,021,131	0	0	0	0	0	2,091,390	0	100.000
94014#-AS-2	Washington Street Investments Sr Note-Portland Hotel Invt Fd		Wilmington	DE		2	09/01/2006		44,822,304	48,309,701	44,822,304	0	0	0	0	0	2,892,474	0	100.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									1,640,598,807	1,554,908,658	1,538,688,916	7,308,702	0	0	0	(20,821,812)	63,644,861	0	XXX
000000-00-0	PIP, LLC - Capital Management Account		Williamsburg	VA		1FE	12/31/2008		1,983	591	591	1	0	0	0	0	0	0	100.000
000000-00-0	PIP, LLC - CB Restructured Pool		Williamsburg	VA		1FE	12/31/2008		9,776,619	12,214,582	12,214,582	370,825	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Def		Atlanta	GA		1FE	12/31/2009		892,851	892,851	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Atlanta	GA		1FE	12/31/2009		70,915	70,915	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC		Atlanta	GA		1FE	03/31/2010		9,137,298	2,747,268	0	6,997,732	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA		1FE	05/31/2012		3,538,818	3,538,818	0	(3,538,818)	0	0	0	0	0	0	100.000
1499999. Joint Venture Interests - Other Fixed Income - Affiliated									23,418,484	19,465,025	12,215,173	3,829,740	0	0	0	0	0	0	XXX
000000-00-0	Accession Mezzanine Capital II L.P.		Hamilton	BMU		0000000	10/30/2007	2	23,315,361	20,981,345	20,981,341	21,371,379	0	0	0	0	0	0	8.780
000000-00-0	Advent International GPE V-C L.P.		Boston	MA		0000000	06/27/2005	3	31,655,977	38,433,635	38,433,635	1,005,428	0	0	0	125,287	632,768	0	1.200
000000-00-0	Advent International GPE VI L.P.		Boston	MA		0000000	07/07/2008	3	11,739,665	16,365,226	16,365,226	4,129,812	0	0	0	185,139	742,929	818	0.320
000000-00-0	Advent International GPE VII-B Limited Partnership		Boston	MA	GPE VII (Delaware) Limited Partnership	0000000	12/06/2012	3	1,525,071	971,753	971,753	(439,985)	0	0	0	0	(113,333)	8,485	0.310
000000-00-0	Alinda Infrastructure Fund I, L.P.		New York	NY		0000000	09/08/2006	1	41,521,826	46,409,383	46,409,383	5,391,084	0	0	0	0	(714,751)	0	1.670
000000-00-0	Allsop Venture Partners III		Milwaukee	WI		0000000	01/01/1987	1	0	836,243	836,243	(66,962)	0	0	0	0	0	0	4.160
000000-00-0	Anchorage Illiquid Opportunities II, L.P.-PICA		New York	NY		0000000	08/11/2010	13	7,504,419	9,070,472	9,070,472	1,620,285	0	0	0	0	0	0	9.420
000000-00-0	Apax Europe V - A, L.P. (VZ)		Guernsey	GY	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012	3	12,365,999	12,365,999	0	(12,365,999)	0	0	0	0	0	0	1.700
000000-00-0	APAX Europe VI-A, LP		St Peter Port	GG		0000000	04/18/2005	3	76,074,940	83,524,669	83,524,669	11,396,289	0	0	0	0	(456,102)	0	2.490
000000-00-0	Apax Europe VII - A, L.P.		St. Peter Port	AL		0000000	06/25/2007	3	11,252,783	12,319,074	12,319,074	431,311	0	0	0	(282,510)	136,511	977	0.090
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP		Edinburgh	ED	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	141,722,316	141,989,458	141,989,458	267,142	0	0	0	0	0	8,012	0.950
000000-00-0	Apax Excelsior VI, L.P.		New York	NY		0000000	06/06/2000	1	918,989	657,205	657,205	24,674	0	0	0	0	0	0	0.320
000000-00-0	Apax VIII - B L.P		St. Peters Port	GY	Apax VIII GP L.P.	0000000	12/17/2012	3	914,976	711,954	0	(840,624)	0	0	0	0	(74,352)	14,335	0.650
000000-00-0	APEF 5 Jabbah CI L.P.		St. Helier	JE		0000000	03/16/2006	3	2,161,564	6,345,752	0	1,135,478	0	0	0	0	0	0	0.670
000000-00-0	Apollo Investment Fund V L.P.		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	6,819,691	6,819,691	6,819,691	0	0	0	0	0	0	0	0.760
000000-00-0	Apollo Investment Fund VI, L.P.		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	26,545,616	26,545,616	26,545,616	0	0	0	0	0	0	0	0.570
000000-00-0	Apollo Investment Fund VII, L.P.		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	11,190,415	11,190,415	11,190,415	0	0	0	0	0	0	19,091	0.400
000000-00-0	ArcLight Energy Partners Fund II, L.P.		Boston	MA		0000000	06/28/2004	3	936,793	1,370,636	1,370,636	(865,361)	0	0	0	0	269,095	0	0.630

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	ArcLight Energy Partners Fund III, L.P.		Boston	MA		0000000	05/19/2006	3	22,601,581	24,297,433	24,297,433	(4,618,360)	0	0	0	0	3,253,971	0	2.340
000000-00-0	ArcLight Energy Partners Fund IV, L.P.		Boston	MA		0000000	10/26/2007	3	7,920,496	7,870,656	7,870,656	(2,048,599)	0	0	0	0	1,274,115	0	1.180
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA		0000000	12/01/2011		9,336,270	9,026,282	9,026,282	850,356	0	0	0	0	(310,187)	29,529	1.120
000000-00-0	Argus Capital Partners II A L.P.		St. Helier	JE		0000000	07/17/2006	3	26,139,892	24,010,128	0	(4,370,991)	0	0	0	0	(74,108)	0	9.650
000000-00-0	Arlington Capital Partners II, L.P. (VZ)		Washington, D.C.	DC	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012	3	14,030,785	14,030,785	14,030,785	0	0	0	0	0	0	0	4.270
000000-00-0	ASA Ethanol Holdings, LLC		Washington DC	DC		0000000	12/17/2009		880,269	880,269	0	0	0	0	0	0	0	0	7.270
000000-00-0	Avista Capital Partners, L.P. (VZ)		New York	NY	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012	3	39,082,919	39,082,919	39,082,919	0	0	0	0	0	0	4,116	2.500
000000-00-0	B IV Capital Partners, LP		Wellesley	MA	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012		3,181,409	3,181,409	3,181,409	0	0	0	0	0	0	0	7.360
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR	Pension risk transferred from GM To Prudential	0000000	12/10/2012	3	59,592,424	59,592,424	59,592,424	0	0	0	0	0	0	0	1.300
000000-00-0	BCP V-S L.P.		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	3,605,763	3,605,763	3,605,763	0	0	0	0	0	(2,829)	0	0.240
000000-00-0	BDCM Opportunity Fund II LP		Lake Forest	IL	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	17,529,257	17,529,257	17,529,257	0	0	0	0	0	0	0	1.490
000000-00-0	BDCM Opportunity Fund III, LP		Lake Forest	IL	Pension risk transferred from GM To Prudential	0000000	11/01/2012		3,322,925	3,219,229	3,219,229	0	0	0	0	0	(103,696)	8,375	1.490
000000-00-0	Blackstone Capital Partners IV, LP		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	22,095,211	22,095,211	22,095,211	0	0	0	0	0	0	1,394	0.550
000000-00-0	Blackstone Capital Partners V L.P.		New York	NY		0000000	05/30/2006	3	62,494,882	64,148,963	64,148,963	2,273,018	0	0	0	0	(16,512)	0	0.240
000000-00-0	Blackstone Capital Partners VI L.P.		New York	NY		0000000	08/01/2011	3	8,511,557	9,366,872	9,366,872	91,981	0	0	0	0	(300,420)	36,484	0.330
000000-00-0	Blackstone Communications I		New York	NY		0000000	10/20/2000	3	4,222,060	1,947,981	1,947,981	(234,515)	0	0	0	0	(1,862)	0	0.500
000000-00-0	Blackstone Event Driven Fd		New York	NY		0000000	05/29/1998	13	6,435,649	45,897,559	45,897,559	2,322,029	0	0	0	0	0	0	12.390
000000-00-0	Blackstone Investment Fd		New York	NY		0000000	05/29/1998	13	29,868,361	114,669,186	114,669,186	7,751,478	0	0	0	0	0	0	13.340
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY		0000000	01/31/2011	13	11,035,400	10,311,206	10,311,206	(100,328)	0	0	0	0	0	12,554	2.290
000000-00-0	Blackstone Strategic Alliance Fund L.P.		New York	NY		0000000	04/27/2007	13	9,717,431	12,956,580	12,956,580	802,511	0	0	0	0	439,851	0	5.120
000000-00-0	Boston Ventures Limited Partnership VI		Boston	MA		0000000	06/01/2000	3	645,437	497,003	497,003	(162,619)	0	0	0	0	131,102	174	0.440
000000-00-0	C.G.W. Southeast Partners IV, L.P.		Atlanta	GA		0000000	10/28/1999	3	0	200,453	200,453	6,616	0	0	0	0	0	0	1.240
000000-00-0	Capital Dynamics European Buyout 2005		Edinburgh	UK		0000000	12/07/2007	3	18,705,816	18,790,115	0	90,464	0	0	0	0	0	0	13.250
000000-00-0	Carlyle Japan International Partners II, L.P.		George Town	CYM	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	2,175,167	2,175,167	2,175,167	0	0	0	0	0	0	0	0.000
000000-00-0	Carlyle Partners III, LP		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	43,547	43,547	43,547	0	0	0	0	0	0	0	0.330
000000-00-0	Carlyle Partners IV, LP		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	18,578,668	18,578,668	18,578,668	0	0	0	0	0	(43,373)	0	0.330
000000-00-0	Carlyle Partners V, LP		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	8,655,688	8,598,603	8,598,603	0	0	0	0	0	(57,085)	3,303	0.090
000000-00-0	CCP IX LP No. 2		London	GBR		0000000	04/28/2009	3	5,479,544	5,467,144	0	93,589	0	0	0	0	(193,054)	6,319	0.550
000000-00-0	CCP VIII LP No. 2.2		London	GB		0000000	04/19/2006	3	10,028,507	5,384,958	0	1,721,977	0	0	0	0	(87,024)	0	0.680
000000-00-0	Centerbridge Capital Partners II, L.P.		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	10,350,672	10,350,672	10,350,672	0	0	0	0	0	0	15,223	0.590
000000-00-0	Centerbridge Capital Partners, L.P.		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	13,945,284	13,945,284	13,945,284	0	0	0	0	0	0	0	1.770
000000-00-0	Century Park Capital Partners II Fund		Los Angeles	CA		0000000	01/25/2005	3	4,614,223	4,869,433	4,869,433	1,030,237	0	0	0	0	(66,410)	0	2.830
000000-00-0	Cerberus Institutional Partners, L.P. - Series II		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012		19,477,771	19,477,771	19,477,771	0	0	0	0	0	0	0	4.350
000000-00-0	Cerberus Institutional Partners, L.P. - Series III		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012		8,075,932	8,075,932	8,075,932	0	0	0	0	0	0	0	0.890
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012		23,334,514	23,334,514	23,334,514	0	0	0	0	0	0	0	0.320
000000-00-0	Charles River Partnership XII, LP (VZ)		Wilmington	DE	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012	1	5,477,627	5,477,627	5,477,627	0	0	0	0	0	0	406	5.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Charles River Partnership XIII, L.P. (VZ)		Waltham	MA	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012	1	19,377,338	19,377,338	19,377,338	0	0	0	0	0	0	0	4.400
000000-00-0	CHB Capital Partners II, L.P.		Denver	CO		0000000	04/01/1999	1	0	678,248	678,248	(2,785,727)	0	0	0	0	3,857,616	0	12.420
000000-00-0	CHS Private Equity V LP		Chicago	IL	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	10,172,248	10,172,248	10,172,248	0	0	0	0	0	0	0	1.240
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership		Georgetown	CYM	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	5,179,492	5,179,492	5,179,492	0	0	0	0	0	0	0	0.710
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP		Georgetown	CYM	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	64,232,775	64,232,775	64,232,775	0	0	0	0	0	0	0	2.120
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		Georgetown	CYM	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	9,534,010	9,534,010	9,534,010	0	0	0	0	0	0	0	0.260
000000-00-0	Code Hennessy & Simmons IV LP		Chicago	IL	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	1,375,811	1,375,811	1,375,811	0	0	0	0	0	0	0	1.620
000000-00-0	CVCI Growth Partnership II, L.P		St. Heiler	JE		0000000	01/25/2008	1	6,154,493	6,467,624	6,467,624	358,543	0	0	0	0	50,261	1,568	0.240
000000-00-0	D.E. Shaw Composite Graphite Fund L.L.C.		New York	NY	D.E. Shaw Composite Managers, L.L.C.	0000000	10/31/2012	13	25,000,000	25,000,000	25,000,000	0	0	0	0	0	0	0	0.330
000000-00-0	Darby Asia Mezzanine Fund II, L.P.		George Town	KY		0000000	11/06/2006	2	8,416,759	10,655,609	10,655,609	813,871	0	0	0	0	226,003	0	6.400
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	KY		0000000	09/20/2011	2	7,828,857	7,046,172	0	(1,450,294)	0	0	0	0	(412,913)	15,960	25.000
000000-00-0	DLJ Investment Partners III, L.P.		New York	NY		0000000	06/23/2006	2	20,364,793	21,137,816	21,137,816	4,929,576	0	0	0	0	(1,236,964)	0	10.120
000000-00-0	Dubin Clark Fund II, LP		Greenwich	CT		0000000	04/26/2000	3	2,048,112	676,486	676,486	8,276	0	0	0	0	0	0	5.190
000000-00-0	Duff Ackerman & Goodrich, L.P.		San Fransisco	CA		0000000	03/23/1999	3	2,849,634	296,559	0	0	0	0	0	0	0	0	10.810
000000-00-0	Edison Venture Fund VI, LP		Lawrenceville	NJ		0000000	12/20/2006	1	4,480,432	5,833,521	5,833,521	282,667	0	0	0	0	75,516	0	1.940
000000-00-0	EIF United States Power Fund IV, LP - PICA		Needham	MA		0000000	11/28/2011		5,113,154	4,501,915	4,501,915	(33,062)	0	0	0	0	(762,738)	0	1.580
000000-00-0	Emerald Partners IV, L.P.		Cleveland	OH		0000000	03/29/1999	3	3,378,867	905,798	0	(861,753)	0	0	0	0	0	0	4.040
000000-00-0	Emerald Partners V, L.P.		Wilmington	DE		0000000	11/17/2005	3	16,378,048	6,171,158	6,171,158	1,318,563	0	0	0	0	0	0	15.630
000000-00-0	Energy Capital Partners II-A, LP		Short Hills	NJ		0000000	09/17/2010		4,482,028	6,043,870	6,043,870	751,509	0	0	0	0	(99,062)	5,472	0.440
000000-00-0	Energy Spectrum Partners V LP		Dallas	TX		0000000	04/30/2007		650,608	1,167,131	1,167,131	572,412	0	0	0	0	205,708	0	0.820
000000-00-0	Energy Spectrum Partners VI LP		Dallas	TX		0000000	08/24/2010		3,596,066	3,468,154	3,468,154	688,227	0	0	0	0	(400,000)	16,404	0.060
000000-00-0	EQT IV (No. 1) L.P.		St. Peter Port	GG		0000000	05/26/2004	3	18,390,824	31,415,916	31,415,916	12,256,369	0	0	0	0	(141,244)	0	1.570
000000-00-0	EQT V (No. 2) L.P.		St. Peter Port	GG		0000000	09/22/2006	3	5,675,045	6,060,055	0	2,357,874	0	0	0	0	(139,958)	0	0.270
000000-00-0	EQT VI (NO.2) Limited Partnership		St. Peter Port	GBR		0000000	11/30/2011	3	9,645,135	9,264,384	9,264,384	(56,110)	0	0	0	0	(171,000)	29,347	0.780
000000-00-0	Escalate Capital I, L.P		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	1	4,821,497	4,821,497	4,821,497	0	0	0	0	0	0	0	5.050
000000-00-0	Evergreen Pacific Partners II, L.P.		Seattle	WA		0000000	09/04/2008	3	2,785,951	5,534,423	5,534,423	2,635,253	0	0	0	0	814,034	4,714	1.830
000000-00-0	FCF Partners, LP		Madison	WI		0000000	03/31/2009	3	1,876,812	2,418,571	2,418,571	534,958	0	0	0	0	6,802	0	3.430
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	11,573,199	11,573,199	11,573,199	0	0	0	0	0	0	4,027	2.520
000000-00-0	Fortress Investment Fund II LLC		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	9,802,910	9,802,910	9,802,910	0	0	0	0	0	0	0	5.540
000000-00-0	Fortress Investment Fund III (Fund B) LP		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	38,945,067	38,945,067	38,945,067	0	0	0	0	0	0	0	1.810
000000-00-0	Fortress Investment Fund IV (Fund A) LP		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	45,692,734	45,692,734	45,692,734	0	0	0	0	0	0	0	1.240
000000-00-0	Fortress Investment Fund LLC		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	1,096,736	1,096,736	1,096,736	0	0	0	0	0	0	0	1.850
000000-00-0	Fortress Investment Fund V (Coinvestment Fund D) L.P.		New York	NY		0000000	07/24/2007		7,930,056	4,709,099	4,709,099	364,183	0	0	0	0	0	0	4.950
000000-00-0	Fortress Investment Fund V (Fund D) L.P.		New York	NY		0000000	07/24/2007		30,912,856	29,979,236	29,979,236	517,711	0	0	0	0	0	0	1.710
000000-00-0	Fortress Residential Investment Deutschland (Fund B) LP		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012		4,739,203	4,739,203	4,739,203	0	0	0	0	0	0	0	0.930
000000-00-0	Four Times Square Center Partners, LP		NewYork	NY		0000000	12/31/2012		0	(1,465,205)	(1,465,205)	0	0	0	0	0	0	0	0.000
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership		London	GBR	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	35,545,175	35,545,175	35,545,175	0	0	0	0	0	0	0	0.590
000000-00-0	Francisco Partners II, L.P.		Menlo Park	CA		0000000	07/10/2006	3	5,579,227	7,693,590	7,693,590	391,160	0	0	0	0	611,751	0	0.430
000000-00-0	Francisco Partners III, L.P.		San Francisco	CA		0000000	10/24/2011	3	3,975,000	3,687,023	3,687,023	3,826	0	0	0	0	0	6,025	0.510
000000-00-0	Francisco Partners, L.P.		San Fransisco	CA		0000000	10/16/2000	3	3,498,034	3,504,805	3,504,805	304,507	0	0	0	0	209,351	0	0.400

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Friedman Fleischer & Lowe Capital Partners III, LP		San Francisco	CA		0000000	10/07/2008	3	5,548,968	6,269,762	6,269,762	1,398,132	0	0	0	0	(127,008)	4,451	0.670
000000-00-0	Friedman Fleischer & Lowe LLC		San Fransisco	CA		0000000	01/14/1999	3	94,352	3,135,334	3,135,334	(2,743,273)	0	0	0	0	0	0	2.450
000000-00-0	Frontenac VIII, Limited Partnership		Chicago	IL		0000000	06/01/2000	3	1,981,598	1,662,502	1,662,502	(397,148)	0	0	0	0	1,431,480	0	1.790
000000-00-0	Goldman Sachs Vintage Fund V, L.P		New York	NY		0000000	08/22/2008	3	13,385,613	17,566,517	17,566,517	665,749	0	0	0	0	1,251,410	0	0.710
000000-00-0	Green Equity Investors		Los Angeles	CA		0000000	01/01/1990	3	1,669,952	3,431	0	0	0	0	0	0	0	0	16.680
000000-00-0	Green Equity Investors - Prure		Los Angeles	CA		0000000	01/01/1994	3	20,295	3,431	0	0	0	0	0	0	0	0	0.930
000000-00-0	Green Mountain Partners II L.P. - GICFA		Quechee	VT		0000000	09/23/2011	2	110,358	65,851	65,851	(325,430)	0	0	0	0	17,280	0	1.000
000000-00-0	GS Capital Partners VI, L.P.		New York	NY		0000000	04/27/2007	3	12,133,361	12,567,307	12,567,307	261,149	0	0	0	0	758,218	0	0.120
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP		Grand Cayman	CYM	Pension risk transferred from GM To Prudential	0000000	11/01/2012	2	9,503,329	9,503,329	9,503,329	0	0	0	0	0	0	7,452	0.420
000000-00-0	GS Mezzanine Partners III Offshore, LP.		Grand Cayman	CYM	Pension risk transferred from GM To Prudential	0000000	11/01/2012	2	1,773,416	1,773,416	1,773,416	0	0	0	0	0	0	0	0.810
000000-00-0	GS Mezzanine Partners V, L.P.		New York	NY		0000000	12/10/2007	2	11,424,982	12,286,000	12,286,000	1,414,942	0	0	0	0	423,658	0	0.250
000000-00-0	GS Special Op (Asia) Fund, LP		New York	NY		0000000	03/25/1999	3	0	344,593	344,593	(57,421)	0	0	0	0	0	0	5.670
000000-00-0	Haddington Energy Partners III LP		Houston	TX		0000000	06/12/2006		2,394,694	4,495,762	4,495,762	(405,353)	0	0	0	0	459,720	0	2.750
000000-00-0	Haddington Energy Partners IV LP		Houston	TX		0000000	03/31/2010		2,178,847	2,259,325	2,259,325	100,253	0	0	0	0	(77,607)	7,732	0.156
000000-00-0	Harbour Group Investments IV, LP		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	3,310,331	3,310,331	3,310,331	0	0	0	0	0	0	0	6.850
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	5,042,202	5,042,202	5,042,202	0	0	0	0	0	0	0	0.540
000000-00-0	Hedge Fund Seeding Strategy: 2011 LLC		New York	NY	Goldman Sachs Hedge Fund Strategies LLC	0000000	02/27/2012	13	8,785,780	9,068,687	9,068,687	282,908	0	0	0	0	(25,878)	6,214	4.850
000000-00-0	Hellman & Friedman Capital Partners VII, L.P.		San Francisco	CA		0000000	08/29/2011	3	2,652,413	2,466,637	2,466,637	60,386	0	0	0	0	(128,973)	7,070	0.110
000000-00-0	Hellman & Friedman Capital Ptnrs VI, L.P.		San Francisco	CA		0000000	06/05/2007	3	5,670,648	6,153,256	6,153,256	(438,062)	0	0	0	0	1,690,902	0	0.120
000000-00-0	Highstar Capital Fund II, L.P.		Houston	TX		0000000	08/03/2005	3	22,705,765	23,127,638	23,127,638	488,819	0	0	0	0	(174,937)	0	5.010
000000-00-0	Highstar Capital Fund III, L.P.		New York	NY		0000000	09/28/2007	3	26,263,971	30,445,852	30,445,852	1,874,416	0	0	0	0	(249,380)	0	0.810
000000-00-0	Highstar Capital IV, LP - PICA		New York	NY		0000000	02/09/2011	3	10,430,341	10,330,880	10,330,880	2,152,496	0	0	0	0	(485,092)	27,151	14.080
000000-00-0	Hispania Private Equity, LP		Chicago	IL		0000000	09/02/2003		1,217,313	1	0	(72,814)	0	0	0	0	(21,581)	0	2.870
000000-00-0	Hunt Capital Growth Fund II LP		Dallas	TX		0000000	05/03/1999	1	4,500	96,087	0	22,500	0	0	0	0	38,417	0	4.290
000000-00-0	Hyperion Partners II		New York	NY		0000000	09/29/1995	3	1,808,569	31,524	0	0	0	0	0	0	0	0	1.990
000000-00-0	ICG Europe Fund V No.1, LP - PICA		St. Helier	JE		0000000	03/14/2012	2	4,772,692	4,660,506	4,660,506	(365,181)	0	0	0	252,994	0	33,639	1.320
000000-00-0	ICG European Fund 2006 LP		St. Helier	JE		0000000	02/15/2007	2	18,412,563	21,469,801	0	4,268,024	0	0	0	0	(238,618)	0	2.130
000000-00-0	ICV Partners II, L.P.		New York	NY		0000000	11/29/2005		1,853,654	1,887,551	1,887,551	(144,951)	0	0	0	0	348,098	0	0.800
000000-00-0	ICV Partners, L.P.		Willmington	DE		0000000	02/01/2001		(14,406)	492	0	(1,510)	0	0	0	0	3,242	0	3.790
000000-00-0	Inter-Atlantic Fund II, L.P.		New York	NY		0000000	07/05/2006	1	8,189,858	5,677,962	5,677,962	(293,795)	0	0	0	0	(103,553)	0	42.610
000000-00-0	Inter-Atlantic Fund III, L.P.		New York	NY		0000000	08/19/2011	1	7,203,082	7,295,975	7,295,975	591,865	0	0	0	0	(325,000)	2,797	6.670
000000-00-0	Inter-Atlantic fund, LP		Hamilton	BMU		0000000	12/27/2001	1	2,260,395	2,230,491	2,230,491	(477,831)	0	0	0	0	389,434	0	9.420
000000-00-0	Intervale Capital Fund, LP (VZ)		Wilmington	DE	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012	3	24,553,708	24,553,708	24,553,708	0	0	0	0	0	0	4,230	10.900
000000-00-0	Inverness/ Phoenix Partners LP		Greenwich	CT		0000000	03/05/1998	3	1,340,617	1,030,244	1,030,244	230,472	0	0	0	0	0	0	2.840
000000-00-0	Ironwood Equity Fund L.P.		Avon	CT		0000000	07/19/2004		2,251,385	1,711,984	0	93,199	0	0	0	0	0	0	10.600
000000-00-0	Ironwood Mezzanine Fund LP		Avon	CT		0000000	06/11/2002	2	(1,985,023)	473,318	0	411,973	0	0	0	0	0	0	8.880
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)		New York	NY	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012	3	36,815,201	36,815,201	36,815,201	0	0	0	0	0	0	0	2.300
000000-00-0	Kelso Investment Associates VIII, LP		New York	NY		0000000	11/29/2007	3	6,555,467	6,456,120	6,456,120	369,538	0	0	0	0	(150,000)	2,655	0.220
000000-00-0	Kirtland Capital Partners IV L.P.		Beachwood	OH		0000000	09/29/2004	3	9,997,182	4,876,735	4,876,735	1,269,987	0	0	0	0	0	0	6.970
000000-00-0	KKR 2006 Fund L.P.		New York	NY		0000000	11/28/2006	3	14,544,904	15,720,596	15,720,596	(1,476)	0	0	0	0	3,194,080	0	0.130
000000-00-0	KRG Capital Fund IV, L.P.		Denver	CO		0000000	12/18/2007	3	6,682,266	6,727,812	6,727,812	(1,261,815)	0	0	0	0	1,622,743	1,682	0.530
000000-00-0	Latin Power III, L.P.		George Town	KY		0000000	07/31/2006		3,822,019	5,244,213	5,244,213	8,690,584	0	0	0	0	209,413	0	3.030
000000-00-0	Lexington Capital Partners V. L.P.		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012		2,713,211	2,713,211	2,713,211	0	0	0	0	0	0	0	0.580
000000-00-0	Lexington Capital Partners VI-B, L.P.		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012		5,184,267	5,184,267	5,184,267	0	0	0	0	0	0	0	0.220
000000-00-0	LincolnShire Equity Fund II LP		New York	NY		0000000	10/19/2000	3	1,013,229	969,620	969,620	(368,409)	0	0	0	0	0	0	1.590

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Lincolnshire Equity Fund III LP		New York	NY		0000000	06/13/2005	1	2,046,355	3,396,029	3,396,029	(158,236)	0	0	0	0	(20,982)	0	1.150
000000-00-0	Lincolnshire Equity Fund IV - A, L.P.		New York	NY		0000000	07/22/2008	3	5,150,677	4,170,944	4,170,944	(71,606)	0	0	0	0	(145,449)	4,790	1.200
000000-00-0	Mason Wells Buyout Fund II, LP		Milwaukee	WI		0000000	10/28/2005	3	4,533,223	5,730,120	5,730,120	(2,807,164)	0	0	0	0	5,381,420	0	2.500
000000-00-0	Mason Wells Buyout Fund III, LP.		Milwaukee	WI		0000000	03/31/2010	3	5,686,955	6,016,440	6,016,440	(162,919)	0	0	0	0	(99,000)	3,313	0.020
000000-00-0	Media Communications Partners		Boston	MA		0000000	01/01/1986	1	1,746,105	1,210,627	0	0	0	0	0	0	0	0	7.070
000000-00-0	Menlo Ventures X, LP		Dover	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	1	4,478,772	4,478,772	4,478,772	0	0	0	0	0	0	0	0.640
000000-00-0	Menlo Ventures XI, LP		Menlo Park	CA		0000000	07/28/2011	1	6,140,907	5,783,812	5,783,812	13,336	0	0	0	0	(202,523)	9,443	3.900
000000-00-0	Metalmark Capital Partners II, L.P.		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	6,195,289	6,145,795	6,145,795	0	0	0	0	0	(49,494)	0	0.560
000000-00-0	Metalmark Capital Partners, L.P.		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	11,387,516	11,387,516	11,387,516	0	0	0	0	0	0	0	3.250
000000-00-0	MezzVest II L.P.		St. Helier	JE		0000000	10/03/2005	2	55,110,622	57,895,120	57,895,120	(4,697,207)	0	0	0	1,207,121	16,781,314	0	12.410
000000-00-0	MezzVest III, L.P. - PICA		St. Helier	JE	MezzVest Partners III, Limited	0000000	02/16/2012	3	12,501,489	11,847,800	11,847,800	(1,029,360)	0	0	0	375,671	221,687	22,388	25.000
000000-00-0	Midmark Equity Partners II LP		Chatham	NJ		0000000	07/10/2000	3	4,788,865	1,018,280	1,018,280	291,105	0	0	0	0	0	0	4.100
000000-00-0	Murex Investments I, LP		Philadelphia	PA		0000000	01/22/2004		664,191	415,690	0	0	0	0	0	0	0	0	18.180
000000-00-0	Murphree Venture Partners VI, L.P.		Houston	TX		0000000	02/07/2005		9,543,926	7,829,728	0	2,941,016	0	0	0	0	0	0	46.730
000000-00-0	Natural Gas Partners IX, L.P.		Irving	TX		0000000	03/20/2008		11,778,589	14,525,066	14,525,066	(1,392,953)	0	0	0	0	475,305	0	0.380
000000-00-0	NB Diversified Arbitrage Fund L.P.		New York	NY		0000000	03/31/2004	13	25,000,000	34,023,142	34,023,142	867,779	0	0	0	0	0	0	5.550
000000-00-0	NB Secondary Opportunities Fund II LP		New York	NY		0000000	05/22/2008	3	5,690,303	11,046,116	11,046,116	1,495,708	0	0	0	0	(68,185)	0	1.260
000000-00-0	NeoCarta Ventures, LP		San Fransisco	CA		0000000	12/03/1999	1	1,485,423	290,559	290,559	(23,019)	0	0	0	0	0	0	0.730
000000-00-0	New Enterprise Associates 10, Limited Partnership		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	1	28,190,845	28,190,845	28,190,845	0	0	0	0	0	0	1,024	6.120
000000-00-0	New Mountain Partners III, LP		New York	NY		0000000	09/25/2007	3	7,349,212	8,395,865	8,395,865	724,523	0	0	0	0	236,046	1,475	0.280
000000-00-0	Newspring Mezzanine Capital II, LP		Radnor	PA		0000000	11/15/2010	2	2,402,762	2,313,589	2,313,589	1,163,589	0	0	0	0	0	0	0.104
000000-00-0	NewSpring Mezzanine Capital, LP		King of Prussia	PA		0000000	07/12/2005	2	759,611	1,486,937	1,486,937	(113,232)	0	0	0	0	0	0	5.120
000000-00-0	Newstone Capital Partners, L.P.		Los Angeles	CA		0000000	05/31/2006	2	19,227,659	19,911,539	19,911,539	338,846	0	0	0	0	2,307,317	0	5.780
000000-00-0	Nordic Capital V, L.P		Jersey	JE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	17,470,600	17,470,600	17,470,600	0	0	0	0	0	0	0	1.550
000000-00-0	Nordic Capital VI Alpha, L.P		Jersey	JE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	23,592,946	23,592,946	23,592,946	0	0	0	0	0	0	0	1.500
000000-00-0	Nordic Capital VII Alpha, L.P.		St. Helier	GG		0000000	04/29/2008	3	21,546,071	22,070,344	22,070,344	2,816,675	0	0	0	211,219	(183,043)	2,775	0.840
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)		Los Angelos	CA	Pension risk transferred from Verizon To Prudential	0000000	12/10/2012		36,767,642	36,767,642	36,767,642	0	0	0	0	0	0	6,500	1.200
000000-00-0	OCM Opportunities Fund V, L.P.		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012		1,360,714	1,360,714	1,360,714	0	0	0	0	0	0	0	0.970
000000-00-0	OCM Opportunities Fund VI, L.P.		Los Angeles	CA	Pension risk transferred from GM To Prudential	0000000	11/01/2012		7,016,137	7,016,137	7,016,137	0	0	0	0	0	0	0	0.990
000000-00-0	OCM Opportunities Fund VII, LP		Los Angeles	CA	Pension risk transferred from GM To Prudential	0000000	11/01/2012		30,418,986	30,418,986	30,418,986	0	0	0	0	0	0	0	0.790
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX	OHA European Strategic Credit Fund, L.P.	0000000	07/20/2012	1	6,635,819	6,810,007	6,810,007	174,188	0	0	0	0	0	22,500	3.250
000000-00-0	Olympus Capital Asia III PE (Offshore) fund		Hong Kong	HKG		0000000	11/30/2011		5,298,443	5,925,873	5,925,873	837,430	0	0	0	0	(210,000)	0	1.400
000000-00-0	Orion Constellation Partners, L.L.C.		New York	NY		0000000	12/31/2004	13	0	1,641,367	0	0	0	0	0	0	209,872	0	26.880
000000-00-0	Parthenon Investors II, LP		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	15,128,256	15,128,256	15,128,256	0	0	0	0	0	0	0	3.690
000000-00-0	Permira IV L.P.2		St. Peter Port	GG		0000000	12/14/2006	3	3,980,292	5,425,871	5,425,871	6,546,168	0	0	0	0	(33,405)	561	0.050
000000-00-0	PineBridge New Europe Partners II, L.P.		George Town	KY		0000000	02/27/2007	1	18,449,996	13,131,531	13,131,531	835,007	0	0	0	135,397	(196,216)	0	3.830
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.		Palo Alto	CA	Pension risk transferred from GM To Prudential	0000000	11/01/2012		2,286,993	2,286,993	2,286,993	0	0	0	0	0	0	739	2.850
000000-00-0	Pinnacle Ventures II-B, LP		Palo Alto	CA	Pension risk transferred from GM To Prudential	0000000	11/01/2012		2,224,139	2,224,139	2,224,139	0	0	0	0	0	0	1,051	5.250
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.		Shanghai	CN		0000000	05/16/2011		246,481,127	208,069,896	208,069,896	12,670,223	0	0	0	0	(10,000,000)	0	83.330
000000-00-0	Providence Equity Partners IV		Providence	RI		0000000	11/27/2000	3	2,868,277	2,455,350	2,455,350	(80,046)	0	0	0	0	0	0	1.210

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	9,158,656	9,158,656	9,158,656	0	0	0	0	0	0	0	0.530
000000-00-0	Providence Equity Partners VI, LP		Providence	RI		0000000	03/08/2007	3	26,064,700	27,549,435	27,549,435	157,784	0	0	0	0	858,001	3,705	0.260
000000-00-0	Providence Equity Partners VII LP		Providence	RI	Providence Equity GP VII LP	0000000	05/09/2012	3	899,456	1,032,590	1,032,590	133,134	0	0	0	0	713	14,100	0.980
000000-00-0	Pru Brazilian Capital Fund		Rio De Janeiro	BRA		0000000	11/19/1998		(10,958,275)	0	0	0	0	0	0	0	0	0	100.000
74459*-10-1	Prudential Capital Partners II, L.P.		Chicago	IL		0000000	04/01/2005	2	19,207,795	18,376,079	18,376,079	(679,364)	0	0	0	0	687,178	0	5.830
000000-00-0	Prudential Capital Partners III LP - PICA		Chicago	IL		0000000	10/16/2008	2	173,934,049	195,047,869	195,047,869	8,911,347	0	0	0	0	17,656,542	0	24.650
000000-00-0	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL	Lake Street Partners IV, L.P.	0000000	12/20/2012	2	10,173,670	9,008,491	9,008,491	0	0	0	0	0	(1,165,179)	0	76.500
744588-10-0	Prudential Capital Partners LP		Chicago	IL		0000000	09/29/2000	2	49,272,241	62,250,705	62,250,705	(4,844,185)	0	0	0	0	7,901,489	0	32.110
000000-00-0	Prudential Charter School Fund II LLC		Trenton	NJ		0000000	12/20/2006		825,000	363,762	0	150,000	0	0	0	0	(150,000)	0	100.000
000000-00-0	Prudential Charter School Fund LLC (RISE)		Trenton	NJ		0000000	05/16/2006		750,000	191,891	0	165,000	0	0	0	0	(165,000)	0	100.000
000000-00-0	Q-BLK Appreciation Fund II, LLC		Seattle	WA		0000000	11/29/2002	13	20,000,000	34,319,947	34,319,947	2,263,186	0	0	0	0	0	0	2.300
000000-00-0	Q-BLK Co-Investment Fund, L.P.		Seattle	WA		0000000	06/02/2006	13	3,521,999	3,224,529	3,224,529	(1,161,419)	0	0	0	0	1,083,323	0	8.170
000000-00-0	R3 (B), LP - PICA		Newark	NJ	BlackRock RRR, LLC	0000000		13	25,000,000	27,386,898	27,386,898	2,386,898	0	0	0	0	0	0	15.880
000000-00-0	Reliant Equity Partners, L.P.		Chicago	IL		0000000	02/24/2003		2,496,103	1	0	(111,131)	0	0	0	0	0	0	2.050
000000-00-0	River Capital Partners IV, L.P.		Atlanta	GA		0000000	12/23/1997	3	2,190,274	982,863	982,863	(291,965)	0	0	0	0	0	0	16.500
000000-00-0	RRE Ventures II, L.P.		New York	NY		0000000	11/15/1999	1	736,228	286,425	286,425	77,625	0	0	0	0	0	0	0.520
000000-00-0	Rutland Fund II L.P.		London	GB		0000000	04/02/2007	3	3,805,093	2,736,406	0	952,498	0	0	0	0	(122,925)	2,734	1.590
000000-00-0	SB Partners Capital Fund, L.P.		Chicago	IL		0000000	02/01/2000		215,089	215,089	215,089	(493,777)	0	0	0	0	699,155	0	4.960
000000-00-0	SBCVC Fund II, L.P.		Shanghai	CN		0000000	12/29/2006	1	3,420,000	3,604,478	3,604,478	(2,237,847)	0	0	0	0	1,798,693	0	3.300
000000-00-0	Sentinel Capital Partners II, L.P.		New York	NY		0000000	07/15/1999	3	0	261,607	0	0	0	0	0	0	0	0	3.970
000000-00-0	Sentinel Capital Partners III, L.P.		New York	NY		0000000	05/20/2005	3	2,301,701	2,830,338	2,830,338	(880,469)	0	0	0	0	4,507,667	0	2.350
000000-00-0	Sentinel Capital Partners IV, L.P		New York	NY		0000000	01/29/2009	3	16,310,810	16,644,744	16,644,744	(837,769)	0	0	0	0	3,330,183	13,886	5.830
000000-00-0	Silver Lake Partners III, L.P.		New York	NY		0000000	10/22/2007	3	5,599,864	6,696,461	6,696,461	569,437	0	0	0	0	119,335	2,753	0.110
000000-00-0	SPC Partners II, L.P.		San Fransisco	CA		0000000	02/24/2000	3	1,878,326	1,676,793	1,676,793	23,594	0	0	0	0	0	0	3.680
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	25,405,632	25,405,632	25,405,632	0	0	0	0	0	0	0	2.410
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	3,995,258	3,995,258	3,995,258	0	0	0	0	0	0	2,377	1.030
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.		Boston	MA	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	4,032,573	4,032,573	4,032,573	0	0	0	0	0	0	42	4.030
000000-00-0	Summit Subordinated Debt Fund II, LP		Boston	MA	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	1,240,421	1,240,421	1,240,421	0	0	0	0	0	0	0	4.830
000000-00-0	Summit Subordinated Debt Fund III-A,LP		Boston	MA	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	6,635,751	6,635,751	6,635,751	0	0	0	0	0	0	0	4.760
000000-00-0	Summit Ventures VI-A, L.P.		Boston	MA	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	17,937,262	17,937,262	17,937,262	0	0	0	0	0	0	0	2.940
000000-00-0	SV Life Sciences Fund IV, L.P.		Boston	MA		0000000	02/05/2007	1	3,086,830	3,612,202	3,612,202	757,456	0	0	0	0	98,949	0	0.880
000000-00-0	Swander Pace Capital Fund, LP		San Fransisco	CA		0000000	10/29/1997	3	3,544,819	161,566	161,566	160,775	0	0	0	0	0	0	9.800
000000-00-0	TA IX, L.P.		Boston	MA		0000000	09/11/2000	1	5,701,512	5,736,391	5,736,391	(157,182)	0	0	0	0	264,743	0	4.310
000000-00-0	TA Subordinated Debt Fund II, LP		Wilmington	DE	Pension risk transferred from GM To Prudential	0000000	11/01/2012		3,498,012	3,498,012	3,498,012	0	0	0	0	0	0	0	2.030
000000-00-0	TA Subordinated Debt Fund, LP		Boston	MA		0000000	06/15/2000	2	18,301	23,370	23,370	(52,218)	0	0	0	0	49,200	0	0.600
000000-00-0	TA X, L.P.		Boston	MA		0000000	04/25/2006	1	70,039,952	70,159,498	70,159,498	141,766	0	0	0	0	146,627	0	3.830
000000-00-0	TA XI, L.P.		Boston	MA		0000000	07/30/2010	3	8,326,042	8,568,268	8,568,268	108,838	0	0	0	0	250,000	9,406	0.440
000000-00-0	The Veritas Capital Fund IV, L.P.		New York	NY		0000000	05/18/2010	3	6,768,898	7,246,839	7,246,839	891,958	0	0	0	0	(97,946)	5,731	0.010
000000-00-0	Thomas H. Lee Equity Fund V, L.P.		Wilmington	DE		0000000	02/07/2001	3	12,392,559	12,576,318	12,576,318	(1,024,739)	0	0	0	0	1,431,765	0	1.600
000000-00-0	Thomas H. Lee Equity Fund VI, L.P.		Boston	MA		0000000	08/17/2006	3	31,823,384	33,105,440	33,105,440	195,572	0	0	0	0	(227,511)	0	0.650
000000-00-0	TPG Partners VI, L.P.		Fort Worth	TX		0000000	04/17/2008	3	9,047,955	10,011,868	10,011,868	1,296,390	0	0	0	0	115,770	5,025	0.080
000000-00-0	TPG Biotechnology Partners II, L.P.		Fort Worth	TX	Pension risk transferred from GM To Prudential	0000000	11/01/2012	1	4,739,761	4,739,761	4,739,761	0	0	0	0	0	0	311	0.970
000000-00-0	TPG Biotechnology Partners III, LP		Fort Worth	TX	Pension risk transferred from GM To Prudential	0000000	11/01/2012	1	1,756,272	1,756,272	1,756,272	0	0	0	0	0	0	0	0.530
000000-00-0	TPG Partners IV, LP		Fort Worth	TX	Pension risk transferred from GM To Prudential	0000000	11/01/2012	1	25,360,433	25,360,433	25,360,433	0	0	0	0	0	0	0	0.840
000000-00-0	TPG Partners V, LP		Fort Worth	TX		0000000	06/27/2006		30,930,979	29,668,387	29,668,387	634,340	0	0	0	0	(31,122)	0	0.340

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	TPG Partners VI, L.P. (GM)		Fort Worth	TX	Pension risk transferred from GM To Prudential	0000000	11/01/2012		11,370,875	11,370,875	11,370,875	0	0	0	0	0	0	7,225	0.090
000000-00-0	Trimaran Fund II, L.L.C.		Wilmington	DE		0000000	01/01/2001	3	6,581,645	1,650,393	1,650,393	(392,258)	0	0	0	0	0	0	2.700
000000-00-0	Vestar Capital Partners V-A, L.P.		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	24,747,002	24,747,002	24,747,002	0	0	0	0	0	0	0	0.970
000000-00-0	Warburg Pincus Private Equity IX, L.P.		New York	NY		0000000	07/26/2005		16,556,842	25,246,072	25,246,072	1,528,621	0	0	0	0	4,327,542	0	0.310
000000-00-0	Warburg Pincus Private Equity X, L.P.		New York	NY		0000000	10/24/2007		21,884,262	24,738,355	24,738,355	2,662,459	0	0	0	0	1,021,822	525	0.170
000000-00-0	Wind Point Partners III, LP		Chicago	IL		0000000	01/05/1998	3	1,357,623	689,291	689,291	314,994	0	0	0	0	0	0	2.330
000000-00-0	Wind Point Partners VI, LP		Chicago	IL		0000000	03/31/2006	3	5,481,773	5,831,673	5,831,673	3,619	0	0	0	0	1,259,999	0	1.400
000000-00-0	Wind Point Partners VII-A, L.P		Chicago	IL		0000000	04/09/2009	3	5,860,665	6,245,589	6,245,589	626,897	0	0	0	0	(30,853)	4,139	1.350
000000-00-0	ZAIS Matrix V-B LP		Red Bank	NJ		0000000	01/02/2007		3,242,698	4,295	4,295	664,593	0	0	0	0	71,653	0	17.740
1599999. Joint Venture Interests - Common Stock - Unaffiliated									3,103,290,698	3,301,693,251	3,174,987,196	112,682,566	0	0	0	2,210,318	76,783,352	506,703	XXX
000000-00-0	Ironbound Fund LLC - PICA		Newark	NJ		0000000	05/18/2010	13	367,118,307	402,491,887	402,491,887	29,023,561	0	0	0	0	0	0	100.000
000000-00-0	NorthBound Emerging Managers Fund LP		New York	NY		0000000	06/11/2007		11,652,410	18,552,078	18,552,078	2,657,272	0	0	0	0	0	0	99.500
000000-00-0	PAR III Holdings, LLC		Newark	NJ		0000000	12/31/2009		34,193	41,104	0	135,500	0	0	0	0	0	0	1.000
1699999. Joint Venture Interests - Common Stock - Affiliated									378,804,910	421,085,069	421,043,965	31,816,333	0	0	0	0	0	0	XXX
000000-00-0	Avanath Affordable Housing I, LLC		Irvine	CA		0000000	10/06/2010		4,901,796	3,994,012	3,994,012	(550,848)	0	0	0	0	(112,500)	0	0.146
000000-00-0	Campus Drive, LLC		Parsipanny	NJ		0000000	12/31/2009		100	100	0	0	0	0	0	0	0	0	100.000
000000-00-0	CEP Fund		Parsipanny	NJ		0000000	10/09/2006		34,705,132	22,862,694	24,126,441	3,149,929	0	0	0	355,917	0	0	37.040
000000-00-0	EURO PRISA		Parsipanny	NJ		0000000	03/31/2007		75,983,892	51,417,083	53,387,091	(2,591,523)	0	0	0	(652,188)	1,614,313	0	38.160
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.		New York	NY		0000000	05/29/2009		2,981,250	2,627,656	2,627,656	272,540	0	0	0	0	0	0	0.120
000000-00-0	PICAL HOUSING ASSOCIATES II LP		Short Hills	NJ		0000000	12/28/1994		3,772,704	102,589	102,589	(475)	0	0	0	0	0	0	10.000
000000-00-0	PICAL HOUSING ASSOC'S, L.P.		Newark	NJ		0000000	06/29/1992		15,386,900	91,627	91,627	(5,045)	0	0	0	0	0	0	10.000
000000-00-0	PLA INDUSTRIAL FUND I, LLC		Parsippany	NJ		0000000	12/09/2003		13,267,613	19,953,984	20,808,914	1,173,739	0	0	0	0	160,853	0	31.000
000000-00-0	PLA Industrial Trust II, LLC		Parsippany	NJ		0000000	09/09/2005		29,122,361	27,443,356	28,712,924	2,633,477	0	0	0	0	326,431	0	10.710
000000-00-0	PLA Residential Fund III		Parsippany	NJ		0000000	03/24/2008		20,000,000	21,387,133	22,825,820	2,741,001	0	0	0	0	1,308,060	0	36.170
000000-00-0	PLA Residential IV		Parsippany	NJ		0000000	05/12/2009		25,263,697	32,027,688	28,106,087	(3,875,411)	0	0	0	0	4,084,950	2,013,243	100.000
000000-00-0	PLA Residential Trust II, LLC		Parsippany	NJ		0000000	06/10/2005		10,410,751	11,398,802	6,958,829	(713,010)	0	0	0	0	905,819	275,651	14.000
000000-00-0	PRECO III (UK), LP		Parsippany	NJ		0000000	07/07/2006		30,242,804	18,588,085	18,588,085	665,151	0	0	0	0	0	0	12.000
000000-00-0	PRECO IV		Parsippany	NJ		0000000	05/18/2009		63,324,535	49,422,846	49,422,846	551,164	0	0	0	0	0	0	99.990
000000-00-0	PRISA III LP		Parsippany	NJ		0000000	03/31/2004		74,162,380	71,344,790	71,425,842	7,758,462	0	0	0	0	2,904,971	0	30.000
000000-00-0	Property Partners Fund		Parsippany	NJ		0000000	12/11/2007		53,349,578	53,613,796	54,682,099	(2,561,829)	0	0	0	0	971,443	0	27.000
000000-00-0	PRU HOME BUILDERS CAP ASSOCS 3		Various	NJ		0000000	08/21/1991		220,179	0	0	0	0	0	0	0	0	0	10.000
000000-00-0	PRU RE CO I, LP (86.2% GA)		Parsippany	NJ		0000000	05/30/2000		(10,103,406)	0	0	0	0	0	0	0	0	0	33.130
000000-00-0	PruCap I, LP: PICA		Parsippany	NJ		0000000	10/15/2010		49,947,876	47,265,507	47,265,507	(4,735,655)	0	0	0	1,221,247	6,861,783	0	43.800
000000-00-0	SENIOR HOUSING PARTNERS III LLC		Parsippany	NJ		0000000	03/31/2007		23,591,064	24,076,793	23,969,921	1,578,326	0	0	0	0	1,968,030	0	11.520
000000-00-0	Senior Housing Partnership Fund IV,		Parsippany	NJ		0000000	10/05/2011		16,307,840	16,114,125	16,114,125	(193,715)	0	0	0	0	196,950	0	100.000
000000-00-0	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL		0000000	07/12/2010		14,339,934	14,194,826	0	(2,409,241)	0	0	0	0	0	0	16.670
000000-00-0	UrbanAmerica, L.P.		New York	NY		0000000	07/20/1999		0	62,570	62,570	(61,711)	0	0	0	0	24,896	0	3.320
000000-00-0	USDF, LP: PICA		Parsippany	NJ		0000000	10/16/2011		15,009,548	15,253,859	15,253,859	244,311	0	0	0	0	364,098	0	87.600
1799999. Joint Venture Interests - Real Estate - Unaffiliated									566,188,528	503,243,921	488,526,844	3,069,637	0	0	0	8,195,248	16,598,719	0	XXX
000000-00-0	Gibraltar Potomac Hldgs LLC		Wilmington	DE		0000000	01/29/1999		5,870,375	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Intergroup Properties LLC		Wilmington	DE		0000000	11/23/1999		13,500,313	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	LCWestlake LLC		Westlake Village	CA		0000000	10/04/2000		332,843	0	0	(10,337)	0	0	0	0	0	0	100.000
000000-00-0	PLA Retail Fund I, LP		Parsippany	NJ		0000000	11/07/2006		0	10,904,736	14,050,753	3,695,123	0	0	0	917,016	876,616	0	2.530
000000-00-0	Pru R/E Companies Fund I LLC		Parsippany	NJ		0000000	05/30/2000		33,649	303	303	0	0	0	0	0	0	0	0.200
000000-00-0	Prudential Agricultural Properties Holding Company LLC - Closed Block		Newark	NJ		0000000	12/01/2009		589,975	3,889,975	0	0	0	0	0	0	0	0	100.000
000000-00-0	Rock Global Real Estate LLC		Wilmington	DE		0000000	06/30/2012		55,005,073	51,122,366	51,122,366	(3,882,707)	0	0	0	0	1,516,545	0	100.000
000000-00-0	Senior Housing Partners I, LLC		Wilmington	DE		0000000	12/22/1998		(416,468)	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Strategic Hotel Cap (excl IIA)		Chicago	IL		0000000	09/30/1997		(9,090,383)	0	0	0	0	0	0	0	0	0	16.330
1899999. Joint Venture Interests - Real Estate - Affiliated									65,825,377	65,917,380	65,173,422	(197,921)	0	0	0	917,016	2,393,161	0	XXX
000000-00-0	Acumen Capital Markets I LP		New York	NY		0000000	09/01/2009		860,000	0	0	0	0	0	0	0	0	0	20.830

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Ampac Packaging, LLC - PS (GA)		Cincinnati	OH		0000000	04/30/2007		1,372,168	1,372,168	1,372,168	0	0	0	0	0	0	0	0.930
000000-00-0	Ampac Packaging, LLC A-1 Units (GA)		Cincinnati	OH		0000000	04/30/2007		1	1	1	0	0	0	0	0	0	0	0.150
000000-00-0	Ampac Packaging, LLC A-2 Units (GA)		Cincinnati	OH		0000000	04/30/2007		1	1	1	0	0	0	0	0	0	0	0.050
000000-00-0	Argus Capital Partners II L.P.		St. Helier	JE		0000000	01/21/2000	3	0	1,682	0	(12,170)	0	0	0	0	0	0	0.290
000000-00-0	Argus Capital Partners III L.P		St. Helier	JE		0000000	01/21/2000	3	11,864,687	166,524	0	(1,204,723)	0	0	0	0	0	0	28.780
000000-00-0	B Lab IP, LLC		Berwyn	PA	B Lab Company	0000000	06/07/2012		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	50.000
000000-00-0	Ballard/P II Limited Partnership		Houston	TX		0000000	01/26/2005		2,539,324	3,689,601	3,689,601	1,150,277	0	0	0	0	702,608	0	90.000
000000-00-0	Ballard/P III Limited Partnership		Houston	TX		0000000	05/04/2007		2,484,788	3,248,976	3,248,976	2,042,616	0	0	0	0	1,988,007	0	90.000
000000-00-0	Ballard/P IV Limited Partnership		Houston	TX		0000000	08/28/2009		4,508,745	4,015,519	4,015,519	766,888	0	0	0	0	0	0	90.000
000000-00-0	Ballard/P Limited Partnership		Houston	TX		0000000	01/01/1990		3,253,157	4,260,073	4,260,073	(608,123)	0	0	0	0	3,255,163	0	93.000
000000-00-0	Ballard/P V Limited Partnership		Houston	TX		0000000	02/25/2011		9,078,196	9,351,244	9,351,244	777,170	0	0	0	0	(256,654)	0	90.000
000000-00-0	BC European Capital VIII, LP		London	GBR	Pension risk transferred from GM To Prudential	0000000	11/01/2012		48,455,062	48,455,062	48,455,062	0	0	0	0	0	0	0	1.120
000000-00-0	BD Acquisition LLC		Prestonburg	KY		0000000	12/07/2009		0	0	0	513,854	0	0	0	0	0	0	24.780
000000-00-0	Cadence Bancorp LLC - PICA		Houston	TX		0000000	07/20/2010		50,813,305	49,357,327	49,357,327	(1,331,352)	0	0	0	0	4,527	0	6.100
000000-00-0	Canyon-Agassi Charter School Facilities Fund, LP		Los Angeles	CA		0000000	10/18/2011		248,983	65,344	65,344	(183,639)	0	0	0	0	0	0	3.760
000000-00-0	Catalyst Fund Limited Partnership III - PICA		Toronto	ON		0000000	09/01/2010		8,843,538	11,974,131	0	436,957	0	0	0	0	0	18,000	5.700
000000-00-0	Catalyst Fund Limited Partnership IV - PICA		Toronto	ON	Catalyst Fund Limited Partnership IV	0000000	07/13/2012		4,267,883	4,393,792	0	(4,267,883)	0	0	0	0	0	45,000	9.490
000000-00-0	Cattles PLC - E6		Batley	UK	Cattles PLC - E6	0000000	09/30/2012		3,009,220	3,009,220	0	(3,009,220)	0	0	0	0	0	0	0.240
000000-00-0	Cattles PLC - F3		Batley	UK	Cattles PLC - F3	0000000	09/30/2012		2,208,587	2,208,587	0	(2,208,587)	0	0	0	0	0	0	0.180
000000-00-0	Cattles PLC - G1		Batley	UK	Cattles PLC - G1	0000000	09/30/2012		2,258,859	2,258,859	0	(2,258,859)	0	0	0	0	0	0	0.180
000000-00-0	CCP IX LP No. 1		London	GBR	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	6,177,552	6,083,083	0	(6,083,083)	0	0	0	0	(94,469)	6,161	0.320
000000-00-0	CCP VII LP No. 2.1		London	GBR	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	10,892,490	10,844,105	0	(10,844,105)	0	0	0	0	(48,385)	0	1.680
000000-00-0	CCP VIII LP No. 2.1		London	GBR	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	22,958,087	22,848,552	0	(22,848,522)	0	0	0	0	(109,565)	0	0.850
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA		New York	NY		0000000	11/23/2011	1	35,144,011	39,573,972	39,573,972	4,429,961	0	0	0	0	(139,264)	10,561	2.850
000000-00-0	Charter School Investors, LLC		Santa Monica	CA		0000000	05/23/2005		2,520,619	1,814,299	1,814,299	1,106,523	0	0	0	0	(844,716)	0	23.110
000000-00-0	C-III Capital Partners LLC		New York	NY		0000000	03/31/2010		236,395	373,335	373,335	(158,298)	0	0	0	0	76,557	0	0.220
000000-00-0	Cleveland Thermal Holdings, LLC		Cleveland	OH		0000000	10/31/2008	2	150,000	0	0	0	0	0	0	0	0	0	6.000
000000-00-0	Coller International Partners IV-E, L.P.		Georgetown	CYM	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	7,510,068	7,510,068	7,510,068	0	0	0	0	0	0	0	0.900
000000-00-0	Coller International Partners V -A LP		St. Peter Port	GG		0000000	12/21/2006	3	7,550,595	7,447,801	0	(3,397,446)	0	0	0	0	(102,341)	0	0.210
000000-00-0	Coller International Partners VI, LP		St Peter Port	GY	Coller International General Partner VI LP	0000000	05/11/2012	3	5,387,022	7,134,353	7,134,353	2,112,365	0	0	0	0	(365,034)	19,492	0.000
000000-00-0	Energy Recapitalization and Restructuring Fund, L.P.		Houston	TX	Parallel Resource Partners, LLC	0000000	01/24/2012		1,558,452	1,266,690	1,266,690	(63,989)	0	0	0	0	(267,177)	8,442	1.420
000000-00-0	Energy Trust Partners III LP		New York	NY		0000000	06/30/2008		5,171,324	5,821,414	5,821,414	3,260,149	0	0	0	0	328,247	0	2.180
000000-00-0	Equa-Chlor, Inc.- CS		Longview	WA		0000000	03/31/2009	3	1	1	1	0	0	0	0	0	0	0	49.000
000000-00-0	Guggenheim Aviation Offshore Investment Fund II, L.P.		Grand Cayman	CYM	Pension risk transferred from GM To Prudential	0000000	11/01/2012		7,675,002	7,675,002	7,675,002	0	0	0	0	0	0	813	0.830
000000-00-0	GulfTex Energy II, LP - PICA		San Antonio	TX		0000000	06/15/2011		1,036,780	1,014,372	1,014,372	(184,176)	0	0	0	0	6,410,730	0	36.000
000000-00-0	Hillenbrand Global Mortgage Fd I, LP		Chicago	IL		0000000	10/15/2007		14,429,516	30,264	30,264	79,699	0	0	0	0	0	0	20.510
000000-00-0	Housing Partnership Equity Trust REIT LLC		Boston	MA	Housing Partnership Equity Trust LLC	0000000	12/31/2012		1,700,000	1,700,000	1,700,000	0	0	0	0	0	0	0	10.000
000000-00-0	Ironwood Mezzanine Partners III-A LP		Avon	CT	Ironwood mezzanine Management III-A LLC	0000000	05/14/2012	2	1,052,359	1,052,359	1,052,359	0	0	0	0	0	0	0	9.150
000000-00-0	Kerr-Mcgee Federal		Oklahoma City	OK		0000000	01/01/1982		29,322,899	0	0	0	0	0	0	0	0	0	88.300
000000-00-0	Lanai Sustainability Research Investors, LLC		Mililani	HI		0000000	12/12/2008		182,680	1,000,000	0	0	0	0	0	0	394,271	0	4.980
000000-00-0	MicroVest II - A, LP		Bethesda	MD		0000000	04/17/2009		3,100,000	2,820,972	2,820,972	(13,297)	0	0	0	0	(112,974)	0	11.110
000000-00-0	MicroVest Short Duration Fund, LP		Bethesda	MD	MicroVest Capital Management, LLC	0000000	02/01/2012		4,990,584	5,156,815	5,156,815	166,230	0	0	0	0	(9,416)	0	18.900
000000-00-0	Modern Bank Partners LLC		New York	NY		0000000	12/27/2007		2,850,827	3,950,518	3,950,518	(26,687)	0	0	0	0	0	0	9.900

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	MVP Growth Equity Fund II, L.P.		Houston	TX		0000000	06/16/2008		1,777,500	1,564,549	0	(383,333)	0	0	0	0	0	139	25.000
000000-00-0	New Markets Education Partners, L.P.		College Park	MD	New Markets Education Partners, LLC	0000000	04/30/2012		1,650,000	1,431,372	1,431,372	(218,628)	0	0	0	0	0	0	26.160
000000-00-0	NGP Natural Resources X, L.P.		Irving	TX	G.F.W. Energy X, L.P.	0000000			3,412,836	3,233,793	3,233,793	85,135	0	0	0	0	(264,178)	11,582	0.690
000000-00-0	Non-Core Liquidation, LLC		New York	NY		0000000	12/31/2012		138,713	138,713	138,713	0	0	0	0	0	0	0	9.410
000000-00-0	OSI Group, LLC - Class A - GA		Aurora	IL		0000000	06/23/2006		1,479,500	1,479,500	1,479,500	0	0	0	0	0	0	0	0.230
000000-00-0	OSI Group, LLC-Class B-GA		Aurora	IL		0000000	06/23/2006		3,520,500	3,790,800	3,790,800	0	0	0	0	0	100,000	0	0.230
000000-00-0	Outsourced Assets, LLC		New York	NY		0000000	12/31/2012		776,302	776,302	776,302	0	0	0	0	0	0	0	0.830
000000-00-0	Permira Europe III L.P.1		St. Peter Port	GY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	19,423,269	22,933,812	22,933,812	3,510,544	0	0	0	0	0	0	10.000
000000-00-0	Permira IV L.P.1		St. Peter Port	GY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	46,811,958	49,568,779	49,568,779	2,756,822	0	0	0	0	0	0	0.610
000000-00-0	Persistent Energy Partners Fund I, LLC		New York	NY	Restructuring of Assets - Transfer from Schedule D	0000000	12/31/2012		202,163	202,163	202,163	0	0	0	0	0	0	0	0.000
000000-00-0	PPCP I - Sub			GBR	PPCP I - Sub Indian Oil	0000000	12/31/2012		37,992,154	37,992,154	0	(37,992,154)	0	0	0	0	0	0	100.000
000000-00-0	Renovus Capital Partners, LP		Wynnewood	PA	Renovus GP, LLC	0000000	05/31/2012		2,250,000	2,250,000	0	(2,250,000)	0	0	0	0	(114,115)	0	15.800
000000-00-0	Tenaska Power Fund, L.P.		Omaha	TX		0000000	07/01/2005	3	608,070	6,270,359	6,270,359	1,728,166	0	0	0	0	(116,351)	0	1.790
000000-00-0	THORON New Orleans Investments, LLC		Washington DC	DC		0000000	12/29/2011		200,000	200,000	0	(200,000)	0	0	0	0	0	0	44.440
000000-00-0	TPF II, L.P.		Omaha	NE		0000000	07/24/2008		14,729,281	13,707,173	13,707,173	(904,429)	0	0	0	0	(312,963)	9,098	1.920
000000-00-0	TRF Urban Growth Partners LP		Philadelphia	PA		0000000	08/16/2002		763,635	0	0	164,925	0	0	0	0	40,966	0	6.200
000000-00-0	Vestar Capital Partners IV, LP		New York	NY	Pension risk transferred from GM To Prudential	0000000	11/01/2012	3	4,263,590	4,263,590	4,263,590	0	0	0	0	0	0	0	0.970
000000-00-0	Yorktown Energy Partners IX , L.P.		New York	NY		0000000	08/24/2010		14,349,963	13,415,419	0	(5,696,945)	0	0	0	0	(395,346)	5,431	0.016
000000-00-0	Yorktown Energy Partners VII, L.P.		New York	NY		0000000	10/10/2006		482,612	2,731,184	0	170,877	0	0	0	0	(50,371)	0	0.590
000000-00-0	Yorktown Energy Partners VIII, L.P.		New York	NY		0000000	09/29/2008		6,608,296	7,515,439	0	319,680	0	0	0	0	0	0	0.870
1999999. Joint Venture Interests - Other - Unaffiliated									491,104,109	458,411,187	320,506,106	(80,770,810)	0	0	0	0	9,693,230	139,246	XXX
000000-00-0	Gateway Sub-CDE I, LLC		Wilmington	DE		0000000	02/29/2012		0	565,376	565,376	565,376	0	0	0	0	0	0	100.000
000000-00-0	Pramerica - Fosun Life Insurance Co		Shanghai	CN		0000000	06/30/2012		39,790,543	34,170,093	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru 3 Times Square Associates LLC		New York	NY		0000000	09/30/2003		104,298,181	92,129,401	92,129,401	(1,478,951)	0	0	0	0	6,110,682	0	100.000
000000-00-0	Pru Funding LLC		Newark	NJ		0000000	01/01/2000		8,127,460	20,457,964	20,457,964	8,642,036	0	0	0	0	4,000,000	0	100.000
000000-00-0	Pru Global Funding LLC		Newark	NJ		0000000	03/31/2005		140,968,127	107,668,977	107,668,977	(489,240,103)	0	0	0	0	0	0	100.000
000000-00-0	PRU Insurance Agency LLC		Newark	NJ		0000000	06/30/2006		(14,857,017)	0	0	4,500,000	0	0	0	0	0	0	100.000
000000-00-0	Pruco Securities LLC		Newark	NJ		0000000	12/15/2003		18,822,853	12,509,623	12,509,623	(5,000,000)	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL FOUR TIMES SQ., LLC		New York	NY		0000000	03/29/1999		456,423	(164,166)	(164,166)	4,921	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL ONE TIMES SQ., LLC		New York	NY		0000000	03/29/1999		993,500	37	37	44,709	0	0	0	0	0	0	100.000
000000-00-0	Prudential Retirement Holdings, LLC		Los Angeles	CA		0000000	10/10/2008		0	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	PSG Holding, LLC		Newark	NJ		0000000	11/30/2008		487,211,084	0	0	(110,825,295)	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America		Newark	NJ		0000000	05/31/2006		170,847,062	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Ross LLC		Dallas	TX	Ross LLC	0000000	03/31/2012		63,043,471	61,912,999	61,912,999	(1,130,473)	0	0	0	0	0	0	100.000
2099999. Joint Venture Interests - Other - Affiliated									1,019,701,687	329,250,304	295,080,211	(593,917,780)	0	0	0	0	10,110,682	0	XXX
29452P-AB-2	Equitable Life Assurance 1995		New York	NY		1FE	12/31/1996		9,632,276	11,035,258	9,644,667	0	0	0	0	0	744,337	0	100.000
29452P-AB-2	Equitable Life Assurance 1996		New York	NY		1FE	12/31/1996		618,955	717,877	625,406	0	0	0	0	0	49,012	0	100.000
29452P-AB-2	Equitable Life Assurance 1997		New York	NY		1FE	03/04/1997		6,940,604	8,033,711	7,002,432	0	0	0	0	0	547,441	0	100.000
309601-AA-0	Farmers Ins Exch AA0 -1998		New York	NY		2FE	02/05/1998		545,003	995,600	581,883	0	0	0	0	0	68,610	0	100.000
309601-AA-0	Farmer's Insurance - AA0 - 1996		Los Angeles	CA		2FE	12/31/1996		4,374,507	7,991,256	4,670,524	0	0	0	0	0	550,701	0	100.000
309601-AA-0	Farmer's Insurance - AA0 - 1997		Los Angeles	CA		2FE	02/24/1997		1,416,064	2,586,835	1,511,887	0	0	0	0	0	178,266	0	100.000
309588-AC-5	Farmer's Insurance - AC5 - 1998		New York	NY		2FE	07/13/1998		4,230,357	7,861,526	4,521,904	0	0	0	0	0	500,853	0	100.000
309588-AE-1	Farmer's Insurance - AE1 - 1998		New York	NY		2FE	07/13/1998		7,978,327	15,029,244	8,039,670	0	0	0	0	0	900,611	0	100.000
42976#-AA-6	High Point Safety and Insurance Association (Pru NJ) - 2003		New York	NY		2Z	10/01/2003		20,535,856	25,041,967	22,444,170	0	0	0	0	0	2,305,499	0	100.000
530790-AD-9	Liberty Mutual AD9- 1997		New York	NY		2FE	10/09/1997		16,050,962	16,878,170	16,050,811	0	0	0	0	0	1,236,910	0	100.000
530790-AD-9	Liberty Mutual AD9- 2000		New York	NY		2FE	10/30/2000		7,836,542	11,164,589	7,835,005	0	0	0	0	0	818,239	0	100.000
575767-AJ-7	MASS MUTUAL LIFE SURPLUS NOTE - 2012		New York	NY		1	12/12/2009		308,968	357,819	308,946	0	0	0	0	0	15,900	0	100.000
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE CO 144A - 2004		New York	NY		1	01/07/2009		631,455	1,425,000	623,233	0	0	0	0	0	79,669	0	100.000
638671-AG-2	NATIONWIDE MUTUAL INSURANCE CO CORPORATE - 2005		New York	NY		1	05/18/2005		2,934,298	6,279,167	3,009,011	0	0	0	0	0	434,377	0	100.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
64952G-AE-8	New York Life Insurance 2006		New York	NY		1FE	05/22/2006		0	0	0	0	0	0	0	0	259,724	0	100.000
64952G-AE-8	New York Life Insurance GAE8 - 2003		New York	NY		1FE	10/20/2005		1,980,480	2,416,414	1,983,432	0	0	0	0	0	117,906	0	100.000
64952G-AE-8	New York Life Insurance GAE8 - 2005		New York	NY		1FE	02/14/2006		1,032,630	1,208,207	1,028,173	0	0	0	0	0	58,024	0	100.000
64952G-AE-8	New York Life Insurance GAE8 - 2012		New York	NY		1FE	12/20/2012		4,833,350	6,041,035	4,852,951	0	0	0	0	0	37,574	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2009		New York	NY		1	12/12/2009		249,683	339,069	249,683	0	0	0	0	0	17,129	0	100.000
2199999. Surplus Debentures, etc - Unaffiliated									92,130,317	125,402,744	94,983,788	0	0	0	0	0	8,920,782	0	XXX
000000-00-0	Alliant Tax Credit Fund 66 LTD		Palm Beach	FL	ALLIANT GP 66, LLC	0000000	06/12/2012		31,724,911	30,478,834	30,478,834	0	0	0	0	0	(1,246,077)	0	15.000
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership		Columbia	MD		0000000	10/02/1997		464,140	146,966	146,966	0	0	0	0	0	(106,704)	0	30.120
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership		Boston	MA	BCCTC Associates XXXV, LLC	0000000	01/24/2012		50,000,000	47,529,656	47,529,656	0	0	0	0	0	(2,470,344)	0	17.400
000000-00-0	California Equity Fund 1992 Limited Partnership		Chicago	IL		0000000	12/23/1992		11,117	0	0	0	0	0	0	0	0	0	5.130
000000-00-0	California Equity Fund 1994 Series II LP		Chicago	IL		0000000	12/22/1994		104,290	0	0	0	0	0	0	0	(15,894)	0	21.160
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY		0000000	02/11/2011		20,000,000	17,796,392	17,796,392	0	0	0	0	0	(1,718,268)	0	16.800
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN		0000000	10/03/2011		25,000,000	22,260,418	22,260,418	0	0	0	0	0	(2,405,556)	0	20.040
000000-00-0	CREA Corporate Tax Credit Fund XXVI, LLC		Indianapolis	IN	CREA GP CTC XXIII, LLC	0000000	04/11/2012		27,920,000	26,504,651	26,504,651	0	0	0	0	0	(1,415,349)	0	23.390
000000-00-0	Enterprise Housing Partners 1995 Limited Partnership		Columbia	MD		0000000	03/06/1996		516,650	98,293	98,293	0	0	0	0	0	(45,512)	0	3.860
000000-00-0	National Equity Fund 1993 Limited Partnership		Chicago	IL		0000000	10/05/1993		85,942	0	0	0	0	0	0	0	0	0	3.360
000000-00-0	National Equity Fund 1994 Limited Partnership		Chicago	IL		0000000	04/01/1994		107,786	50,921	50,921	0	0	0	0	0	40,137	0	3.330
000000-00-0	National Equity Fund 1997 Limited Partnership		Chicago	IL		0000000	12/31/1998		681,346	8,445	8,445	0	0	0	0	0	(82,693)	0	2.780
000000-00-0	National Equity Fund 2001 LLC		Chicago	IL		0000000	12/12/2002		1,738,257	296,686	296,686	0	0	0	0	0	(189,687)	0	4.100
000000-00-0	Prudential Housing Fund Limited Partnership		Burlington	NJ		0000000	12/17/1996		1,141,151	0	0	0	0	0	0	0	0	0	99.900
000000-00-0	South End Housing Limited Partnership		Boston	MA		0000000	09/26/1994		264,699	0	0	0	0	0	0	0	0	0	64.590
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP		Greenwhich	CT		0000000	12/22/2011		54,000,000	52,636,018	52,636,018	4,186,416	0	0	0	0	(1,362,528)	0	21.050
000000-00-0	WNC Institutional Tax Credit 37 LP		Irvine	CA	WNC Housing Tax Credit Manager 37, LLC	0000000	12/06/2012		30,000,000	29,919,615	29,919,615	0	0	0	0	0	(80,385)	0	24.000
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA	WNC Housing Tax Credit Manager 35, LLC	0000000	02/28/2012		25,000,000	24,440,848	24,440,848	0	0	0	0	0	(559,152)	0	25.050
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									268,760,289	252,167,743	252,167,743	4,186,416	0	0	0	0	(11,658,012)	0	XXX
000000-00-0	TCF P/GA-2 LLC		Charlotte	NC		0000000	05/03/2007		1,614,526	763,702	763,702	0	0	0	0	0	(161,452)	0	49.990
000000-00-0	TCF P/MO-1 LLC		Charlotte	NC		0000000	05/03/2007		2,154,856	1,221,092	1,221,092	0	0	0	0	0	(215,484)	0	99.990
000000-00-0	Wachovia Tax Credit IV P/GA		Charlotte	NC		0000000	12/11/2002		1,938,011	167,131	167,131	0	0	0	0	0	(176,640)	0	35.000
000000-00-0	WNC HAWAII TAX CREDITS FUND 36 SERIES 3 LP		Irvine	CA	WNC Housing Tax Credits Manager, LLC	0000000	12/06/2012		1,036,962	1,036,540	1,036,540	0	0	0	0	0	(422)	0	22.000
3399999. State Low Income Housing Tax Credit - Unaffiliated									6,744,355	3,188,465	3,188,465	0	0	0	0	0	(553,998)	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan		Newark	NJ		0000000	11/30/2011		280,162	280,162	280,162	(39,790,543)	0	0	0	0	4,522	0	100.000
000000-00-0	National Dry Cleaners Inc.		Scottsdale	AZ		0000000	10/02/2001		100,000	0	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru Structured Finance CBO I		Newark	NJ		0000000	10/26/2000		1	1	1	0	0	0	0	0	0	0	28.730
3799999. Any Other Class of Assets - Unaffiliated									380,163	280,163	280,163	(39,790,543)	0	0	0	0	4,522	0	XXX
000000-00-0	PRIAC SA- Affiliated		Hartford	CT		0000000	11/29/2004		45,798,811	45,798,811	45,798,811	(5,117,564)	0	0	0	0	0	0	100.000
3899999. Any Other Class of Assets - Affiliated									45,798,811	45,798,811	45,798,811	(5,117,564)	0	0	0	0	0	0	XXX
3999999. Total - Unaffiliated									4,603,758,459	4,727,952,531	4,409,734,024	(1,268,742)	0	0	0	10,405,566	104,263,315	645,949	XXX
4099999. Total - Affiliated									3,625,282,420	2,994,029,394	2,935,604,645	(573,767,546)	0	0	0	(19,904,796)	109,130,704	0	XXX
4199999 - Totals									8,229,040,879	7,721,981,925	7,345,338,669	(575,036,288)	0	0	0	(9,499,230)	213,394,019	645,949	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	PIP LLC	Williamsburg	VA		12/31/2008		0	117,199,779	0	100.000
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							0	117,199,779	0	XXX
28110#-10-4	Edison Place Senior Note, LLC	Newark	NJ		04/30/2008		0	81,256,364	0	100.000
94014#-AT-0	Washington Street Investments Senior Note	Wilmington	DE		03/30/2012	2	993,750,000	1,405,689	0	100.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							993,750,000	82,662,053	0	XXX
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA		03/31/2010		0	5,694,248	0	100.000
1499999. Joint Venture Interests - Other Fixed Income - Affiliated							0	5,694,248	0	XXX
000000-00-0	Acession Mezzanine Capital II, LP	Hamilton	BMU		10/30/2007	2	0	695,831	0	8.780
000000-00-0	Advent Inrenational GPE VI LP	Boston	MA		07/07/2008	3	0	3,450,582	0	0.320
000000-00-0	Advent International GPE V-G LP	Boston	MA	Pension Risk Transferred from GM to Prudential	11/01/2012		30,008,521	0	0	1.370
000000-00-0	Advent International GPE VII-B Limited Partnership	Boston	MA	GPE VII (Delaware) Limited Partnership	12/06/2012		855,000	546,667	0	0.310
000000-00-0	Alinda Infrastructure Fund I LP	New York	NY		09/08/2006	1	0	(1,538,387)	0	1.670
000000-00-0	Apax Europe V - A, L.P. (VZ)	Guernsey	GY	Pension risk transferred from Verizon To Prudential	12/10/2012		11,836,716	529,283	0	1.700
000000-00-0	Apax Europe VI - A, L.P. (VZ)	Guernsey	GY	Pension Risk Transferred from Verizon to Prudential	12/10/2012		48,522,793	3,215,147	0	1.400
000000-00-0	APAX Europe VI Fund	St Peter Port	GG		04/18/2005	3	0	(23,807)	0	0.230
000000-00-0	APAX Europe VI-A, LP (GM)	St Peter Port	UK	Pension Risk Transferred from GM to Prudential	11/01/2012		23,589,342	(68,190)	0	0.860
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	Edinburgh	ED	Pension Risk Transferred from Verizon to Prudential	12/10/2012		123,357,593	627,938	0	0.090
000000-00-0	APAX Europe VII - A LP	St. Peter Port	AL		06/25/2007	3	0	977,613	0	0.090
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	Edinburgh	ED	Pension risk transferred from GM To Prudential	11/01/2012		19,690,155	0	0	0.860
000000-00-0	Apax VIII - B L.P	St. Peters Port	GY	Apax VIII GP L.P.	12/17/2012		914,976	(74,352)	0	0.650
000000-00-0	Apollo Investment Fund V L.P.	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		6,819,691	0	0	0.760
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		29,033,643	0	0	0.570
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		13,414,186	76,587	0	0.100
000000-00-0	Arclight Energy Partners Fund IV, LP	Boston	MA		10/26/2007	3	0	1	0	1.180
000000-00-0	ArcLight Energy Partners Fund II LP	Boston	MA		06/28/2004	3	0	0	0	0.630
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA		12/01/2011		0	6,250,470	0	1.120
000000-00-0	Argus Capital Partners II A LP	St. Helier	JE		07/17/2006	3	0	4,370,991	0	9.650
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC	Pension risk transferred from Verizon To Prudential	12/10/2012		19,309,568	(89,192)	0	4.270
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY	Pension risk transferred from Verizon To Prudential	12/10/2012		38,318,767	764,152	0	2.500
000000-00-0	B IV Capital Partners, LP	Wellesley	MA	Pension risk transferred from GM To Prudential	12/10/2012		3,549,026	0	0	7.360
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR	Pension risk transferred from Verizon To Prudential	12/10/2012		54,005,864	5,586,560	0	1.300
000000-00-0	BCP V-S L.P.	New York	NY	Pension risk transferred from Verizon To Prudential	11/01/2012		3,606,156	0	0	0.240
000000-00-0	BDCM Opportunity Fund II LP	Lake Forest	IL	Pension risk transferred from GM To Prudential	11/01/2012		17,529,257	0	0	1.490
000000-00-0	BDCM Opportunity Fund III, LP	Lake Forest	IL	Pension risk transferred from GM To Prudential	11/01/2012		4,363,657	(928,444)	0	1.490
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		23,732,466	0	0	0.550
000000-00-0	Blackstone Capital Partners V LP	New York	NY		05/30/2006	3	0	456,959	0	0.170
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		34,885,541	28,776	0	0.240
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		5,720,876	(3,008,809)	0	0.090
000000-00-0	Blackstone Capital Partners VI L.P.	New York	NY		08/01/2011		0	2,931,301	0	0.240
000000-00-0	Blackstone Communications I LP	New York	NY		10/20/2000	3	0	689	0	0.500
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY		01/31/2011	13	0	2,525,328	0	2.290
000000-00-0	Blackstone Strategic Alliance Fund LP	New York	NY		04/27/2007	13	0	103,257	0	5.120
000000-00-0	Capital Dynamics European Buyout 2005	Edinburgh	UK		12/07/2007	3	0	2,966,240	0	13.250
000000-00-0	Carlyle Japan International Partners II, L.P.	George Town	CYM	Pension risk transferred from GM To Prudential	11/01/2012		2,202,416	118,544	0	0.000
000000-00-0	Carlyle Partners III, LP	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		340,174	0	0	0.330
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		20,795,636	0	0	0.330
000000-00-0	Carlyle Partners V, LP	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		9,163,645	357,687	0	0.090
000000-00-0	CCP IX LP No. 2	London	UK		04/28/2009	3	0	1,456,253	0	0.550
000000-00-0	CCP VIII LP No. 2.2	London	UK		04/19/2006	3	0	197,188	0	0.680
000000-00-0	Centerbridge Capital Partners II, L.P.	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		10,537,392	654,169	0	0.590
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		15,573,763	0	0	1.770
000000-00-0	Century Park Capital Partners II Fund	Los Angeles	CA		01/25/2005	3	0	705,257	0	2.830
000000-00-0	Century Park Capital Ptnrs LP	Los Angeles	CA		12/01/1999	3	0	(1,189,583)	0	6.530
000000-00-0	Cerberus Institutional Partners, L.P. - Series II	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		20,889,365	0	0	4.350
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		8,969,533	0	0	0.890
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		23,905,837	0	0	0.320
000000-00-0	Charles River Partnership XII, LP (VZ)	Wilmington	DE	Pension risk transferred from Verizon To Prudential	12/10/2012		5,974,601	(496,974)	0	5.000
000000-00-0	Charles River Partnership XIII, L.P. (VZ)	Waltham	MA	Pension risk transferred from Verizon To Prudential	12/10/2012		15,273,925	4,103,413	0	4.400
000000-00-0	CHB Capital Partners II LP	Denver	CO		04/01/1999	1	0	6,921	0	12.420
000000-00-0	CHS Private Equity V LP	Chicago	IL	Pension risk transferred from GM To Prudential	11/01/2012		15,878,440	0	0	1.240
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership	Georgetown	CYM	Pension risk transferred from GM To Prudential	11/01/2012		5,179,492	0	0	0.710
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)	George Town	CYM	Pension risk transferred from Verizon To Prudential	12/10/2012		43,197,693	(3,946,189)	0	1.300
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP	Georgetown	CYM	Pension risk transferred from GM To Prudential	11/01/2012		28,964,260	0	0	0.820
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	Georgetown	CYM	Pension risk transferred from GM To Prudential	11/01/2012		9,534,010	0	0	0.260
000000-00-0	Code Hennessy & Simmons IV LP	Chicago	IL	Pension risk transferred from GM To Prudential	11/01/2012		1,375,811	0	0	1.620

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	CPL Investment Partners, L.P.	Shanghai	CN		12/28/2005		0	(293,113)	0	99.990
000000-00-0	CVCI Growth Partnership II, L.P	St. Heiler	JE		01/25/2008	1	0	938,433	0	0.240
000000-00-0	D.E. Shaw Composite Graphite Fund L.L.C.	New York	NY	D.E. Shaw Composite Managers, L.L.C.	10/31/2012		25,000,000	0	0	0.330
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA	Grand Cayman	CYM		09/20/2011		0	1,450,294	0	25.000
000000-00-0	DLJ Investment Partners III LP	New York	NY		06/23/2006	2	0	(77,863)	0	10.120
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA		11/28/2011		0	(810,885)	0	1.580
000000-00-0	Energy Capital Partners II-A, LP	Short Hills	NJ		09/17/2010		0	417,322	0	0.440
000000-00-0	Energy Spectrum Partners V LP	Dallas	TX		04/30/2007		0	274,728	0	0.820
000000-00-0	Energy Spectrum Partners VI LP	Dallas	TX		08/24/2010		0	776,447	0	0.060
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St Peters Port	GBR	Pension risk transferred from GM To Prudential	11/01/2012		21,818,112	0	0	1.170
000000-00-0	EQT IV LP	St. Peter Port	GG		05/26/2004	3	0	229,207	0	0.400
000000-00-0	EQT V LP	St. Peter Port	GG		09/22/2006	3	0	(48,259)	0	0.240
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GY	Pension risk transferred from GM To Prudential	11/01/2012		985,681	0	0	0.030
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GY	Pension risk transferred from GM To Prudential	11/01/2012		6,250,469	0	0	0.570
000000-00-0	EQT VI (NO.2) Limited Partnership	St. Peter Port	GBR		11/30/2011		0	2,599,916	0	0.210
000000-00-0	Escalate Capital I, L.P	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		4,952,432	0	0	5.050
000000-00-0	Evergreen Pacific Partners II, L.P.	Seattle	WA		09/04/2008	3	0	989,435	0	1.830
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		11,573,199	0	0	2.520
000000-00-0	Fortress Investment Fund II LLC	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		9,802,910	0	0	5.540
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		31,987,078	0	0	1.490
000000-00-0	Fortress Investment Fund III (Fund B) LP (Formerly Alpha)	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		6,957,988	0	0	0.320
000000-00-0	Fortress Investment Fund IV (Fund A) LP	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		45,692,734	0	0	1.240
000000-00-0	Fortress Investment Fund LLC	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		1,096,736	0	0	1.850
000000-00-0	Fortress Investment Fund V (Fund A) LP	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		22,331,139	0	0	0.590
000000-00-0	Fortress Investment V (Fd D) LP	New York	NY		07/24/2007		0	0	0	1.120
000000-00-0	Fortress Residential Investment Deutschland (Fund B) LP	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		4,739,203	0	0	0.930
000000-00-0	Fortress V (Co-Investment Fd D) LP	New York	NY		07/24/2007		0	0	0	4.950
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership	London	GBR	Pension risk transferred from GM To Prudential	11/01/2012		38,539,118	369,736	0	0.590
000000-00-0	Francisco Partners II LP	Menlo Park	CA		07/10/2006	3	0	35,000	0	0.430
000000-00-0	Francisco Partners III, L.P.	San Francisco	CA		10/24/2011		0	2,275,000	0	0.510
000000-00-0	Friedman Fleischer & Lowe Capital Partners III, LP	San Francisco	CA		10/07/2008	3	0	439,738	0	0.670
000000-00-0	Goldman Sachs Vintage Fund V, L.P.	New York	NY		08/22/2008	3	0	1,344,628	0	0.710
000000-00-0	GS Capital Partners VI LP	New York	NY		04/27/2007	3	0	3,923,293	0	0.120
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	Grand Cayman	CYM	Pension risk transferred from GM To Prudential	11/01/2012		9,503,329	0	0	0.420
000000-00-0	GS Mezzanine Partners II Offshore, LP.	Grand Cayman	CYM	Pension risk transferred from GM To Prudential	11/01/2012		1,773,416	0	0	0.810
000000-00-0	GS Mezzanine Partners V, L.P. (GM)	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		3,150,840	0	0	0.070
000000-00-0	GS Mezzanine Partners V, LP	New York	NY		12/10/2007	2	0	452,400	0	0.180
000000-00-0	Haddington Energy Partners III LP	Houston	TX		06/12/2006		0	27,454	0	2.750
000000-00-0	Haddington Energy Partners IV LP	Houston	TX		03/31/2010		0	(754,384)	0	0.156
000000-00-0	Harbour Group Investments IV, LP	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		3,310,331	0	0	6.850
000000-00-0	HarbourVest International Private Equity Partners IV-Partner	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		5,335,050	0	0	0.540
000000-00-0	Hedge Fund Seeding Strategy: 2011 LLC	New York	NY	Goldman Sachs Hedge Fund Strategies LLC	02/27/2012		3,441,151	5,344,629	0	4.850
000000-00-0	Hellman & Friedman Capital Partners VI LP	San Francisco	CA		06/05/2007	3	0	726,086	0	0.120
000000-00-0	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA		08/29/2011		0	715,344	0	0.110
000000-00-0	Highstar Capital Fund II, L.P. (GM)	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		12,402,101	0	0	3.130
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		13,795,293	(121,220)	0	0.810
000000-00-0	Highstar Capital II LP	Houston	TX		08/03/2005	3	0	73,424	0	1.880
000000-00-0	Highstar Capital III LP	New York	NY		09/28/2007	3	0	270,297	0	0.430
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY		02/09/2011		0	4,048,404	0	14.080
000000-00-0	Hispania Private Equity LP	Chicago	IL		09/02/2003		0	72,814	0	2.870
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St Helier	JE	ICG Europe Fund V GP Limited Partnership	04/27/2012		1,024,978	3,919,038	0	1.320
000000-00-0	ICG European Fund 2006 LP	St. Helier	JE		02/15/2007	2	0	23,201	0	2.130
000000-00-0	ICV Partners II LP	New York	NY		11/29/2005		0	264,096	0	0.800
000000-00-0	ICV Partners LP	Willmington	DE		02/01/2001		0	1,510	0	3.790
000000-00-0	Inter-Atlantic Fund II LP	New York	NY		07/05/2006	1	0	66,881	0	42.610
000000-00-0	Inter-Atlantic Fund III, L.P.	New York	NY		08/19/2011		0	5,050,000	0	6.670
000000-00-0	Intervale Capital Fund, LP (VZ)	Wilmington	DE	Pension risk transferred from Verizon To Prudential	12/10/2012		23,875,236	678,472	0	10.900
000000-00-0	Inverness/ Phoenix Partners LP	Greenwich	CT		03/05/1998	3	0	3,125	0	2.840
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)	New York	NY	Pension risk transferred from Verizon To Prudential	12/10/2012		61,309,810	(24,494,608)	0	2.300
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY	Pension risk transferred from Verizon To Prudential	12/10/2012		34,186,276	(33,995,437)	0	2.400
000000-00-0	Kelso Investment Associates VIII, LP	New York	NY		11/29/2007	3	0	2,736,925	0	0.220
000000-00-0	Kirtland Capital Partners IV LP	Beachwood	OH		09/29/2004	3	0	199,667	0	6.970
000000-00-0	KKR 2006 Fund LP	New York	NY		11/28/2006	3	0	(44,100)	0	0.130
000000-00-0	KRG Capital Fund IV, LP	Denver	CO		12/18/2007	3	0	2,587,284	0	0.530
000000-00-0	Latin Power II LP	George Town	KY		07/31/2006		0	(1,054,843)	0	3.030
000000-00-0	LCCG High Yield CMBS Fund II, LLC	Irving	TX		06/14/2004		0	(3,822,416)	0	4.240

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Lexington Capital Partners V, L.P.	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		2,882,750	0	0	0.580
000000-00-0	Lexington Capital Partners VI-B, L.P.	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		5,413,719	(15,209)	0	0.220
000000-00-0	Lincolnshire Equity Fund III LP	New York	NY		06/13/2005	1	0	560,912	0	1.150
000000-00-0	Lincolnshire Equity Fund IV - A, L.P.	New York	NY		07/22/2008	3	0	2,894,194	0	1.200
000000-00-0	Mason Wells Buyout Fund II	Milwaukee	WI		10/28/2005	3	0	575,058	0	2.500
000000-00-0	Mason Wells Buyout Fund III, LP.	Milwaukee	WI		03/31/2010	3	0	2,375,505	0	0.020
000000-00-0	Menlo Ventures X, LP	Dover	DE	Pension risk transferred from GM To Prudential	11/01/2012		4,855,323	0	0	0.640
000000-00-0	Menlo Ventures XI, LP	Menlo Park	CA		07/28/2011		0	2,329,750	0	2.480
000000-00-0	Menlo Ventures XI, LP (GM)	Menlo Park	CA	Pension risk transferred from GM To Prudential	11/01/2012		1,567,157	541,477	0	1.420
000000-00-0	Metalmark Capital Partners II, L.P.	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		5,811,827	332,549	0	0.560
000000-00-0	Metalmark Capital Partners, L.P.	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		11,643,921	12,847	0	3.250
000000-00-0	MezzVest III, L.P. - PICA	St. Heiler	JE	MezzVest Partners III, Limited	02/16/2012		4,870,658	7,656,097	0	25.000
000000-00-0	Natural Gas Partners IX, L.P.	Irving	TX		03/20/2008		0	2,006,855	0	0.380
000000-00-0	NB Secondary Opportunities Fund II LP	New York	NY		05/22/2008	3	0	616,368	0	1.260
000000-00-0	New Enterprise Associates 10, Limited Partnership	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		4,954,298	0	0	0.700
000000-00-0	New Enterprise Associates 11, Limited Partnership	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		10,697,525	161,645	0	1.450
000000-00-0	New Enterprise Associates 12, Limited Partnership	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		7,182,258	80,000	0	0.830
000000-00-0	New Enterprise Associates 13, Limited Partnership	Grand Cayman	CYM	Pension risk transferred from GM To Prudential	11/01/2012		4,110,525	121,880	0	0.200
000000-00-0	New Enterprise Associates 8A, Limited Partnership	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		1,127,524	0	0	2.940
000000-00-0	New Mountain Partners III LP	New York	NY		09/25/2007	3	0	2,205,131	0	0.280
000000-00-0	NewSpring SBIC Mezzanine Capital II, L.P.	Radnor	PA		11/15/2010	2	0	1,250,000	0	0.104
000000-00-0	Newstone Capital Partners LP	Los Angeles	CA		05/31/2006	2	0	(415,289)	0	5.780
000000-00-0	Nordic Capital Fund VII Alpha, L.P.	St. Helier	GG		04/29/2008	3	0	2,103,381	0	0.560
000000-00-0	Nordic Capital V, L.P	Jersey	JE	Pension risk transferred from GM To Prudential	11/01/2012		40,154,607	(22,684,007)	0	1.550
000000-00-0	Nordic Capital VI Alpha, L.P	Jersey	JE	Pension risk transferred from GM To Prudential	11/01/2012		23,592,946	0	0	1.500
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	JE	Pension risk transferred from GM To Prudential	11/01/2012		10,161,295	353,549	0	0.280
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angelos	CA	Pension risk transferred from Verizon To Prudential	12/10/2012		22,447,211	680,039	0	0.500
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angelos	CA	Pension risk transferred from Verizon To Prudential	12/10/2012		13,761,148	1,879,244	0	0.700
000000-00-0	OCM Opportunities Fund V, L.P.	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		1,360,714	0	0	0.970
000000-00-0	OCM Opportunities Fund VI, L.P.	Los Angeles	CA	Pension risk transferred from GM To Prudential	11/01/2012		7,016,137	0	0	0.990
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angelos	CA	Pension risk transferred from Verizon To Prudential	12/10/2012		9,402,663	285,243	0	0.300
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA	Pension risk transferred from GM To Prudential	11/01/2012		2,206,871	0	0	0.130
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA	Pension risk transferred from GM To Prudential	11/01/2012		2,749,053	0	0	0.060
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA	Pension risk transferred from Verizon To Prudential	12/10/2012		22,342,851	2,107,379	0	0.300
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX	OHA European Strategic Credit Fund, L.P.	07/20/2012		2,347,458	4,243,542	0	3.250
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	HKG		11/30/2011		0	3,155,145	0	1.400
000000-00-0	Parthenon Investors II, LP	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		15,469,347	0	0	3.690
000000-00-0	Permira IV LP 2	St. Peter Port	GG		12/14/2006	3	0	654,085	0	0.050
000000-00-0	PineBridge New Europe Partners II, L.P.	George Town	KY		02/27/2007	1	0	4,136,369	0	3.830
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Palo Alto	CA	Pension risk transferred from GM To Prudential	11/01/2012		2,201,526	135,146	0	2.850
000000-00-0	Pinnacle Ventures III-B, LP	Palo Alto	CA	Pension risk transferred from GM To Prudential	11/01/2012		3,054,535	0	0	5.250
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.	Shanghai	CN		05/16/2011		0	113,314,460	0	83.330
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI	Pension risk transferred from GM To Prudential	11/01/2012		2,352,932	0	0	0.840
000000-00-0	Providence Equity Partners LP	Providence	RI		11/27/2000	3	0	(14,362)	0	0.370
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI	Pension risk transferred from GM To Prudential	11/01/2012		9,872,360	0	0	0.530
000000-00-0	Providence Equity Partners VI, LP	Providence	RI		03/08/2007	3	0	776,786	0	0.130
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)	Providence	RI	Pension risk transferred from GM To Prudential	11/01/2012		13,520,002	247,904	0	0.130
000000-00-0	Providence Equity Partners VII LP	Providence	RI	Providence Equity GP VII LP	05/09/2012		1,326,401	(426,402)	0	0.980
000000-00-0	PRU Alpha Fixed Income Opportunity Fund I LP	Newark	NJ		07/31/2006		0	660,955	0	13.000
000000-00-0	Pru Alpha Fixed Income Opportunity Fund I, LP - GSS	Newark	NJ		07/16/2009		0	174,915	0	20.920
74459*-10-1	Prudential Capital Partners II LP	Chicago	IL		04/01/2005	2	0	(73,169)	0	5.830
000000-00-0	Prudential Capital Partners III LP	Chicago	IL		10/16/2008	2	0	46,315,085	0	24.650
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL	Lake Street Partners IV, L.P.	12/20/2012		9,863,043	(854,551)	0	76.500
744588-10-0	Prudential Capital Partners LP	Chicago	IL		09/29/2000	2	0	208,157	0	32.110
000000-00-0	Prudential Charter School Fund II LLC	Trenton	NJ		12/20/2006		0	(150,000)	0	100.000
000000-00-0	Prudential Charter School Fund LLC (RISE)	Trenton	NJ		05/16/2006		0	(165,000)	0	100.000
000000-00-0	Q-BLK Co - Investment Fund LP	Seattle	WA		06/02/2006	13	0	(1,174,488)	0	8.170
000000-00-0	R3 (B), LP - PICA	Newark	NJ	BlackRock RRR, LLC	01/03/2012		25,000,000	0	0	15.880
000000-00-0	Rutland Fund II LP	London	GB		04/02/2007	3	0	902,640	0	1.590
000000-00-0	Sandler Mezzanine Partners LP	New York	NY		01/01/1993		0	19,399	0	2.370
000000-00-0	Sentinel Cap Partners IV LP	New York	NY		01/29/2009	3	0	2,114,819	0	1.730
000000-00-0	Sentinel Capital Partners III LP	New York	NY		05/20/2005	3	0	0	0	2.350
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY	Pension risk transferred from Verizon To Prudential	12/10/2012		9,326,059	3,143,964	0	4.100
000000-00-0	Silver Lake Partners III, LP	New York	NY		10/22/2007	3	0	774,474	0	0.110
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		25,405,632	0	0	2.410
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		3,995,258	0	0	1.030

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		4,032,573	0	0	4.030
000000-00-0	Summit Subordinated Debt Fund II, LP	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		1,386,428	0	0	4.830
000000-00-0	Summit Subordinated Debt Fund II-A,LP	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		6,635,751	0	0	4.760
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		24,673,324	0	0	2.940
000000-00-0	SV Life Sciences Fund IV, LP	Boston	MA		02/05/2007	1	0	(57,231)	0	0.880
000000-00-0	TA IX, L.P. (GM)	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		2,577,645	0	0	1.160
000000-00-0	TA IX, L.P. (VZ)	Boston	MA	Pension risk transferred from Verizon To Prudential	12/10/2012		6,271,371	372,913	0	3.000
000000-00-0	TA Subordinated Debt Fund II, LP	Wilmington	DE	Pension risk transferred from GM To Prudential	11/01/2012		4,994,262	0	0	2.030
000000-00-0	TA X LP	Boston	MA		04/25/2006	1	0	0	0	0.130
000000-00-0	TA X, L.P. (GM)	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		15,650,409	0	0	0.800
000000-00-0	TA X, L.P. (VZ)	Boston	MA	Pension risk transferred from Verizon To Prudential	12/10/2012		53,191,326	1,269,186	0	2.900
000000-00-0	TA XI, L.P.	Boston	MA		07/30/2010	3	0	900,000	0	0.250
000000-00-0	TA XI, L.P. (GM)	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		3,304,642	296,400	0	0.190
000000-00-0	The Veritas Capital Fund IV, L.P.	New York	NY		05/18/2010	3	0	2,544,776	0	0.010
000000-00-0	Thomas H. Lee Equity Fund V LP	Wilmington	DE		02/07/2001	3	0	5,370	0	0.210
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)	Boston	MA	Pension risk transferred from Verizon To Prudential	12/10/2012		9,358,261	(1,660,149)	0	0.800
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		6,327,107	0	0	0.590
000000-00-0	Thomas H. Lee Equity Fund VI LP	Boston	MA		08/17/2006	3	0	281,375	0	0.230
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA	Pension risk transferred from GM To Prudential	11/01/2012		25,186,851	192,772	0	0.420
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX	Pension risk transferred from GM To Prudential	11/01/2012		4,819,001	0	0	0.970
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX	Pension risk transferred from GM To Prudential	11/01/2012		1,821,380	89,842	0	0.530
000000-00-0	TPG Partners IV, LP	Fort Worth	TX	Pension risk transferred from GM To Prudential	11/01/2012		30,873,465	0	0	0.840
000000-00-0	TPG Partners V LP	Fort Worth	TX		06/27/2006		0	77,922	0	0.070
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX	Pension risk transferred from GM To Prudential	11/01/2012		26,145,858	207,941	0	0.270
000000-00-0	TPG Partners VI, L.P.	Fort Worth	TX		04/17/2008	3	0	994,530	0	0.080
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX	Pension risk transferred from GM To Prudential	11/01/2012		11,182,538	369,577	0	0.090
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		24,747,002	0	0	0.970
000000-00-0	Warburg Pincus Private Equity X, LP	New York	NY		10/24/2007		0	1,415,687	0	0.170
000000-00-0	Wind Point Partners VII-A, L.P.	Chicago	IL		04/09/2009	3	0	1,654,604	0	1.350
000000-00-0	Wind Point Partnes VI LP	Chicago	IL		03/31/2006	3	0	(386,455)	0	1.400
1599999. Joint Venture Interests - Common Stock - Unaffiliated							1,762,881,125	204,850,508	0	XXX
000000-00-0	Ironbound Fund LLC	Newark	NJ		05/18/2010		0	99,731,781	0	100.000
000000-00-0	NorthBound Emerging Managers Fund LP	New York	NY		06/11/2007		0	(1,657,670)	0	73.000
000000-00-0	PAR II Holdings, LLC	Newark	NJ		12/31/2009		0	4,500	0	1.000
1699999. Joint Venture Interests - Common Stock - Affiliated							0	98,078,611	0	XXX
000000-00-0	Avanath Affordable Housing I, LLC	Irvine	CA		10/06/2010		0	2,649,354	0	0.146
000000-00-0	PLA Industrial Fund I, LLC	Parsipanny	NJ		12/09/2003		0	(3,275,231)	0	31.000
000000-00-0	PLA Industrial Trust II LLC PI	Parsipanny	NJ		09/09/2005		0	(708,812)	0	10.710
000000-00-0	PLA Residential Fund III	Parsipanny	NJ		03/24/2008		0	1,305,686	0	36.170
000000-00-0	PLA Residential Trust II LLC PI	Parsipanny	NJ		06/10/2005		0	(2,927,136)	0	14.000
000000-00-0	PRECO IV	Parsipanny	NJ		05/18/2009		0	20,837,424	0	99.990
000000-00-0	Property Partners Fund	Parsipanny	NJ		12/11/2007		0	11,378,909	0	27.000
000000-00-0	PruCap I, LP: PICA	Parsipanny	NJ		10/15/2010		0	27,540,193	0	43.800
000000-00-0	Senior Housing Partnership Fund IV,	Parsipanny	NJ		10/05/2011		0	13,767,008	0	100.000
000000-00-0	Tucker Development and Acquisition Fund, L.P.	Highland Park	IL		07/12/2010		0	2,409,241	0	16.670
000000-00-0	USDF, LP: PICA	Parsipanny	NJ		12/16/2011		0	19,628,501	0	65.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	92,605,137	0	XXX
000000-00-0	LCWestlake LLC	Westlake Village	CA		10/04/2000		0	10,337	0	100.000
000000-00-0	Rock Global Real Estate LLC	Wilmington	DE		06/30/2012		163,644,402	590,045	0	100.000
1899999. Joint Venture Interests - Real Estate - Affiliated							163,644,402	600,382	0	XXX
000000-00-0	B Lab IP, LLC	Berwyn	PA	B Lab Company	06/07/2012		2,000,000	0	0	50.000
000000-00-0	Ballard/P V Limited Partnership	Houston	TX		02/25/2011		0	3,843,229	0	90.000
000000-00-0	BC European Capital VIII, LP	London	GBR	Pension risk transferred from GM To Prudential	11/01/2012		48,455,062	0	0	1.120
	Canyon-Agassi Charter School Facilities Fund, LP	Los Angeles	CA		10/18/2011		0	38,267	0	3.760
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CN	Catalyst Fund Limited Parternship IV	07/13/2012		2,197,000	2,197,000	0	9.490
000000-00-0	Cattles PLC - E6	Batley	UK	Cattles PLC - E6	09/30/2012		3,313,946	97,905	0	0.000
000000-00-0	Cattles PLC - F3	Batley	UK	Cattles PLC - F3	09/30/2012		2,864,873	0	0	0.000
000000-00-0	Cattles PLC - G1	Batley	UK	Cattles PLC - G1	09/30/2012		2,472,846	89,431	0	0.000
000000-00-0	CCP IX LP No. 1	London	GBR	Pension risk transferred from GM To Prudential	11/01/2012		6,073,667	9,416	0	0.320
000000-00-0	CCP VII LP No. 2.1	London	GBR	Pension risk transferred from GM To Prudential	11/01/2012		10,844,105	0	0	1.680
000000-00-0	CCP VIII LP No. 2.1	London	GBR	Pension risk transferred from GM To Prudential	11/01/2012		24,893,600	3,828	0	0.850
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY		11/23/2011		(1,616,922)	12,001,578	0	2.850
000000-00-0	Charter School Investors LLC	Santa Monica	CA		05/23/2005		0	(844,716)	0	23.110
000000-00-0	Coller International Partners IV-E, L.P.	Georgetown	CYM	Pension risk transferred from GM To Prudential	11/01/2012		7,510,068	0	0	0.900

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Coller International Partners V - A LP	St. Peter Port	GG		12/21/2006	3	0	335,000	0	0.210
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peters Port	NY	Pension risk transferred from GM To Prudential	11/01/2012		3,721,937	0	0	0.130
000000-00-0	Coller International Partners VI, LP	St Peter Port	GY	Coller International General Partner VI LP	05/11/2012		2,025,411	3,117,089	0	0.480
000000-00-0	Community Bancorp LLC - PICA	Houston	TX		07/20/2010		0	16,463,305	0	6.100
000000-00-0	Energy Recapitalization and Restructuring Fund, L.P.	Houston	TX	Parallel Resource Partners, LLC	01/24/2012		512,216	818,463	0	1.420
000000-00-0	Energy Trust Partners III, L.P.	New York	NY		06/30/2008		0	905,862	0	2.180
000000-00-0	Frontenac VII	Long Grove	IL		10/01/1997		0	(2,813,088)	0	3.330
000000-00-0	Guggenheim Aviation Offshore Investment Fund II, L.P.	Grand Cayman	CYM	Pension risk transferred from GM To Prudential	11/01/2012		7,292,049	382,953	0	0.830
000000-00-0	GulfTex Energy II, LP - PICA	San Antonio	TX		06/15/2011		(223,225)	1,197,583	0	36.000
000000-00-0	Housing Partnership Equity Trust REIT LLC	Boston	MA	Housing Partnership Equity Trust LLC	12/31/2012		1,700,000	0	0	10.000
000000-00-0	Ironwood Mezzanine Partners III-A LP	Avon	CT	Ironwood mezzanine Management III-A LLC	05/14/2012		228,774	823,585	0	9.150
000000-00-0	La Dove Holdings LLC	Hialeah	FL		03/08/2000		0	2,127,412	0	18.000
000000-00-0	LCCG High Yield CMBS Fund III LLC	New York	NY		08/20/2007		0	(24,914,818)	0	4.270
000000-00-0	MicroVest II, LP	Bethesda	MD		04/17/2009		0	937,026	0	11.110
000000-00-0	MicroVest Short Duration Fund, LP	Bethesda	MD	MicroVest Capital Management, LLC	02/01/2012		4,990,584	0	0	18.900
000000-00-0	MVP Growth Equity Fund II, L.P.	Houston	TX		06/16/2008	1	0	383,333	0	25.000
000000-00-0	New Markets Education Partners, L.P.	College Park	MD	New Markets Education Partners, LLC	04/30/2012		875,000	775,000	0	26.120
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX	G.F.W. Energy X, L.P.	01/27/2012		536,095	2,617,884	0	0.690
000000-00-0	Non-Core Liquidation, LLC	New York	NY		12/31/2012		138,713	0	0	9.410
000000-00-0	Outsourced Assets, LLC	New York	NY		12/31/2012		776,302	0	0	9.410
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GY	Pension risk transferred from GM To Prudential	11/01/2012		22,933,812	0	0	1.270
000000-00-0	Permira IV L.P.1	St. Peter Port	GY	Pension risk transferred from GM To Prudential	11/01/2012		49,568,779	2,038,167	0	0.610
000000-00-0	Persistent Energy Partners Fund I, LLC	New York	NY	Restructuring of Assets - Transfer from Schedule D	12/31/2012		202,163	0	0	9.410
000000-00-0	Renovus Capital Partners, LP	Wynnewood	PA	Renovus GP, LLC	05/31/2012		1,875,000	375,000	0	15.800
000000-00-0	The Retail Initiative 1994 LP	New York	NY		05/27/1998		0	(679,464)	0	33.000
000000-00-0	THORON New Orleans Investments, LLC	Washington, DC	DC		12/29/2011		0	0	0	44.440
000000-00-0	TPF II, L.P.	Omaha	NE		07/24/2008		0	63,920	0	1.920
000000-00-0	Vestar Capital Partners IV, LP	New York	NY	Pension risk transferred from GM To Prudential	11/01/2012		5,794,875	0	0	0.970
000000-00-0	Yorktown Energy Partners IX , L.P.	New York	NY		08/24/2010		0	5,809,211	0	0.016
000000-00-0	Yorktown Energy Partners VII LP	New York	NY		10/10/2006		0	88,739	0	0.590
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY		09/29/2008		0	208,866	0	0.870
1999999. Joint Venture Interests - Other - Unaffiliated							211,956,730	28,496,966	0	XXX
000000-00-0	Park Place Commerce Investments, LLC	Wilmington	DE		03/31/2011		0	15,130,540	0	100.000
000000-00-0	PPCP I - Sub		GBR	PPCP I - Sub Indian Oil	12/31/2012		37,992,154	0	0	100.000
000000-00-0	PRAMERICA FOSUN LIFE INSURANCE COMPANY	Shanghai	CN		04/30/2012		39,790,543	0	0	100.000
000000-00-0	PRU Insurance Agency LLC	Newark	NJ		06/30/2006		0	3,000,000	0	100.000
000000-00-0	Pruco Securities LLC	Newark	NJ		12/15/2003		0	5,000,000	0	100.000
000000-00-0	Prudential One Times Sq. LLC	New York	NY		03/29/1999		0	(48,976)	0	100.000
000000-00-0	PSG Holding, LLC	Newark	NJ		11/30/2008		0	118,479,200	0	100.000
000000-00-0	Ross LLC	Dallas	TX	Ross LLC	03/31/2012		6,000,000	57,043,471	0	100.000
000000-00-0	Times Square Center Associates	NewYork	NY		06/01/1987		0	29,196	0	97.390
2099999. Joint Venture Interests - Other - Affiliated							83,782,697	198,633,431	0	XXX
29452P-AB-2	Equitable Life Assurance 1995	New York	NY		12/31/1996		0	8,459	0	100.000
309601-AA-0	Farmer's Insurance - AA - 1996	Los Angeles	CA		12/31/1996		0	68,247	0	100.000
309588-AC-5	Farmer's Insurance - AC - 1998	New York	NY		07/13/1998		0	45,211	0	100.000
309588-AE-1	Farmer's Insurance - AE - 1998	New York	NY		07/13/1998		0	9,395	0	100.000
42976#-AA-6	High Point Safety and Insurance Association-2003	New York	NY		10/01/2003		0	305,499	0	100.000
53079Q-AD-9	Liberty Mutual - 1997	New York	NY		10/09/1997		0	51	0	100.000
575767-AJ-7	MASS MUTUAL LIFE SURPLUS NOTE	Boston	MA		02/01/2012		308,968	(22)	0	100.000
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE CO 144A	New York	NY		06/30/2011		0	620,766	0	100.000
638671-AG-2	NATIONWIDE MUTUAL INSURANCE CO CORPORATE	New York	NY		06/30/2011		0	3,019,047	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012	New York	NY		12/20/2012		4,852,911	3,229	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE	New York	NY		06/30/2011		0	4	0	100.000
2199999. Surplus Debentures, etc - Unaffiliated							5,161,879	4,079,886	0	XXX
000000-00-0	Alliant Tax Credit Fund 66 LTD	Palm Beach	FL	ALLIANT GP 66, LLC	06/12/2012		31,724,911	(1,246,077)	0	15.000
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership	Columbia	MD		10/02/1997		0	(106,704)	0	30.120
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Part	Boston	MA	BCCTC Associates XXXV, LLC	01/24/2012		50,000,000	(2,470,344)	0	17.400
000000-00-0	California Equity Fund 1994 Series I LP	Chicago	IL		12/22/1994		0	(15,894)	0	21.160
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY		02/11/2011		0	(1,718,268)	0	16.800
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN		10/03/2011		0	(2,405,556)	0	20.040
000000-00-0	CREA Corporate Tax Credit Fund XXVI, LLC	Indianapolis	IN	CREA GP CTC XXIII, LLC	04/11/2012		27,920,000	(1,415,349)	0	23.390
000000-00-0	Enterprise Housing Partners 1995 LP	Columbia	MD		03/06/1996		0	(45,512)	0	3.860
000000-00-0	National Equity Fund 1994 Limited Partnership	Chicago	IL		04/01/1994		0	40,137	0	3.330
000000-00-0	National Equity Fund 1997 Limited Partnership	Chicago	IL		12/31/1998		0	(82,693)	0	2.780
000000-00-0	National Equity Fund 2001 LLC	Chicago	IL		12/12/2002		0	(189,687)	0	4.100

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT		12/22/2011		0	48,449,602	0	21.050
000000-00-0	WNC Institutional Tax Credit 37 LP	Irvine	CA	WNC Housing Tax Credit Manager 37, LLC	12/06/2012		30,000,000	(80,385)	0	24.000
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA	WNC Housing Tax Credit Manager 35, LLC	02/28/2012		25,000,000	(559,152)	0	25.050
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							164,644,911	38,154,118	0	XXX
000000-00-0	TCF P/GA-2 LLC	Charlotte	NC		05/03/2007		0	(161,452)	0	49.990
000000-00-0	TCF P/MO-1 LLC	Charlotte	NC		05/03/2007		0	(215,484)	0	99.990
000000-00-0	Wachovia Tax Credit IV P/GA	Charlotte	NC		12/11/2002		0	(176,640)	0	35.000
000000-00-0	WNC HAWAII TAX CREDITS FUND 36 SERIES 3 LP	Irvine	CA	WNC Housing Tax Credits Manager, LLC	12/06/2012		1,036,962	(422)	0	22.000
3399999. State Low Income Housing Tax Credit - Unaffiliated							1,036,962	(553,998)	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Newark	NJ		11/30/2011		0	261,475	0	100.000
3799999. Any Other Class of Assets - Unaffiliated							0	261,475	0	XXX
000000-00-0	PRIAC SA- Affiliated	Hartford	CT		11/29/2004		0	20,561,829	0	100.000
3899999. Any Other Class of Assets - Affiliated							0	20,561,829	0	XXX
3999999. Total - Unaffiliated							2,145,681,607	367,894,092	0	XXX
4099999. Total - Affiliated							1,241,177,099	523,430,333	0	XXX
4199999 - Totals							3,386,858,706	891,324,425	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	PIP, LLC	Newark	NJ		12/31/2008		0	0	0	0	0	0	0	140,394,248	140,394,248	0	0	0	0
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	140,394,248	140,394,248	0	0	0	0
000000-00-0	Edison Place Senior Note, LLC	Newark	NJ		04/30/2008		0	0	0	0	0	0	0	104,317,523	104,317,523	0	0	0	0
94014#-AT-0	Washington Street Investments Senior Note	Wilmington	DE		03/30/2012		0	0	0	0	0	0	0	50,000,000	50,000,000	0	0	0	0
94014#-AR-4	Washington Street Investments Senior NoteChicagoHotelFundLLC	Wilmington	DE		01/19/2007		0	0	0	0	0	0	0	3,164,564	3,164,564	0	0	0	0
94014#-AS-2	Washington Street Investments Sr Note-Portland Hotel Invt Fd	Wilmington	DE		09/01/2006		0	0	0	0	0	0	0	495,124	495,124	0	0	0	0
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	157,977,211	157,977,211	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA		03/31/2010		0	0	0	0	0	0	0	6,997,732	6,997,732	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement	Atlanta	GA		05/31/2012		0	0	0	0	0	0	0	2,155,430	2,155,430	0	0	0	0
1499999. Joint Venture Interests - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	9,153,162	9,153,162	0	0	0	0
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU		10/30/2007		0	0	0	0	0	0	0	1,085,866	1,085,866	0	0	0	0
000000-00-0	Advent International GPE V-C L.P.	Boston	MA		06/27/2005		0	0	0	0	0	0	0	275,492	275,492	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	2,596,352	2,596,352	0	0	0	0
000000-00-0	Advent International GPE VI L.P.	Boston	MA		07/07/2008		0	0	0	0	0	0	0	582,157	582,157	0	0	0	0
000000-00-0	Advent International GPE VII-B Limited Partnership	Boston	MA		12/06/2012		0	0	0	0	0	0	0	(10,071)	(10,071)	0	0	0	0
000000-00-0	Alinda Infrastructure Fund I, L.P.	New York	NY		09/08/2006		0	0	0	0	0	0	0	865,211	865,211	0	0	0	0
000000-00-0	Anchorage Illiquid Opportunities II, L.P.- PICA	New York	NY		08/11/2010		0	0	0	0	0	0	0	3,145,581	3,145,581	0	0	0	0
000000-00-0	Apax Europe VI - A, L.P. (VZ)	Guernsey	GY		12/10/2012		0	0	0	0	0	0	0	793,440	793,440	0	0	0	0
000000-00-0	APAX Europe VI-A, LP	St Peter Port	GG		04/18/2005		0	0	0	0	0	0	0	1,295,000	1,295,000	0	0	0	0
000000-00-0	APAX Europe VI-A, LP (GM)	St Peters Port	GBR		11/01/2012		0	0	0	0	0	0	0	1,018,465	1,018,465	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	Edinburgh	ED		12/10/2012		0	0	0	0	0	0	0	1,686,228	1,686,228	0	0	0	0
000000-00-0	Apax Europe VII - A, L.P.	St. Peter Port	AL		06/25/2007		0	0	0	0	0	0	0	331,077	331,077	0	0	0	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	Edinburgh	ED		11/01/2012		0	0	0	0	0	0	0	267,142	267,142	0	0	0	0
000000-00-0	Apax Excelsior VI, L.P.	New York	NY		06/06/2000		0	0	0	0	0	0	0	321,570	321,570	0	0	0	0
000000-00-0	APEF 5 Jabbah CI L.P.	St. Helier	JE		03/16/2006		0	0	0	0	0	0	0	1,135,478	1,135,478	0	0	0	0
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	2,488,027	2,488,027	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	2,300,358	2,300,358	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund II, L.P.	Boston	MA		06/28/2004		0	0	0	0	0	0	0	281,515	281,515	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund III, L.P.	Boston	MA		05/19/2006		0	0	0	0	0	0	0	5,540,153	5,540,153	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA		10/26/2007		0	0	0	0	0	0	0	2,895,137	2,895,137	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA		12/01/2011		0	0	0	0	0	0	0	370,425	370,425	0	0	0	0
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC		12/10/2012		0	0	0	0	0	0	0	5,189,591	5,189,591	0	0	0	0
000000-00-0	Ashmore Global Emerging Markets Fund, L.P.	New York	NY	This asset has been dissolved	06/28/2006	12/31/2012	0	2,084,561	0	0	0	2,084,561	0	2,084,561	527,331	0	(1,557,230)	(1,557,230)	0
000000-00-0	B IV Capital Partners, LP	Wellesley	MA		12/10/2012		0	0	0	0	0	0	0	367,617	367,617	0	0	0	0
000000-00-0	BCP V-S L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	393	393	0	0	0	0
000000-00-0	BDCM Opportunity Fund III, LP	Lake Forest	IL		11/01/2012		0	0	0	0	0	0	0	215,985	215,985	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,637,255	1,637,255	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	875,415	875,415	0	0	0	0
000000-00-0	Blackstone Capital Partners V L.P.	New York	NY		05/30/2006		0	0	0	0	0	0	0	1,013,580	1,013,580	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	38,129	38,129	0	0	0	0
000000-00-0	Blackstone Capital Partners VI L.P.	New York	NY		08/01/2011		0	0	0	0	0	0	0	34,059	34,059	0	0	0	0
000000-00-0	Blackstone Communications I	New York	NY		10/20/2000		0	0	0	0	0	0	0	558,381	558,381	0	0	0	0
000000-00-0	Blackstone Event Driven Fd	New York	NY		05/29/1998		0	0	0	0	0	0	0	456,355	456,355	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY		01/31/2011		0	0	0	0	0	0	0	85,993	85,993	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund L.P.	New York	NY		04/27/2007		0	0	0	0	0	0	0	896,198	896,198	0	0	0	0
000000-00-0	Boston Ventures Limited Partnership ?VI	Boston	MA		06/01/2000		0	0	0	0	0	0	0	610,783	610,783	0	0	0	0
000000-00-0	Capital Dynamics European Buyout 2005	Edinburgh	UK		12/07/2007		0	0	0	0	0	0	0	3,056,704	3,056,704	0	0	0	0
000000-00-0	Carlyle Japan International Partners II, L.P.	George Town	CYM		11/01/2012		0	0	0	0	0	0	0	145,793	145,793	0	0	0	0
000000-00-0	Carlyle Partners III, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	296,627	296,627	0	0	0	0
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	2,216,968	2,216,968	0	0	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	922,729	922,729	0	0	0	0
000000-00-0	CCP IX LP No. 2	London	GB		04/28/2009		0	0	0	0	0	0	0	1,549,842	1,549,842	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CCP VIII LP No. 2.2	London	GB		04/19/2006		0	0	0	0	0	0	0	1,919,165	1,919,165	0	0	0	0
000000-00-0	Centerbridge Capital Partners II, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	840,888	840,888	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,628,480	1,628,480	0	0	0	0
000000-00-0	Century Park Capital Partners II Fund	Los Angeles	CA		01/25/2005		0	0	0	0	0	0	0	1,797,750	1,797,750	0	0	0	0
000000-00-0	Century Park Capital Ptnrs L.P	Los Angeles	CA	This asset has been dissolved	12/01/1999	12/31/2012	19,130	1,211,182	0	0	0	1,211,182	0	40,729	40,729	0	0	0	(1,198,661)
000000-00-0	Cerberus Institutional Partners, L.P. - Series II	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,411,594	1,411,594	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY		11/01/2012		0	0	0	0	0	0	0	893,601	893,601	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY		11/01/2012		0	0	0	0	0	0	0	571,323	571,323	0	0	0	0
000000-00-0	CHB Capital Partners II, L.P.	Denver	CO		04/01/1999		0	0	0	0	0	0	0	1,446,978	1,446,978	0	0	0	0
000000-00-0	CHS Private Equity V LP	Chicago	IL		11/01/2012		0	0	0	0	0	0	0	5,706,192	5,706,192	0	0	0	0
000000-00-0	CLAYTON, DUBILIER & RICE FUND VIII, L.P. (VZ)	George Town	CY		12/10/2012		0	0	0	0	0	0	0	2,418,945	2,418,945	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	Georgetown	CYM		11/01/2012		0	0	0	0	0	0	0	1,564,044	1,564,044	0	0	0	0
000000-00-0	CPL Investment Partners, L.P.	Shanghai	CH	Transfer to SVIT Holdings	12/28/2005	03/31/2012	126,371,099	(99,431,697)	0	0	0	(99,431,697)	0	26,646,289	26,646,289	0	0	0	3,791,474
000000-00-0	CVCI Growth Partnership II, L.P	St. Heiler	JE		01/25/2008		0	0	0	0	0	0	0	345,529	345,529	0	0	0	0
000000-00-0	Darby Asia Mezzanine Fund II, L.P.	George Town	KY		11/06/2006		0	0	0	0	0	0	0	292,234	292,234	0	0	0	0
000000-00-0	DLJ Investment Partners III, L.P.	New York	NY		06/23/2006		0	0	0	0	0	0	0	4,008,854	4,008,854	0	0	0	0
000000-00-0	Dubin Clark ?Fund II, LP	Greenwich	CT		04/26/2000		0	0	0	0	0	0	0	8,271	8,271	0	0	0	0
000000-00-0	Edison Venture Fund VI, LP	Lawrenceville	NJ		12/20/2006		0	0	0	0	0	0	0	234,313	234,313	0	0	0	0
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA		11/28/2011		0	0	0	0	0	0	0	345,050	345,050	0	0	0	0
000000-00-0	Energy Spectrum Partners V LP	Dallas	TX		04/30/2007		0	0	0	0	0	0	0	1,847,852	1,847,852	0	0	0	0
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St Peters Port	GBR		11/01/2012		0	0	0	0	0	0	0	298,334	298,334	0	0	0	0
000000-00-0	EQT IV L.P.	St. Peter Port	GG		05/26/2004		0	0	0	0	0	0	0	2,589,438	2,589,438	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GY		11/01/2012		0	0	0	0	0	0	0	5,738	5,738	0	0	0	0
000000-00-0	EQT V L.P.	St. Peter Port	GG		09/22/2006		0	0	0	0	0	0	0	3,289,559	3,289,559	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	130,934	130,934	0	0	0	0
000000-00-0	FCF Partners, LP	Madison	WI		03/31/2009		0	0	0	0	0	0	0	130,447	130,447	0	0	0	0
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership	London	GBR		11/01/2012		0	0	0	0	0	0	0	3,363,678	3,363,678	0	0	0	0
000000-00-0	Francisco Partners II, L.P.	Menlo Park	CA		07/10/2006		0	0	0	0	0	0	0	470,501	470,501	0	0	0	0
000000-00-0	Francisco Partners, L.P.	San Fransisco	CA		10/16/2000		0	0	0	0	0	0	0	410,795	410,795	0	0	0	0
000000-00-0	Friedman Fleischer & Lowe Capital Partners III, LP	San Francisco	CA		10/07/2008		0	0	0	0	0	0	0	(9,932)	(9,932)	0	0	0	0
000000-00-0	Frontenac VIII, Limited Partnership	Chicago	IL		06/01/2000		0	0	0	0	0	0	0	1,375,581	1,375,581	0	0	0	0
000000-00-0	Goldman Sachs Vintage Fund V, L.P	New York	NY		08/22/2008		0	0	0	0	0	0	0	245,533	245,533	0	0	0	0
000000-00-0	Green Mountain Partners II L.P. - GICFA	Quechee	VT		09/23/2011		0	0	0	0	0	0	0	811,100	811,100	0	0	0	0
000000-00-0	GS Capital Partners VI, L.P.	New York	NY		04/27/2007		0	0	0	0	0	0	0	3,168,369	3,168,369	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY		12/10/2007		0	0	0	0	0	0	0	474,708	474,708	0	0	0	0
000000-00-0	Haddington Energy Partners IV LP	Houston	TX		03/31/2010		0	0	0	0	0	0	0	89,262	89,262	0	0	0	0
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	292,849	292,849	0	0	0	0
000000-00-0	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA		08/29/2001		0	0	0	0	0	0	0	277,752	277,752	0	0	0	0
000000-00-0	Hellman & Friedman Capital Ptnrs VI, L.P.	San Francisco	CA		06/05/2007		0	0	0	0	0	0	0	1,444,683	1,444,683	0	0	0	0
000000-00-0	Highstar Capital Fund II, L.P.	Houston	TX		08/03/2005		0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P.	New York	NY		09/28/2007		0	0	0	0	0	0	0	44,608	44,608	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY		02/09/2011		0	0	0	0	0	0	0	915,424	915,424	0	0	0	0
000000-00-0	Hunt Capital Growth Fund II LP	Dallas	TX		05/03/1999		0	0	0	0	0	0	0	22,500	22,500	0	0	0	0
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St. Helier	JE		04/27/2012		0	0	0	0	0	0	0	171,324	171,324	0	0	0	0
000000-00-0	ICG European Fund 2006 LP	St.Helier	JE		02/15/2007		0	0	0	0	0	0	0	4,291,225	4,291,225	0	0	0	0
000000-00-0	ICV Partners II, L.P.	New York	NY		11/29/2005		0	0	0	0	0	0	0	226,922	226,922	0	0	0	0
000000-00-0	Inter-Atlantic fund, LP	Hamilton	BMU		12/27/2001		0	0	0	0	0	0	0	34,604	34,604	0	0	0	0
000000-00-0	Inverness/ Phoenix Partners LP	Greenwich	CT		03/05/1998		0	0	0	0	0	0	0	174,122	174,122	0	0	0	0
000000-00-0	Ironwood Equity Fund L.P.	Avon	CT		07/19/2004		0	0	0	0	0	0	0	93,199	93,199	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund LP	Avon	CT		06/11/2002		0	0	0	0	0	0	0	411,973	411,973	0	0	0	0
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	190,839	190,839	0	0	0	0
000000-00-0	Kelso Investment Associates VIII, LP	New York	NY		11/29/2007		0	0	0	0	0	0	0	587,349	587,349	0	0	0	0
000000-00-0	KKR 2006 Fund L.P.	New York	NY		11/28/2006		0	0	0	0	0	0	0	2,242,032	2,242,032	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	KleinerPerkinsCaufieldByersVI	San Fransisco	CA	This asset has been dissolved	01/01/1992	12/31/2012	0	2,429,528	0	0	0	2,429,528	0	2,429,528	0	0	(2,429,528)	(2,429,528)	0
000000-00-0	KRG Capital Fund IV, L.P.	Denver	CO		12/18/2007		0	0	0	0	0	0	0	1,444,181	1,444,181	0	0	0	0
000000-00-0	Latin Power III, L.P.	George Town	KY		07/31/2006		0	0	0	0	0	0	0	2,391,528	2,391,528	0	0	0	0
000000-00-0	LCCG High Yield CMBS Fund II, LLC	Irving	TX	Dissolution	06/14/2004	12/31/2012	34,353	3,813,508	0	0	0	3,813,508	0	25,444	25,444	0	0	0	(3,822,461)
000000-00-0	Lexington Capital Partners V, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	169,539	169,539	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	214,243	214,243	0	0	0	0
000000-00-0	Lincolnshire Equity Fund IV - A, L.P.	New York	NY		07/22/2008		0	0	0	0	0	0	0	58,883	58,883	0	0	0	0
000000-00-0	Mason Wells Buyout Fund II, LP	Milwaukee	WI		10/28/2005		0	0	0	0	0	0	0	820,908	820,908	0	0	0	0
000000-00-0	Menlo Ventures X, LP	Dover	DE		11/01/2012		0	0	0	0	0	0	0	376,551	376,551	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	(1,419)	(1,419)	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	269,252	269,252	0	0	0	0
000000-00-0	MezzVest III, L.P. - PICA	St. Helier	GB		02/24/2012		0	0	0	0	0	0	0	25,266	25,266	0	0	0	0
000000-00-0	Murphree Venture Partners VI, L.P.	Houston	TX		02/07/2005		0	0	0	0	0	0	0	2,941,016	2,941,016	0	0	0	0
000000-00-0	Natural Gas Partners IX, L.P.	Irving	TX		03/20/2008		0	0	0	0	0	0	0	1,341,137	1,341,137	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund II LP	New York	NY		05/22/2008		0	0	0	0	0	0	0	2,078,600	2,078,600	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	150,797	150,797	0	0	0	0
000000-00-0	New Enterprise Associates 13, Limited Partnership	Grand Cayman	CYM		11/01/2012		0	0	0	0	0	0	0	94,014	94,014	0	0	0	0
000000-00-0	New Mountain Partners III, LP	New York	NY		09/25/2007		0	0	0	0	0	0	0	320,280	320,280	0	0	0	0
000000-00-0	NewSpring Mezzanine Capital, LP	King of Prussia	PA		07/12/2005		0	0	0	0	0	0	0	51,181	51,181	0	0	0	0
000000-00-0	NewSpring SBIC Mezzanine Capital II, L.P.	Radnor	PA		11/15/2010		0	0	0	0	0	0	0	100,000	100,000	0	0	0	0
000000-00-0	Newstone Capital Partners, L.P.	Los Angeles	CA		05/31/2006		0	0	0	0	0	0	0	6,339,881	6,339,881	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	0	0	0	0	0	0	1,600,000	1,600,000	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA		11/01/2012		0	0	0	0	0	0	0	365,625	365,625	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA		11/01/2012		0	0	0	0	0	0	0	1,038,960	1,038,960	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	0	0	0	0	0	0	5,670,489	5,670,489	0	0	0	0
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	Tx		07/20/2012		0	0	0	0	0	0	0	(44,819)	(44,819)	0	0	0	0
000000-00-0	Parthenon Investors II, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	341,091	341,091	0	0	0	0
000000-00-0	Permira IV L.P.2	St. Peter Port	GG		12/14/2006		0	0	0	0	0	0	0	1,774,382	1,774,382	0	0	0	0
000000-00-0	PineBridge New Europe Partners II, L.P.	George Town	KY		02/27/2007		0	0	0	0	0	0	0	224,976	224,976	0	0	0	0
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Palo Alto	CA		11/01/2012		0	0	0	0	0	0	0	49,679	49,679	0	0	0	0
000000-00-0	Pinnacle Ventures II-B, LP	Palo Alto	CA		11/01/2012		0	0	0	0	0	0	0	830,396	830,396	0	0	0	0
000000-00-0	Providence Equity Partners IV	Providence	RI		11/27/2000		0	0	0	0	0	0	0	798,749	798,749	0	0	0	0
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI		11/01/2012		0	0	0	0	0	0	0	554,024	554,024	0	0	0	0
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI		11/01/2012		0	0	0	0	0	0	0	713,703	713,703	0	0	0	0
000000-00-0	Providence Equity Partners VI, LP	Providence	RI		03/08/2007		0	0	0	0	0	0	0	614,086	614,086	0	0	0	0
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)	Providence	RI		11/01/2012		0	0	0	0	0	0	0	52,884	52,884	0	0	0	0
000000-00-0	Providence Equity Partners VII LP	Providence	RI		05/09/2012		0	0	0	0	0	0	0	543	543	0	0	0	0
000000-00-0	PRU Alpha Fixed Income Opportunity Fund I, LP	Newark	NJ	Dissolution	07/31/2006	05/31/2012	62,792,794	(16,087,761)	0	0	0	(16,087,761)	0	47,365,988	47,365,988	0	0	0	8,813,663
000000-00-0	Pru Alpha Fixed Income Opportunity Fund I, LP - GSS	Newark	NJ	Dissolution	07/16/2009	05/31/2012	16,617,479	(7,938,985)	0	0	0	(7,938,985)	0	8,853,409	8,853,409	0	0	0	19,392,924
74459*-10-1	Prudential Capital Partners II, L.P.	Chicago	JL		04/01/2005		0	0	0	0	0	0	0	4,417,453	4,417,453	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	JL		10/16/2008		0	0	0	0	0	0	0	21,930,510	21,930,510	0	0	0	0
744588-10-0	Prudential Capital Partners LP	Chicago	JL		09/29/2000		0	0	0	0	0	0	0	622,141	622,141	0	0	0	0
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA		06/02/2006		0	0	0	0	0	0	0	(1,748,234)	(1,748,234)	0	0	0	0
000000-00-0	Rutland Fund II L.P.	London	GB		04/02/2007		0	0	0	0	0	0	0	1,855,138	1,855,138	0	0	0	0
000000-00-0	Sandler Mezzanine Partners	New York	NY	Dissolution	01/01/1993	02/16/2012	0	553,590	0	0	0	553,590	0	572,990	4,959	0	(568,030)	(568,030)	19,399
000000-00-0	SB Partners Capital Fund, L.P.	Chicago	JL		02/01/2000		0	0	0	0	0	0	0	489,470	489,470	0	0	0	0
000000-00-0	SBCVC Fund II, L.P.	Shanghai	CN		12/29/2006		0	0	0	0	0	0	0	356,307	356,307	0	0	0	0
000000-00-0	Sentinel Capital Partners III, L.P.	New York	NY		05/20/2005		0	0	0	0	0	0	0	894,596	894,596	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P	New York	NY		05/20/2005		0	0	0	0	0	0	0	656,937	656,937	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	931,326	931,326	0	0	0	0
000000-00-0	Silver Lake Partners III, L.P.	New York	NY		10/22/2007		0	0	0	0	0	0	0	21,345	21,345	0	0	0	0
000000-00-0	SPC Partners II, L.P.	San Fransisco	CA		02/24/2000		0	0	0	0	0	0	0	295,779	295,779	0	0	0	0
000000-00-0	Summit Subordinated Debt Fund II, LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	146,006	146,006	0	0	0	0
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA		11/01/2012		0	0	0	0	0	0	0	6,736,062	6,736,062	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	SV Life Sciences Fund IV, L.P.	Boston	MA		02/05/2007		0	0	0	0	0	0	0	231,375	231,375	0	0	0	0
000000-00-0	TA IX, L.P.	Boston	MA		09/11/2000		0	0	0	0	0	0	0	252,758	252,758	0	0	0	0
000000-00-0	TA IX, L.P. (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	1,047,462	1,047,462	0	0	0	0
000000-00-0	TA IX, L.P. (VZ)	Boston	MA		12/10/2012		0	0	0	0	0	0	0	2,700,000	2,700,000	0	0	0	0
000000-00-0	TA Subordinated Debt Fund II, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	1,496,250	1,496,250	0	0	0	0
000000-00-0	TA Subordinated Debt Fund, LP	Boston	MA		06/15/2000		0	0	0	0	0	0	0	25,800	25,800	0	0	0	0
000000-00-0	TA X, L.P.	Boston	MA		04/25/2006		0	0	0	0	0	0	0	562,914	562,914	0	0	0	0
000000-00-0	TA X, L.P. (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	982,840	982,840	0	0	0	0
000000-00-0	TA X, L.P. (VZ)	Boston	MA		12/10/2012		0	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, L.P.	Wilmington	DE		02/07/2001		0	0	0	0	0	0	0	1,095,955	1,095,955	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)	Boston	MA		12/10/2012		0	0	0	0	0	0	0	1,844,208	1,844,208	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	1,251,331	1,251,331	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, L.P.	Boston	MA		08/17/2006		0	0	0	0	0	0	0	468,419	468,419	0	0	0	0
000000-00-0	TPG ?Partners VI, L.P.	Fort Worth	TX		04/17/2008		0	0	0	0	0	0	0	483,754	483,754	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	79,241	79,241	0	0	0	0
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	154,950	154,950	0	0	0	0
000000-00-0	TPG Partners IV, LP	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	5,513,032	5,513,032	0	0	0	0
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	2,518,644	2,518,644	0	0	0	0
000000-00-0	TPG Partners V, LP	Fort Worth	TX		06/27/2006		0	0	0	0	0	0	0	667,474	667,474	0	0	0	0
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	181,240	181,240	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	Wilmington	DE		01/01/2001		0	0	0	0	0	0	0	122,514	122,514	0	0	0	0
000000-00-0	Warburg Pincus Private Equity IX, L.P.	New York	NY		07/26/2005		0	0	0	0	0	0	0	2,529,788	2,529,788	0	0	0	0
000000-00-0	Warburg Pincus Private Equity X, L.P.	New York	NY		10/24/2007		0	0	0	0	0	0	0	1,375,785	1,375,785	0	0	0	0
000000-00-0	Wind Point Partners III, LP	Chicago	IL		01/05/1998		0	0	0	0	0	0	0	69,767	69,767	0	0	0	0
000000-00-0	Wind Point Partners VI, LP	Chicago	IL		03/31/2006		0	0	0	0	0	0	0	2,330,796	2,330,796	0	0	0	0
000000-00-0	ZAIS Matrix V-B LP	Red Bank	NJ		01/02/2007		0	0	0	0	0	0	0	3,602,839	3,602,839	0	0	0	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							205,834,855	(113,366,074)	0	0	0	(113,366,074)	0	299,463,029	294,908,240	0	(4,554,788)	(4,554,788)	26,996,338
000000-00-0	PAR III Holdings, LLC	Newark	NJ		12/31/2009		0	0	0	0	0	0	0	140,000	140,000	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	140,000	140,000	0	0	0	0
000000-00-0	Avanath Affordable Housing I, LLC	Irvine	CA		10/06/2010		0	0	0	0	0	0	0	198,085	198,085	0	0	0	0
000000-00-0	PLA Residential Trust II, LLC	Parsippany	NJ		06/10/2005		0	0	0	0	0	0	0	2,321,696	2,321,696	0	0	0	0
000000-00-0	PRECO IV	Parsippany	NJ		05/18/2009		0	0	0	0	0	0	0	3,597,985	3,597,985	0	0	0	0
000000-00-0	SENIOR HOUSING PARTNERS III LLC	Parsipanny	NJ		03/31/2007		0	0	0	0	0	0	0	3,736,766	3,736,766	0	0	0	0
000000-00-0	Senior Housing Partnership Fund IV,	Parsippany	NJ		10/05/2011		0	0	0	0	0	0	0	2,651,271	2,651,271	0	0	0	0
000000-00-0	USDF, LP: PICA	Parsippany	NJ		12/16/2011		0	0	0	0	0	0	0	11,954,582	11,954,582	0	0	0	0
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	0	0	0	0	0	0	24,460,385	24,460,385	0	0	0	0
000000-00-0	Rock Global Real Estate LLC	Wilmington	DE		06/30/2012		0	0	0	0	0	0	0	109,187,908	109,187,908	0	0	0	0
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	109,187,908	109,187,908	0	0	0	0
000000-00-0	Argus Capital Partners II L.P.	St. Helier	JE		01/21/2000		0	0	0	0	0	0	0	10,534	10,534	0	0	0	0
000000-00-0	Argus Capital Partners III L.P	St. Helier	JE		01/21/2000		0	0	0	0	0	0	0	1,042,934	1,042,934	0	0	0	0
000000-00-0	Ballard/P II Limited Partnership	Houston	TX		01/26/2005		0	0	0	0	0	0	0	434,417	434,417	0	0	0	0
000000-00-0	Ballard/P III ?Limited Partnership	Houston	TX		05/04/2007		0	0	0	0	0	0	0	2,368,098	2,368,098	0	0	0	0
000000-00-0	Ballard/P IV Limited Partnership	Houston	TX		08/28/2009		0	0	0	0	0	0	0	2,631,874	2,631,874	0	0	0	0
000000-00-0	Ballard/P Limited Partnership	Houston	TX		01/01/1990		0	0	0	0	0	0	0	1,630,427	1,630,427	0	0	0	0
000000-00-0	Ballard/P V Limited Partnership	Houston	TX		02/25/2011		0	0	0	0	0	0	0	1,014,726	1,014,726	0	0	0	0
000000-00-0	BD Acquisition LLC	Prestonburg	KY		12/07/2009		0	0	0	0	0	0	0	513,854	513,854	0	0	0	0
000000-00-0	Cameron State Investor, LLC	Winchester	VA	Dissolution	02/09/2009	01/18/2012	0	(616,551)	0	0	0	(616,551)	0	(616,551)	1,000	0	617,551	617,551	0
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	ON		09/01/2010		0	0	0	0	0	0	0	436,957	436,957	0	0	0	0
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	ON		07/13/2012		0	0	0	0	0	0	0	126,117	126,117	0	0	0	0
000000-00-0	Cattles PLC - E6	Batley	GB		09/30/2012		0	0	0	0	0	0	0	402,631	402,631	0	0	0	0
000000-00-0	Cattles PLC - F3	Batley	GB		09/30/2012		0	0	0	0	0	0	0	656,286	656,286	0	0	0	0
000000-00-0	Cattles PLC - G1	Batley	GB		09/30/2012		0	0	0	0	0	0	0	303,418	303,418	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR		04/19/2006		0	0	0	0	0	0	0	2,048,906	2,048,906	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY		11/23/2011		0	0	0	0	0	0	0	461,812	461,812	0	0	0	0
000000-00-0	Coller International Partners V -A LP	St. Peter Port	GG		12/21/2006		0	0	0	0	0	0	0	659,491	659,491	0	0	0	0
000000-00-0	Coller International Partners VI, LP	St Peter Port	GY		05/11/2012		0	0	0	0	0	0	0	120,512	120,512	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Energy Trust Partners III ?LP	New York	NY		06/30/2008		0	0	0	0	0	0	0	2,043,358	2,043,358	0	0	0	0
000000-00-0	Frontenac VII	Long Grove	IL	This asset has been dissolved	10/01/1997	11/30/2012	43,095	2,824,763	0	9,902	0	2,814,861	0	44,867	44,867	0	0	0	(2,813,824)
000000-00-0	GulfTex Energy II, LP - PICA	San Antonio	TX		06/15/2011		0	0	0	0	0	0	0	2,546,842	2,546,842	0	0	0	0
000000-00-0	Hillenbrand Global Mortgage Fd I, LP	Chicago	IL		10/15/2007		0	0	0	0	0	0	0	49,435	49,435	0	0	0	0
000000-00-0	La Dove Holdings LLC	Hialeah	FL	Dissolution	03/08/2000	06/29/2012	4,009,446	(4,009,446)	0	0	0	(4,009,446)	0	2,127,412	2,127,412	0	0	0	3,951,810
000000-00-0	Land America	Richmond	VA		12/07/2009		0	0	0	0	0	0	0	0	11,063,317	0	11,063,317	11,063,317	0
000000-00-0	LCCG High Yield CMBS Fund III LLC	New York	NY	Liquidation	08/20/2007	09/26/2012	0	24,914,818	0	0	0	24,914,818	0	0	0	0	0	0	(24,914,818)
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX		01/27/2012		0	0	0	0	0	0	0	5,321	5,321	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GG		11/01/2012		0	0	0	0	0	0	0	3,510,544	3,510,544	0	0	0	0
000000-00-0	Permira IV L.P.1	St. Peter Port	GG		12/14/2006		0	0	0	0	0	0	0	4,794,989	4,794,989	0	0	0	0
000000-00-0	ReRun Assets LLC	Wilmington	DE	Dissolution	12/30/2002	01/20/2012	0	(1,403,241)	0	0	0	(1,403,241)	0	(1,403,240)	21,864	0	1,425,105	1,425,105	0
000000-00-0	Tenaska Power Fund, L.P.	Omaha	TX		07/01/2005		0	0	0	0	0	0	0	273,928	273,928	0	0	0	0
000000-00-0	The Retail Initiative 1994 Limited Partnership	New York	NY	Dissolution	05/27/1998	02/23/2012	0	679,464	0	0	0	679,464	0	0	0	0	0	0	(634,871)
000000-00-0	TPF II, L.P.	Omaha	NE		07/24/2008		0	0	0	0	0	0	0	219,476	219,476	0	0	0	0
000000-00-0	TRF Urban Growth Partners LP	Philadelphia	PA		08/16/2002		0	0	0	0	0	0	0	342,014	342,014	0	0	0	0
000000-00-0	Vestar Capital Partners IV, LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,531,284	1,531,284	0	0	0	0
000000-00-0	Yorktown Energy Partners IX , L.P.	New York	NY		08/24/2010		0	0	0	0	0	0	0	112,266	112,266	0	0	0	0
000000-00-0	Yorktown Energy Partners VII, L.P.	New York	NY		10/10/2006		0	0	0	0	0	0	0	259,617	259,617	0	0	0	0
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY		09/29/2008		0	0	0	0	0	0	0	528,546	528,546	0	0	0	0
1999999. Joint Venture Interests - Other - Unaffiliated							4,052,541	22,389,807	0	9,902	0	22,379,905	0	31,233,102	44,339,074	0	13,105,973	13,105,973	(24,411,703)
000000-00-0	Park Place Commerce Investments, LLC	Wilmington	DE	Liquidation	03/31/2011	03/31/2012	191,702,569	(11,147,650)	0	0	0	(11,147,650)	0	195,685,459	195,685,459	0	0	0	15,595,183
000000-00-0	Pru 3 Times Square Associates LLC	New York	NY		09/30/2003		0	0	0	0	0	0	0	889,318	889,318	0	0	0	0
000000-00-0	PRU Insurance Agency LLC	Newark	NJ		06/30/2006		0	0	0	0	0	0	0	7,500,000	7,500,000	0	0	0	0
000000-00-0	PSG Holding, LLC	Newark	NJ		11/30/2008		0	0	0	0	0	0	0	7,653,905	7,653,905	0	0	0	0
2099999. Joint Venture Interests - Other - Affiliated							191,702,569	(11,147,650)	0	0	0	(11,147,650)	0	211,728,682	211,728,682	0	0	0	15,595,183
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE CO 144A - 2004	New York	NY		06/30/2011		0	0	0	0	0	0	0	628,247	628,247	0	0	0	0
638671-AG-2	NATIONWIDE MUTUAL INSURANCE CO CORPORATE - 2005	New York	NY		06/30/2011		0	0	0	0	0	0	0	2,996,510	2,996,510	0	0	0	0
64952G-AE-8	New York Life Insurance GAE8 - 2006	New York	NY		01/03/2008		0	0	0	0	0	0	0	4,852,911	4,852,911	0	0	0	0
2199999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	8,477,668	8,477,668	0	0	0	0
000000-00-0	Deeded Prior Year						0	0	0	0	0	0	0	0	9,629,217	0	9,629,217	9,629,217	1,028,909
3799999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	0	9,629,217	0	9,629,217	9,629,217	1,028,909
000000-00-0	PRIAC SA - Affiliated	Hartford	CT		11/29/2004		0	0	0	0	0	0	0	7,564,780	8,763,695	0	1,198,915	1,198,915	0
3899999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	7,564,780	8,763,695	0	1,198,915	1,198,915	0
3999999. Total - Unaffiliated							209,887,396	(90,976,267)	0	9,902	0	(90,986,169)	0	363,634,184	381,814,584	0	18,180,402	18,180,402	3,613,544
4099999. Total - Affiliated							191,702,569	(11,147,650)	0	0	0	(11,147,650)	0	636,145,991	637,344,906	0	1,198,915	1,198,915	15,595,183
4199999 - Totals							401,589,965	(102,123,917)	0	9,902	0	(102,133,819)	0	999,780,175	1,019,159,490	0	19,379,317	19,379,317	19,208,727

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
62889K-AA-9	NCUA GUARANTEED NOTES NGN_11-M CORP FLOATER		1	17,877,018	17,877,912	06/12/2013
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations				17,877,018	17,877,912	XXX
0599999. Total - U.S. Government Bonds				17,877,018	17,877,912	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3128M7-4L-7	FHLMC POOL NO G05927		1	10,420,754	10,354,161	07/01/2040
3128PH-CD-1	FHLMC POOL NO J05468		1	573,806	577,142	07/01/2022
3128PK-L5-1	FHLMC POOL NO J07548		1	1,366,561	1,362,016	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549		1	1,108,464	1,104,986	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523		1	734,711	733,147	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587		1	935,817	934,311	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589		1	2,119,537	2,115,943	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	666,344	665,102	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691		1	530,864	529,979	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582		1	1,023,491	1,018,923	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631		1	956,825	952,329	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088		1	1,080,405	1,075,164	05/01/2025
312929-P2-2	FHLMC POOL NO A83141		1	1,209,581	1,219,006	11/01/2038
312939-C5-8	FHLMC POOL NO A90992		1	1,011,752	1,005,320	02/01/2040
312941-NJ-2	FHLMC POOL NO A93093		1	4,674,590	4,644,801	07/01/2040
312941-SE-8	FHLMC POOL NO A93217		1	2,580,484	2,564,000	07/01/2040
31376K-UB-0	FNMA POOL NO 357978		1	562,540	557,401	09/01/2020
3138A1-HM-6	FNMA POOL NO AH0235		1	2,292,905	2,261,645	12/01/2025
31393D-F3-0	FANNIE MAE CMO		1	18,267	18,294	09/25/2017
31397G-QD-5	FREDDIE MAC CMO		1	92,300	92,286	02/15/2034
31397J-ME-1	FREDDIE MAC CMO FLOATER		1	22,962,291	23,112,639	12/25/2036
31398M-AW-6	FANNIE MAE CMO		1	8,098,659	8,075,569	09/25/2030
31402D-KK-5	FNMA POOL NO 725798		1	1,118,061	1,127,635	06/01/2034
31403D-C7-2	FNMA POOL NO 745394		1	873,700	863,596	11/01/2020
31405D-3D-7	FNMA POOL NO 786596		1	634,997	636,336	08/01/2019
31405D-AS-6	FNMA POOL NO 785817		1	1,318,420	1,306,989	01/01/2020
31406G-ZR-3	FNMA POOL NO 809952		1	712,942	714,653	02/01/2035
31407F-AY-6	FNMA POOL NO 829023		1	1,844,007	1,827,173	07/01/2020
31407N-QM-8	FNMA POOL NO 835760		1	720,793	714,242	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203		1	584,779	586,045	03/01/2021
31409U-UU-7	FNMA POOL NO 879095		1	833,704	835,629	05/01/2021
31410G-ML-4	FNMA POOL NO 888763		1	933,959	947,780	10/01/2037
31410T-ME-2	FNMA POOL NO 896857		1	470,287	473,431	03/01/2022
31412P-GM-7	FNMA POOL NO 930904		1	983,066	968,197	04/01/2024
31412V-JX-7	FNMA POOL NO 935978		1	3,552,978	3,461,006	05/01/2025
31412Y-B3-5	FNMA POOL NO 938458		1	1,146,162	1,147,681	07/01/2022
31413D-BQ-9	FNMA POOL NO 942047		1	1,117,152	1,118,609	07/01/2022
31413D-D2-0	FNMA POOL NO 942121		1	977,236	978,287	07/01/2022
31413M-HH-3	FNMA POOL NO 949432		1	780,504	766,598	05/01/2023
31414L-3M-8	FNMA POOL NO 969804		1	803,774	806,513	02/01/2023
31415A-T3-5	FNMA POOL NO 981270		1	1,175,291	1,165,864	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	616,642	605,896	04/01/2023
31415L-U4-7	FNMA POOL NO 983603		1	1,251,021	1,241,292	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	1,166,897	1,170,868	08/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	1,635,822	1,641,938	08/01/2023
31417L-2J-3	FNMA POOL NO AC2576		1	1,171,918	1,156,097	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435		1	773,010	762,776	11/01/2039
31418Q-TE-3	FNMA POOL NO AD3248		1	1,276,623	1,243,321	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382		1	1,203,657	1,172,200	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799		1	755,680	745,727	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623		1	1,092,871	1,064,801	04/01/2025
31418U-B7-8	FNMA POOL NO AD6361		1	952,041	939,489	05/01/2040
31418W-NZ-9	FNMA POOL NO AD8507		1	1,159,144	1,143,890	08/01/2040
31419D-K7-5	FNMA POOL NO AE3017		1	1,264,424	1,247,247	09/01/2040
31419J-M3-9	FNMA POOL NO AE7577		1	5,835,950	5,757,833	11/01/2040
3138AS-3T-7	FNMA POOL NO AJ1709		1	6,635,386	6,639,584	09/01/2041
312942-EF-8	FHLMC POOL NO A93734		1	2,712,114	2,709,686	09/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				115,105,961	114,663,071	XXX
19648C-AD-3	COLORADO HOUSING & FINANCE AUT CORP MUNI		1FE	14,231,531	14,146,370	05/15/2015
91412G-EZ-4	UNIVERSITY OF CALIFORNIA CORP MUNI REVENUE		1FE	28,294,437	28,292,740	07/01/2041
91412G-FA-8	UNIVERSITY OF CALIFORNIA CORPORATE MUNI FLOATER		1FE	6,619,484	6,600,145	07/01/2041
73358W-KF-0	PORT AUTH N Y & N J CORP MUNI		1FE	2,172,576	2,172,967	12/01/2014
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				51,318,028	51,212,222	XXX
3199999. Total - U.S. Special Revenues Bonds				166,423,988	165,875,293	XXX
0258M0-CY-3	AMERICAN EXPRESS CREDIT CORPORATE		1FE	2,552,454	2,542,005	08/20/2013
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER		1FE	18,707,219	18,390,281	06/12/2015
03523T-BL-1	ANHEUSER-BUSCH COS INC CORPORATE		1FE	832,341	829,315	07/14/2014
079860-AA-0	BELLSOUTH TELECOMMUNICATIONS CORP FLOATER		1FE	14,292,686	14,285,824	04/26/2013
09247X-AK-7	BLACKROCK INC CORPORATE		1FE	16,608,363	16,338,030	06/01/2015
24422E-RJ-0	JOHN DEERE CAPITAL CORP CORP FLOATER		1FE	9,347,735	9,318,122	10/04/2013
428236-BJ-1	HEWLETT-PACKARD CO CORP FLOATER		2FE	6,655,301	6,734,593	05/30/2014
59157B-AH-5	METLIFE INSTITUTIONAL FUNDING CORPORATE		1FE	21,584,429	21,209,106	04/02/2015
65557F-AC-0	NORDEA BANK AB CORP FOREIGN		1FE	20,286,890	19,773,112	03/20/2015
65557V-MN-8	NORDEA BANK FINLAND PLC CD		1FE	15,528,597	15,530,203	03/08/2013
65557V-SX-0	NORDEA BANK FINLAND PLC CORP FRGN FLOATER		1FE	44,573,173	44,514,859	05/13/2013
713448-BU-1	PEPSICO INC CORP FLOATER		1FE	14,847,189	14,838,286	05/10/2013
78008K-X8-1	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	31,545,363	31,537,163	03/08/2013
80105N-AE-5	SANOFI CORP FRGN FLOATER		1FE	18,552,058	18,538,709	03/28/2013
86959B-RG-2	SVENSKA HANDELSBANKEN CORP FRGN FLOATER		1FE	29,672,891	29,676,573	03/18/2013
87612E-AY-2	TARGET CORP CORP FLOATER		1FE	18,324,438	18,322,606	01/11/2013
89114Q-AD-0	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1FE	82,053,418	81,987,337	07/26/2013
89153U-AC-5	TOTAL CAPITAL CANADA LTD CORP FRGN FLOATER		1FE	45,965,781	45,929,246	05/13/2013
89233P-6A-9	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		1FE	34,146,863	34,128,058	04/03/2013
913017-BW-8	UNITED TECHNOLOGIES CORP CORP FLOATER		1FE	21,277,697	21,219,555	12/02/2013
928670-AH-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		1FE	47,905,592	47,651,703	03/21/2014
74256L-AA-7	Pri Fin Glb II CORP FLOATER		1FE	17,220,402	17,225,966	07/09/2014
89112X-R3-1	TORONTO-DOMINION BANK/THE MONEY MARKET		1FE	15,507,894	15,530,203	07/26/2013
74263#-AB-1	Principal US Property Sep Acct Series B Senior Secured Note		2	4,046,335	3,817,398	07/08/2015
831865-D*-8	Smith A O Corporation Senior Note		2	151,548	149,782	06/23/2013
25389J-B*-6	Digital Realty Trust LP Series D Senior Note		2FE	4,527,278	4,342,936	01/20/2015
74263#-AA-3	Principal US Property Sep Acct Series A Senior Secured Note		2	3,857,418	3,817,398	07/08/2013
74951#-AA-8	RE Rich Family Holding Corp Senior Note		2	231,263	223,866	07/23/2015
06406H-CD-9	BANK OF NEW YORK MELLON CORPORATE		1FE	4,228,149	4,239,798	10/23/2015
14149#-AD-1	Cardinal Glass Industries Term A		2	7,665,624	7,449,068	07/29/2015
96329*-KR-2	Wheels Senior Secured Note		1Z	7,644,637	7,639,040	12/20/2014
22160K-AD-7	COSTCO WHOLESALE CORP CORPORATE		1FE	14,202,906	14,129,897	12/07/2015
581557-AY-1	MCKESSON CORP CORPORATE		1FE	2,833,255	2,826,427	12/04/2015
02112#-AE-7	Alsco Inc. Senior Note		1Z	8,411,784	8,487,822	12/17/2016
89233P-6Y-7	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		1FE	23,286,684	23,295,304	11/21/2014
06417F-CK-4	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN FLOATER		1FE	25,696,060	25,719,431	03/27/2014
000000-00-0	Interest Rate Swap		1	18,990	18,990	03/20/2013
000000-00-0	Interest Rate Swap		1	(264,735)	(264,735)	03/16/2015

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap		1	(232,486)	(232,486)	03/20/2015
000000-00-0	Interest Rate Swap		1	(51,787)	(51,787)	09/21/2015
000000-00-0	Interest Rate Swap		1	(504,703)	(504,703)	02/29/2016
000000-00-0	Interest Rate Swap		1	(176,943)	(176,943)	03/22/2016
000000-00-0	Interest Rate Swap		1	(52,957)	(52,957)	03/29/2015
000000-00-0	Interest Rate Swap		1	(75,653)	(75,653)	04/10/2015
000000-00-0	Interest Rate Swap		1	(82,538)	(82,538)	10/30/2015
000000-00-0	Interest Rate Swap		1	(194,565)	(194,565)	05/09/2015
000000-00-0	Interest Rate Swap		1	(63,732)	(63,732)	04/11/2015
000000-00-0	Interest Rate Swap		1	(33,470)	(33,470)	10/12/2015
000000-00-0	Interest Rate Swap		1	(177,622)	(177,622)	10/11/2015
000000-00-0	Interest Rate Swap		1	(127,548)	(127,548)	05/25/2015
000000-00-0	Interest Rate Swap		1	(67,100)	(67,100)	11/11/2014
000000-00-0	Interest Rate Swap		1	(131,498)	(131,498)	05/03/2015
000000-00-0	Interest Rate Swap		1	(276,231)	(276,231)	11/29/2015
000000-00-0	Interest Rate Swap		1	(269,911)	(269,911)	05/07/2015
000000-00-0	Interest Rate Swap		1	(8,660)	(8,660)	06/15/2013
000000-00-0	Interest Rate Swap		1	(34,004)	(34,004)	10/18/2015
000000-00-0	Interest Rate Swap		1	(160,658)	(160,658)	11/29/2014
000000-00-0	Interest Rate Swap		1	(212,003)	(212,003)	05/29/2015
000000-00-0	Interest Rate Swap		1	(1,576)	(1,576)	12/20/2014
000000-00-0	Interest Rate Swap		1	3,489	3,489	12/17/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				651,593,811	649,011,120	XXX
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		2FM	2,440,303	3,045,679	01/25/2037
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		3FM	2,149,927	2,232,855	08/25/2036
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		3FM	1,733,250	2,076,744	10/25/2036
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		4FM	873,206	1,241,526	12/25/2036
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER		4FM	577,074	469,686	05/25/2037
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		1FM	871,916	1,041,633	12/25/2036
040104-PS-4	ARGENT SECURITIES INC. ABS FLOATER		1FM	970,136	984,251	02/25/2036
04013B-AB-8	ARGENT SECURITIES INC. ABS FLOATER		1FM	554,908	715,215	09/25/2036
045440-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOATER		1FM	659,096	810,891	11/25/2036
055683-AC-0	BNC MORTGAGE LOAN TRUST ABS FLOATER		1FM	1,184,213	1,209,837	11/25/2036
073859-AA-8	BSABS ABS FLOATER		1FM	963,169	984,685	06/25/2047
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER		3FM	1,581,154	2,016,157	11/25/2036
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	1	1	09/25/2046
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		5AM	1	1	03/25/2034
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOATER		2FM	2,250,228	2,269,099	08/25/2037
172983-AC-2	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOATER		1FM	456,912	462,079	08/25/2036
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATER		1FM	888,707	1,044,017	12/25/2036
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	1	1	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOATER		6FE	1	1	07/25/2034
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		1FM	230,425	204,068	04/25/2047
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		1FM	1,179,144	1,337,562	03/25/2046
362341-G2-9	GSAMP TRUST ABS FLOATER		1FM	88,655	89,036	11/25/2035
362437-AC-9	GSAMP_HE ABS FLOATER		1FM	3,602,629	3,646,841	08/25/2036
362440-AB-5	GSAMP TRUST ABS FLOATER		1FM	427,616	434,429	03/25/2047
362440-AC-3	GSAMP TRUST ABS FLOATER		4FM	1,994,613	2,906,620	03/25/2047
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOATER		5FM	1,058,919	1,260,477	12/25/2035
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOATER		3FM	692,140	743,052	04/25/2037
40431M-AF-3	HOUSEHOLD HOME EQUITY ABS FLOATER		1FM	304,725	305,228	07/20/2036
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	1,301,585	1,301,108	06/25/2035
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOATER		4FM	187,967	241,777	07/25/2036
46629Q-AU-0	JP MORGAN MORTGAGE ACQUIS CORP ABS FLOATER		2FM	1,517,946	1,391,388	10/25/2036
46629T-AC-4	JP MORGAN MTGE ACQUISITION COR ABS FLOATER		1FM	1,492,057	1,494,417	07/25/2036
46630X-AC-2	JP MORGAN MORTGAGE ACQUISITION ABS FLOATER		1FM	465,801	467,162	03/25/2037
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATER		4FM	2,108,169	2,767,203	10/25/2036
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		3FM	1,376,686	1,829,887	11/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATER		3FM	1,024,969	1,268,308	08/25/2036
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		5FM	2,131,729	3,521,264	01/25/2037
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOATER		5FM	2,183,693	2,866,420	04/25/2047
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		4FM	2,765,460	2,765,460	07/25/2037
617463-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		3FM	1,282,398	1,662,792	11/25/2036
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		1FM	1,009,206	1,255,798	10/25/2036
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		4FM	646,549	739,653	07/25/2036
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		3FM	1,103,983	1,531,865	11/25/2036
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		1FM	436,316	549,835	09/25/2036
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		2FM	1,365,286	1,547,903	09/25/2036
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		4FM	1,870,369	2,425,497	12/25/2036
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		5FM	3,914,860	5,283,424	04/25/2037
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER		4FM	1,583,700	2,137,398	05/25/2037
63860F-AB-9	NATIONWIDE HOME EQUITY LOAN TR ABS FLOATER		1FM	1,725,128	1,728,888	09/25/2036
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		5FM	1,168,590	1,636,571	07/25/2036
68402S-AB-5	OPTION ONE XL HOME EQUITY ABS FLOATER		1FM	362,985	364,671	02/25/2038
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER		3FM	2,223,044	2,559,162	06/25/2047
74924V-AB-5	RESIDENTIAL ASSET SECURITIES ABS FLOATER		1FM	1,415,575	1,466,807	11/25/2036
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		2FM	4,531,871	4,742,321	02/25/2037
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOATER		2FM	6,456,620	6,708,289	04/25/2037
80556A-AB-3	SAXON ASSET SECURITIES ABS FLOATER		1FM	1,000,777	1,007,719	10/25/2046
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER		3FM	2,032,457	3,147,162	05/25/2047
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOATER		4FM	757,650	1,067,948	01/25/2038
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		2FM	328,480	326,356	04/25/2020
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		2FM	158,387	158,369	05/25/2034
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	245,303	245,296	09/25/2019
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		1FM	96,048	96,048	06/25/2019
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		2FM	337,505	335,969	03/25/2020
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				80,342,214	94,171,807	XXX
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	12,262,605	11,851,500	05/10/2045
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	1,458,559	1,437,011	02/10/2051
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		1FM	11,329,279	11,101,232	07/15/2044
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	5,923,603	5,719,754	01/15/2046
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	1,484,759	1,467,818	12/10/2049
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	1,063,528	1,060,379	12/10/2049
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		1FM	9,660,184	9,376,349	06/10/2046
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS		1FM	5,898,625	5,818,923	08/15/2038
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C3		1FM	23,002,252	22,743,360	07/15/2037
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	1,997,748	1,961,903	08/15/2038
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	1,728,270	1,701,427	12/15/2040
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	20,574,894	20,376,783	05/10/2043
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS		1FM	1,267,267	1,269,162	08/10/2042
396789-JU-4	GREENWICH CAPITAL COMMERCIAL GCCFC_05-GG3		1FM	981,844	973,865	08/10/2042
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	4,822,030	4,742,032	07/15/2042
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	533,720	517,058	04/15/2043
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-LDP4		1FM	1,144,259	1,138,899	10/15/2042
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	5,731,348	5,607,072	12/15/2044
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	734,006	727,301	12/12/2044
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	539,868	546,809	04/15/2045
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	3,689,530	3,619,755	06/15/2049
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-C3		1FM	29,705,522	29,381,192	07/15/2030

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-C5		1FM	12,269,693	12,073,735	09/15/2030
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		1FM	3,502,876	3,441,925	11/15/2030
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMI_05-MCP1		1FM	27,755,158	27,648,984	06/12/2043
59022H-MJ-3	MERRILL LYNCH MORTGAGE TRUST CMBS		1FM	4,307,746	4,226,538	11/12/2037
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		1FM	1,909,503	1,836,695	05/12/2039
59025K-AM-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		1FM	876,361	880,419	06/12/2050
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	6,839,376	6,603,468	06/12/2046
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-C21		1FM	13,457,197	13,274,444	10/15/2044
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	3,628,211	3,552,276	12/15/2044
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				220,079,818	216,678,068	XXX
00889L-AC-3	AIMCO CLO		1FE	5,419,657	5,415,188	10/20/2019
02005E-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	8,400,709	8,386,110	01/15/2015
02005W-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	4,909,518	4,904,748	06/16/2014
02005X-AB-4	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	258,748	258,692	03/17/2014
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	4,473,985	4,467,506	09/15/2014
02006A-AB-3	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	6,520,219	6,515,082	10/15/2014
02582J-FG-0	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOATER		1FE	5,828,252	5,827,401	03/15/2016
02582J-FN-5	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOATER		1FE	1,404,699	1,403,641	03/15/2016
02582J-FS-4	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOATER		1FE	1,707,320	1,706,306	04/15/2016
02582J-FV-7	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOATER		1FE	3,174,582	3,172,018	03/15/2017
02582J-FY-1	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOATER		1FE	854,249	851,603	04/17/2017
02582J-GC-8	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOATER		1FE	2,838,905	2,836,008	06/15/2016
04012A-AC-9	ARES CLO FUNDS CLO		1FE	23,576,936	23,346,788	01/26/2020
04963V-AA-6	ATRIUM CDO CORP CDO		1FE	2,850,372	2,838,478	06/08/2019
05377R-AX-2	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	10,443,046	10,185,290	08/20/2016
05522A-AB-1	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	2,264,110	2,262,785	04/15/2016
05522R-AV-0	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	214,563	214,257	06/15/2016
05522R-AY-4	BANK OF AMERICA CREDIT CARD TR ABS FLOATER		1FE	1,875,488	1,873,871	08/15/2016
05573W-AB-1	BMW VEHICLE OWNER TRUST ASSET BACKED		1FE	1,092,052	1,091,693	02/25/2014
05575B-AB-5	BMW AUTO ASSET BACKED		1FE	11,676,551	11,667,303	06/20/2014
05615Y-AA-9	BABSON CLO CLO		1FE	4,867,394	4,827,671	07/20/2019
06052Y-AB-5	BANK OF AMERICA AUTO BAAT_12-1		1FE	25,944,340	25,925,805	11/17/2014
12558B-AB-2	CIT EQUIPMENT ASSET BACKED		1FE	7,928,669	7,921,851	05/20/2014
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO		1FE	1,638,150	1,643,107	05/21/2021
14312A-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	3,852,202	3,848,384	11/17/2014
14313D-AB-0	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	3,138,424	3,136,281	09/15/2014
14313G-AB-3	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	6,187,469	6,180,180	03/16/2015
14313J-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	7,008,105	6,999,633	05/15/2015
15134D-AA-6	CENT CDO XI LTD CDO		1FE	5,798,110	5,758,376	04/25/2019
161571-EX-8	CHASE ISSUANCE TRUST ABS FLOATER		1FE	38,596,982	38,579,544	03/16/2015
161571-EZ-3	CHASE ISSUANCE TRUST ABS FLOATER		1FE	6,831,482	6,825,612	12/15/2015
254683-AL-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	1,416,178	1,416,170	09/15/2015
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	5,731,362	5,721,934	03/15/2018
254683-AQ-8	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	2,123,388	2,121,955	11/16/2015
254683-AU-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	3,482,348	3,478,765	10/17/2016
254684-AE-3	DISCOVER CARDS ABS FLOATER		1FE	1,415,101	1,414,947	01/19/2016
26243Y-AA-5	DRYDEN CDO CDO		1FE	3,013,885	3,021,856	05/22/2017
269491-AA-4	EAGLE CREEK CLO LTD EAGLC_06-1 CLO		1FE	9,673,791	9,705,901	02/28/2018
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	8,738,861	8,716,416	10/20/2016
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	8,490,709	8,434,010	05/20/2017
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	13,367,812	13,296,786	11/20/2017
34529Q-AB-9	FORD CREDIT AUTO LEASE TRUST ASSET BACKED		1FE	870,989	870,703	09/15/2013
34529T-AB-3	FORD CREDIT AUTO LEASE TRUST ASSET BACKED		1FE	5,283,529	5,276,837	01/15/2014
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ASSET BACKED		1FE	2,387,415	2,385,974	09/15/2014
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ASSET BACKED		1FE	3,159,157	3,156,823	04/15/2014
34529W-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKED		1FE	6,158,958	6,153,320	01/15/2015
35083V-AC-1	FOUR CORNERS CLO_05-1A CLO		1FE	140,040	138,187	03/26/2017
36159L-BN-5	GE DEALER FLOORPLAN MASTER NOT ABS FLOATER		1FE	7,111,246	7,097,323	07/20/2016
36162D-AB-5	GE EQUIPMENT SMALL TICKET LLC ASSET BACKED		1FE	5,441,280	5,432,000	06/23/2014
36162N-AB-3	GE EQUIPMENT ASSET BACKED		1FE	3,955,139	3,949,413	09/22/2014
36162R-AC-2	GE EQUIPMENT ASSET BACKED		1FE	2,699,741	2,687,389	09/21/2015
40255U-AA-9	GULF STREAM CLO LTD CLO		1FE	4,625,343	4,635,291	05/15/2017
41283N-AC-5	HARLEY-DAVIDSON MOTORCYCLE TRU ABS FLOATER		1FE	1,535,833	1,535,675	10/15/2014
41283P-AB-2	HARLEY-DAVIDSON MOTORCYCLE TRU ASSET BACKED		1FE	3,802,721	3,798,816	05/15/2015
42805R-AY-5	HERTZ VEHICLE FINANCING LLC ASSET BACKED		1FE	2,883,605	2,857,677	02/25/2015
42822S-AA-4	HICDO_06-4A CLO		1FE	9,613,059	9,584,661	05/09/2018
43811A-AB-2	HONDA AUTO REC OWNER TRUST ASSET BACKED		1FE	5,363,880	5,358,674	04/21/2014
43813E-AB-2	HONDA AUTO RECEIVABLES OWNER T ASSET BACKED		1FE	12,720,170	12,703,646	11/17/2014
43813U-AB-6	HONDA AUTO RECEIVABLES OWNER T ASSET BACKED		1FE	5,879,724	5,873,726	08/15/2014
446149-AB-2	HUNTINGTON AUTO ASSET BACKED		1FE	1,352,036	1,351,547	04/15/2014
44890E-AB-6	HYUNDAI AUTO ASSET BACKED		1FE	785,043	784,957	03/15/2014
44890F-AB-3	HYUNDAI AUTO LEASE SECURITIZAT ASSET BACKED		1FE	13,537,772	13,510,553	01/15/2015
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO		1FE	3,640,098	3,630,347	06/01/2017
50183E-AA-1	LCM LIMITED PARTNERSHIP CLO		1FE	194,947	193,805	01/14/2021
51507P-AA-3	LANDMARK CDO CLO		1FE	10,546,656	10,493,856	04/15/2021
55264T-CN-9	MBNA CREDIT CARD MASTER NOTE T ASSET BACKED		1FE	4,672,045	4,651,202	08/15/2016
55314M-AB-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	999,928	999,518	04/15/2014
55314M-AC-0	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	2,884,205	2,876,071	09/15/2015
58768T-AB-2	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	7,525,945	7,518,766	04/15/2014
587727-AB-4	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	7,709,331	7,703,445	01/15/2014
65475H-AC-5	NISSAN AUTO LEASE TR 2011-A ABS Floater		1FE	3,025,152	3,024,813	01/15/2014
65475N-AC-2	NISSAN AUTO LEASE TRUST ABS FLOATER		1FE	7,131,768	7,129,466	02/17/2014
65475Q-AB-7	NISSAN AUTO ASSET BACKED		1FE	7,515,055	7,503,333	09/15/2014
65475U-AB-8	NISSAN AUTO RECEIVABLES OWNER ASSET BACKED		1FE	1,542,861	1,541,748	10/15/2014
69510W-AA-5	Pacifica CDO CLO		1FE	316,636	308,267	01/26/2020
73328V-AD-5	PORSCHE INNOVATIVE LEASE OWNER ASSET BACKED		1FE	4,701,607	4,697,091	02/20/2014
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER		1FE	1,200,208	1,199,175	10/25/2017
89236P-AB-9	TOYOTA AUTO REVCEIVABLES OWNER ASSET BACKED		1FE	10,142,992	10,132,083	10/15/2014
89236Q-AB-7	TOYOTA AUTO RECEIVABLES OWN TR ASSET BACKED		1FE	8,268,487	8,264,773	04/15/2014
92867F-AB-1	VOLKSWAGEN AUTO LEASING TR ASSET BACKED		1FE	4,094,429	4,089,929	02/20/2014
92867G-AB-9	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACKED		1FE	5,706,894	5,701,376	10/20/2014
92867K-AB-0	VOLKSWAGEN AUTO LEASING TR ASSET BACKED		1FE	16,169,275	16,140,660	11/20/2014
98158N-AB-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	771,128	770,625	10/15/2013
98158P-AB-4	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	2,965,037	2,962,854	08/15/2014
98158V-AB-1	WORLD OMNI AUTOMOBILE LEASE SE ASSET BACKED		1FE	4,665,928	4,658,926	01/15/2015
34529Y-AA-4	FORD AUTO ASSET BACKED		1FE	2,673,318	2,671,098	04/15/2015
98157H-AA-5	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	14,307,489	14,287,522	06/15/2015
B8AOZ0-DL-2	ALZETTE LEASING LLC ABS FLOATER		1FE	16,061,069	16,070,287	08/06/2019
02006E-AB-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	6,143,110	6,142,411	05/15/2015
36159L-BZ-8	GE DEALER FLOORPLAN MASTER NOT ABS FLOATER		1FE	11,488,636	11,437,340	06/20/2017
02006G-AB-0	ALLY AUTO RECEIBABLES TRUST 20 ASSET BACKED		1FE	3,015,297	3,012,737	12/22/2014
34529X-AC-2	FORD CREDIT AUTO LEASE TRUST ASSET BACKED		1FE	8,485,333	8,479,058	11/15/2014
B8AOZ0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		1FE	15,306,716	15,318,908	07/23/2019
36161Y-AB-0	GE EQUIPMENT ASSET BACKED		1FE	3,106,988	3,105,851	01/22/2015
B8AOZ0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		1FE	15,183,133	14,979,612	07/23/2019
071320-AA-3	BATTALION CLO II LTD CLO		1FE	18,604,621	18,499,570	11/15/2019
506828-AA-0	LAFAYETTE CLO LTD CLO		1FE	15,379,758	15,387,067	09/06/2022
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO		1FE	1,679,882	1,687,042	08/03/2019
48203#-AA-0	Juniper Capital LP Senior Note		2	1,948,232	1,912,306	08/15/2013

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
98158Q-AB-2	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	19,007,409	19,007,230	11/16/2015
34530A-AB-1	FORD CREDIT AUTO OWNER TRUST ASSET BACKED		1FE	5,590,034	5,590,677	09/15/2015
73328W-AB-7	PORSCHE INNOVATIVE LEASE OWNER ASSET BACKED		1FE	9,910,538	9,907,728	02/23/2015
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				652,617,581	651,031,718	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,604,633,425	1,610,892,713	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				669,470,829	666,889,032	XXX
6299999. Total - Residential Mortgage-Backed Securities				195,448,174	208,834,878	XXX
6399999. Total - Commercial Mortgage-Backed Securities				220,079,818	216,678,068	XXX
6499999. Total - Other Loan-Backed and Structured Securities				703,935,609	702,243,940	XXX
6599999. Total Bonds				1,788,934,432	1,794,645,918	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
706108-92-6	Seattle Investment Partners 1998 LLC			2,480,318	2,321,826	10/05/2015
706108-93-2	VIF II/Park Place East, LLC			4,156,673	4,113,210	04/05/2014
706108-93-3	VIF II/PARK PLACE WEST, LLC			3,439,839	3,403,887	04/05/2014
706109-00-8	VIF II/Waterleaf, LLC			13,787,251	13,580,515	01/05/2016
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				23,864,082	23,419,438	XXX
23384D-QE-2	DAIMLER FINANCE NORTH AMERICA DISCOUNT NOTE			28,230,496	28,230,496	03/14/2013
80105N-AE-5	SANOFI CORP FRGN FLOATER			884,785	884,882	03/28/2013
92857L-QC-1	VODAFONE AIRTOUCH (GROUP) PLC DISCOUNT NOTE			28,223,973	28,223,973	03/12/2013
000000-00-0	DRYDEN CORE FUND MM SER MMMF MONEY MARKET			440,862,203	440,862,203	
22550D-VW-6	CREDIT SUISSE NEW YORK NY CORP FRGN FLOATER			39,574,757	39,579,031	07/25/2013
B8A15C-3A-2	MORGAN STANLEY & CO LLC TRI PARTY REPO			146,999,030	146,999,030	12/18/2013
8999999. Total - Short-Term Invested Assets (Schedule DA type)				684,775,243	684,779,615	XXX
42823J-NB-7	HEWLETT PACKARD CO DISCOUNT NOTE			13,642,068	13,642,068	01/11/2013
05634B-NG-9	BACARDI USA INC DISCOUNT NOTE			5,340,781	5,340,781	01/16/2013
9288N2-PB-2	Volvo Try Nr Am DISCOUNT NOTE			22,342,077	22,342,077	02/11/2013
9288N2-PD-8	Volvo Try Nr Am DISCOUNT NOTE			16,658,517	16,658,517	02/13/2013
2331A2-NN-7	DCP MIDSTREAM LLC DISCOUNT NOTE			7,120,425	7,120,425	01/22/2013
43474L-PM-6	HOLCIM US FINANCE SARL & CIE S DISCOUNT NOTE			11,861,884	11,861,884	02/21/2013
37827V-P5-7	GLENCORE FUNDING LLC DISCOUNT NOTE			7,414,455	7,414,455	02/05/2013
37827V-NR-1	GLENCORE FUNDING LLC DISCOUNT NOTE			14,831,856	14,831,856	01/25/2013
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				99,212,063	99,212,063	XXX
9999999 - Totals				2,596,785,820	2,602,057,034	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 767,329,041 — Book/Adjusted Carrying Value $ 712,126,360
2. Average balance for the year — Fair Value $ 2,388,714,575 — Book/Adjusted Carrying Value $ 2,365,717,691

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Commonwealth National Bank	Mobile, AL		0.950	953	0	100,000	XXX
Bank of America	Concord, CA		0.000	0	0	5,517,974	XXX
Metropolitan Bank	Oakland, CA		0.550	551	0	100,000	XXX
The Bank of East Asia (USA) NA	San Francisco, CA		0.850	856	0	100,000	XXX
Industrial Bank NA	Washington, DC		0.750	750	0	100,000	XXX
Citibank	New Castle, DE		0.000	0	0	(302,933,000)	XXX
Wachovia Bank	Wilmington, DE		0.000	0	0	(994,738)	XXX
Citizens Trust Bank	Atlanta, GA		0.500	502	0	100,000	XXX
Carver State Bank	Savannah, GA		1.250	1,271	0	100,000	XXX
International Bank of Chicago	Chicago, IL		0.500	988	0	200,000	XXX
Pacific Global	Chicago, IL		0.598	605	0	100,000	XXX
Seaway National Bank of Chicago	Chicago, IL		0.750	752	0	100,000	XXX
JP Morgan Chase Bank	Louisville, KY		0.000	0	0	0	XXX
Liberty Bank	New Orleans, LA		1.210	1,213	0	100,000	XXX
United Bank and Trust	New Orleans, LA		1.210	1,215	0	100,000	XXX
Bank of America	Boston, MA		0.000	0	0	0	XXX
The Harbor Bank of Maryland	Baltimore, MD		0.900	906	0	100,000	XXX
First Independence National Bank	Detroit, MI		0.600	602	0	100,000	XXX
Central Bank of Kansas City	Kansas City, MO		1.000	1,003	0	100,000	XXX
State Street - Kansas City	Kansas City, MO		0.000	0	0	0	XXX
UMB - Bank	Kansas City, MO		0.000	0	0	0	XXX
Central Bank of St Louis	St Louis, MO		1.000	1,009	0	100,000	XXX
Wachovia Bank	Charlotte, NC		0.000	0	0	36,827	XXX
Mechanics and Farmers Bank	Durham, NC		0.400	402	0	100,000	XXX
Lumbee Guaranty Bank	Pembroke, NC		0.550	1,086	0	200,000	XXX
City National Bank of New Jersey	Newark, NJ		0.750	757	0	100,000	XXX
Wachovia Bank	Newark, NJ		0.000	0	0	(152,488,005)	XXX
Bank of America	New York, NY		0.000	0	0	0	XXX
Citibank	New York, NY		0.000	0	0	43,180,145	XXX
JP Morgan Chase Bank	New York, NY		0.000	0	0	107,415,321	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	6,817,711	XXX
First State Bank of Portor	Portor, OK		0.600	602	0	100,000	XXX
First National Bank & Trust Company	Shawnee, OK		0.400	786	0	200,000	XXX
Bank of Commerce	Stillwell, OK		0.850	1,676	0	200,000	XXX
PNC Bank- N A	Philadelphia, PA		0.000	0	0	10,721,970	XXX
United Bank of Philadelphia	Philadelphia, PA		0.500	501	0	100,000	XXX
Wachovia Bank	Philadelphia, PA		0.000	0	0	(68,064,295)	XXX
South Carolina Community Bank	Columbia, SC		0.000	0	0	0	XXX
First Tennessee Bank	Memphis, TN		0.000	0	0	78,370	XXX
Tri-State Bank of Memphis	Memphis, TN		0.400	401	0	100,000	XXX
Citizens Bank	Nashville, TN		0.900	903	0	100,000	XXX
International Bank of Commerce	Brownsville, TX		0.850	1,671	0	200,000	XXX
State Bank of Texas	Dallas, TX		0.950	953	0	100,000	XXX
Wachovia Bank	Dallas, TX		0.000	0	0	761,011	XXX
Metrobank	Houston, TX		0.950	950	0	100,000	XXX
Unity National Bank	Houston, TX		0.650	650	0	100,000	XXX
Commerce Bank	Laredo, TX		0.850	1,666	0	200,000	XXX
International Bank of Commerce	Zapata, TX		0.850	1,666	0	200,000	XXX
Consolidated Bank and Trust Company	Richmond, VA		0.500	477	0	95,000	XXX
North Milwaukee State Bank	Milwaukee, WI		0.950	953	0	100,000	XXX
Bank of Montreal	Toronto-Ont, CAN		0.000	0	0	851,328	XXX
RBC Dexia Investor Services Trust	Toronto-Ont, CAN		0.000	0	0	4,666	XXX
Citibank	Beijing, CN		0.000	0	0	5,704	XXX
JP Morgan Chase Bank	London, ENG		0.070	966	(199)	25,449,410	XXX
Citibank	Mumbai, IN		0.000	0	0	47,138	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	30,244	(199)	(319,697,464)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	30,244	(199)	(319,697,464)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	30,244	(199)	(319,697,464)	XXX

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

1.	January	(355,181,118)	4.	April	(355,668,734)	7.	July	(411,148,008)	10.	October	(303,218,126)
2.	February	(428,724,396)	5.	May	(354,848,832)	8.	August	(420,497,053)	11.	November	(435,221,849)
3.	March	(414,278,548)	6.	June	(314,212,486)	9.	September	(460,024,248)	12.	December	(319,697,464)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
PROVINCE OF ONTARIO DISCOUNT NOTE		12/03/2012	1.093	01/02/2013	180,772	0	183
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations					180,772	0	183
1099999. Total - All Other Government Bonds					180,772	0	183
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		12/27/2012	0.095	03/20/2013	49,989,708	0	660
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		10/05/2012	0.125	01/04/2013	124,998,698	0	38,194
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		11/06/2012	0.130	01/09/2013	90,997,371	0	18,074
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		12/04/2012	0.095	01/02/2013	49,999,868	0	3,563
FEDERAL HOME LOAN BANKS DISCOUNT NOTE		11/27/2012	0.125	02/20/2013	189,967,014	0	22,431
FEDERAL HOME LOAN MTG DISC NT DISCOUNT NOTE		12/04/2012	0.125	03/04/2013	50,334,162	0	4,895
FEDERAL HOME LOAN MTG DISC NT DISCOUNT NOTE		11/27/2012	0.150	01/08/2013	49,998,542	0	7,292
FEDERAL NATIONAL MORTGAGE ASSO DISCOUNT NOTE		11/13/2012	0.120	01/16/2013	49,997,500	0	8,167
FEDERAL NATIONAL MORTGAGE ASSO DISCOUNT NOTE		12/27/2012	0.070	03/01/2013	99,988,528	0	778
FEDERAL NATIONAL MORTGAGE ASSO DISCOUNT NOTE		12/04/2012	0.070	01/14/2013	49,998,736	0	2,722
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					806,270,127	0	106,774
3199999. Total - U.S. Special Revenues Bonds					806,270,127	0	106,774
BACARDI USA INC DISCOUNT NOTE		12/26/2012	0.450	01/16/2013	8,998,313	0	675
BACARDI USA INC DISCOUNT NOTE		12/26/2012	0.450	01/16/2013	8,998,313	0	675
BARCLAYS CAPITAL INC (REPO DEA TRI PARTY REPO	RR	12/31/2012	0.200	01/02/2013	200,000,000	1,111	0
BANK OF MONTREAL DISCOUNT NOTE		12/31/2012	0.000	01/02/2013	336,447	0	0
BNP Paribas Sec Corp. REPO TRI PARTY REPO	RR	12/31/2012	0.190	01/02/2013	150,000,000	792	0
DCP MIDSTREAM LLC DISCOUNT NOTE		12/20/2012	0.470	01/22/2013	11,996,710	0	1,880
DCP MIDSTREAM LLC DISCOUNT NOTE		12/20/2012	0.470	01/22/2013	11,996,710	0	1,880
DEUTSCHE BK SEC (REPO DEALER) TRI PARTY REPO	RR	12/31/2012	0.250	01/02/2013	100,000,000	694	0
GLENCORE FUNDING LLC DISCOUNT NOTE		11/26/2012	0.650	01/25/2013	24,989,167	0	16,250
GLENCORE FUNDING LLC DISCOUNT NOTE		12/05/2012	0.650	02/05/2013	12,492,101	0	6,094
GLENCORE FUNDING LLC DISCOUNT NOTE		12/05/2012	0.650	02/05/2013	12,492,101	0	6,094
GLENCORE FUNDING LLC DISCOUNT NOTE		11/26/2012	0.650	01/25/2013	24,989,167	0	16,250
GREENWICH PTNRS LLC REPO DEAL TRI PARTY REPO	RR	12/31/2012	0.230	01/02/2013	33,404,000	213	0
HEWLETT PACKARD CO DISCOUNT NOTE		12/05/2012	0.470	01/11/2013	16,597,833	0	5,852
HEWLETT PACKARD CO DISCOUNT NOTE		12/05/2012	0.470	01/11/2013	29,996,083	0	10,575
HOLCIM US FINANCE SARL & CIE S DISCOUNT NOTE		12/20/2012	0.520	02/21/2013	19,985,267	0	3,178
HOLCIM US FINANCE SARL & CIE S DISCOUNT NOTE		12/20/2012	0.520	02/21/2013	19,985,267	0	3,178
HSBC SECURIT USA TRI PARTY REPO	RR	12/31/2012	0.220	01/02/2013	108,675,000	664	0
STIFs - GA - EUROCORP JPM PRIME MMF AGENCY SHARES		12/28/2012	0.160	01/01/2013	249,654	32	278
STIFs - Subsidiary Accounts SSALM	C	12/21/2012	0.160	01/01/2013	76,588,549	9,770	4,581
Volvo Try Nr Am DISCOUNT NOTE		12/14/2012	0.480	02/13/2013	14,991,400	0	3,200
Volvo Try Nr Am DISCOUNT NOTE		12/11/2012	0.480	02/11/2013	40,977,587	0	11,893
Volvo Try Nr Am DISCOUNT NOTE		12/14/2012	0.480	02/13/2013	39,977,067	0	9,200
Volvo Try Nr Am DISCOUNT NOTE		12/07/2012	0.480	02/11/2013	33,981,413	0	9,973
BANK OF AMERICA EURO DOLLARS FUND		10/01/2012	0.000	01/01/2013	2,904,721	0	2,094
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,005,602,867	13,277	113,799
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,005,602,867	13,277	113,799
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					1,812,053,766	13,277	220,755
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					1,812,053,766	13,277	220,755
QUINN EMMANUEL CLIENT TRUST		12/31/2012	0.000	03/31/2013	14,469,217	0	0
MESCH, CLARK & ROTHSCHILD, P.C. CLIENT TRUST		12/31/2012	0.000	03/31/2013	1,756,877	0	0
8599999. Subtotal - Other Cash Equivalents					16,226,094	0	0
8699999 - Total Cash Equivalents					1,828,279,860	13,277	220,755

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	167,700	221,126
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-9	0	0	55,318	63,551
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 682B	0	0	447,200	589,668
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,790,993	2,626,584	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59a-5-18	0	0	110,636	127,103
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Sec. 58-5-55	0	0	521,604	691,590
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Code 26 L.P.R.A. Sec. 316	0	0	1,502,783	1,650,509
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	608,500	699,066
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	33,191	38,131
59. Subtotal	XXX	XXX	1,790,993	2,626,584	3,446,932	4,080,744
DETAILS OF WRITE-INS						
5801. Korea	B	RSD for a license as a foreign Insurance underwriter in the Republic	0	0	33,191	38,131
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	33,191	38,131

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 56
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D E22
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E23
Schedule DL - Part 2 ..... E24
Schedule E - Part 1 - Cash E25
Schedule E - Part 2 - Cash Equivalents E26
Schedule E - Part 3 - Special Deposits E27
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 55

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62889K-AA-9	NCUA GUARANTEED NOTES NGN_11-M CORP FLOA				1	60,900,000	100.0000	60,896,955	60,900,000	60,900,000	0	0	0	0	0.232	0.248	MON	7,849	163,523	06/08/2011	06/12/2013
912803-AC-7	United States Treasury STRIP	@RA			1	16,002,420	99.0900	36,416,678	36,750,000	31,563,708	0	1,779,086	0	0	0.000	5.887	N/A	0	0	04/10/2001	08/15/2015
912803-AN-3	United States Treasury STRIP	@RA			1	13,917,291	95.7400	47,870,999	50,000,000	35,197,893	0	2,225,707	0	0	0.000	6.641	N/A	0	0	06/15/1999	05/15/2018
912803-AP-8	United States Treasury STRIP	@RA			1	35,165,233	94.8100	100,307,920	105,800,000	73,405,620	0	4,427,409	0	0	0.000	6.320	N/A	0	0	06/29/2001	11/15/2018
912803-AT-0	United States Treasury STRIP	@RA			1	48,453,832	91.1200	139,764,362	153,390,000	97,913,190	0	5,784,050	0	0	0.000	6.183	N/A	0	0	06/29/2001	05/15/2020
912803-AY-9	United States Treasury STRIP	@RA			1	88,717,671	87.1200	184,348,459	211,600,000	135,036,037	0	6,483,834	0	0	0.000	5.005	N/A	0	0	12/15/2011	11/15/2021
912803-BA-0	United States Treasury STRIP	@RA			1	54,240,137	83.9000	83,811,102	99,900,000	65,262,344	0	2,754,542	0	0	0.000	4.359	N/A	0	0	03/03/2009	11/15/2022
912803-BL-6	United States Treasury STRIP	@M			1	59,010,120	69.4800	194,674,546	280,200,000	117,568,257	0	6,779,618	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-BM-4	United States Treasury STRIP	@M			1	30,684,350	68.7000	67,190,559	97,800,000	44,651,561	0	2,286,907	0	0	0.000	5.329	N/A	0	0	04/25/2008	11/15/2027
912803-BP-7	United States Treasury STRIP	@RA			1	27,430,040	66.8700	46,673,861	69,800,000	33,654,145	0	1,534,548	0	0	0.000	4.722	N/A	0	0	10/09/2008	08/15/2028
912803-BV-4	United States Treasury STRIP	@			1	661,266	66.2600	1,126,335	1,700,000	813,969	0	36,905	0	0	0.000	4.694	N/A	0	0	07/08/2008	11/15/2028
912803-DG-5	United States Treasury STRIP	@M			1	85,374,015	45.1500	133,514,464	295,700,000	93,028,565	0	3,985,740	0	0	0.000	4.428	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP	@RA			1	69,685,140	44.7600	123,523,803	276,000,000	79,595,484	0	3,629,917	0	0	0.000	4.723	N/A	0	0	05/25/2011	08/15/2039
912803-DK-6	United States Treasury STRIP	@RA			1	14,356,080	43.9200	27,667,080	63,000,000	16,451,613	0	794,549	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DS-9	United States Treasury STRIP	@RA			1	8,805,720	41.7400	9,182,360	22,000,000	9,108,068	0	278,748	0	0	0.000	3.133	N/A	0	0	11/29/2011	05/15/2041
912803-DV-2	United States Treasury STRIP	@			1	5,981,478	40.3600	6,700,590	16,600,000	6,129,932	0	148,454	0	0	0.000	3.450	N/A	0	0	04/12/2012	02/15/2042
912803-DX-8	United States Treasury STRIP	@RA			1	6,829,020	39.9600	6,593,070	16,500,000	6,908,758	0	79,738	0	0	0.000	2.986	N/A	0	0	08/09/2012	05/15/2042
912803-DZ-3	United States Treasury STRIP	@			1	38,698,749	39.0800	39,194,231	100,300,000	38,739,850	0	41,101	0	0	0.000	3.210	N/A	0	0	12/18/2012	11/15/2042
912810-DT-2	UNITED STATES TREASURY BOND	SD			1	2,899,264	127.1000	2,643,742	2,080,000	2,301,237	0	(69,085)	0	0	9.875	5.794	MN	26,668	205,400	07/06/2001	11/15/2015
912810-DZ-8	UNITED STATES TREASURY BOND	RA			1	29,502,906	137.5100	31,214,090	22,700,000	25,332,780	0	(481,936)	0	0	8.875	5.964	FA	760,959	2,014,625	05/29/2001	08/15/2017
912810-EB-0	UNITED STATES TREASURY BOND	M			1	33,019,178	146.5900	37,217,283	25,388,000	28,818,388	0	(472,516)	0	0	9.000	6.213	MN	296,661	2,284,920	05/22/2001	11/15/2018
912810-EC-8	UNITED STATES TREASURY BOND	SD			1	1,823,723	147.4200	2,137,547	1,450,000	1,621,098	0	(22,137)	0	0	8.875	6.505	FA	48,608	128,688	11/23/1999	02/15/2019
912810-ED-6	UNITED STATES TREASURY BOND	RA			1	20,712,563	145.5300	25,030,643	17,200,000	18,865,668	0	(197,366)	0	0	8.125	6.311	FA	527,860	1,397,500	08/27/1999	08/15/2019
912810-EG-9	UNITED STATES TREASURY BOND	RA			1	87,764,765	154.8000	104,052,122	67,218,000	80,293,259	0	(1,377,261)	0	0	8.750	5.545	FA	2,221,573	5,881,575	10/16/2008	08/15/2020
912810-EL-8	UNITED STATES TREASURY BOND	RA			1	45,649,714	154.4000	55,814,875	36,150,000	41,616,867	0	(460,727)	0	0	8.000	5.794	MN	375,481	2,892,000	05/07/2001	11/15/2021
912810-EM-6	UNITED STATES TREASURY BOND	RA			1	9,802,344	150.5800	15,057,700	10,000,000	9,886,856	0	7,744	0	0	7.250	7.415	FA	273,845	725,000	09/01/1992	08/15/2022
912810-EP-9	UNITED STATES TREASURY BOND				1	2,570,985	150.8400	3,393,833	2,250,000	2,446,091	0	(13,785)	0	0	7.125	5.964	FA	60,553	160,313	08/18/2000	02/15/2023
912810-ES-3	UNITED STATES TREASURY BOND	LS			1	11,647,125	159.2800	18,954,082	11,900,000	11,732,241	0	8,339	0	0	7.500	7.681	MN	115,877	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND	SD			1	439,739	161.2800	564,487	350,000	410,967	0	(3,433)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EW-4	UNITED STATES TREASURY BOND	RA			1	15,135,406	144.7300	16,549,418	11,435,000	14,806,902	0	(210,035)	0	0	6.000	3.185	FA	259,152	686,100	01/06/2012	02/15/2026
912810-EY-0	UNITED STATES TREASURY BOND				1	2,013,961	151.8800	2,468,001	1,625,000	2,002,700	0	(18,660)	0	0	6.500	4.127	MN	13,714	105,625	03/19/2012	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND	LS			1	9,901,901	153.8500	12,154,387	7,900,000	9,647,373	0	(87,039)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND	LS			1	4,518,417	151.5400	6,690,314	4,415,000	4,488,003	0	(3,017)	0	0	6.375	6.200	FA	106,311	281,456	08/18/2000	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND	RA			1	18,258,543	141.3400	23,038,583	16,300,000	18,057,214	0	(201,329)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND	LS			1	17,808,030	151.5300	22,502,383	14,850,000	17,504,304	0	(104,793)	0	0	6.125	4.592	FA	343,558	909,563	10/29/2009	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND	RA			1	26,977,843	154.6200	27,026,904	17,479,000	26,924,702	0	(31,371)	0	0	6.250	2.402	MN	141,836	73,438	12/10/2012	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND	M			1	26,413,483	142.7500	34,531,225	24,190,000	26,235,524	0	(71,566)	0	0	5.375	4.697	FA	491,113	1,300,213	01/28/2009	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY	M			1	27,472,703	131.6200	40,901,848	31,075,000	27,819,547	0	70,575	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY	RA			1	2,879,925	136.4600	4,196,053	3,075,000	2,897,612	0	3,564	0	0	4.750	5.168	FA	55,170	146,063	11/07/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY	RA			1	6,890,325	141.1300	9,321,505	6,605,000	6,866,543	0	(5,656)	0	0	5.000	4.724	MN	42,878	330,250	06/25/2008	05/15/2037
912810-PX-0	UNITED STATES TREASURY TREASURY	RA			1	14,822,500	132.1900	14,541,009	11,000,000	14,815,934	0	(6,566)	0	0	4.500	2.620	MN	64,268	0	12/10/2012	05/15/2038
912810-QE-1	UNITED STATES TREASURY TREASURY	LS			1	5,738,281	135.0200	6,751,250	5,000,000	5,705,111	0	(14,700)	0	0	4.625	3.788	FA	87,347	231,250	09/09/2010	02/15/2040
912810-QQ-4	UNITED STATES TREASURY TREASURY				1	68,024,878	130.2800	74,462,220	57,155,000	67,766,522	0	(225,183)	0	0	4.375	3.350	MN	324,655	2,500,531	12/07/2011	05/15/2041
912810-QX-9	UNITED STATES TREASURY TREASURY	RA			1	53,621,788	96.5600	53,973,609	55,895,000	53,637,086	0	15,298	0	0	2.750	2.955	FA	580,594	0	12/13/2012	08/15/2042
912828-EE-6	UNITED STATES TREASURY NOTE				1	219,656	110.1900	247,921	225,000	223,324	0	585	0	0	4.250	4.553	FA	3,612	9,563	10/31/2005	08/15/2015
912828-GS-3	UNITED STATES TREASURY TREASURY	LS			1	4,059,364	116.7900	4,986,895	4,270,000	4,163,296	0	21,225	0	0	4.500	5.144	MN	24,948	192,150	07/27/2007	05/15/2017
912828-HH-6	UNITED STATES TREASURY TREASURY				1	66,016	117.0900	76,111	65,000	65,548	0	(100)	0	0	4.250	4.057	MN	359	2,763	12/12/2007	11/15/2017
912828-HQ-6	UNITED STATES TREASURY TREASURY				1	291,507	100.2200	290,624	290,000	290,019	0	(325)	0	0	2.875	2.762	JJ	3,489	8,338	02/14/2008	01/31/2013
912828-HR-4	UNITED STATES TREASURY TREASURY				1	2,804,659	113.8700	2,937,774	2,580,000	2,740,027	0	(29,421)	0	0	3.500	2.206	FA	34,108	90,300	09/23/2010	02/15/2018
912828-JH-4	UNITED STATES TREASURY TREASURY	RA			1	32,596,607	117.5100	37,604,160	32,000,000	32,365,428	0	(57,745)	0	0	4.000	3.771	FA	483,478	1,280,000	11/04/2008	08/15/2018
912828-LJ-7	UNITED STATES TREASURY TREASURY				1	26,789,355	116.4700	30,572,851	26,250,000	26,632,022	0	(50,771)	0	0	3.625	3.377	FA	359,422	951,563	10/09/2009	08/15/2019
912828-MK-3	UNITED STATES TREASURY TREASURY				1	4,448,484	110.4000	4,747,131	4,300,000	4,401,975	0	(23,454)	0	0	3.125	2.510	JJ	56,233	134,375	12/28/2010	01/31/2017
912828-RJ-1	UNITED STATES TREASURY TREASURY				1	2,943,041	101.9100	3,006,233	2,950,000	2,944,679	0	1,385	0	0	1.000	1.049	MS	7,537	29,500	10/26/2011	09/30/2016
912828-RX-0	UNITED STATES TREASURY TREASURY				1	1,378,167	101.3800	1,399,016	1,380,000	1,378,526	0	359	0	0	0.875	0.902	JD	33	12,075	12/22/2011	12/31/2016
912828-TY-6	UNITED STATES TREASURY TREASURY				1	922,597	98.9100	919,828	930,000	922,594	0	(4)	0	0	1.625	1.713	MN	1,962	0	12/20/2012	11/15/2022
912828-UA-6	UNITED STATES TREASURY TREASURY				1	220,138	99.6600	219,261	220,000	220,136	0	(2)	0	0	0.625	0.612	MN	121	0	12/10/2012	11/30/2017
912833-4S-6	UNITED STATES TREASURY STRIP	@RA			1	25,633,270	59.2100	36,411,875	61,500,000	28,347,548	0	1,151,549	0	0	0.000	4.191	N/A	0	0	09/10/2010	08/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-4T-4	UNITED STATES TREASURY STRIP	@RA			1	22,289,310	58.3000	28,686,060	49,200,000	24,340,857	0	851,169	0	0	0.000	3.678	N/A	0	0	01/19/2012	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP	@M			1	9,367,080	56.0300	14,566,760	26,000,000	10,859,952	0	459,395	0	0	0.000	4.370	N/A	0	0	11/10/2009	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP	@RA			1	93,096,142	54.9800	140,234,425	255,070,000	104,022,895	0	4,426,287	0	0	0.000	4.396	N/A	0	0	02/15/2011	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP	@RA			1	68,315,038	54.2300	102,899,520	189,750,000	77,338,648	0	3,150,025	0	0	0.000	4.263	N/A	0	0	03/09/2012	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP	@M			1	44,336,819	52.9800	66,814,113	126,121,000	50,153,161	0	2,091,969	0	0	0.000	4.307	N/A	0	0	09/13/2010	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP	@RA			1	32,211,080	51.9900	47,828,776	92,000,000	36,555,742	0	1,493,718	0	0	0.000	4.216	N/A	0	0	09/20/2010	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP	@RA			1	42,055,250	51.3500	63,676,481	124,000,000	48,331,954	0	1,970,299	0	0	0.000	4.206	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP	@RA			1	26,639,224	50.4700	42,897,799	85,000,000	29,704,037	0	1,316,323	0	0	0.000	4.585	N/A	0	0	01/26/2011	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP	@M			1	9,681,800	49.5200	15,350,581	31,000,000	11,158,669	0	472,032	0	0	0.000	4.370	N/A	0	0	10/30/2009	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP	@M			1	48,058,390	48.5500	71,714,259	147,700,000	53,611,609	0	2,194,465	0	0	0.000	4.225	N/A	0	0	09/14/2011	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP	@RA			1	12,438,690	60.8500	20,081,919	33,000,000	14,398,457	0	652,914	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP	@			1	6,595,660	59.7500	11,353,298	19,000,000	7,641,730	0	369,606	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7R-5	UNITED STATES TREASURY STRIP	@			1	7,758,630	57.6200	9,794,788	17,000,000	8,864,423	0	293,012	0	0	0.000	3.390	N/A	0	0	01/13/2009	05/15/2032
912833-7S-3	UNITED STATES TREASURY STRIP	@RA			1	21,891,970	56.5400	27,137,184	48,000,000	23,923,414	0	819,881	0	0	0.000	3.519	N/A	0	0	11/30/2011	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP	@RA			1	11,441,134	55.5100	19,427,450	35,000,000	13,443,588	0	616,696	0	0	0.000	4.751	N/A	0	0	11/10/2009	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP	@RA			1	32,615,763	54.4300	41,639,103	76,500,000	34,882,697	0	1,140,145	0	0	0.000	3.748	N/A	0	0	03/09/2012	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP	@RA			1	63,572,581	53.7400	90,819,381	168,982,000	71,317,531	0	2,785,374	0	0	0.000	4.069	N/A	0	0	02/17/2012	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP	@M			1	63,798,216	52.4800	102,167,192	194,675,000	73,562,079	0	3,193,859	0	0	0.000	4.489	N/A	0	0	02/05/2010	11/15/2034
912833-KE-9	UNITED STATES TREASURY STRIP	@C			1	7,307,108	99.2200	19,100,235	19,250,000	16,547,314	0	1,022,350	0	0	0.000	6.480	N/A	0	0	03/06/2000	05/15/2015
912833-KF-6	UNITED STATES TREASURY STRIP	@RA			1	7,729,995	98.9300	19,291,740	19,500,000	16,362,986	0	969,311	0	0	0.000	6.201	N/A	0	0	09/19/2000	11/15/2015
912833-KG-4	UNITED STATES TREASURY STRIP	@RA			1	16,677,345	98.7500	48,290,705	48,900,000	39,899,327	0	2,516,635	0	0	0.000	6.622	N/A	0	0	08/10/1999	02/15/2016
912833-KH-2	UNITED STATES TREASURY STRIP	@RA			1	16,117,280	98.5200	48,765,420	49,500,000	39,255,371	0	2,608,605	0	0	0.000	6.996	N/A	0	0	01/20/2000	05/15/2016
912833-KJ-8	UNITED STATES TREASURY STRIP	@			1	24,761	98.2200	67,770	69,000	55,025	0	3,333	0	0	0.000	6.346	N/A	0	0	03/17/2000	08/15/2016
912833-KL-3	UNITED STATES TREASURY STRIP	@RA			1	14,821,945	97.6100	49,897,211	51,120,000	39,158,435	0	2,451,707	0	0	0.000	6.571	N/A	0	0	05/25/1999	02/15/2017
912833-KN-9	UNITED STATES TREASURY STRIP	@RA			1	9,908,476	96.8900	27,515,625	28,400,000	21,437,437	0	1,265,521	0	0	0.000	6.178	N/A	0	0	04/24/2000	08/15/2017
912833-KP-4	UNITED STATES TREASURY STRIP	@RA			1	4,586,036	96.5000	13,728,801	14,226,000	10,374,923	0	650,895	0	0	0.000	6.585	N/A	0	0	05/24/2000	11/15/2017
912833-KQ-2	UNITED STATES TREASURY STRIP	@RA			1	14,966,090	96.0500	42,119,241	43,850,000	32,100,400	0	1,896,320	0	0	0.000	6.183	N/A	0	0	05/10/2001	02/15/2018
912833-KR-0	UNITED STATES TREASURY STRIP	@RA			1	33,854,286	95.5700	101,874,423	106,600,000	76,184,883	0	4,617,176	0	0	0.000	6.351	N/A	0	0	03/23/2000	05/15/2018
912833-KX-7	UNITED STATES TREASURY STRIP (INT)	@RA			1	54,732,813	92.1500	82,790,191	89,845,000	66,717,981	0	2,827,502	0	0	0.000	4.378	N/A	0	0	09/26/2008	11/15/2019
912833-KZ-2	UNITED STATES TREASURY STRIP	@RA			1	5,399,072	90.8500	10,174,976	11,200,000	7,645,900	0	385,840	0	0	0.000	5.246	N/A	0	0	04/11/2006	05/15/2020
912833-LD-0	UNITED STATES TREASURY STRIP	@C			1	9,674,800	87.9700	19,793,250	22,500,000	14,660,879	0	731,166	0	0	0.000	5.182	N/A	0	0	12/02/2004	05/15/2021
912833-LE-8	UNITED STATES TREASURY STRIP	@RA			1	190,646,618	87.2500	252,059,411	288,890,000	213,800,108	0	7,185,011	0	0	0.000	3.476	N/A	0	0	01/19/2012	08/15/2021
912833-LF-5	UNITED STATES TREASURY STRIP	@RA			1	59,180,528	86.4400	80,637,074	93,290,000	66,175,324	0	2,510,835	0	0	0.000	3.906	N/A	0	0	05/20/2010	11/15/2021
912833-LG-3	UNITED STATES TREASURY STRIP	@RA			1	132,094,459	85.6800	169,390,673	197,690,000	142,644,238	0	4,934,712	0	0	0.000	3.597	N/A	0	0	07/12/2012	02/15/2022
912833-LH-1	UNITED STATES TREASURY STRIP	@			1	19,408,200	84.8200	34,939,663	41,195,000	26,148,910	0	1,237,844	0	0	0.000	4.909	N/A	0	0	11/07/2006	05/15/2022
912833-LK-4	UNITED STATES TREASURY STRIP	@M			1	232,250,963	83.3300	312,383,750	374,862,000	254,670,397	0	9,748,698	0	0	0.000	3.943	N/A	0	0	08/09/2011	11/15/2022
912833-LL-2	UNITED STATES TREASURY STRIP	@RA			1	67,003,610	82.4000	79,513,202	96,500,000	70,174,071	0	2,149,878	0	0	0.000	3.141	N/A	0	0	12/14/2011	02/15/2023
912833-LM-0	UNITED STATES TREASURY STRIP	@RA			1	53,550,187	80.9400	73,412,582	90,700,000	61,956,451	0	2,183,591	0	0	0.000	3.620	N/A	0	0	12/05/2008	08/15/2023
912833-LP-3	UNITED STATES TREASURY STRIP	@RA			1	23,325,838	80.0400	59,036,471	73,760,000	39,955,847	0	2,190,167	0	0	0.000	5.718	N/A	0	0	06/10/2004	11/15/2023
912833-LQ-1	UNITED STATES TREASURY STRIP	@RA			1	82,723,348	79.3900	134,407,268	169,300,000	101,225,767	0	4,542,789	0	0	0.000	4.649	N/A	0	0	12/14/2010	02/15/2024
912833-LR-9	UNITED STATES TREASURY STRIP	@M			1	61,284,634	78.5000	122,217,494	155,700,000	87,509,830	0	4,310,588	0	0	0.000	5.117	N/A	0	0	12/12/2006	05/15/2024
912833-LS-7	UNITED STATES TREASURY STRIP	@			1	10,372,972	77.6900	18,674,458	24,036,000	13,846,327	0	641,731	0	0	0.000	4.802	N/A	0	0	11/29/2006	08/15/2024
912833-LT-5	UNITED STATES TREASURY STRIP	@LS			1	56,739,614	76.8600	82,856,481	107,800,000	67,487,725	0	2,599,594	0	0	0.000	3.969	N/A	0	0	12/02/2008	11/15/2024
912833-LU-2	UNITED STATES TREASURY STRIP	@RA			1	13,409,955	76.0800	22,253,400	29,250,000	16,703,999	0	754,412	0	0	0.000	4.675	N/A	0	0	03/28/2008	02/15/2025
912833-LV-0	UNITED STATES TREASURY STRIP	@			1	17,696,790	75.3000	29,593,450	39,300,000	21,821,215	0	1,013,388	0	0	0.000	4.812	N/A	0	0	08/04/2008	05/15/2025
912833-LW-8	UNITED STATES TREASURY STRIP	@RA			1	22,092,728	74.6000	57,628,964	77,250,000	38,493,107	0	2,066,722	0	0	0.000	5.595	N/A	0	0	12/06/2002	08/15/2025
912833-LX-6	UNITED STATES TREASURY STRIP	@RA			1	9,923,600	73.7900	14,758,480	20,000,000	10,855,913	0	503,272	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP	@M			1	36,959,712	73.1900	61,342,216	83,810,000	45,544,474	0	2,065,351	0	0	0.000	4.696	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP	@RA			1	89,261,226	72.3200	124,638,522	172,350,000	101,065,400	0	3,904,891	0	0	0.000	3.985	N/A	0	0	12/22/2011	05/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP	@RA			1	125,487,603	70.8200	198,677,237	280,530,000	148,414,416	0	6,645,333	0	0	0.000	4.635	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)	@RA			1	3,704,670	70.0600	6,305,841	9,000,000	4,689,317	0	211,557	0	0	0.000	4.670	N/A	0	0	11/21/2007	02/15/2027
912833-PD-6	UNITED STATES TREASURY STRIP	@RA			1	50,600,507	69.4100	90,681,552	130,650,000	64,867,448	0	3,083,766	0	0	0.000	4.931	N/A	0	0	08/05/2008	05/15/2027
912833-PE-4	UNITED STATES TREASURY STRIP	@			1	26,269,320	68.6800	26,441,954	38,500,000	26,292,169	0	22,849	0	0	0.000	2.625	N/A	0	0	12/18/2012	08/15/2027
912833-QB-9	UNITED STATES TREASURY STRIP	@RA			1	113,065,184	67.9900	175,757,053	258,521,000	133,788,362	0	5,789,765	0	0	0.000	4.474	N/A	0	0	07/12/2010	11/15/2027
912833-RZ-5	UNITED STATES TREASURY STRIP	@RA			1	58,569,023	66.2000	91,520,412	138,240,000	68,506,910	0	3,001,143	0	0	0.000	4.532	N/A	0	0	04/27/2010	08/15/2028
912833-WR-7	UNITED STATES TREASURY STRIP	@RA			1	162,300,603	65.5700	234,935,238	358,275,000	184,197,141	0	7,530,019	0	0	0.000	4.219	N/A	0	0	12/10/2010	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP	@RA			1	65,773,597	51.5100	96,320,521	187,000,000	73,282,675	0	2,829,431	0	0	0.000	4.202	N/A	0	0	05/10/2012	05/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-X9-6	UNITED STATES TREASURY STRIP	@RA			1	53,690,806	50.6500	77,397,937	152,800,000	58,907,067	0	2,381,673	0	0	0.000	4.173	N/A	0	0	12/23/2011	11/15/2035
912833-XP-0	UNITED STATES TREASURY STRIP	@			1	22,334,125	63.7700	34,563,340	54,200,000	26,583,022	0	1,109,968	0	0	0.000	4.313	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP	@RA			1	44,230,881	64.2300	68,537,038	106,700,000	53,087,971	0	2,209,621	0	0	0.000	4.298	N/A	0	0	11/20/2008	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP	@RA			1	91,971,731	61.9900	145,854,470	235,300,000	104,926,945	0	4,752,230	0	0	0.000	4.690	N/A	0	0	09/14/2010	05/15/2030
912833-XX-3	UNITED STATES TREASURY STRIP	@RA			1	12,961,930	62.6000	21,598,656	34,500,000	15,060,697	0	711,411	0	0	0.000	4.898	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP	@RA			1	12,222,410	61.3800	20,257,116	33,000,000	14,024,443	0	664,685	0	0	0.000	4.915	N/A	0	0	03/16/2010	08/15/2030
912833-XZ-8	UNITED STATES TREASURY STRIP	@RA			1	72,327,232	60.4400	97,550,158	161,400,000	79,350,423	0	3,047,501	0	0	0.000	3.955	N/A	0	0	09/14/2010	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP	@RA			1	48,206,637	50.0000	77,253,082	154,500,000	54,305,536	0	2,352,325	0	0	0.000	4.502	N/A	0	0	02/03/2012	05/15/2036
912833-Y3-8	UNITED STATES TREASURY STRIP	@M			1	68,126,030	49.0400	108,385,028	221,000,000	76,236,510	0	3,313,755	0	0	0.000	4.495	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP	@M			1	68,200,810	48.0800	108,415,888	225,500,000	76,957,521	0	3,314,356	0	0	0.000	4.452	N/A	0	0	11/15/2010	05/15/2037
912833-Z5-2	UNITED STATES TREASURY STRIP	@M			1	51,050,545	47.6500	75,379,134	158,200,000	55,944,601	0	2,298,112	0	0	0.000	4.241	N/A	0	0	09/27/2011	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP	@M			1	26,146,984	46.7900	35,092,501	75,000,000	28,220,980	0	1,050,862	0	0	0.000	3.865	N/A	0	0	02/03/2012	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP	@M			1	114,941,367	47.2100	148,900,337	315,400,000	122,600,754	0	4,090,432	0	0	0.000	3.780	N/A	0	0	07/27/2012	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP	@M			1	59,637,722	46.3600	88,965,241	191,905,000	65,646,825	0	2,682,443	0	0	0.000	4.219	N/A	0	0	11/10/2011	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP	@M			1	42,567,863	45.8800	65,843,539	143,500,000	47,364,560	0	1,949,323	0	0	0.000	4.335	N/A	0	0	02/17/2012	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP	@M			1	53,358,310	44.8500	86,611,336	193,100,000	59,708,167	0	2,500,298	0	0	0.000	4.504	N/A	0	0	04/24/2012	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP	@RA			1	10,798,300	45.4000	17,933,001	39,500,000	12,239,152	0	540,364	0	0	0.000	4.568	N/A	0	0	06/07/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP	@M			1	43,552,804	44.4500	72,226,050	162,500,000	49,005,980	0	2,154,094	0	0	0.000	4.549	N/A	0	0	11/16/2011	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP	@RA			1	41,416,669	44.0000	75,454,341	171,500,000	46,903,631	0	2,228,485	0	0	0.000	4.928	N/A	0	0	06/27/2011	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP	@RA			1	60,005,484	43.6200	86,789,711	198,975,000	64,170,058	0	2,427,784	0	0	0.000	4.185	N/A	0	0	03/15/2012	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP	@RA			1	41,764,261	43.2900	69,155,777	159,750,000	45,712,866	0	1,769,964	0	0	0.000	4.594	N/A	0	0	11/02/2012	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP	@RA			1	27,233,900	42.8700	31,080,170	72,500,000	27,984,185	0	474,512	0	0	0.000	3.401	N/A	0	0	11/20/2012	05/15/2040
912834-JB-5	UNITED STATES TREASURY STRIP	@			1	7,998,016	42.4900	8,838,544	20,800,000	8,251,808	0	253,792	0	0	0.000	3.375	N/A	0	0	01/24/2012	08/15/2040
912834-JH-2	UNITED STATES TREASURY STRIP	@RA			1	17,849,888	42.0400	18,667,270	44,400,000	18,181,619	0	331,731	0	0	0.000	3.218	N/A	0	0	08/31/2012	11/15/2040
912834-KH-0	UNITED STATES TREASURY STRIP	@RA			1	10,730,750	41.3700	10,342,250	25,000,000	10,831,396	0	100,646	0	0	0.000	2.970	N/A	0	0	09/06/2012	05/15/2041
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,012,579,441	XXX	7,780,040,126	11,669,872,000	5,953,961,207	0	222,702,727	0	0	XXX	XXX	XXX	9,276,415	28,866,098	XXX	XXX
36179M-G5-3	GNMA POOL NO MA0220			2	1	21,643,741	108.8500	21,780,080	20,008,659	21,628,014	0	(15,727)	0	0	3.500	2.727	MON	58,359	233,434	08/09/2012	07/20/2042
36179M-K7-4	GNMA POOL NO MA0318			2	1	32,954,265	108.8500	33,192,319	30,492,716	32,941,408	0	(12,857)	0	0	3.500	2.799	MON	88,937	146,316	10/22/2012	08/20/2042
36200A-K6-5	GNMA 1 POOL NO 595317			2	1	64,245	110.6700	72,990	65,955	64,350	0	17	0	0	5.500	6.195	MON	302	3,628	05/16/2006	02/15/2033
36200A-R5-0	GNMA 1 POOL NO 595508			2	1	648,099	112.7100	718,986	637,929	647,396	0	(149)	0	0	6.000	5.535	MON	3,190	38,276	06/18/2004	04/15/2033
36200D-ME-0	GNMA 1 POOL NO 598057			2	1	22,439	112.7100	25,345	22,488	22,439	0	0	0	0	6.000	6.067	MON	112	1,349	08/16/2007	02/15/2033
36200D-PT-4	GNMA 1 POOL NO 598134			2	1	75,584	112.7100	83,846	74,393	75,515	0	(14)	0	0	6.000	5.392	MON	372	4,464	06/18/2004	03/15/2033
36200D-TC-7	GNMA 1 POOL NO 598247			2	1	324,550	110.6700	359,700	325,032	324,536	0	(2)	0	0	5.500	5.546	MON	1,490	17,877	09/25/2006	06/15/2033
36200F-NJ-3	GNMA 1 POOL NO 599893			2	1	189,063	112.7100	209,727	186,083	188,897	0	(27)	0	0	6.000	5.354	MON	930	11,165	06/18/2004	03/15/2033
36200F-PE-2	GNMA 1 POOL NO 599921			2	1	119,169	112.7100	132,194	117,291	119,046	0	(24)	0	0	6.000	5.471	MON	586	7,037	06/18/2004	04/15/2033
36200F-SR-0	GNMA 1 POOL NO 600028			2	1	46,449	112.7100	51,526	45,717	46,408	0	(8)	0	0	6.000	5.369	MON	229	2,743	06/18/2004	04/15/2033
36200G-MD-5	GNMA POOL NO 600756			2	1	482,062	110.6400	546,350	493,829	482,523	0	80	0	0	5.500	6.258	MON	2,263	27,161	08/15/2007	02/15/2034
36200G-MU-7	GNMA POOL NO 600771			2	1	526,845	110.6400	597,105	539,705	527,450	0	111	0	0	5.500	6.142	MON	2,474	29,684	08/15/2007	03/15/2034
36200J-3Q-1	GNMA POOL NO 603007			2	1	216,589	112.7100	240,395	213,293	216,407	0	(64)	0	0	6.000	5.648	MON	1,066	12,798	06/18/2004	05/15/2033
36200J-AM-2	GNMA POOL NO 602212			2	1	66,643	112.7100	73,926	65,592	66,573	0	(10)	0	0	6.000	5.471	MON	328	3,935	06/18/2004	03/15/2033
36200J-AS-9	GNMA POOL NO 602217			2	1	95,780	112.7100	106,248	94,270	95,668	0	(19)	0	0	6.000	5.533	MON	471	5,656	06/18/2004	04/15/2033
36200J-QV-5	GNMA POOL NO 602668			2	1	57,747	112.4300	63,936	56,867	57,725	0	(10)	0	0	6.000	5.438	MON	284	3,412	06/18/2004	01/15/2034
36200J-T7-5	GNMA POOL NO 602774			2	1	4,056	110.6700	4,599	4,156	4,059	0	0	0	0	5.500	6.495	MON	19	229	08/15/2007	02/15/2033
36200K-EB-9	GNMA 1 POOL NO 603230			2	1	882,505	110.6400	946,848	855,827	879,898	0	(497)	0	0	5.500	4.869	MON	3,923	47,070	03/30/2004	03/15/2034
36200K-K5-5	GNMA 1 POOL NO 603416			2	1	5,442	110.6700	6,171	5,576	5,450	0	1	0	0	5.500	6.083	MON	26	307	08/15/2007	02/15/2033
36200K-K9-7	GNMA 1 POOL NO 603420			2	1	123,431	112.7100	137,014	121,567	123,325	0	(31)	0	0	6.000	5.650	MON	608	7,294	06/18/2004	02/15/2033
36200K-MR-5	GNMA 1 POOL NO 603468			2	1	147,682	110.6700	163,677	147,901	147,676	0	(1)	0	0	5.500	5.544	MON	678	8,135	09/25/2006	02/15/2033
36200K-R3-3	GNMA 1 POOL NO 603606			2	1	155,427	112.7100	172,415	152,977	155,280	0	(26)	0	0	6.000	5.415	MON	765	9,179	06/18/2004	04/15/2033
36200K-T7-2	GNMA 1 POOL NO 603674			2	1	65,663	112.7100	72,840	64,628	65,605	0	(11)	0	0	6.000	5.376	MON	323	3,878	06/18/2004	05/15/2033
36200M-B5-1	GNMA 1 POOL NO 604060			2	1	15,572	112.7100	17,274	15,326	15,560	0	(1)	0	0	6.000	5.219	MON	77	920	06/18/2004	03/15/2033
36200M-BH-5	GNMA 1 POOL NO 604040			2	1	91,528	112.7100	101,532	90,086	91,443	0	(12)	0	0	6.000	5.392	MON	450	5,405	06/18/2004	02/15/2033
36200M-EN-9	GNMA 1 POOL NO 604141			2	1	87,414	112.7100	97,018	86,080	87,377	0	(12)	0	0	6.000	5.424	MON	430	5,165	06/18/2004	03/15/2033
36200M-FA-6	GNMA 1 POOL NO 604161			2	1	21,130	112.7100	23,440	20,797	21,115	0	(2)	0	0	6.000	5.171	MON	104	1,248	06/18/2004	04/15/2033
36200M-FJ-7	GNMA 1 POOL NO 604169			2	1	438,396	112.7100	486,311	431,486	437,885	0	(86)	0	0	6.000	5.534	MON	2,157	25,889	06/18/2004	04/15/2033
36200M-J6-1	GNMA 1 POOL NO 604285			2	1	2,487,985	109.6800	2,770,553	2,526,073	2,490,699	0	265	0	0	5.000	5.376	MON	10,525	126,304	04/19/2004	05/15/2033
36200M-RJ-4	GNMA 1 POOL NO 604489			2	1	131,979	112.7100	146,483	129,969	131,899	0	(28)	0	0	6.000	5.560	MON	650	7,798	06/18/2004	07/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36200M-RS-4	GNMA 1 POOL NO 604497			2	1	2,315,574	109.6800	2,638,415	2,405,596	2,322,037	0	558	0	0	5.000	5.979	MON	10,023	120,280	05/18/2004	07/15/2033
36200M-WN-9	GNMA 1 POOL NO 604653			2	1	2,040,885	110.3900	2,308,546	2,091,205	2,042,510	0	155	0	0	5.500	6.290	MON	9,585	115,016	08/15/2007	01/15/2036
36200M-YK-3	GNMA 1 POOL NO 604714			2	1	138,280	112.7100	153,474	136,172	138,207	0	(23)	0	0	6.000	5.529	MON	681	8,170	06/18/2004	10/15/2033
36200M-YW-7	GNMA 1 POOL NO 604725			2	1	11,776,322	109.6800	12,972,933	11,828,174	11,778,721	0	233	0	0	5.000	5.110	MON	49,284	591,409	09/30/2004	10/15/2033
36200N-2X-8	GNMA POOL NO 605690			2	1	315,076	110.6400	357,094	322,767	315,506	0	92	0	0	5.500	6.041	MON	1,479	17,752	08/15/2007	09/15/2034
36200N-3C-3	GNMA POOL NO 605695			2	1	128,184	114.1500	140,039	122,678	127,869	0	(69)	0	0	6.500	5.204	MON	665	7,974	08/16/2005	09/15/2034
36200N-BP-5	GNMA POOL NO 604946			2	1	450,974	110.6400	511,116	461,982	451,453	0	83	0	0	5.500	6.195	MON	2,117	25,409	08/15/2007	01/15/2034
36200N-BQ-3	GNMA POOL NO 604947			2	1	139,311	112.4300	154,175	137,130	139,182	0	(21)	0	0	6.000	5.516	MON	686	8,228	06/18/2004	01/15/2034
36200N-CE-9	GNMA POOL NO 604969			2	1	39,120	112.4300	43,311	38,523	39,103	0	(6)	0	0	6.000	5.475	MON	193	2,311	06/18/2004	01/15/2034
36200N-NQ-0	GNMA POOL NO 605299			2	1	913,543	114.1500	993,094	869,976	909,337	0	(886)	0	0	6.500	5.559	MON	4,712	56,549	07/20/2004	07/15/2034
36200N-QR-5	GNMA POOL NO 605364			2	1	9,878	112.4300	11,132	9,901	9,878	0	0	0	0	6.000	6.076	MON	50	594	08/16/2007	09/15/2034
36200N-SQ-5	GNMA POOL NO 605427	M		2	1	14,280,815	110.6400	15,887,770	14,360,471	14,283,424	0	455	0	0	5.500	5.668	MON	65,819	789,826	05/26/2004	05/15/2034
36200N-SR-3	GNMA POOL NO 605428			2	1	50,738	112.4300	56,173	49,963	50,722	0	(7)	0	0	6.000	5.400	MON	250	2,998	06/18/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431	M		2	1	13,882,167	110.6400	15,444,264	13,959,599	13,884,918	0	349	0	0	5.500	5.661	MON	63,981	767,778	05/26/2004	05/15/2034
36200N-T9-2	GNMA POOL NO 605476			2	1	98,050	110.6400	111,126	100,443	98,148	0	14	0	0	5.500	6.201	MON	460	5,525	08/15/2007	07/15/2034
36200N-TT-8	GNMA POOL NO 605462			2	1	1,221,799	110.6400	1,384,739	1,251,623	1,223,072	0	235	0	0	5.500	6.183	MON	5,737	68,839	08/15/2007	06/15/2034
36200N-UU-3	GNMA POOL NO 605495			2	1	944,762	114.1500	1,027,032	899,706	941,717	0	(399)	0	0	6.500	5.211	MON	4,873	58,481	07/20/2004	07/15/2034
36200N-WN-7	GNMA POOL NO 605553			2	1	14,951	114.0300	16,317	14,309	14,920	0	(5)	0	0	6.500	4.877	MON	78	930	08/16/2005	11/15/2034
36200N-YP-0	GNMA POOL NO 605618			2	1	311,993	110.6400	353,600	319,609	312,322	0	54	0	0	5.500	6.171	MON	1,465	17,579	08/15/2007	07/15/2034
36200Q-W6-7	GNMA 1 POOL NO 569569			2	1	5,633	112.8000	6,254	5,544	5,626	0	(1)	0	0	6.000	5.454	MON	28	333	06/18/2004	01/15/2032
36200R-2J-0	GNMA 1 POOL NO 570577			2	1	229,377	110.6400	246,363	222,680	228,783	0	(122)	0	0	5.500	4.834	MON	1,021	12,247	03/30/2004	03/15/2034
36200R-BF-8	GNMA 1 POOL NO 569838			2	1	15,477	112.8000	17,500	15,514	15,477	0	0	0	0	6.000	6.076	MON	78	931	08/16/2007	06/15/2032
36200R-HZ-8	GNMA 1 POOL NO 570048			2	1	1,131,225	110.1000	1,275,870	1,158,838	1,132,870	0	353	0	0	5.500	5.972	MON	5,311	63,736	08/15/2007	01/15/2036
36200R-P8-9	GNMA 1 POOL NO 570247			2	1	3,541	112.8900	3,935	3,485	3,537	0	(1)	0	0	6.000	5.469	MON	17	209	06/18/2004	12/15/2031
36200R-SM-5	GNMA 1 POOL NO 570324			2	1	8,252	112.8000	9,161	8,122	8,241	0	(1)	0	0	6.000	5.523	MON	41	487	06/18/2004	02/15/2032
36200R-YS-5	GNMA 1 POOL NO 570521			2	1	109,572	114.2100	123,176	107,853	109,456	0	(14)	0	0	6.500	5.837	MON	584	7,010	02/27/2002	01/15/2032
36200T-RQ-3	GNMA 1 POOL NO 572095			2	1	666,017	112.4300	750,558	667,582	666,016	0	0	0	0	6.000	6.076	MON	3,338	40,055	08/16/2007	03/15/2034
36200U-6J-9	GNMA 1 POOL NO 573373			2	1	2,479	112.8900	2,755	2,440	2,477	0	0	0	0	6.000	5.312	MON	12	146	06/18/2004	11/15/2031
36200W-D6-5	GNMA 1 POOL NO 574425			2	1	139,861	114.2100	152,870	133,853	139,506	0	(68)	0	0	6.500	4.864	MON	725	8,700	08/16/2005	02/15/2032
36200W-E3-1	GNMA 1 POOL NO 574454			2	1	106,597	114.2100	119,832	104,925	106,481	0	(15)	0	0	6.500	5.866	MON	568	6,820	02/27/2002	02/15/2032
36200W-HZ-7	GNMA 1 POOL NO 574548			2	1	120,605	110.6400	136,689	123,549	120,754	0	28	0	0	5.500	6.102	MON	566	6,795	08/15/2007	04/15/2034
36200W-JM-4	GNMA 1 POOL NO 574568			2	1	4,438,162	110.6400	4,739,485	4,283,876	4,423,457	0	(2,027)	0	0	5.500	4.763	MON	19,634	235,613	04/20/2004	04/15/2034
36200X-6K-0	GNMA 1 POOL NO 576074			2	1	33,317	112.8000	36,991	32,792	33,274	0	(9)	0	0	6.000	5.527	MON	164	1,968	06/18/2004	01/15/2032
36200X-JW-0	GNMA 1 POOL NO 575477			2	1	3,013	112.8000	3,345	2,965	3,010	0	0	0	0	6.000	5.370	MON	15	178	06/18/2004	01/15/2032
36201C-4K-7	GNMA 1 POOL NO 579626			2	1	84,609	114.2100	95,174	83,334	84,581	0	(10)	0	0	6.500	5.794	MON	451	5,417	02/27/2002	02/15/2032
36201C-4R-2	GNMA 1 POOL NO 579632			2	1	6,659	112.8000	7,393	6,554	6,651	0	(1)	0	0	6.000	5.500	MON	33	393	06/18/2004	02/15/2032
36201E-HS-2	GNMA 1 POOL NO 580841			2	1	3,021	112.4300	3,423	3,044	3,021	0	0	0	0	6.000	6.271	MON	15	183	08/17/2007	06/15/2034
36201E-JS-0	GNMA 1 POOL NO 580873			2	1	50,182	114.2100	54,849	48,026	50,059	0	(21)	0	0	6.500	4.765	MON	260	3,122	08/16/2005	01/15/2032
36201F-AF-4	GNMA 1 POOL NO 581506			2	1	197,370	112.7100	218,942	194,259	197,152	0	(30)	0	0	6.000	5.507	MON	971	11,655	06/18/2004	04/15/2033
36201F-SZ-1	GNMA 1 POOL NO 582036			2	1	11,496	112.8000	12,763	11,315	11,482	0	(2)	0	0	6.000	5.471	MON	57	679	06/18/2004	02/15/2032
36201F-YS-0	GNMA 1 POOL NO 582221			2	1	112,862	112.8900	127,680	113,105	112,861	0	0	0	0	6.000	6.070	MON	566	6,786	08/16/2007	01/15/2032
36201G-UL-7	GNMA 1 POOL NO 582987			2	1	111,477	110.6400	126,343	114,198	111,599	0	18	0	0	5.500	6.140	MON	523	6,281	08/15/2007	10/15/2034
36201G-VF-9	GNMA 1 POOL NO 583014			2	1	98,495	110.6400	111,630	100,899	98,600	0	20	0	0	5.500	6.170	MON	462	5,549	08/15/2007	06/15/2034
36201H-L8-4	GNMA 1 POOL NO 583651			2	1	4,355	112.8000	4,835	4,286	4,351	0	(1)	0	0	6.000	5.429	MON	21	257	06/18/2004	11/15/2032
36201J-2Y-4	GNMA 1 POOL NO 584991			2	1	20,379	112.8000	22,626	20,058	20,341	0	0	0	0	6.000	5.680	MON	100	1,203	06/18/2004	04/15/2032
36201K-DP-8	GNMA 1 POOL NO 585210			2	1	119,615	112.7100	132,721	117,758	119,525	0	(23)	0	0	6.000	5.450	MON	589	7,066	06/18/2004	03/15/2033
36201L-GQ-1	GNMA 1 POOL NO 586207			2	1	67,862	114.1500	74,139	64,947	67,721	0	(19)	0	0	6.500	4.901	MON	352	4,221	08/16/2005	08/15/2034
36201L-TD-6	GNMA 1 POOL NO 586548			2	1	4,481	112.8000	4,975	4,410	4,476	0	(1)	0	0	6.000	5.471	MON	22	264	06/18/2004	04/15/2032
36201M-4V-1	GNMA 1 POOL NO 587736			2	1	9,784	114.2100	10,706	9,374	9,771	0	(4)	0	0	6.500	4.786	MON	51	609	08/16/2005	08/15/2032
36201M-CK-6	GNMA 1 POOL NO 586974			2	1	7,910	112.8000	8,782	7,785	7,900	0	(1)	0	0	6.000	5.524	MON	39	467	06/18/2004	03/15/2032
36201M-NZ-1	GNMA 1 POOL NO 587308			2	1	98,065	110.6400	111,143	100,459	98,176	0	30	0	0	5.500	6.148	MON	460	5,525	08/15/2007	04/15/2034
36201M-RM-6	GNMA 1 POOL NO 587392			2	1	9,043	114.2100	9,884	8,655	9,025	0	(3)	0	0	6.500	4.494	MON	47	563	08/16/2005	11/15/2032
36201M-T5-1	GNMA 1 POOL NO 587472			2	1	6,075	114.2100	6,640	5,814	6,061	0	(2)	0	0	6.500	4.770	MON	31	378	08/16/2005	04/15/2032
36201N-KJ-8	GNMA 1 POOL NO 588097			2	1	3,228	112.8000	3,584	3,177	3,225	0	0	0	0	6.000	5.251	MON	16	191	06/18/2004	10/15/2032
36201N-NH-9	GNMA 1 POOL NO 588192			2	1	44,704	112.7100	49,616	44,023	44,686	0	(7)	0	0	6.000	5.407	MON	220	2,641	06/18/2004	02/15/2033
36201N-QY-9	GNMA 1 POOL NO 588271			2	1	41,861	112.7100	46,464	41,226	41,838	0	(9)	0	0	6.000	5.525	MON	206	2,474	06/18/2004	04/15/2033
36201P-YR-0	GNMA 1 POOL NO 589420			2	1	4,459	112.8000	4,951	4,389	4,455	0	(1)	0	0	6.000	5.406	MON	22	263	06/18/2004	06/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36201Q-3U-5	GNMA 1 POOL NO 590411			2	1	4,006	112.8000	4,448	3,943	4,002	0	0	0	0	6.000	5.371	MON	20	237	06/18/2004	08/15/2032
36201Q-R9-6	GNMA 1 POOL NO 590112			2	1	94,796	110.6400	107,438	97,110	94,903	0	10	0	0	5.500	6.140	MON	445	5,341	08/15/2007	06/15/2034
36201Q-RS-4	GNMA 1 POOL NO 590097			2	1	6,953	110.6700	7,900	7,138	6,964	0	2	0	0	5.500	6.219	MON	33	393	05/16/2006	10/15/2033
36201S-6U-8	GNMA 1 POOL NO 592283			2	1	60,042	112.7100	66,639	59,126	60,014	0	(10)	0	0	6.000	5.461	MON	296	3,548	06/18/2004	02/15/2033
36201S-SR-1	GNMA 1 POOL NO 591928			2	1	31,524	114.3100	34,488	30,170	31,448	0	(15)	0	0	6.500	4.832	MON	163	1,961	08/16/2005	07/15/2032
36201T-FV-4	GNMA 1 POOL NO 592480			2	1	81,072	112.7100	89,979	79,835	81,037	0	(12)	0	0	6.000	5.426	MON	399	4,790	06/18/2004	01/15/2033
36201T-MM-6	GNMA 1 POOL NO 592664			2	1	49,226	112.7100	54,606	48,450	49,183	0	(8)	0	0	6.000	5.355	MON	242	2,907	06/18/2004	04/15/2033
36201U-2N-3	GNMA POOL NO 593981			2	1	543,292	112.7100	602,672	534,728	542,577	0	(153)	0	0	6.000	5.592	MON	2,674	32,084	06/18/2004	05/15/2033
36201U-D3-5	GNMA POOL NO 593322			2	1	56,142	112.7100	62,287	55,265	56,106	0	(8)	0	0	6.000	5.263	MON	276	3,316	06/18/2004	03/15/2033
36201U-UE-2	GNMA POOL NO 593781			2	1	194,962	110.6700	221,023	199,721	195,336	0	85	0	0	5.500	5.945	MON	915	10,985	08/15/2007	12/15/2033
36201V-ZY-1	GNMA 1 POOL NO 594859			2	1	22,672	114.2100	24,780	21,698	22,622	0	(8)	0	0	6.500	4.629	MON	118	1,410	08/16/2005	08/15/2032
36201X-AK-4	GNMA POOL NO 605810			2	1	1,282,211	110.6400	1,453,207	1,313,510	1,283,672	0	254	0	0	5.500	6.111	MON	6,020	72,243	08/15/2007	12/15/2034
36201X-AU-2	GNMA POOL NO 605819			2	1	619,446	110.1000	698,820	634,719	620,434	0	274	0	0	5.500	5.945	MON	2,909	34,909	08/15/2007	03/15/2036
36201X-BT-4	GNMA POOL NO 605850			2	1	10,109	112.7100	11,219	9,955	10,106	0	(1)	0	0	6.000	5.262	MON	50	597	06/18/2004	03/15/2033
36201Y-3H-7	GNMA 1 POOL NO 607500			2	1	272,937	110.6400	297,457	268,862	272,518	0	1	0	0	5.500	5.200	MON	1,232	14,788	04/16/2004	04/15/2034
36201Y-PA-8	GNMA 1 POOL NO 607117			2	1	659,430	110.6400	708,260	640,175	656,996	0	(502)	0	0	5.500	5.021	MON	2,934	35,210	03/30/2004	03/15/2034
36201Y-V9-4	GNMA 1 POOL NO 607340			2	1	405,209	112.7100	443,361	393,377	404,243	0	(300)	0	0	6.000	5.533	MON	1,967	23,603	03/16/2009	06/15/2033
36202A-GE-1	GNMA POOL NO 000197			2	1	598	107.1200	693	647	631	0	5	0	0	12.000	14.905	MON	6	78	10/04/1984	09/20/2014
36202D-2V-2	GNMA 2 POOL NO 003488			2	1	2,532,319	110.6700	2,774,952	2,507,402	2,530,244	0	(314)	0	0	5.500	5.243	MON	11,492	137,907	09/19/2005	12/20/2033
36202D-6F-3	GNMA 2 POOL NO 003570			2	1	3,112,559	112.0400	3,390,319	3,025,853	3,107,891	0	(934)	0	0	6.000	5.174	MON	15,129	181,551	07/12/2004	06/20/2034
36202F-3N-4	GNMA POOL NO 005305	RA		2	1	18,804,542	109.0200	18,987,641	17,416,311	18,790,924	0	(13,617)	0	0	4.000	2.237	MON	58,054	406,381	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331	RA		2	1	21,623,427	108.8500	22,398,627	20,576,899	21,608,324	0	(15,103)	0	0	3.500	2.877	MON	60,016	480,128	04/11/2012	03/20/2042
36202F-HX-7	GNMA POOL NO 004746			2	1	1,435,811	110.1100	1,438,862	1,306,768	1,434,426	0	(1,386)	0	0	4.500	2.723	MON	4,900	34,303	05/15/2012	07/20/2040
36202F-JP-2	GNMA POOL NO 004770			2	1	16,513,535	109.7700	16,779,932	15,285,887	16,499,259	0	(14,276)	0	0	4.000	2.759	MON	50,953	356,671	04/18/2012	08/20/2040
36202F-KM-7	GNMA POOL NO 004800			2	1	2,906,968	109.7700	2,953,863	2,690,858	2,904,397	0	(2,571)	0	0	4.000	2.815	MON	8,970	62,787	04/18/2012	09/20/2040
36202F-X8-4	GNMA POOL NO 005203	RA		2	1	39,183,179	109.1500	40,219,160	36,848,783	39,149,797	0	(25,010)	0	0	4.000	2.785	MON	122,829	1,473,951	11/04/2011	10/20/2041
36202S-DK-1	GNMA 1 POOL NO 607706			2	1	108,426	112.7100	122,491	108,681	108,426	0	0	0	0	6.000	6.076	MON	543	6,521	08/16/2007	02/15/2033
36202S-ST-6	GNMA 1 POOL NO 608130			2	1	170,187	112.7100	188,788	167,504	169,999	0	(37)	0	0	6.000	5.502	MON	838	10,050	06/18/2004	03/15/2033
36202T-DR-4	GNMA POOL NO 608612			2	1	340,831	110.6400	386,285	349,151	341,382	0	99	0	0	5.500	5.989	MON	1,600	19,203	08/15/2007	05/15/2034
36202T-EM-4	GNMA POOL NO 608640			2	1	375,003	110.6400	425,014	384,157	375,547	0	96	0	0	5.500	6.024	MON	1,761	21,129	08/15/2007	07/15/2034
36202T-P5-9	GNMA POOL NO 608944			2	1	378,122	110.1000	426,574	387,445	378,573	0	87	0	0	5.500	6.040	MON	1,776	21,310	08/15/2007	06/15/2036
36202U-3S-0	GNMA POOL NO 610209			2	1	160,031	112.7100	177,629	157,603	159,919	0	(38)	0	0	6.000	5.598	MON	788	9,456	06/18/2004	05/15/2033
36202U-DB-6	GNMA POOL NO 609498			2	1	219,850	112.7100	244,003	216,495	219,756	0	(41)	0	0	6.000	5.462	MON	1,082	12,990	06/18/2004	10/15/2033
36202U-FZ-1	GNMA POOL NO 609584			2	1	63,488	110.6400	71,955	65,038	63,541	0	2	0	0	5.500	6.355	MON	298	3,577	08/15/2007	04/15/2034
36202U-HU-0	GNMA POOL NO 609643			2	1	111,733	112.7100	124,009	110,028	111,681	0	(22)	0	0	6.000	5.467	MON	550	6,602	06/18/2004	05/15/2033
36202W-AV-1	GNMA POOL NO 611220			2	1	60,888	110.6400	69,008	62,375	60,946	0	12	0	0	5.500	6.241	MON	286	3,430	08/15/2007	06/15/2034
36203A-D9-4	GNMA 1 POOL NO 343128			2	1	6,980	114.6200	8,332	7,269	7,044	0	10	0	0	7.000	8.198	MON	42	509	06/30/2000	12/15/2022
36203A-EB-8	GNMA 1 POOL NO 343130			2	1	17,829	113.7900	19,490	17,129	17,647	0	(31)	0	0	7.500	6.361	MON	107	1,285	06/30/2000	12/15/2022
36203A-EM-4	GNMA 1 POOL NO 343140			2	1	1,362	114.6200	1,713	1,495	1,388	0	1	0	0	7.000	10.154	MON	9	105	06/30/2000	12/15/2022
36203A-GQ-3	GNMA 1 POOL NO 343207			2	1	127	114.6200	145	126	127	0	0	0	0	7.000	6.689	MON	1	9	12/20/2000	04/15/2023
36203A-MH-6	GNMA 1 POOL NO 343360			2	1	1,316	114.6200	1,529	1,334	1,318	0	0	0	0	7.000	7.507	MON	8	93	09/25/2000	05/15/2023
36203A-TM-8	GNMA 1 POOL NO 343556			2	1	883	114.6200	1,026	895	885	0	0	0	0	7.000	7.461	MON	5	63	09/22/2000	04/15/2023
36203A-VZ-6	GNMA 1 POOL NO 343632			2	1	16,780	114.6200	19,498	17,010	16,822	0	6	0	0	7.000	7.398	MON	99	1,191	09/25/2000	07/15/2023
36203B-J3-9	GNMA 1 POOL NO 344182			2	1	34,122	115.3000	38,711	33,574	34,030	0	(23)	0	0	8.000	7.439	MON	224	2,686	08/18/2000	12/15/2022
36203B-J5-4	GNMA 1 POOL NO 344184			2	1	14,370	114.6200	16,263	14,188	14,317	0	(7)	0	0	7.000	6.651	MON	83	993	06/30/2000	12/15/2022
36203B-KH-6	GNMA 1 POOL NO 344196			2	1	25,124	114.6200	29,174	25,452	25,168	0	10	0	0	7.000	7.425	MON	148	1,782	09/25/2000	01/15/2023
36203B-KQ-6	GNMA 1 POOL NO 344203			2	1	2,193	114.6200	2,547	2,222	2,196	0	1	0	0	7.000	7.471	MON	13	156	09/25/2000	01/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233			2	1	36,886	115.3000	40,898	35,471	36,617	0	(51)	0	0	8.000	6.670	MON	236	2,838	10/07/1998	02/15/2023
36203B-UC-6	GNMA 1 POOL NO 344479			2	1	4,706	113.7900	5,375	4,724	4,707	0	0	0	0	7.500	7.649	MON	30	354	06/30/2000	05/15/2023
36203C-4K-5	GNMA 1 POOL NO 345626			2	1	1,873	115.3800	2,169	1,880	1,873	0	0	0	0	7.500	7.641	MON	12	141	01/10/1997	03/15/2024
36203C-HL-9	GNMA 1 POOL NO 345035			2	1	6,040	113.7900	6,629	5,826	5,994	0	(6)	0	0	7.500	6.381	MON	36	437	06/30/2000	09/15/2023
36203C-HN-5	GNMA 1 POOL NO 345037			2	1	3,744	113.7900	4,275	3,757	3,744	0	0	0	0	7.500	7.639	MON	23	282	06/30/2000	10/15/2023
36203C-JR-4	GNMA 1 POOL NO 345072			2	1	40,784	114.6200	46,336	40,424	40,677	0	(15)	0	0	7.000	6.790	MON	236	2,830	12/20/2000	12/15/2023
36203C-Q2-1	GNMA 1 POOL NO 345273			2	1	10,311	114.6200	11,978	10,450	10,336	0	4	0	0	7.000	7.425	MON	61	731	09/22/2000	04/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330			2	1	33,634	114.6200	39,073	34,088	33,699	0	13	0	0	7.000	7.438	MON	199	2,386	09/25/2000	06/15/2023
36203C-SW-3	GNMA 1 POOL NO 345333			2	1	10,103	113.7900	11,962	10,513	10,157	0	12	0	0	7.500	8.796	MON	66	788	06/30/2000	07/15/2023
36203C-ZG-0	GNMA 1 POOL NO 345543			2	1	13,488	114.8800	15,086	13,132	13,410	0	(11)	0	0	7.000	6.209	MON	77	919	06/30/2000	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36203D-4U-1	GNMA 1 POOL NO 346535			2	1	9,278	115.3000	10,210	8,855	9,183	0	(17)	0	0	8.000	6.544	MON	59	708	06/30/2000	04/15/2023
36203D-EC-0	GNMA 1 POOL NO 345831			2	1	13,702	114.6200	15,613	13,621	13,688	0	(4)	0	0	7.000	6.818	MON	79	954	12/06/2000	09/15/2023
36203D-F2-1	GNMA 1 POOL NO 345885			2	1	8,933	114.6200	10,377	9,053	8,950	0	2	0	0	7.000	7.470	MON	53	634	09/22/2000	09/15/2023
36203D-HL-7	GNMA 1 POOL NO 345935			2	1	88,938	114.8800	103,054	89,710	89,035	0	18	0	0	7.000	7.278	MON	523	6,280	11/15/2000	02/15/2024
36203D-JM-3	GNMA 1 POOL NO 345968			2	1	2,393	114.6200	2,725	2,378	2,390	0	(1)	0	0	7.000	6.800	MON	14	166	12/06/2000	11/15/2023
36203D-M8-0	GNMA 1 POOL NO 346083			2	1	10,723	113.7900	12,871	11,312	10,862	0	20	0	0	7.500	8.948	MON	71	848	06/30/2000	03/15/2023
36203D-MG-2	GNMA 1 POOL NO 346059			2	1	22,711	114.8800	25,910	22,555	22,670	0	(7)	0	0	7.000	6.786	MON	132	1,579	12/06/2000	12/15/2023
36203D-MH-0	GNMA 1 POOL NO 346060			2	1	23,552	114.8800	26,875	23,395	23,506	0	(7)	0	0	7.000	6.827	MON	136	1,638	12/06/2000	12/15/2023
36203D-R4-4	GNMA 1 POOL NO 346207			2	1	6,966	114.6200	8,213	7,165	7,002	0	1	0	0	7.000	7.909	MON	42	501	03/13/1997	12/15/2022
36203D-RN-2	GNMA 1 POOL NO 346193			2	1	12,504	114.6200	14,133	12,330	12,441	0	(9)	0	0	7.000	6.722	MON	72	863	06/30/2000	12/15/2022
36203E-6E-3	GNMA POOL NO 347469			2	1	4,347	114.6200	5,048	4,404	4,353	0	1	0	0	7.000	7.456	MON	26	308	09/25/2000	06/15/2023
36203E-6W-3	GNMA POOL NO 347485			2	1	38,301	114.6200	44,493	38,816	38,410	0	12	0	0	7.000	7.358	MON	226	2,717	09/22/2000	08/15/2023
36203E-AY-4	GNMA POOL NO 346623			2	1	2,485	114.6200	2,828	2,467	2,479	0	(1)	0	0	7.000	6.804	MON	14	173	12/06/2000	06/15/2023
36203E-BL-1	GNMA POOL NO 346643			2	1	20,969	114.6200	24,353	21,245	21,003	0	8	0	0	7.000	7.433	MON	124	1,487	09/25/2000	07/15/2023
36203E-DG-0	GNMA POOL NO 346703			2	1	14,722	113.7900	16,179	14,219	14,605	0	(21)	0	0	7.500	6.485	MON	89	1,066	06/30/2000	08/15/2023
36203E-MJ-4	GNMA POOL NO 346961			2	1	804	114.6200	935	815	806	0	0	0	0	7.000	7.411	MON	5	57	09/22/2000	12/15/2023
36203F-FG-5	GNMA 1 POOL NO 347667			2	1	17,674	114.6200	20,531	17,912	17,718	0	7	0	0	7.000	7.401	MON	104	1,254	09/22/2000	07/15/2023
36203F-FT-7	GNMA 1 POOL NO 347678			2	1	2,418	113.7900	2,641	2,321	2,401	0	(3)	0	0	7.500	5.900	MON	15	174	06/30/2000	08/15/2023
36203F-MK-8	GNMA 1 POOL NO 347862			2	1	3,150	113.7900	3,424	3,009	3,129	0	(6)	0	0	7.500	6.037	MON	19	226	06/30/2000	05/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101			2	1	17,805	114.6200	20,690	18,051	17,847	0	8	0	0	7.000	7.426	MON	105	1,264	09/25/2000	06/15/2023
36203F-WD-3	GNMA 1 POOL NO 348144			2	1	16,487	114.6200	18,731	16,341	16,448	0	(7)	0	0	7.000	6.736	MON	95	1,144	12/20/2000	07/15/2023
36203F-WR-2	GNMA 1 POOL NO 348156			2	1	6,609	114.6200	7,676	6,697	6,620	0	3	0	0	7.000	7.422	MON	39	469	09/25/2000	07/15/2023
36203G-6U-2	GNMA 1 POOL NO 349283			2	1	2,827	114.5000	3,057	2,670	2,791	0	(7)	0	0	8.500	6.704	MON	19	227	06/30/2000	01/15/2023
36203G-D3-4	GNMA 1 POOL NO 348522			2	1	13,469	113.7900	15,382	13,518	13,472	0	0	0	0	7.500	7.636	MON	84	1,014	06/30/2000	07/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			2	1	511	113.7900	616	541	516	0	1	0	0	7.500	9.379	MON	3	40	09/27/1994	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689			2	1	230	113.7900	274	240	231	0	0	0	0	7.500	9.083	MON	2	18	05/13/1994	05/15/2023
36203G-KT-9	GNMA 1 POOL NO 348706			2	1	468	114.6200	532	464	467	0	0	0	0	7.000	6.720	MON	3	33	12/20/2000	06/15/2023
36203G-N6-6	GNMA 1 POOL NO 348813			2	1	3,041	113.7900	3,432	3,017	3,035	0	(1)	0	0	7.500	7.243	MON	19	226	06/30/2000	06/15/2023
36203G-NV-1	GNMA 1 POOL NO 348804			2	1	8,487	115.3000	9,424	8,174	8,437	0	(14)	0	0	8.000	6.856	MON	54	654	06/30/2000	05/15/2023
36203G-P9-8	GNMA 1 POOL NO 348848			2	1	5,186	114.6200	5,892	5,141	5,174	0	(2)	0	0	7.000	6.746	MON	30	360	12/20/2000	06/15/2023
36203G-PG-2	GNMA 1 POOL NO 348823			2	1	20,064	114.6200	23,300	20,327	20,097	0	7	0	0	7.000	7.429	MON	119	1,423	09/25/2000	06/15/2023
36203G-SU-8	GNMA 1 POOL NO 348931			2	1	17,575	114.6200	20,417	17,812	17,609	0	3	0	0	7.000	7.485	MON	104	1,247	09/22/2000	08/15/2023
36203G-T6-0	GNMA 1 POOL NO 348973			2	1	9,827	114.5000	11,133	9,723	9,790	0	(6)	0	0	8.500	8.311	MON	69	826	06/30/2000	05/15/2023
36203H-C3-3	GNMA 1 POOL NO 349390			2	1	15,573	114.6200	18,091	15,783	15,609	0	6	0	0	7.000	7.421	MON	92	1,105	09/22/2000	06/15/2023
36203H-CU-3	GNMA 1 POOL NO 349383			2	1	5,376	114.6200	6,248	5,451	5,388	0	2	0	0	7.000	7.461	MON	32	382	09/25/2000	06/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			2	1	2,901	113.7900	3,453	3,035	2,929	0	5	0	0	7.500	8.756	MON	19	228	05/13/1994	04/15/2023
36203H-QA-2	GNMA 1 POOL NO 349749			2	1	1,547	114.5000	1,730	1,511	1,540	0	(1)	0	0	8.500	7.570	MON	11	128	06/30/2000	03/15/2023
36203H-YN-5	GNMA 1 POOL NO 350017			2	1	13,373	113.7900	15,284	13,432	13,378	0	1	0	0	7.500	7.659	MON	84	1,007	06/30/2000	02/15/2023
36203J-DG-9	GNMA POOL NO 350303			2	1	19,063	114.6200	22,151	19,325	19,110	0	8	0	0	7.000	7.410	MON	113	1,353	09/25/2000	04/15/2023
36203J-JY-4	GNMA POOL NO 350479			2	1	9,320	114.6200	10,827	9,446	9,342	0	4	0	0	7.000	7.427	MON	55	661	09/22/2000	05/15/2023
36203J-U9-6	GNMA POOL NO 350808			2	1	21,772	114.6200	25,280	22,055	21,813	0	9	0	0	7.000	7.374	MON	129	1,544	09/25/2000	08/15/2023
36203K-A2-0	GNMA 1 POOL NO 351125			2	1	427	113.7900	487	428	427	0	0	0	0	7.500	7.646	MON	3	32	06/30/2000	07/15/2023
36203K-CL-6	GNMA 1 POOL NO 351175			2	1	7,560	114.6200	8,780	7,660	7,573	0	3	0	0	7.000	7.418	MON	45	536	09/25/2000	09/15/2023
36203K-K6-0	GNMA 1 POOL NO 351417			2	1	17,683	114.8800	20,178	17,565	17,653	0	(5)	0	0	7.000	6.789	MON	102	1,230	12/06/2000	01/15/2024
36203K-LU-6	GNMA 1 POOL NO 351439			2	1	9,159	115.3800	10,608	9,194	9,162	0	0	0	0	7.500	7.636	MON	57	690	01/10/1997	02/15/2024
36203K-QW-7	GNMA 1 POOL NO 351569			2	1	2,154	114.6200	2,453	2,140	2,151	0	(1)	0	0	7.000	6.794	MON	12	150	12/06/2000	11/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604			2	1	529	113.7900	604	531	529	0	0	0	0	7.500	7.635	MON	3	40	03/15/1996	03/15/2023
36203L-BT-8	GNMA 1 POOL NO 352050			2	1	1,074	114.6200	1,248	1,088	1,076	0	0	0	0	7.000	7.516	MON	6	76	09/22/2000	10/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108			2	1	1,215	114.6200	1,384	1,207	1,213	0	0	0	0	7.000	6.775	MON	7	84	12/06/2000	08/15/2023
36203L-DX-7	GNMA 1 POOL NO 352118			2	1	2,081	115.3000	2,286	1,982	2,064	0	(3)	0	0	8.000	6.094	MON	13	159	06/30/2000	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			2	1	201,318	115.3000	223,155	193,542	199,994	0	(271)	0	0	8.000	6.602	MON	1,290	15,483	10/07/1998	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188			2	1	196	113.7900	216	190	195	0	0	0	0	7.500	6.193	MON	1	14	09/24/1998	04/15/2023
36203L-F8-0	GNMA 1 POOL NO 352191			2	1	8,072	114.6200	9,375	8,179	8,084	0	3	0	0	7.000	7.480	MON	48	573	09/25/2000	05/15/2023
36203L-FK-3	GNMA 1 POOL NO 352170			2	1	714	115.3000	788	683	710	0	(1)	0	0	8.000	5.998	MON	5	55	06/30/2000	06/15/2023
36203L-GC-0	GNMA 1 POOL NO 352195			2	1	4,232	115.3000	4,662	4,043	4,197	0	(6)	0	0	8.000	6.317	MON	27	324	06/30/2000	05/15/2023
36203L-H8-8	GNMA 1 POOL NO 352255			2	1	529	115.3000	591	513	526	0	(1)	0	0	8.000	7.104	MON	3	41	06/23/1999	05/15/2023
36203L-WJ-7	GNMA 1 POOL NO 352649			2	1	7,769	115.3000	8,478	7,353	7,676	0	(17)	0	0	8.000	6.269	MON	49	588	06/30/2000	04/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36203L-XQ-0	GNMA 1 POOL NO 352687			2	1	5,593	114.6200	6,497	5,669	5,606	0	2	0	0	7.000	7.416	MON	33	397	09/22/2000	06/15/2023
36203L-YF-3	GNMA 1 POOL NO 352710			2	1	16,241	114.6200	18,872	16,464	16,283	0	7	0	0	7.000	7.388	MON	96	1,152	09/25/2000	07/15/2023
36203M-ES-5	GNMA 1 POOL NO 353045			2	1	29,556	115.7100	32,755	28,307	29,335	0	(39)	0	0	8.000	6.554	MON	189	2,265	06/30/2000	07/15/2024
36203M-JK-7	GNMA 1 POOL NO 353166			2	1	51,534	107.1400	56,959	53,163	51,604	0	18	0	0	7.500	8.711	MON	332	3,987	06/29/2000	03/15/2030
36203M-JN-1	GNMA 1 POOL NO 353169			2	1	32,399	114.6200	37,637	32,835	32,490	0	14	0	0	7.000	7.351	MON	192	2,298	09/22/2000	12/15/2023
36203M-M9-8	GNMA 1 POOL NO 353284			2	1	1,938	113.7900	2,213	1,945	1,938	0	0	0	0	7.500	7.648	MON	12	146	06/30/2000	05/15/2023
36203M-P8-7	GNMA 1 POOL NO 353347			2	1	13,769	115.7100	15,216	13,150	13,659	0	(21)	0	0	8.000	6.493	MON	88	1,052	06/30/2000	08/15/2024
36203M-RC-6	GNMA 1 POOL NO 353383			2	1	1,647	115.7100	1,831	1,582	1,639	0	(2)	0	0	8.000	6.628	MON	11	127	04/08/1999	05/15/2025
36203M-RW-2	GNMA 1 POOL NO 353401			2	1	1,393	115.7100	1,548	1,338	1,387	0	(1)	0	0	8.000	6.405	MON	9	107	04/08/1999	08/15/2025
36203M-RZ-5	GNMA 1 POOL NO 353404			2	1	465	115.3800	519	450	463	0	0	0	0	7.500	6.159	MON	3	34	09/24/1998	09/15/2025
36203N-3E-6	GNMA 1 POOL NO 354597			2	1	97,714	115.3000	107,543	93,272	96,762	0	(170)	0	0	8.000	6.507	MON	622	7,462	06/30/2000	06/15/2023
36203N-5M-6	GNMA 1 POOL NO 354652			2	1	14,187	114.6200	16,477	14,375	14,208	0	5	0	0	7.000	7.448	MON	84	1,006	09/25/2000	09/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657			2	1	25,201	114.6200	29,276	25,541	25,245	0	9	0	0	7.000	7.457	MON	149	1,788	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			2	1	125,821	114.6200	143,298	125,016	125,639	0	(37)	0	0	7.000	6.808	MON	729	8,751	12/06/2000	10/15/2023
36203N-6W-3	GNMA 1 POOL NO 354685			2	1	71,234	114.6200	81,162	70,807	71,155	0	(24)	0	0	7.000	6.831	MON	413	4,956	12/06/2000	11/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			2	1	306	115.3000	339	294	304	0	0	0	0	8.000	6.714	MON	2	24	06/23/1999	11/15/2023
36203N-G8-5	GNMA 1 POOL NO 354023			2	1	62,394	114.6200	72,482	63,234	62,602	0	29	0	0	7.000	7.323	MON	369	4,426	09/22/2000	05/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319			2	1	33,121	114.6200	38,485	33,575	33,202	0	14	0	0	7.000	7.405	MON	196	2,350	09/25/2000	06/15/2023
36203N-TD-0	GNMA 1 POOL NO 354348			2	1	6,752	114.5000	7,499	6,550	6,700	0	(9)	0	0	8.500	7.642	MON	46	557	06/30/2000	01/15/2023
36203P-A6-0	GNMA 1 POOL NO 354729			2	1	9,288	115.3800	10,341	8,962	9,216	0	(12)	0	0	7.500	6.455	MON	56	672	06/30/2000	01/15/2024
36203P-AV-5	GNMA 1 POOL NO 354720			2	1	2,184	114.8800	2,493	2,170	2,181	0	(1)	0	0	7.000	6.822	MON	13	152	11/14/1997	01/15/2024
36203P-CR-2	GNMA 1 POOL NO 354780			2	1	11,225	114.8800	12,569	10,941	11,160	0	(9)	0	0	7.000	6.277	MON	64	766	06/30/2000	03/15/2024
36203P-CS-0	GNMA 1 POOL NO 354781			2	1	6,449	115.3800	7,171	6,215	6,401	0	(9)	0	0	7.500	6.366	MON	39	466	06/30/2000	03/15/2024
36203P-DB-6	GNMA 1 POOL NO 354798			2	1	3,838	114.8800	4,294	3,738	3,816	0	(4)	0	0	7.000	6.214	MON	22	263	06/30/2000	04/15/2024
36203P-E6-6	GNMA 1 POOL NO 354857			2	1	8,767	115.7100	9,703	8,385	8,703	0	(8)	0	0	8.000	6.424	MON	56	671	06/30/2000	07/15/2024
36203P-MH-3	GNMA 1 POOL NO 355060			2	1	55,416	114.8800	63,234	55,046	55,282	0	(21)	0	0	7.000	6.883	MON	321	3,853	12/06/2000	03/15/2024
36203P-W5-8	GNMA 1 POOL NO 355368			2	1	4,441	115.3000	4,905	4,254	4,387	0	(9)	0	0	8.000	6.724	MON	28	340	06/30/2000	11/15/2021
36203Q-4A-6	GNMA POOL NO 356417			2	1	9,350	115.3000	10,373	8,996	9,267	0	(14)	0	0	8.000	6.856	MON	60	720	06/30/2000	05/15/2023
36203Q-EH-0	GNMA POOL NO 355736			2	1	7,372	114.6200	8,565	7,472	7,389	0	3	0	0	7.000	7.414	MON	44	523	09/25/2000	07/15/2023
36203R-4F-3	GNMA 1 POOL NO 357322			2	1	3,445	114.6200	3,925	3,424	3,442	0	(1)	0	0	7.000	6.786	MON	20	240	12/06/2000	09/15/2023
36203R-4X-4	GNMA 1 POOL NO 357338			2	1	4,063	114.6200	4,720	4,118	4,072	0	1	0	0	7.000	7.431	MON	24	288	09/22/2000	10/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672			2	1	289	113.7900	344	302	291	0	0	0	0	7.500	9.300	MON	2	22	05/13/1994	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703			2	1	17,298	114.6200	20,099	17,534	17,334	0	5	0	0	7.000	7.439	MON	102	1,227	09/25/2000	09/15/2023
36203R-L2-3	GNMA 1 POOL NO 356845			2	1	5,598	114.6200	6,503	5,673	5,610	0	2	0	0	7.000	7.451	MON	33	397	09/22/2000	05/15/2023
36203R-M3-0	GNMA 1 POOL NO 356878			2	1	11,825	114.6200	13,473	11,754	11,813	0	(4)	0	0	7.000	6.806	MON	69	823	12/06/2000	05/15/2023
36203R-SP-5	GNMA 1 POOL NO 357026			2	1	7,977	114.6200	9,266	8,084	7,995	0	2	0	0	7.000	7.431	MON	47	566	09/22/2000	07/15/2023
36203R-YS-2	GNMA 1 POOL NO 357221			2	1	3,988	113.7900	4,371	3,842	3,961	0	(3)	0	0	7.500	6.126	MON	24	288	06/30/2000	09/15/2023
36203R-ZZ-5	GNMA 1 POOL NO 357260			2	1	9,231	114.6200	10,721	9,353	9,246	0	4	0	0	7.000	7.429	MON	55	655	09/25/2000	09/15/2023
36203S-4K-0	GNMA 1 POOL NO 358226			2	1	23,473	114.6200	27,260	23,782	23,511	0	8	0	0	7.000	7.427	MON	139	1,665	09/25/2000	08/15/2023
36203S-P6-8	GNMA 1 POOL NO 357845			2	1	2,927	115.3000	3,200	2,775	2,899	0	(3)	0	0	8.000	6.080	MON	19	222	06/30/2000	08/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959			2	1	11,460	114.6200	13,316	11,617	11,485	0	5	0	0	7.000	7.440	MON	68	813	09/25/2000	07/15/2023
36203S-YL-5	GNMA 1 POOL NO 358115			2	1	34,484	114.6200	40,052	34,942	34,561	0	8	0	0	7.000	7.395	MON	204	2,446	09/25/2000	07/15/2023
36203T-3D-5	GNMA 1 POOL NO 359096			2	1	6,052	114.6200	7,028	6,131	6,062	0	2	0	0	7.000	7.444	MON	36	429	09/25/2000	07/15/2023
36203T-3N-3	GNMA 1 POOL NO 359105			2	1	10,209	115.3000	11,047	9,581	10,059	0	(17)	0	0	8.000	6.202	MON	64	767	06/30/2000	07/15/2023
36203T-3T-0	GNMA 1 POOL NO 359110			2	1	21,234	114.6200	24,667	21,520	21,287	0	9	0	0	7.000	7.395	MON	126	1,506	09/22/2000	08/15/2023
36203T-M6-9	GNMA 1 POOL NO 358681			2	1	34,355	114.6200	39,909	34,817	34,452	0	15	0	0	7.000	7.360	MON	203	2,437	09/22/2000	08/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673			2	1	8,879	114.6200	10,112	8,822	8,863	0	(3)	0	0	7.000	6.848	MON	51	618	12/06/2000	07/15/2023
36203T-ND-3	GNMA 1 POOL NO 358688			2	1	473	113.7900	540	475	473	0	0	0	0	7.500	7.629	MON	3	36	06/30/2000	08/15/2023
36203T-PD-1	GNMA 1 POOL NO 358720			2	1	11,282	114.8800	12,874	11,207	11,258	0	(4)	0	0	7.000	6.846	MON	65	785	12/06/2000	12/15/2023
36203T-PT-6	GNMA 1 POOL NO 358734			2	1	3,956	113.7900	4,424	3,888	3,940	0	(3)	0	0	7.500	6.968	MON	24	292	06/30/2000	09/15/2023
36203T-QB-4	GNMA 1 POOL NO 358750			2	1	9,962	115.3000	11,004	9,544	9,863	0	(13)	0	0	8.000	6.807	MON	64	763	06/30/2000	10/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851			2	1	16,831	114.6200	19,557	17,062	16,875	0	7	0	0	7.000	7.372	MON	100	1,194	09/25/2000	10/15/2023
36203T-WH-4	GNMA 1 POOL NO 358948			2	1	2,817	113.7900	3,218	2,828	2,818	0	0	0	0	7.500	7.637	MON	18	212	06/30/2000	06/15/2023
36203T-XS-9	GNMA 1 POOL NO 358989			2	1	6,367	114.6200	7,251	6,326	6,357	0	(2)	0	0	7.000	6.819	MON	37	443	12/06/2000	06/15/2023
36203U-2S-0	GNMA 1 POOL NO 359985			2	1	3,148	114.8800	3,525	3,068	3,134	0	(2)	0	0	7.000	6.055	MON	18	215	06/30/2000	01/15/2024
36203U-GF-3	GNMA 1 POOL NO 359398			2	1	32,869	115.3000	36,174	31,374	32,563	0	(56)	0	0	8.000	6.472	MON	209	2,510	06/30/2000	08/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425			2	1	533	114.5000	590	515	530	0	(1)	0	0	8.500	7.421	MON	4	44	04/29/1996	09/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36203U-J7-8	GNMA 1 POOL NO 359486			2	1	2,549	115.3800	2,953	2,559	2,550	0	0	0	0	7.500	7.641	MON	16	192	01/10/1997	04/15/2024
36203U-K4-3	GNMA 1 POOL NO 359515			2	1	420	115.3800	486	421	420	0	0	0	0	7.500	7.617	MON	3	32	01/10/1997	05/15/2024
36203U-KJ-0	GNMA 1 POOL NO 359497			2	1	1,504	114.8800	1,716	1,494	1,501	0	0	0	0	7.000	6.773	MON	9	105	12/06/2000	04/15/2024
36203U-N3-2	GNMA 1 POOL NO 359610			2	1	3,183	114.6200	3,627	3,164	3,179	0	(1)	0	0	7.000	6.823	MON	18	221	12/06/2000	08/15/2023
36203U-U4-2	GNMA 1 POOL NO 359803			2	1	7,788	114.6200	9,047	7,893	7,807	0	3	0	0	7.000	7.402	MON	46	553	09/22/2000	08/15/2023
36203U-XX-5	GNMA 1 POOL NO 359894			2	1	3,938	113.7900	4,417	3,882	3,927	0	(2)	0	0	7.500	7.038	MON	24	291	08/14/1997	10/15/2023
36203U-Y8-9	GNMA 1 POOL NO 359935			2	1	4,290	114.6200	4,982	4,347	4,296	0	1	0	0	7.000	7.449	MON	25	304	09/25/2000	11/15/2023
36203U-Z5-4	GNMA 1 POOL NO 359964			2	1	7,162	115.3800	8,295	7,189	7,163	0	0	0	0	7.500	7.644	MON	45	539	06/30/2000	12/15/2023
36203V-4M-9	GNMA 1 POOL NO 360928			2	1	19,369	114.6200	22,485	19,616	19,404	0	8	0	0	7.000	7.370	MON	114	1,373	09/25/2000	07/15/2023
36203V-CD-0	GNMA 1 POOL NO 360168			2	1	3,968	113.7900	4,484	3,941	3,964	0	(1)	0	0	7.500	7.260	MON	25	296	06/30/2000	08/15/2023
36203V-E2-2	GNMA 1 POOL NO 360253			2	1	12,386	115.3800	14,346	12,433	12,390	0	0	0	0	7.500	7.637	MON	78	932	01/10/1997	06/15/2024
36203V-MX-5	GNMA 1 POOL NO 360474			2	1	17,701	114.8800	20,198	17,583	17,666	0	(2)	0	0	7.000	6.833	MON	103	1,231	12/06/2000	01/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517			2	1	239	115.3800	267	231	237	0	0	0	0	7.500	6.275	MON	1	17	09/24/1998	04/15/2024
36203V-UM-0	GNMA 1 POOL NO 360688			2	1	2,868	114.6200	3,258	2,843	2,861	0	(1)	0	0	7.000	6.762	MON	17	199	12/20/2000	06/15/2023
36203V-YJ-3	GNMA 1 POOL NO 360813			2	1	7,173	114.8800	8,186	7,126	7,160	0	(1)	0	0	7.000	6.816	MON	42	499	12/06/2000	03/15/2024
36203V-ZX-1	GNMA 1 POOL NO 360858			2	1	24,942	114.8800	27,965	24,344	24,796	0	(24)	0	0	7.000	6.366	MON	142	1,704	06/30/2000	04/15/2024
36203W-2E-7	GNMA 1 POOL NO 361773			2	1	5,167	114.6200	5,791	5,052	5,131	0	(5)	0	0	7.000	6.387	MON	29	353	06/30/2000	02/15/2022
36203W-2J-6	GNMA 1 POOL NO 361777			2	1	6,001	114.6200	6,791	5,924	5,977	0	(4)	0	0	7.000	6.623	MON	35	415	06/30/2000	03/15/2022
36203W-2Z-0	GNMA 1 POOL NO 361792			2	1	17,983	114.6200	20,890	18,225	18,027	0	5	0	0	7.000	7.400	MON	106	1,276	09/22/2000	08/15/2023
36203W-N8-7	GNMA 1 POOL NO 361415			2	1	6,189	114.8800	6,940	6,041	6,160	0	(3)	0	0	7.000	6.209	MON	35	423	06/30/2000	03/15/2024
36203W-NX-2	GNMA 1 POOL NO 361406			2	1	6,735	114.8800	7,685	6,690	6,722	0	(1)	0	0	7.000	6.818	MON	39	468	12/06/2000	02/15/2024
36203W-PR-3	GNMA 1 POOL NO 361432			2	1	4,516	115.3800	5,278	4,574	4,522	0	0	0	0	7.500	7.969	MON	29	343	06/30/2000	05/15/2024
36203W-RC-4	GNMA 1 POOL NO 361483			2	1	896	113.7900	1,024	900	896	0	0	0	0	7.500	7.635	MON	6	68	06/30/2000	08/15/2023
36203W-VK-1	GNMA 1 POOL NO 361618			2	1	13,940	114.8800	15,791	13,746	13,897	0	(8)	0	0	7.000	6.720	MON	80	962	02/04/1998	11/15/2025
36203W-WR-5	GNMA 1 POOL NO 361656			2	1	749	113.7900	856	752	749	0	0	0	0	7.500	7.650	MON	5	57	06/30/2000	08/15/2023
36203X-4M-5	GNMA 1 POOL NO 362728			2	1	16,402	115.3800	18,292	15,853	16,278	0	(22)	0	0	7.500	6.526	MON	99	1,189	06/30/2000	01/15/2024
36203X-6G-6	GNMA 1 POOL NO 362771			2	1	16,889	114.6200	19,620	17,117	16,925	0	6	0	0	7.000	7.434	MON	100	1,198	09/22/2000	11/15/2023
36203X-E5-1	GNMA 1 POOL NO 362056			2	1	11,890	113.7900	13,578	11,933	11,892	0	0	0	0	7.500	7.637	MON	75	895	06/30/2000	06/15/2023
36203X-EF-9	GNMA 1 POOL NO 362034			2	1	2,631	114.6200	3,056	2,666	2,635	0	0	0	0	7.000	7.490	MON	16	187	09/22/2000	11/15/2023
36203X-GK-6	GNMA 1 POOL NO 362102			2	1	440	113.7900	484	425	438	0	0	0	0	7.500	6.280	MON	3	32	06/30/2000	09/15/2023
36203X-HR-0	GNMA 1 POOL NO 362140			2	1	8,864	113.7900	9,724	8,546	8,794	0	(9)	0	0	7.500	6.405	MON	53	641	06/30/2000	11/15/2023
36203X-MK-9	GNMA 1 POOL NO 362262			2	1	1,345	115.3800	1,504	1,303	1,337	0	(2)	0	0	7.500	6.602	MON	8	98	09/24/1998	04/15/2024
36203X-MT-0	GNMA 1 POOL NO 362270			2	1	10,915	115.7100	12,121	10,476	10,822	0	(11)	0	0	8.000	6.823	MON	70	838	06/30/2000	05/15/2024
36203X-T9-7	GNMA 1 POOL NO 362476			2	1	937	114.6200	1,067	931	936	0	0	0	0	7.000	6.768	MON	5	65	12/06/2000	11/15/2023
36203X-UT-1	GNMA 1 POOL NO 362494			2	1	14,683	114.6200	17,049	14,874	14,709	0	6	0	0	7.000	7.396	MON	87	1,041	09/25/2000	07/15/2023
36203Y-4J-0	GNMA 1 POOL NO 363625			2	1	18,737	115.7100	20,781	17,959	18,598	0	(23)	0	0	8.000	6.605	MON	120	1,437	06/30/2000	08/15/2024
36203Y-DU-5	GNMA 1 POOL NO 362915			2	1	8,733	114.6200	10,144	8,850	8,752	0	3	0	0	7.000	7.431	MON	52	619	09/22/2000	09/15/2023
36203Y-LE-2	GNMA 1 POOL NO 363125			2	1	2,800	114.6200	3,253	2,838	2,805	0	1	0	0	7.000	7.481	MON	17	199	09/25/2000	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136			2	1	527	113.7900	593	521	526	0	0	0	0	7.500	7.146	MON	3	39	10/10/1995	08/15/2023
36204A-6V-2	GNMA 1 POOL NO 364584			2	1	2,777	114.6200	3,227	2,815	2,783	0	1	0	0	7.000	7.444	MON	16	197	09/25/2000	08/15/2023
36204A-DV-4	GNMA 1 POOL NO 363816			2	1	919	114.6200	1,047	913	918	0	0	0	0	7.000	6.757	MON	5	64	12/06/2000	12/15/2023
36204A-EX-9	GNMA 1 POOL NO 363850			2	1	29,221	114.6200	33,945	29,614	29,298	0	12	0	0	7.000	7.381	MON	173	2,073	09/22/2000	08/15/2023
36204A-SV-8	GNMA 1 POOL NO 364232			2	1	22,000	114.8800	25,104	21,854	21,949	0	(3)	0	0	7.000	6.878	MON	127	1,530	12/06/2000	03/15/2024
36204B-5P-4	GNMA POOL NO 365454			2	1	2,364	114.8800	2,647	2,304	2,354	0	(2)	0	0	7.000	6.122	MON	13	161	06/30/2000	09/15/2025
36204B-5U-3	GNMA POOL NO 365459			2	1	8,332	115.3800	9,302	8,062	8,285	0	(8)	0	0	7.500	6.513	MON	50	605	06/30/2000	10/15/2025
36204B-DJ-9	GNMA POOL NO 364705			2	1	27,224	114.6200	31,625	27,590	27,289	0	9	0	0	7.000	7.401	MON	161	1,931	09/22/2000	10/15/2023
36204B-FN-8	GNMA POOL NO 364773			2	1	12,072	114.6200	14,024	12,234	12,100	0	4	0	0	7.000	7.411	MON	71	857	09/22/2000	11/15/2023
36204B-JG-9	GNMA POOL NO 364863			2	1	34,019	114.8800	38,434	33,458	33,861	0	(25)	0	0	7.000	6.608	MON	195	2,342	12/06/2000	01/15/2024
36204B-PZ-0	GNMA POOL NO 365040			2	1	11,237	114.8800	12,586	10,956	11,172	0	(11)	0	0	7.000	6.313	MON	64	767	06/30/2000	05/15/2024
36204B-QJ-5	GNMA POOL NO 365057			2	1	6,788	115.7100	7,591	6,560	6,738	0	(9)	0	0	8.000	7.066	MON	44	525	06/30/2000	06/15/2024
36204B-RM-7	GNMA POOL NO 365092			2	1	389	115.7100	431	372	386	0	(1)	0	0	8.000	6.359	MON	2	30	06/30/2000	07/15/2024
36204B-S8-7	GNMA POOL NO 365143			2	1	42,640	115.7100	47,079	40,687	42,180	0	(77)	0	0	8.000	6.844	MON	271	3,255	06/30/2000	09/15/2024
36204C-4L-2	GNMA 1 POOL NO 366327			2	1	14,593	114.6200	16,957	14,794	14,628	0	6	0	0	7.000	7.401	MON	86	1,036	09/25/2000	09/15/2023
36204C-7M-7	GNMA 1 POOL NO 366400			2	1	6,296	114.8800	7,185	6,254	6,284	0	(2)	0	0	7.000	6.815	MON	36	438	12/06/2000	12/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682			2	1	449	113.7900	508	446	448	0	0	0	0	7.500	7.352	MON	3	34	06/30/1997	10/15/2023
36204C-NB-3	GNMA 1 POOL NO 365886			2	1	4,041	113.7900	4,789	4,209	4,070	0	5	0	0	7.500	8.847	MON	26	316	06/30/2000	09/15/2023
36204C-P4-7	GNMA 1 POOL NO 365943			2	1	15,682	114.6200	18,212	15,889	15,705	0	6	0	0	7.000	7.446	MON	93	1,112	09/25/2000	10/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204C-PP-0	GNMA 1 POOL NO 365930			2	1	6,870	114.6200	7,983	6,965	6,884	0	3	0	0	7.000	7.449	MON	41	487	09/25/2000	11/15/2023
36204C-PT-2	GNMA 1 POOL NO 365934			2	1	3,856	114.6200	4,393	3,833	3,852	0	(1)	0	0	7.000	6.804	MON	22	268	12/06/2000	11/15/2023
36204D-4X-4	GNMA 1 POOL NO 367238			2	1	3,103	114.6200	3,536	3,084	3,100	0	(1)	0	0	7.000	6.803	MON	18	216	12/06/2000	10/15/2023
36204D-AB-5	GNMA 1 POOL NO 366402			2	1	14,684	114.8800	16,755	14,586	14,651	0	(5)	0	0	7.000	6.860	MON	85	1,021	12/06/2000	01/15/2024
36204D-MQ-9	GNMA 1 POOL NO 366767			2	1	53,769	114.8800	61,275	53,340	53,659	0	(19)	0	0	7.000	6.772	MON	311	3,734	12/06/2000	04/15/2024
36204D-NF-2	GNMA 1 POOL NO 366790			2	1	4,175	115.7100	4,641	4,011	4,155	0	(6)	0	0	8.000	6.666	MON	27	321	06/30/2000	05/15/2024
36204D-SC-4	GNMA 1 POOL NO 366915			2	1	91	115.7100	102	88	90	0	0	0	0	8.000	6.562	MON	1	7	04/22/1998	12/15/2024
36204E-CK-1	GNMA 1 POOL NO 367374			2	1	4,123	115.3800	4,582	3,971	4,085	0	(6)	0	0	7.500	6.545	MON	25	298	06/30/2000	01/15/2024
36204E-FX-0	GNMA 1 POOL NO 367482			2	1	6,430	114.8800	7,283	6,340	6,415	0	1	0	0	7.000	6.603	MON	37	444	02/04/1998	10/15/2025
36204E-GX-9	GNMA 1 POOL NO 367514			2	1	10,250	114.6200	11,667	10,179	10,224	0	(4)	0	0	7.000	6.871	MON	59	713	12/06/2000	11/15/2023
36204E-UW-5	GNMA 1 POOL NO 367897			2	1	4,713	115.3000	5,239	4,544	4,692	0	(6)	0	0	8.000	6.712	MON	30	364	06/30/2000	10/15/2023
36204E-Y5-0	GNMA 1 POOL NO 368032			2	1	1,885	113.7900	2,128	1,870	1,881	0	(1)	0	0	7.500	7.229	MON	12	140	06/30/2000	11/15/2023
36204F-D7-6	GNMA POOL NO 368326			2	1	1,001	115.3800	1,224	1,061	1,010	0	2	0	0	7.500	9.424	MON	7	80	09/27/1994	01/15/2024
36204F-FS-8	GNMA POOL NO 368377			2	1	5,746	114.8800	6,557	5,708	5,736	0	(2)	0	0	7.000	6.800	MON	33	400	12/06/2000	01/15/2024
36204F-SE-5	GNMA POOL NO 368717			2	1	1,949	115.3800	2,257	1,956	1,950	0	0	0	0	7.500	7.640	MON	12	147	01/10/1997	12/15/2023
36204F-V8-4	GNMA POOL NO 368839			2	1	26,615	114.6200	30,918	26,973	26,681	0	9	0	0	7.000	7.383	MON	157	1,888	09/22/2000	12/15/2023
36204F-VJ-0	GNMA POOL NO 368817			2	1	477	114.6200	555	484	478	0	0	0	0	7.000	7.469	MON	3	34	09/25/2000	10/15/2023
36204G-4X-7	GNMA 1 POOL NO 369938			2	1	13,265	114.8800	15,137	13,177	13,235	0	(5)	0	0	7.000	6.858	MON	77	922	12/06/2000	12/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347			2	1	6,455	114.6200	7,501	6,544	6,467	0	2	0	0	7.000	7.497	MON	38	458	09/25/2000	10/15/2023
36204G-LC-4	GNMA 1 POOL NO 369423			2	1	7,181	114.8800	8,194	7,133	7,167	0	(2)	0	0	7.000	6.827	MON	42	499	12/06/2000	12/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457			2	1	874	115.7100	977	845	870	0	(1)	0	0	8.000	6.843	MON	6	68	04/22/1998	09/15/2024
36204G-PH-9	GNMA 1 POOL NO 369524			2	1	10,065	115.7100	11,133	9,621	9,994	0	(13)	0	0	8.000	6.361	MON	64	770	06/30/2000	09/15/2024
36204G-UK-6	GNMA 1 POOL NO 369686			2	1	13,604	114.8800	15,523	13,513	13,577	0	(3)	0	0	7.000	6.822	MON	79	946	12/06/2000	12/15/2023
36204G-YD-8	GNMA 1 POOL NO 369808			2	1	5,153	114.6200	5,869	5,120	5,146	0	(2)	0	0	7.000	6.815	MON	30	358	12/06/2000	12/15/2023
36204H-5Q-9	GNMA 1 POOL NO 370855			2	1	5,726	114.6200	6,650	5,801	5,734	0	2	0	0	7.000	7.453	MON	34	406	09/25/2000	10/15/2023
36204H-F2-1	GNMA 1 POOL NO 370185			2	1	477	113.7900	523	459	475	0	(1)	0	0	7.500	6.059	MON	3	34	06/30/2000	12/15/2023
36204H-PG-9	GNMA 1 POOL NO 370423			2	1	1,429	115.3000	1,581	1,371	1,421	0	(2)	0	0	8.000	6.622	MON	9	110	06/30/2000	09/15/2023
36204H-QN-3	GNMA 1 POOL NO 370461			2	1	2,910	114.6200	3,381	2,950	2,915	0	1	0	0	7.000	7.505	MON	17	206	09/25/2000	12/15/2023
36204H-ZX-1	GNMA 1 POOL NO 370758			2	1	6,239	114.6200	7,248	6,323	6,255	0	2	0	0	7.000	7.386	MON	37	443	09/22/2000	10/15/2023
36204H-ZY-9	GNMA 1 POOL NO 370759			2	1	11,914	114.6200	13,835	12,070	11,934	0	4	0	0	7.000	7.415	MON	70	845	09/25/2000	10/15/2023
36204J-3B-0	GNMA 1 POOL NO 371694			2	1	379	115.3800	439	380	379	0	0	0	0	7.500	7.638	MON	2	29	01/10/1997	03/15/2024
36204J-DL-7	GNMA 1 POOL NO 371007			2	1	15,684	115.3800	17,451	15,124	15,559	0	(22)	0	0	7.500	6.451	MON	95	1,134	06/30/2000	01/15/2024
36204J-L3-8	GNMA 1 POOL NO 371246			2	1	10,055	114.8800	11,473	9,987	10,034	0	(3)	0	0	7.000	6.833	MON	58	699	12/06/2000	01/15/2024
36204J-L6-1	GNMA 1 POOL NO 371249			2	1	3,091	114.8800	3,527	3,070	3,085	0	(1)	0	0	7.000	6.799	MON	18	215	12/06/2000	01/15/2024
36204J-TY-2	GNMA 1 POOL NO 371467			2	1	16,274	115.3800	18,851	16,337	16,278	0	1	0	0	7.500	7.640	MON	102	1,225	06/30/2000	05/15/2024
36204J-ZD-1	GNMA 1 POOL NO 371640			2	1	12,097	114.8800	13,804	12,016	12,078	0	(3)	0	0	7.000	6.763	MON	70	841	12/06/2000	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			2	1	963	115.7100	1,077	931	958	0	(1)	0	0	8.000	6.854	MON	6	74	04/22/1998	06/15/2024
36204K-BN-2	GNMA 1 POOL NO 371845			2	1	1,622	115.3800	1,805	1,565	1,615	0	(2)	0	0	7.500	6.303	MON	10	118	06/30/2000	06/15/2024
36204K-MC-4	GNMA 1 POOL NO 372155			2	1	21,740	115.7100	24,130	20,853	21,572	0	(30)	0	0	8.000	6.723	MON	139	1,668	06/30/2000	09/15/2024
36204K-R3-9	GNMA 1 POOL NO 372306			2	1	6,797	114.8800	7,603	6,619	6,763	0	(4)	0	0	7.000	6.279	MON	39	463	06/30/2000	12/15/2025
36204K-RW-5	GNMA 1 POOL NO 372301			2	1	1,546	114.8800	1,750	1,523	1,543	0	0	0	0	7.000	6.436	MON	9	107	06/30/2000	11/15/2025
36204L-C8-2	GNMA 1 POOL NO 372795			2	1	3,496	114.8800	3,989	3,472	3,488	0	(1)	0	0	7.000	6.839	MON	20	243	12/06/2000	02/15/2024
36204L-C9-0	GNMA 1 POOL NO 372796			2	1	2,601	115.3800	2,895	2,509	2,584	0	(3)	0	0	7.500	6.258	MON	16	188	06/30/2000	02/15/2024
36204L-CQ-2	GNMA 1 POOL NO 372779			2	1	10,956	114.8800	12,502	10,883	10,934	0	(4)	0	0	7.000	6.838	MON	63	762	12/06/2000	01/15/2024
36204L-GH-8	GNMA 1 POOL NO 372900			2	1	6,837	114.6200	7,942	6,929	6,851	0	3	0	0	7.000	7.425	MON	40	485	09/22/2000	12/15/2023
36204L-KE-0	GNMA 1 POOL NO 372993			2	1	2,483	115.3800	2,765	2,396	2,470	0	(4)	0	0	7.500	6.532	MON	15	180	06/30/2000	04/15/2024
36204L-V4-0	GNMA 1 POOL NO 373335			2	1	24,150	115.3800	27,419	23,763	24,032	0	(21)	0	0	7.500	7.060	MON	149	1,782	06/30/2000	05/15/2022
36204L-V5-7	GNMA 1 POOL NO 373336			2	1	11,876	115.3800	13,762	11,927	11,880	0	1	0	0	7.500	7.661	MON	75	895	06/30/2000	05/15/2022
36204L-VX-6	GNMA 1 POOL NO 373330			2	1	787	115.3800	912	790	788	0	0	0	0	7.500	7.643	MON	5	59	01/10/1997	05/15/2022
36204L-WC-1	GNMA 1 POOL NO 373343			2	1	2,022	115.3800	2,341	2,029	2,022	0	0	0	0	7.500	7.641	MON	13	152	01/10/1997	06/15/2022
36204M-RW-1	GNMA 1 POOL NO 374101			2	1	7,270	113.7900	8,300	7,294	7,271	0	0	0	0	7.500	7.631	MON	46	547	06/30/2000	11/15/2023
36204M-VE-6	GNMA 1 POOL NO 374213			2	1	12,231	115.7100	13,507	11,673	12,159	0	(21)	0	0	8.000	6.625	MON	78	934	06/30/2000	11/15/2024
36204N-LP-0	GNMA 1 POOL NO 374834			2	1	31,506	115.3000	34,634	30,038	31,136	0	(59)	0	0	8.000	6.778	MON	200	2,403	06/30/2000	11/15/2023
36204N-MR-5	GNMA 1 POOL NO 374868			2	1	12,267	115.3800	14,211	12,316	12,271	0	0	0	0	7.500	7.645	MON	77	924	06/30/2000	01/15/2024
36204N-UM-7	GNMA 1 POOL NO 375088			2	1	1,169	114.8800	1,383	1,204	1,173	0	1	0	0	7.000	8.017	MON	7	84	06/30/2000	07/15/2025
36204N-WV-5	GNMA 1 POOL NO 375160			2	1	49,353	113.7900	54,283	47,706	48,896	0	(74)	0	0	7.500	6.699	MON	298	3,578	06/30/2000	10/15/2023
36204P-4H-2	GNMA 1 POOL NO 376224			2	1	1,910	114.8800	2,139	1,862	1,903	0	0	0	0	7.000	6.058	MON	11	130	06/30/2000	08/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204P-RP-9	GNMA 1 POOL NO 375894			2	1	1,478	115.3800	1,643	1,424	1,471	0	(2)	0	0	7.500	6.322	MON	9	107	06/30/2000	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075			2	1	531	115.3800	614	533	531	0	0	0	0	7.500	7.636	MON	3	40	01/10/1997	05/15/2024
36204P-Z9-6	GNMA 1 POOL NO 376168			2	1	9,768	115.7100	10,887	9,408	9,721	0	(9)	0	0	8.000	6.536	MON	63	753	06/30/2000	07/15/2025
36204Q-BQ-2	GNMA 1 POOL NO 376347			2	1	336	114.6200	390	340	336	0	0	0	0	7.000	7.455	MON	2	24	09/22/2000	12/15/2023
36204Q-BR-0	GNMA 1 POOL NO 376348			2	1	3,247	114.6200	3,699	3,227	3,244	0	(1)	0	0	7.000	6.786	MON	19	226	12/06/2000	12/15/2023
36204Q-GV-6	GNMA 1 POOL NO 376512			2	1	2,439	114.8800	2,783	2,423	2,435	0	(1)	0	0	7.000	6.801	MON	14	170	12/06/2000	05/15/2024
36204Q-HP-8	GNMA 1 POOL NO 376538			2	1	2,592	114.8800	2,908	2,532	2,582	0	(2)	0	0	7.000	6.256	MON	15	177	12/03/1998	06/15/2024
36204Q-HQ-6	GNMA 1 POOL NO 376539			2	1	361	115.7100	401	346	359	0	0	0	0	8.000	6.413	MON	2	28	06/30/2000	06/15/2024
36204Q-VL-1	GNMA 1 POOL NO 376919			2	1	37,736	115.7100	42,077	36,364	37,454	0	(50)	0	0	8.000	6.946	MON	242	2,909	06/30/2000	09/15/2024
36204R-5P-9	GNMA POOL NO 378054			2	1	10,030	114.6200	11,651	10,165	10,051	0	4	0	0	7.000	7.424	MON	59	712	09/22/2000	12/15/2023
36204R-D3-9	GNMA POOL NO 377322			2	1	1,168	115.7100	1,304	1,127	1,163	0	(1)	0	0	8.000	6.649	MON	8	90	03/10/1998	10/15/2024
36204R-ME-5	GNMA POOL NO 377557			2	1	20,731	115.7100	23,002	19,879	20,599	0	(24)	0	0	8.000	6.591	MON	133	1,590	06/30/2000	07/15/2025
36204S-GC-4	GNMA 1 POOL NO 378295			2	1	15,721	115.7100	17,546	15,164	15,623	0	(18)	0	0	8.000	6.812	MON	101	1,213	06/30/2000	10/15/2024
36204S-HB-5	GNMA 1 POOL NO 378326			2	1	2,760	113.9500	3,109	2,729	2,754	0	(1)	0	0	6.500	6.221	MON	15	177	06/30/2000	06/15/2024
36204S-SK-3	GNMA 1 POOL NO 378622			2	1	7,453	114.8800	8,502	7,401	7,436	0	(3)	0	0	7.000	6.840	MON	43	518	12/06/2000	12/15/2023
36204S-XB-7	GNMA 1 POOL NO 378774			2	1	11,412	115.7100	12,693	10,969	11,311	0	(18)	0	0	8.000	6.930	MON	73	878	06/30/2000	04/15/2024
36204T-KZ-6	GNMA 1 POOL NO 379312			2	1	13,197	115.3800	14,424	12,501	13,066	0	(23)	0	0	7.500	6.052	MON	78	938	06/30/2000	12/15/2025
36204T-QW-7	GNMA 1 POOL NO 379469			2	1	11,349	114.8800	12,950	11,273	11,327	0	(2)	0	0	7.000	6.836	MON	66	789	12/06/2000	06/15/2024
36204T-XB-5	GNMA 1 POOL NO 379674			2	1	4,345	114.8800	4,923	4,285	4,334	0	(2)	0	0	7.000	6.642	MON	25	300	02/04/1998	09/15/2025
36204U-DB-4	GNMA POOL NO 379998			2	1	3,037	115.7100	3,498	3,023	3,033	0	0	0	0	8.000	7.899	MON	20	242	06/28/2000	05/15/2024
36204U-J6-9	GNMA POOL NO 380185			2	1	33,396	114.8800	38,108	33,173	33,333	0	(10)	0	0	7.000	6.815	MON	194	2,322	12/06/2000	12/15/2023
36204U-PH-8	GNMA POOL NO 380324			2	1	1,718	115.3800	1,911	1,656	1,707	0	(2)	0	0	7.500	6.147	MON	10	124	06/30/2000	01/15/2024
36204U-Q9-5	GNMA POOL NO 380380			2	1	1,608	115.7100	1,798	1,554	1,599	0	(2)	0	0	8.000	6.830	MON	10	124	04/22/1998	08/15/2024
36204U-Y9-6	GNMA POOL NO 380636			2	1	51,295	115.7100	56,776	49,067	50,780	0	(87)	0	0	8.000	6.896	MON	327	3,925	06/30/2000	10/15/2024
36204V-EB-1	GNMA 1 POOL NO 380930			2	1	7,827	114.8800	8,760	7,626	7,783	0	(8)	0	0	7.000	6.236	MON	44	534	06/30/2000	04/15/2024
36204V-HM-4	GNMA 1 POOL NO 381036			2	1	2,769	115.3800	3,105	2,691	2,757	0	(3)	0	0	7.500	6.720	MON	17	202	06/30/2000	01/15/2024
36204V-QD-4	GNMA 1 POOL NO 381252			2	1	9,608	115.3800	10,664	9,242	9,548	0	(11)	0	0	7.500	6.385	MON	58	693	06/30/2000	06/15/2026
36204W-5T-0	GNMA 1 POOL NO 382558			2	1	11,724	115.7100	13,116	11,335	11,661	0	(17)	0	0	8.000	7.148	MON	76	907	06/30/2000	06/15/2024
36204X-B8-7	GNMA POOL NO 382663			2	1	8,597	115.7100	9,565	8,267	8,541	0	(9)	0	0	8.000	6.659	MON	55	661	06/30/2000	09/15/2024
36204X-BE-4	GNMA POOL NO 382637			2	1	15,033	115.7100	16,695	14,428	14,916	0	(22)	0	0	8.000	6.728	MON	96	1,154	06/30/2000	06/15/2024
36204X-S9-7	GNMA POOL NO 383144			2	1	9,019	114.8800	10,106	8,797	8,963	0	(9)	0	0	7.000	6.354	MON	51	616	06/30/2000	01/15/2024
36204X-W4-3	GNMA POOL NO 383267			2	1	22,187	115.7100	24,430	21,113	21,963	0	(40)	0	0	8.000	6.600	MON	141	1,689	06/30/2000	08/15/2024
36204X-XQ-3	GNMA POOL NO 383287			2	1	12,708	115.7100	14,117	12,200	12,625	0	(16)	0	0	8.000	6.576	MON	81	976	06/30/2000	10/15/2024
36204Y-BW-2	GNMA POOL NO 383553			2	1	6,864	114.8800	7,833	6,818	6,851	0	(2)	0	0	7.000	6.821	MON	40	477	12/06/2000	02/15/2024
36204Y-PY-3	GNMA POOL NO 383939			2	1	1,201	115.3800	1,340	1,161	1,196	0	(1)	0	0	7.500	6.312	MON	7	87	06/30/2000	02/15/2024
36204Y-QC-0	GNMA POOL NO 383951			2	1	2,479	115.3800	2,872	2,489	2,480	0	0	0	0	7.500	7.641	MON	16	187	01/10/1997	02/15/2024
36204Y-U5-0	GNMA POOL NO 384104			2	1	975	115.3800	1,129	979	975	0	0	0	0	7.500	7.635	MON	6	73	01/10/1997	05/15/2024
36204Y-WA-7	GNMA POOL NO 384141			2	1	539	115.7100	596	515	537	0	0	0	0	8.000	5.996	MON	3	41	06/30/2000	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264			2	1	1,226	115.3800	1,420	1,231	1,226	0	0	0	0	7.500	7.644	MON	8	93	01/10/1997	06/15/2024
36205A-6M-1	GNMA 1 POOL NO 385276			2	1	10,273	115.7100	11,393	9,846	10,199	0	(14)	0	0	8.000	6.543	MON	66	787	06/30/2000	07/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606			2	1	5,939	115.7100	6,601	5,705	5,901	0	(8)	0	0	8.000	6.855	MON	38	456	04/08/1999	07/15/2025
36205A-RG-1	GNMA 1 POOL NO 384887			2	1	8,735	115.3800	9,702	8,408	8,681	0	(10)	0	0	7.500	6.321	MON	53	631	06/30/2000	11/15/2025
36205B-BW-1	GNMA 1 POOL NO 385353			2	1	1,752	117.4100	2,006	1,709	1,748	0	(1)	0	0	8.500	7.583	MON	12	145	06/30/2000	04/15/2025
36205B-GU-0	GNMA 1 POOL NO 385511			2	1	4,561	114.8800	5,103	4,442	4,536	0	(4)	0	0	7.000	6.201	MON	26	311	06/30/2000	05/15/2024
36205B-K2-7	GNMA 1 POOL NO 385613			2	1	1,154	115.3800	1,289	1,117	1,147	0	(1)	0	0	7.500	6.490	MON	7	84	09/24/1998	04/15/2024
36205B-K8-4	GNMA 1 POOL NO 385619			2	1	8,549	115.3800	9,533	8,262	8,515	0	(10)	0	0	7.500	6.300	MON	52	620	06/30/2000	04/15/2024
36205B-PJ-5	GNMA 1 POOL NO 385725			2	1	10,820	115.7100	11,987	10,359	10,740	0	(13)	0	0	8.000	6.514	MON	69	829	06/30/2000	06/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807			2	1	461	115.3800	515	447	459	0	0	0	0	7.500	6.326	MON	3	34	09/24/1998	07/15/2024
36205B-R5-3	GNMA 1 POOL NO 385808			2	1	13,574	115.7100	15,020	12,981	13,465	0	(19)	0	0	8.000	6.557	MON	87	1,039	06/30/2000	07/15/2024
36205B-TF-9	GNMA 1 POOL NO 385850			2	1	8,055	115.7100	8,897	7,689	8,000	0	(8)	0	0	8.000	6.207	MON	51	615	06/30/2000	08/15/2024
36205B-UR-1	GNMA 1 POOL NO 385892			2	1	5,392	115.7100	5,941	5,134	5,354	0	(7)	0	0	8.000	6.108	MON	34	411	06/30/2000	09/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			2	1	300	115.7100	335	290	299	0	0	0	0	8.000	6.682	MON	2	23	04/22/1998	09/15/2024
36205B-VZ-2	GNMA 1 POOL NO 385932			2	1	13,877	115.7100	15,339	13,256	13,791	0	(11)	0	0	8.000	6.161	MON	88	1,061	06/30/2000	11/15/2024
36205B-XM-9	GNMA 1 POOL NO 385984			2	1	7,366	115.7100	8,148	7,042	7,315	0	(8)	0	0	8.000	6.418	MON	47	563	06/30/2000	12/15/2024
36205B-XS-6	GNMA 1 POOL NO 385989			2	1	21,091	115.7100	23,334	20,165	20,926	0	(31)	0	0	8.000	6.570	MON	134	1,614	06/30/2000	11/15/2024
36205B-ZB-1	GNMA 1 POOL NO 386038			2	1	22,146	114.8800	24,779	21,570	22,006	0	(18)	0	0	7.000	6.327	MON	126	1,510	06/30/2000	06/15/2024
36205C-5L-0	GNMA 1 POOL NO 387051			2	1	9,984	115.7100	11,082	9,578	9,945	0	(12)	0	0	8.000	6.554	MON	64	766	06/30/2000	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36205C-5Z-9	GNMA 1 POOL NO 387064			2	1	4,955	115.7100	5,507	4,760	4,926	0	(6)	0	0	8.000	6.773	MON	32	381	04/08/1999	07/15/2025
36205C-EH-9	GNMA 1 POOL NO 386336			2	1	21,371	114.8800	23,976	20,871	21,249	0	(21)	0	0	7.000	6.370	MON	122	1,461	06/30/2000	02/15/2024
36205C-FA-3	GNMA 1 POOL NO 386361			2	1	5,051	114.8800	5,707	4,968	5,033	0	(4)	0	0	7.000	6.556	MON	29	348	08/11/1998	03/15/2024
36205C-G6-1	GNMA 1 POOL NO 386421			2	1	13,949	115.3800	15,556	13,482	13,852	0	(17)	0	0	7.500	6.476	MON	84	1,011	06/30/2000	04/15/2024
36205C-HT-0	GNMA 1 POOL NO 386442			2	1	762	115.7100	877	758	761	0	0	0	0	8.000	7.899	MON	5	61	06/28/2000	08/15/2024
36205C-K5-8	GNMA 1 POOL NO 386516			2	1	10,799	115.7100	11,852	10,243	10,700	0	(18)	0	0	8.000	6.283	MON	68	819	06/30/2000	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511			2	1	850	115.3800	985	854	851	0	0	0	0	7.500	7.636	MON	5	64	01/10/1997	05/15/2024
36205C-YC-8	GNMA 1 POOL NO 386907			2	1	19,480	115.3800	22,566	19,557	19,488	0	1	0	0	7.500	7.637	MON	122	1,467	01/10/1997	10/15/2024
36205D-QH-4	GNMA 1 POOL NO 387556			2	1	5,087	115.7100	5,684	4,912	5,064	0	(4)	0	0	8.000	6.904	MON	33	393	06/30/2000	05/15/2024
36205D-RE-0	GNMA 1 POOL NO 387585			2	1	1,726	115.3800	2,014	1,746	1,728	0	0	0	0	7.500	7.918	MON	11	131	01/10/1997	10/15/2024
36205E-F3-5	GNMA 1 POOL NO 388186			2	1	7,059	114.8800	8,055	7,012	7,046	0	(2)	0	0	7.000	6.816	MON	41	491	12/06/2000	04/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336			2	1	125	115.3800	145	126	125	0	0	0	0	7.500	7.651	MON	1	10	01/10/1997	05/15/2024
36205F-C2-7	GNMA POOL NO 388989			2	1	3,838	115.3800	4,446	3,853	3,839	0	0	0	0	7.500	7.641	MON	24	289	01/10/1997	07/15/2022
36205F-C3-5	GNMA POOL NO 388990			2	1	6,347	115.3800	7,351	6,371	6,349	0	0	0	0	7.500	7.642	MON	40	478	06/30/2000	07/15/2022
36205F-DA-8	GNMA POOL NO 388997			2	1	6,706	115.3800	7,656	6,635	6,685	0	(4)	0	0	7.500	7.183	MON	41	498	06/30/2000	08/15/2022
36205F-DD-2	GNMA POOL NO 389000			2	1	4,134	114.8800	4,628	4,029	4,109	0	(4)	0	0	7.000	6.111	MON	24	282	06/30/2000	08/15/2022
36205F-UH-4	GNMA POOL NO 389484			2	1	14,568	115.7100	16,122	13,933	14,443	0	(21)	0	0	8.000	6.601	MON	93	1,115	06/30/2000	04/15/2024
36205F-X3-2	GNMA POOL NO 389598			2	1	25,949	115.7100	28,839	24,923	25,739	0	(36)	0	0	8.000	6.836	MON	166	1,994	06/30/2000	08/15/2024
36205G-3K-5	GNMA 1 POOL NO 390602			2	1	16,299	115.7100	18,017	15,571	16,171	0	(24)	0	0	8.000	6.487	MON	104	1,246	06/30/2000	09/15/2024
36205G-EV-9	GNMA 1 POOL NO 389948			2	1	28,463	114.8800	31,958	27,820	28,329	0	(27)	0	0	7.000	6.384	MON	162	1,947	10/29/1998	04/15/2024
36205G-FB-2	GNMA 1 POOL NO 389962			2	1	3,898	115.7100	4,336	3,748	3,877	0	(5)	0	0	8.000	6.810	MON	25	300	06/30/2000	05/15/2024
36205G-WJ-6	GNMA 1 POOL NO 390449			2	1	2,150	114.8800	2,429	2,114	2,145	0	0	0	0	7.000	6.462	MON	12	148	08/11/1998	09/15/2025
36205H-ZR-3	GNMA 1 POOL NO 391452			2	1	60,548	115.7100	67,164	58,044	59,898	0	(105)	0	0	8.000	7.033	MON	387	4,644	06/30/2000	06/15/2024
36205J-2F-1	GNMA POOL NO 392374			2	1	43,045	115.7100	48,016	41,497	42,691	0	(61)	0	0	8.000	7.034	MON	277	3,320	06/30/2000	06/15/2024
36205J-7J-8	GNMA POOL NO 392497			2	1	351	115.3800	427	370	354	0	(1)	0	0	7.500	9.758	MON	2	28	06/30/2000	08/15/2024
36205J-UH-6	GNMA POOL NO 392184			2	1	2,411	115.7100	2,777	2,400	2,407	0	(1)	0	0	8.000	7.912	MON	16	192	06/28/2000	05/15/2024
36205J-VW-2	GNMA POOL NO 392229			2	1	352	115.3800	393	341	350	0	0	0	0	7.500	6.292	MON	2	26	09/24/1998	06/15/2024
36205J-WU-5	GNMA POOL NO 392259			2	1	3,208	115.3800	3,715	3,220	3,209	0	0	0	0	7.500	7.640	MON	20	242	01/10/1997	05/15/2024
36205J-YT-6	GNMA POOL NO 392322			2	1	2,000	115.3800	2,234	1,936	1,988	0	(2)	0	0	7.500	6.554	MON	12	145	09/24/1998	06/15/2024
36205K-BT-8	GNMA POOL NO 392550			2	1	342	115.7100	383	331	341	0	0	0	0	8.000	6.620	MON	2	26	04/22/1998	09/15/2024
36205K-C4-2	GNMA POOL NO 392591			2	1	5,117	115.7100	5,635	4,870	5,078	0	(7)	0	0	8.000	6.187	MON	32	389	06/30/2000	09/15/2024
36205K-EH-1	GNMA POOL NO 392636			2	1	22,262	114.8800	25,403	22,113	22,212	0	(8)	0	0	7.000	6.883	MON	129	1,548	12/06/2000	10/15/2024
36205K-FD-9	GNMA POOL NO 392664			2	1	433	115.3800	501	435	433	0	0	0	0	7.500	7.631	MON	3	33	01/10/1997	10/15/2024
36205K-M6-6	GNMA POOL NO 392881			2	1	712	117.4100	814	693	709	0	(1)	0	0	8.500	7.738	MON	5	59	07/18/1996	01/15/2025
36205K-WE-8	GNMA POOL NO 393145			2	1	1,652	115.3800	1,842	1,597	1,645	0	(2)	0	0	7.500	6.395	MON	10	120	06/30/2000	05/15/2024
36205K-XF-4	GNMA POOL NO 393178			2	1	6,512	115.7100	7,240	6,257	6,475	0	(7)	0	0	8.000	6.592	MON	42	500	04/08/1999	08/15/2024
36205L-5Q-9	GNMA POOL NO 394255			2	1	2,739	114.8800	3,068	2,671	2,727	0	(2)	0	0	7.000	6.186	MON	16	187	06/30/2000	09/15/2025
36205L-MU-1	GNMA POOL NO 393771			2	1	2,305	115.7100	2,562	2,214	2,293	0	(3)	0	0	8.000	6.638	MON	15	177	04/08/1999	05/15/2025
36205M-4C-9	GNMA 1 POOL NO 395119			2	1	4,267	115.7100	4,772	4,124	4,240	0	(6)	0	0	8.000	7.108	MON	27	330	04/22/1998	11/15/2024
36205M-XT-0	GNMA 1 POOL NO 394990			2	1	2,554	115.7100	2,838	2,453	2,540	0	(3)	0	0	8.000	6.670	MON	16	196	04/08/1999	06/15/2025
36205N-U2-0	GNMA 1 POOL NO 395801			2	1	19,917	115.7100	22,114	19,111	19,789	0	(20)	0	0	8.000	6.630	MON	127	1,529	06/30/2000	06/15/2025
36205N-UK-0	GNMA 1 POOL NO 395786			2	1	3,524	115.7100	3,918	3,386	3,503	0	(4)	0	0	8.000	6.763	MON	23	271	04/08/1999	05/15/2025
36205P-MB-4	GNMA 1 POOL NO 396454			2	1	776	115.7100	868	750	772	0	(1)	0	0	8.000	6.939	MON	5	60	04/22/1998	09/15/2024
36205P-UG-4	GNMA 1 POOL NO 396683			2	1	459	115.7100	514	444	457	0	(1)	0	0	8.000	6.814	MON	3	36	04/22/1998	09/15/2024
36205Q-UX-5	GNMA 1 POOL NO 397598			2	1	2,939	115.3800	3,404	2,950	2,940	0	0	0	0	7.500	7.640	MON	18	221	01/10/1997	07/15/2024
36205Q-Z4-4	GNMA 1 POOL NO 397763			2	1	20,610	114.8800	23,518	20,473	20,563	0	(4)	0	0	7.000	6.877	MON	119	1,433	12/06/2000	06/15/2024
36205R-L5-4	GNMA 1 POOL NO 398248			2	1	338	114.8800	382	333	337	0	0	0	0	7.000	6.267	MON	2	23	06/30/2000	09/15/2025
36205R-ZZ-3	GNMA 1 POOL NO 398660			2	1	2,403	115.3800	2,669	2,313	2,392	0	(2)	0	0	7.500	6.042	MON	14	173	06/30/2000	05/15/2026
36205S-TN-5	GNMA 1 POOL NO 399357			2	1	633	115.7100	712	615	631	0	(1)	0	0	8.000	6.745	MON	4	49	06/28/2000	09/15/2024
36205T-AM-5	GNMA POOL NO 399712			2	1	2,585	115.7100	2,874	2,484	2,571	0	(3)	0	0	8.000	6.733	MON	17	199	04/08/1999	06/15/2025
36205T-BK-8	GNMA POOL NO 399742			2	1	6,853	114.8800	8,291	7,218	6,907	0	10	0	0	7.000	8.624	MON	42	505	06/30/2000	08/15/2025
36205T-BU-6	GNMA POOL NO 399751			2	1	21,188	114.8800	23,752	20,676	21,074	0	(19)	0	0	7.000	6.418	MON	121	1,447	06/30/2000	09/15/2025
36205T-L6-8	GNMA POOL NO 400049			2	1	2,562	115.3800	2,877	2,493	2,553	0	(3)	0	0	7.500	6.678	MON	16	187	06/30/2000	08/15/2024
36205T-SF-1	GNMA POOL NO 400218			2	1	7,887	114.8800	9,000	7,834	7,872	0	(3)	0	0	7.000	6.834	MON	46	548	12/06/2000	04/15/2024
36205U-HN-3	GNMA 1 POOL NO 400837			2	1	3,734	115.3800	4,325	3,748	3,735	0	0	0	0	7.500	7.639	MON	23	281	01/10/1997	06/15/2024
36205U-M2-3	GNMA 1 POOL NO 400977			2	1	2,417	115.3800	2,799	2,426	2,418	0	0	0	0	7.500	7.640	MON	15	182	01/10/1997	05/15/2024
36205U-NQ-9	GNMA 1 POOL NO 400999			2	1	10,190	114.8800	11,628	10,122	10,170	0	(3)	0	0	7.000	6.838	MON	59	708	12/06/2000	06/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36205U-ST-8	GNMA 1 POOL NO 401130			2	1	2,036	115.3800	2,287	1,982	2,023	0	(2)	0	0	7.500	6.927	MON	12	149	02/07/1996	08/15/2024
36205U-T2-6	GNMA 1 POOL NO 401169			2	1	83,149	115.7100	91,239	78,850	81,995	0	(160)	0	0	8.000	6.876	MON	526	6,308	06/30/2000	10/15/2024
36205U-VG-2	GNMA 1 POOL NO 401215			2	1	3,838	115.7100	4,292	3,709	3,815	0	(5)	0	0	8.000	7.057	MON	25	297	04/22/1998	12/15/2024
36205V-5D-6	GNMA POOL NO 402344			2	1	1,512	115.7100	1,690	1,460	1,502	0	(2)	0	0	8.000	7.059	MON	10	117	03/26/1998	07/15/2024
36205X-4F-8	GNMA 1 POOL NO 404122			2	1	9,354	115.7100	10,405	8,992	9,319	0	(10)	0	0	8.000	6.620	MON	60	719	06/30/2000	07/15/2025
36205X-E2-6	GNMA 1 POOL NO 403453			2	1	5,341	114.1700	5,836	5,112	5,327	0	(3)	0	0	6.500	5.163	MON	28	332	08/16/2005	11/15/2033
36205X-JM-7	GNMA 1 POOL NO 403568			2	1	2,772	115.7100	3,085	2,666	2,760	0	(4)	0	0	8.000	6.746	MON	18	213	06/30/2000	12/15/2024
36205X-LP-7	GNMA 1 POOL NO 403634			2	1	19,250	115.7100	21,111	18,244	19,073	0	(33)	0	0	8.000	6.293	MON	122	1,460	06/30/2000	12/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			2	1	2,210	115.7100	2,471	2,136	2,198	0	(3)	0	0	8.000	6.937	MON	14	171	04/22/1998	08/15/2024
36205X-XE-9	GNMA 1 POOL NO 403977			2	1	1,411	115.3800	1,634	1,416	1,411	0	0	0	0	7.500	7.643	MON	9	106	01/10/1997	10/15/2024
36205X-XW-9	GNMA 1 POOL NO 403993			2	1	6,080	115.7100	6,727	5,813	6,041	0	(8)	0	0	8.000	6.294	MON	39	465	06/30/2000	11/15/2024
36205X-YH-1	GNMA 1 POOL NO 404012			2	1	9,472	115.7100	10,481	9,058	9,406	0	(12)	0	0	8.000	6.429	MON	60	724	06/30/2000	12/15/2024
36205Y-2L-5	GNMA POOL NO 404979			2	1	5,272	115.7100	5,860	5,065	5,240	0	(7)	0	0	8.000	6.790	MON	34	405	04/08/1999	04/15/2025
36205Y-AT-9	GNMA POOL NO 404218			2	1	8,223	114.6700	9,440	8,232	8,223	0	0	0	0	6.500	6.535	MON	45	535	04/29/1999	02/15/2029
36205Y-QR-6	GNMA POOL NO 404664			2	1	2,127	114.8800	2,409	2,097	2,122	0	(1)	0	0	7.000	6.563	MON	12	147	02/04/1998	11/15/2025
36205Y-YG-1	GNMA POOL NO 404911			2	1	12,782	115.7100	14,166	12,243	12,687	0	(16)	0	0	8.000	6.596	MON	82	979	06/30/2000	10/15/2024
36206A-EW-9	GNMA 1 POOL NO 405249			2	1	10,248	115.3800	11,401	9,881	10,189	0	(11)	0	0	7.500	6.400	MON	62	741	06/30/2000	04/15/2026
36206A-M3-4	GNMA 1 POOL NO 405478			2	1	4,154	114.8800	4,689	4,082	4,143	0	(2)	0	0	7.000	6.454	MON	24	286	04/09/1999	08/15/2025
36206A-N5-8	GNMA 1 POOL NO 405512			2	1	2,239	114.8800	2,552	2,222	2,236	0	0	0	0	7.000	6.734	MON	13	156	12/15/1997	10/15/2025
36206A-XS-7	GNMA 1 POOL NO 405789			2	1	4,949	115.7100	5,503	4,756	4,921	0	(6)	0	0	8.000	6.439	MON	32	381	06/30/2000	10/15/2024
36206C-SB-6	GNMA POOL NO 407414			2	1	4,312	114.8800	4,884	4,252	4,302	0	(2)	0	0	7.000	6.591	MON	25	298	02/04/1998	06/15/2025
36206D-K7-1	GNMA 1 POOL NO 408118			2	1	17,496	115.3800	19,116	16,567	17,386	0	(31)	0	0	7.500	5.931	MON	104	1,242	06/30/2000	09/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540			2	1	2,171	115.7100	2,414	2,086	2,159	0	(3)	0	0	8.000	6.747	MON	14	167	04/08/1999	04/15/2025
36206E-2P-9	GNMA POOL NO 409482			2	1	2,106	115.7100	2,341	2,023	2,095	0	(3)	0	0	8.000	6.699	MON	13	162	04/08/1999	06/15/2025
36206F-7G-1	GNMA 1 POOL NO 410495			2	1	13,400	114.8800	15,100	13,144	13,359	0	(5)	0	0	7.000	6.386	MON	77	920	06/30/2000	02/15/2026
36206F-K2-7	GNMA 1 POOL NO 409913			2	1	6,678	115.7100	7,423	6,415	6,635	0	(6)	0	0	8.000	6.876	MON	43	513	04/08/1999	07/15/2025
36206F-RA-2	GNMA 1 POOL NO 410081			2	1	10,590	115.7100	11,796	10,194	10,555	0	(11)	0	0	8.000	6.607	MON	68	816	06/30/2000	08/15/2025
36206F-SD-5	GNMA 1 POOL NO 410116			2	1	458	115.3800	508	440	456	0	0	0	0	7.500	5.704	MON	3	33	06/30/2000	09/15/2025
36206F-SE-3	GNMA 1 POOL NO 410117			2	1	2,726	114.8800	3,049	2,654	2,715	0	(2)	0	0	7.000	6.080	MON	15	186	06/30/2000	09/15/2025
36206F-U8-3	GNMA 1 POOL NO 410207			2	1	3,758	115.3800	4,167	3,611	3,738	0	(4)	0	0	7.500	6.060	MON	23	271	06/30/2000	11/15/2025
36206F-WN-8	GNMA 1 POOL NO 410253			2	1	2,679	114.8800	2,998	2,610	2,669	0	(2)	0	0	7.000	6.080	MON	15	183	06/30/2000	12/15/2025
36206F-XE-7	GNMA 1 POOL NO 410277			2	1	12,794	115.7100	14,209	12,279	12,725	0	(13)	0	0	8.000	6.446	MON	82	982	06/30/2000	08/15/2025
36206G-DV-9	GNMA POOL NO 410616			2	1	17,531	114.8800	21,224	18,476	17,717	0	31	0	0	7.000	8.297	MON	108	1,293	06/30/2000	07/15/2025
36206G-QG-8	GNMA POOL NO 410955			2	1	4,214	114.8800	5,093	4,433	4,247	0	5	0	0	7.000	8.555	MON	26	310	06/30/2000	08/15/2025
36206H-3T-3	GNMA POOL NO 412210			2	1	6,114	115.3800	6,791	5,886	6,075	0	(4)	0	0	7.500	6.401	MON	37	441	06/30/2000	02/15/2026
36206H-GT-9	GNMA POOL NO 411610			2	1	1,746	115.7100	1,940	1,677	1,738	0	(2)	0	0	8.000	6.385	MON	11	134	04/08/1999	06/15/2025
36206J-5R-1	GNMA 1 POOL NO 413156			2	1	2,487	114.8800	3,005	2,616	2,503	0	2	0	0	7.000	8.800	MON	15	183	06/30/2000	10/15/2025
36206J-6E-9	GNMA 1 POOL NO 413169			2	1	3,229	115.3800	3,586	3,108	3,212	0	(2)	0	0	7.500	6.109	MON	19	233	06/30/2000	10/15/2025
36206J-FF-6	GNMA 1 POOL NO 412466			2	1	40,047	115.7100	44,503	38,460	39,763	0	(52)	0	0	8.000	6.803	MON	256	3,077	06/30/2000	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			2	1	2,751	115.7100	3,057	2,642	2,737	0	(3)	0	0	8.000	6.622	MON	18	211	04/08/1999	08/15/2025
36206J-GR-9	GNMA 1 POOL NO 412508			2	1	3,060	114.8800	3,435	2,990	3,050	0	(2)	0	0	7.000	6.280	MON	17	209	10/29/1998	10/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755			2	1	1,684	115.7100	1,872	1,617	1,676	0	(2)	0	0	8.000	6.487	MON	11	129	04/08/1999	06/15/2025
36206J-WM-2	GNMA 1 POOL NO 412952			2	1	486	115.7100	540	467	483	0	(1)	0	0	8.000	6.619	MON	3	37	04/08/1999	07/15/2025
36206J-X3-3	GNMA 1 POOL NO 412998			2	1	11,678	115.7100	12,998	11,233	11,619	0	(1)	0	0	8.000	6.509	MON	75	899	06/30/2000	08/15/2025
36206J-XY-5	GNMA 1 POOL NO 412995			2	1	3,422	114.8800	4,138	3,602	3,446	0	4	0	0	7.000	8.774	MON	21	252	06/30/2000	08/15/2025
36206J-YH-1	GNMA 1 POOL NO 413012			2	1	13,905	115.3800	15,537	13,466	13,816	0	(17)	0	0	7.500	6.765	MON	84	1,010	09/24/1998	08/15/2025
36206J-ZZ-0	GNMA 1 POOL NO 413060			2	1	1,914	115.7100	2,127	1,838	1,907	0	(2)	0	0	8.000	6.270	MON	12	147	04/08/1999	07/15/2025
36206K-FS-5	GNMA POOL NO 413377			2	1	82,870	115.7100	92,112	79,605	82,162	0	(118)	0	0	8.000	7.017	MON	531	6,368	06/30/2000	06/15/2025
36206K-FT-3	GNMA POOL NO 413378			2	1	2,024	115.7100	2,250	1,945	2,015	0	(1)	0	0	8.000	6.398	MON	13	155	04/08/1999	06/15/2025
36206K-MB-4	GNMA POOL NO 413554			2	1	6,409	115.3800	7,123	6,174	6,369	0	(7)	0	0	7.500	6.375	MON	39	463	06/30/2000	11/15/2025
36206L-4T-3	GNMA 1 POOL NO 414934			2	1	8,941	114.8800	10,092	8,785	8,927	0	(4)	0	0	7.000	6.381	MON	51	615	06/30/2000	01/15/2026
36206L-NV-7	GNMA 1 POOL NO 414504			2	1	3,278	115.7100	3,659	3,162	3,270	0	(2)	0	0	8.000	6.393	MON	21	253	06/30/2000	08/15/2025
36206L-QX-0	GNMA 1 POOL NO 414570			2	1	7,445	115.3800	8,252	7,151	7,396	0	(9)	0	0	7.500	6.238	MON	45	536	06/30/2000	08/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			2	1	318	114.8800	377	329	319	0	0	0	0	7.000	8.283	MON	2	23	08/05/1999	11/15/2025
36206M-5M-5	GNMA 1 POOL NO 415852			2	1	3,620	115.7100	4,025	3,479	3,598	0	(3)	0	0	8.000	6.841	MON	23	278	04/08/1999	06/15/2025
36206M-LX-3	GNMA 1 POOL NO 415342			2	1	2,149	115.7100	2,388	2,064	2,137	0	(3)	0	0	8.000	6.662	MON	14	165	04/08/1999	07/15/2025
36206N-6E-0	GNMA 1 POOL NO 416769			2	1	6,023	114.8800	6,812	5,930	6,004	0	(3)	0	0	7.000	6.575	MON	35	415	06/30/2000	10/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36206N-6J-9	GNMA 1 POOL NO 416773			2	1	3,632	114.8800	4,112	3,579	3,624	0	(2)	0	0	7.000	6.560	MON	21	250	05/27/1998	11/15/2025
36206N-C3-7	GNMA 1 POOL NO 415990			2	1	2,022	115.3800	2,252	1,952	2,010	0	(2)	0	0	7.500	6.378	MON	12	146	06/30/2000	09/15/2025
36206N-CT-0	GNMA 1 POOL NO 415982			2	1	5,807	114.8800	7,018	6,110	5,851	0	5	0	0	7.000	8.588	MON	36	428	06/30/2000	08/15/2025
36206N-KP-9	GNMA 1 POOL NO 416202			2	1	5,208	115.7500	6,212	5,367	5,215	0	2	0	0	7.000	8.201	MON	31	376	06/30/2000	02/15/2029
36206N-WR-2	GNMA 1 POOL NO 416556			2	1	2,519	115.7100	2,801	2,420	2,504	0	(3)	0	0	8.000	6.781	MON	16	194	04/08/1999	07/15/2025
36206P-AE-0	GNMA 1 POOL NO 416805			2	1	4,012	114.8800	4,490	3,908	3,993	0	(2)	0	0	7.000	6.240	MON	23	273	06/30/2000	12/15/2025
36206P-B6-6	GNMA 1 POOL NO 416861			2	1	4,371	115.3800	4,836	4,191	4,343	0	(2)	0	0	7.500	6.157	MON	26	314	06/30/2000	11/15/2025
36206P-WY-2	GNMA 1 POOL NO 417463			2	1	6,140	114.8800	6,942	6,043	6,120	0	(4)	0	0	7.000	6.574	MON	35	423	06/30/2000	09/15/2025
36206P-XX-3	GNMA 1 POOL NO 417494			2	1	4,494	114.8800	5,094	4,434	4,484	0	(2)	0	0	7.000	6.640	MON	26	310	02/04/1998	10/15/2025
36206Q-DN-5	GNMA POOL NO 417809			2	1	1,762	114.8800	1,995	1,737	1,759	0	(1)	0	0	7.000	6.555	MON	10	121	05/27/1998	12/15/2025
36206Q-W7-9	GNMA POOL NO 418370			2	1	10,568	115.3800	11,743	10,177	10,499	0	(8)	0	0	7.500	6.428	MON	64	763	06/30/2000	12/15/2025
36206R-B2-1	GNMA POOL NO 418657			2	1	8,577	114.8800	9,706	8,449	8,548	0	(5)	0	0	7.000	6.654	MON	49	591	06/30/2000	11/15/2025
36206R-ET-9	GNMA POOL NO 418746			2	1	594	115.7100	660	570	591	0	(1)	0	0	8.000	6.256	MON	4	45	04/08/1999	08/15/2025
36206R-GD-2	GNMA POOL NO 418796			2	1	1,895	115.3800	2,105	1,824	1,886	0	(1)	0	0	7.500	6.076	MON	11	137	06/30/2000	11/15/2025
36206R-WT-9	GNMA POOL NO 419258			2	1	11,505	115.3800	12,743	11,044	11,423	0	(15)	0	0	7.500	6.339	MON	69	828	06/30/2000	12/15/2025
36206T-ZS-4	GNMA 1 POOL NO 421153			2	1	1,239	115.3800	1,375	1,192	1,233	0	0	0	0	7.500	5.865	MON	7	89	06/30/2000	01/15/2026
36206U-RD-3	GNMA POOL NO 421784			2	1	24,756	114.8800	27,914	24,299	24,674	0	(11)	0	0	7.000	6.464	MON	142	1,701	06/30/2000	03/15/2026
36206V-Z4-2	GNMA 1 POOL NO 422963			2	1	22,684	114.6700	27,501	23,982	22,815	0	24	0	0	6.500	8.042	MON	130	1,559	10/14/1999	03/15/2029
36206W-K4-6	GNMA 1 POOL NO 423415			2	1	2,103	115.3800	2,340	2,028	2,094	0	(2)	0	0	7.500	6.119	MON	13	152	06/30/2000	12/15/2025
36206W-K5-3	GNMA 1 POOL NO 423416			2	1	3,048	115.3800	3,383	2,932	3,032	0	(3)	0	0	7.500	6.139	MON	18	220	06/30/2000	12/15/2025
36206X-YU-1	GNMA 1 POOL NO 424723			2	1	2,421	115.3800	2,687	2,328	2,408	0	(3)	0	0	7.500	6.207	MON	15	175	06/30/2000	04/15/2026
36207A-LY-6	GNMA POOL NO 426143			2	1	840	115.3800	932	808	836	0	(1)	0	0	7.500	5.872	MON	5	60	06/30/2000	05/15/2026
36207E-AZ-7	GNMA 1 POOL NO 429424			2	1	680	115.3800	785	680	680	0	0	0	0	7.500	7.490	MON	4	51	08/18/2000	04/15/2026
36207E-NC-4	GNMA 1 POOL NO 429787			2	1	93,889	112.7100	104,203	92,455	93,850	0	(16)	0	0	6.000	5.458	MON	462	5,547	06/18/2004	12/15/2033
36207K-3Z-1	GNMA 1 POOL NO 434716			2	1	79	107.1400	88	82	79	0	0	0	0	7.500	9.223	MON	1	6	05/18/2000	02/15/2030
36207K-JK-7	GNMA 1 POOL NO 434166			2	1	4,703	115.7500	5,607	4,845	4,710	0	2	0	0	7.000	8.169	MON	28	339	06/30/2000	01/15/2029
36207K-JY-7	GNMA 1 POOL NO 434179			2	1	13,811	114.6700	15,896	13,862	13,815	0	0	0	0	6.500	6.617	MON	75	901	04/05/1999	01/15/2029
36207K-KC-3	GNMA 1 POOL NO 434191			2	1	3,024	115.7500	3,607	3,116	3,033	0	2	0	0	7.000	7.887	MON	18	218	08/03/1999	01/15/2029
36207K-KT-6	GNMA 1 POOL NO 434206			2	1	13,148	115.7500	15,686	13,552	13,176	0	6	0	0	7.000	8.199	MON	79	949	06/30/2000	02/15/2029
36207K-MK-3	GNMA 1 POOL NO 434262			2	1	51,618	115.7500	61,551	53,176	51,686	0	17	0	0	7.000	8.251	MON	310	3,721	06/30/2000	04/15/2029
36207K-PN-4	GNMA 1 POOL NO 434329			2	1	9,615	115.7500	11,473	9,912	9,635	0	3	0	0	7.000	8.190	MON	58	694	06/30/2000	05/15/2029
36207K-R5-1	GNMA 1 POOL NO 434408			2	1	11,132	115.7500	13,278	11,471	11,154	0	4	0	0	7.000	8.193	MON	67	803	06/30/2000	06/15/2029
36207K-S3-5	GNMA 1 POOL NO 434438			2	1	20,843	115.7500	24,866	21,482	20,895	0	10	0	0	7.000	8.021	MON	125	1,504	06/30/2000	07/15/2029
36207K-UR-9	GNMA 1 POOL NO 434492			2	1	8,514	114.6700	10,187	8,884	8,540	0	5	0	0	6.500	8.001	MON	48	577	08/18/2000	08/15/2029
36207K-XP-0	GNMA 1 POOL NO 434586			2	1	10,225	115.7500	11,963	10,335	10,231	0	1	0	0	7.000	7.434	MON	60	723	10/18/2000	11/15/2029
36207K-YX-2	GNMA 1 POOL NO 434626			2	1	1,919	112.0800	2,219	1,980	1,922	0	0	0	0	7.500	8.947	MON	12	148	05/18/2000	12/15/2029
36207L-D2-1	GNMA 1 POOL NO 434921			2	1	4,972	116.2300	5,840	5,025	4,975	0	1	0	0	7.000	7.337	MON	29	352	10/18/2000	10/15/2030
36207M-6Q-4	GNMA 1 POOL NO 436579			2	1	2,230	115.3800	2,473	2,143	2,220	0	(2)	0	0	7.500	5.965	MON	13	161	06/30/2000	12/15/2026
36207N-D4-3	GNMA 1 POOL NO 436723			2	1	5,943	115.3800	6,614	5,732	5,924	0	(6)	0	0	7.500	6.383	MON	36	430	06/30/2000	11/15/2026
36207N-G6-5	GNMA 1 POOL NO 436821			2	1	2,203	115.3800	2,446	2,120	2,193	0	(2)	0	0	7.500	6.074	MON	13	159	06/30/2000	12/15/2026
36207P-ZX-0	GNMA 1 POOL NO 438258			2	1	10,264	115.3800	11,425	9,902	10,205	0	(11)	0	0	7.500	6.472	MON	62	743	06/30/2000	08/15/2026
36207Q-KY-2	GNMA 1 POOL NO 438711			2	1	7,255	114.9600	8,344	7,258	7,254	0	0	0	0	7.500	7.523	MON	45	544	08/18/2000	04/15/2027
36207Q-VA-2	GNMA 1 POOL NO 439009			2	1	1,117	115.3800	1,247	1,081	1,113	0	(1)	0	0	7.500	6.267	MON	7	81	09/24/1998	10/15/2026
36207Q-VR-5	GNMA 1 POOL NO 439024			2	1	14,675	115.3800	16,267	14,098	14,576	0	(17)	0	0	7.500	6.438	MON	88	1,057	06/30/2000	11/15/2026
36207S-K4-4	GNMA POOL NO 440515			2	1	4,152	115.3800	4,605	3,991	4,133	0	(4)	0	0	7.500	6.044	MON	25	299	06/30/2000	12/15/2026
36207U-CJ-5	GNMA POOL NO 442073			2	1	950	115.3800	1,051	911	946	0	(1)	0	0	7.500	5.559	MON	6	68	06/30/2000	10/15/2026
36207Y-J3-5	GNMA 1 POOL NO 445882			2	1	67,935	114.6700	81,351	70,942	68,179	0	37	0	0	6.500	7.910	MON	384	4,611	08/18/2000	04/15/2029
36207Y-MU-1	GNMA 1 POOL NO 445971			2	1	6,796	114.6700	7,804	6,806	6,796	0	0	0	0	6.500	6.552	MON	37	442	04/22/1999	02/15/2029
362089-2P-8	GNMA 1 POOL NO 057482			2	1	107	104.4400	116	111	110	0	1	0	0	11.500	12.894	MON	1	13	11/21/1986	03/15/2013
362089-G4-0	GNMA 1 POOL NO 056919			2	1	651	104.4400	663	635	633	0	(2)	0	0	11.500	10.943	MON	6	73	04/05/1989	03/15/2013
36208H-RZ-1	GNMA 1 POOL NO 451504			2	1	33,803	114.4900	38,058	33,243	33,749	0	0	0	0	6.500	5.747	MON	180	2,161	01/31/2002	10/15/2027
36208J-KQ-4	GNMA 1 POOL NO 452203			2	1	126,099	110.6400	142,915	129,177	126,241	0	22	0	0	5.500	6.126	MON	592	7,105	08/15/2007	09/15/2034
36208K-A8-2	GNMA 1 POOL NO 452831			2	1	30,895	114.6700	35,469	30,931	30,895	0	(1)	0	0	6.500	6.548	MON	168	2,010	04/29/1999	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340			2	1	454	115.5600	541	468	455	0	0	0	0	7.000	8.139	MON	3	33	08/03/1999	11/15/2027
36208Q-TK-2	GNMA 1 POOL NO 457854			2	1	2,288	110.9000	2,600	2,345	2,292	0	1	0	0	5.500	6.218	MON	11	129	08/15/2007	12/15/2028
36208Q-TR-7	GNMA 1 POOL NO 457860			2	1	18,017	115.7500	21,520	18,592	18,060	0	6	0	0	7.000	8.164	MON	108	1,301	06/30/2000	01/15/2029
36208Q-WH-5	GNMA 1 POOL NO 457948			2	1	1,187	114.6700	1,388	1,211	1,189	0	0	0	0	6.500	7.312	MON	7	79	05/21/1999	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
362080-WZ-5	GNMA 1 POOL NO 457964			2	1	2,123	114.6700	2,483	2,165	2,126	0	0	0	0	6.500	7.276	MON	12	141	05/21/1999	01/15/2029
362080-YJ-9	GNMA 1 POOL NO 458013			2	1	130,410	114.6700	149,909	130,728	130,430	0	(1)	0	0	6.500	6.580	MON	708	8,497	05/21/1999	02/15/2029
362080-ZM-1	GNMA 1 POOL NO 458048			2	1	2,919	114.6700	3,414	2,977	2,924	0	1	0	0	6.500	7.135	MON	16	194	05/21/1999	02/15/2029
362080-ZQ-2	GNMA 1 POOL NO 458051			2	1	1,690	114.6700	1,940	1,692	1,690	0	0	0	0	6.500	6.527	MON	9	110	04/29/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			2	1	4,509	114.6700	5,469	4,769	4,525	0	1	0	0	6.500	8.759	MON	26	310	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			2	1	6,547	115.7500	7,810	6,747	6,561	0	3	0	0	7.000	8.131	MON	39	472	08/03/1999	03/15/2029
36208S-DQ-2	GNMA 1 POOL NO 459211			2	1	2,655	115.7500	3,167	2,736	2,662	0	1	0	0	7.000	7.969	MON	16	192	08/03/1999	07/15/2029
36208S-EA-6	GNMA 1 POOL NO 459229			2	1	12,918	112.0800	14,937	13,327	12,955	0	7	0	0	7.500	8.398	MON	83	999	05/18/2000	10/15/2029
36208S-YM-8	GNMA 1 POOL NO 459816			2	1	3,445	112.0800	3,984	3,554	3,452	0	1	0	0	7.500	8.758	MON	22	267	05/18/2000	08/15/2029
36208T-HT-0	GNMA 1 POOL NO 460242			2	1	6,743	116.5900	7,549	6,475	6,719	0	(5)	0	0	8.000	6.631	MON	43	518	04/08/1999	02/15/2028
36208V-K2-0	GNMA 1 POOL NO 462113			2	1	6,791	114.6700	8,218	7,167	6,826	0	7	0	0	6.500	8.096	MON	39	466	07/30/1999	03/15/2029
36208W-DX-8	GNMA 1 POOL NO 462818			2	1	58,199	114.6800	63,877	55,699	57,981	0	(39)	0	0	6.500	4.893	MON	302	3,620	08/16/2005	06/15/2028
36208W-XT-5	GNMA 1 POOL NO 463390			2	1	1,868,876	110.6400	2,118,114	1,914,498	1,870,743	0	320	0	0	5.500	6.188	MON	8,775	105,297	08/15/2007	10/15/2034
36208Y-AA-7	GNMA 1 POOL NO 464501			2	1	19,065	114.6700	22,811	19,892	19,136	0	11	0	0	6.500	7.853	MON	108	1,293	08/18/2000	01/15/2029
36208Y-BX-6	GNMA 1 POOL NO 464554			2	1	7,146	115.7500	8,527	7,367	7,162	0	1	0	0	7.000	8.177	MON	43	516	06/30/2000	02/15/2029
36208Y-DR-7	GNMA 1 POOL NO 464612			2	1	2,354	114.6700	2,854	2,489	2,363	0	2	0	0	6.500	8.573	MON	13	162	10/14/1999	03/15/2029
362090-K9-2	GNMA 1 POOL NO 057920			2	1	105	104.4400	106	101	101	0	(1)	0	0	11.500	10.349	MON	1	12	06/20/1989	04/15/2013
362090-W9-9	GNMA 1 POOL NO 058272			2	1	764	104.4400	812	778	774	0	1	0	0	11.500	12.213	MON	7	89	06/20/1989	04/15/2013
362091-MU-1	GNMA 1 POOL NO 058871			2	1	7	104.4400	8	7	7	0	0	0	0	11.500	11.445	MON	0	1	06/13/1985	06/15/2013
362091-VR-8	GNMA 1 POOL NO 059124			2	1	192	104.4400	212	203	202	0	1	0	0	11.500	13.902	MON	2	23	02/14/1989	04/15/2013
362091-VS-6	GNMA 1 POOL NO 059125			2	1	167	104.4400	185	177	176	0	2	0	0	11.500	14.042	MON	2	20	11/25/1983	05/15/2013
362091-VT-4	GNMA 1 POOL NO 059126			2	1	16	104.4400	16	15	15	0	0	0	0	11.500	9.246	MON	0	2	11/17/1988	05/15/2013
362092-3P-1	GNMA 1 POOL NO 060206			2	1	43	104.4400	42	40	40	0	0	0	0	11.500	8.971	MON	0	5	01/22/1990	08/15/2013
362092-AT-5	GNMA 1 POOL NO 059418			2	1	34	104.4400	33	32	32	0	0	0	0	11.500	9.813	MON	0	4	02/21/1990	04/15/2013
362092-BK-3	GNMA 1 POOL NO 059442			2	1	249	104.4400	251	240	239	0	(1)	0	0	11.500	10.567	MON	2	28	04/05/1989	05/15/2013
362092-GN-2	GNMA 1 POOL NO 059605			2	1	298	104.4400	331	317	314	0	3	0	0	11.500	14.007	MON	3	36	11/28/1983	06/15/2013
362092-NJ-3	GNMA 1 POOL NO 059793			2	1	663	110.0000	768	698	692	0	6	0	0	11.000	13.216	MON	6	77	10/31/1994	07/15/2013
362092-R3-4	GNMA 1 POOL NO 059906			2	1	54	104.4400	56	53	53	0	0	0	0	11.500	11.178	MON	1	6	06/14/1985	02/15/2013
362092-RR-1	GNMA 1 POOL NO 059896			2	1	165	104.4400	170	163	162	0	0	0	0	11.500	11.239	MON	2	19	06/14/1985	06/15/2013
362092-U8-9	GNMA 1 POOL NO 060007			2	1	26	104.4400	26	25	25	0	0	0	0	11.500	9.208	MON	0	3	11/20/1986	05/15/2013
362092-U9-7	GNMA 1 POOL NO 060008			2	1	60	104.4400	62	59	59	0	0	0	0	11.500	11.140	MON	1	7	06/14/1985	07/15/2013
362092-VB-1	GNMA 1 POOL NO 060010			2	1	44	110.0000	50	45	45	0	0	0	0	11.000	12.065	MON	0	5	05/20/1985	07/15/2013
362092-W2-0	GNMA 1 POOL NO 060065			2	1	220	104.4400	219	209	209	0	(2)	0	0	11.500	10.072	MON	2	24	06/20/1989	05/15/2013
362092-W6-1	GNMA 1 POOL NO 060069			2	1	54	104.4400	53	51	51	0	0	0	0	11.500	9.756	MON	0	6	02/21/1990	08/15/2013
362092-W7-9	GNMA 1 POOL NO 060070			2	1	114	104.4400	112	107	107	0	(1)	0	0	11.500	9.666	MON	1	12	02/21/1990	08/15/2013
362093-GB-6	GNMA 1 POOL NO 060494			2	1	220	104.4400	229	219	218	0	0	0	0	11.500	11.535	MON	2	25	06/13/1985	04/15/2013
362094-F5-8	GNMA POOL NO 061388			2	1	37	104.4400	36	35	35	0	0	0	0	11.500	9.125	MON	0	4	11/21/1986	03/15/2013
362094-W6-7	GNMA POOL NO 061869			2	1	95	104.4400	94	90	90	0	(1)	0	0	11.500	9.942	MON	1	10	04/25/1990	04/15/2013
362096-2F-5	GNMA POOL NO 063774			2	1	37	104.4400	40	38	38	0	0	0	0	11.500	12.166	MON	0	4	05/17/1985	03/15/2013
362096-2V-0	GNMA POOL NO 063788			2	1	183	104.4400	195	186	185	0	0	0	0	11.500	12.232	MON	2	21	05/17/1985	06/15/2013
362096-5M-7	GNMA POOL NO 063852			2	1	141	104.4400	146	140	139	0	0	0	0	11.500	11.278	MON	1	16	08/20/1985	06/15/2013
362096-7J-2	GNMA POOL NO 063897			2	1	283	104.4400	291	279	278	0	(1)	0	0	11.500	11.277	MON	3	32	06/18/1985	05/15/2013
362096-NQ-8	GNMA POOL NO 063399			2	1	45	104.4400	44	42	42	0	0	0	0	11.500	9.723	MON	0	5	06/20/1989	03/15/2013
362096-PU-7	GNMA POOL NO 063435			2	1	22	104.4400	23	22	22	0	0	0	0	11.500	11.247	MON	0	2	06/18/1985	04/15/2013
362096-S6-7	GNMA POOL NO 063541			2	1	16	104.4400	16	16	15	0	0	0	0	11.500	11.325	MON	0	2	06/18/1985	05/15/2013
362096-SA-8	GNMA POOL NO 063513			2	1	37	104.4400	36	35	35	0	0	0	0	11.500	9.561	MON	0	4	06/20/1989	03/15/2013
362097-LB-1	GNMA POOL NO 064222			2	1	37	104.4400	37	35	35	0	0	0	0	11.500	9.644	MON	0	4	06/20/1989	03/15/2013
362097-NN-3	GNMA POOL NO 064297			2	1	3	104.4400	3	3	3	0	0	0	0	11.500	9.753	MON	0	0	06/20/1989	02/15/2013
362098-4X-0	GNMA POOL NO 065638			2	1	333	104.4400	344	329	328	0	(1)	0	0	11.500	11.315	MON	3	38	07/03/1985	05/15/2013
362098-5Z-4	GNMA POOL NO 065664			2	1	177	104.4400	184	176	176	0	0	0	0	11.500	11.511	MON	2	20	12/01/1987	06/15/2013
362098-JB-2	GNMA POOL NO 065058			2	1	58	104.4400	56	53	54	0	(1)	0	0	11.500	8.875	MON	1	6	11/21/1986	09/15/2013
362098-K2-0	GNMA POOL NO 065113			2	1	206	104.4400	214	205	204	0	0	0	0	11.500	11.510	MON	2	24	06/13/1985	07/15/2013
362098-SH-9	GNMA POOL NO 065320			2	1	173	104.4400	170	163	163	0	(1)	0	0	11.500	9.746	MON	2	19	06/20/1989	04/15/2013
362098-UQ-6	GNMA POOL NO 065391			2	1	7	104.4400	7	7	7	0	0	0	0	11.500	11.775	MON	0	1	08/20/1985	08/15/2013
362098-WV-3	GNMA POOL NO 065460			2	1	238	104.4400	247	237	236	0	0	0	0	11.500	11.533	MON	2	27	06/13/1985	05/15/2013
362098-Z2-4	GNMA POOL NO 065561			2	1	265	104.4400	258	247	247	0	(2)	0	0	11.500	9.536	MON	2	28	06/17/1988	05/15/2013
362099-5Y-5	GNMA POOL NO 066563			2	1	16	104.4400	17	16	16	0	0	0	0	11.500	11.559	MON	0	2	06/13/1985	05/15/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
362099-B5-1	GNMA POOL NO 065760			2	1	161	104.4400	165	158	158	0	0	0	0	11.500	11.158	MON	2	18	06/18/1985	05/15/2013
362099-BY-8	GNMA POOL NO 065755			2	1	54	104.4400	56	54	54	0	0	0	0	11.500	11.240	MON	1	6	07/18/1985	04/15/2013
362099-DX-8	GNMA POOL NO 065818			2	1	718	104.4400	741	709	707	0	(1)	0	0	11.500	11.282	MON	7	82	06/14/1985	08/15/2013
362099-M9-1	GNMA POOL NO 066084			2	1	110	104.4400	115	110	110	0	0	0	0	11.500	11.670	MON	1	13	08/20/1985	07/15/2013
362099-NZ-2	GNMA POOL NO 066108			2	1	341	104.4400	355	340	338	0	0	0	0	11.500	11.537	MON	3	39	06/13/1985	05/15/2013
362099-QF-3	GNMA POOL NO 066154			2	1	438	104.4400	431	413	413	0	(3)	0	0	11.500	10.102	MON	4	48	02/21/1990	07/15/2013
36209A-CV-0	GNMA 1 POOL NO 465484			2	1	628	112.0800	726	647	629	0	0	0	0	7.500	8.692	MON	4	49	05/18/2000	09/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			2	1	2,167	116.5900	2,426	2,081	2,162	0	(1)	0	0	8.000	6.185	MON	14	166	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			2	1	43,070	114.6700	51,584	44,984	43,230	0	27	0	0	6.500	7.852	MON	244	2,924	08/18/2000	07/15/2029
36209C-QT-6	GNMA 1 POOL NO 467666			2	1	13,966	114.6700	16,727	14,587	14,010	0	7	0	0	6.500	8.090	MON	79	948	08/18/2000	03/15/2029
36209C-WC-6	GNMA 1 POOL NO 467843			2	1	17,129	114.6700	19,715	17,193	17,134	0	0	0	0	6.500	6.615	MON	93	1,117	04/05/1999	01/15/2029
36209D-RD-8	GNMA 1 POOL NO 468584			2	1	2,128	115.7500	2,539	2,193	2,135	0	1	0	0	7.000	7.829	MON	13	154	08/03/1999	02/15/2029
36209D-WV-2	GNMA 1 POOL NO 468760			2	1	17,337	116.0400	19,852	17,108	17,311	0	(5)	0	0	7.000	6.514	MON	100	1,198	06/30/2000	03/15/2028
36209E-7B-2	GNMA 1 POOL NO 469890			2	1	7,997	114.6700	9,181	8,007	7,998	0	0	0	0	6.500	6.537	MON	43	521	04/29/1999	01/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773			2	1	2,958	115.7500	3,527	3,047	2,963	0	1	0	0	7.000	8.146	MON	18	213	08/03/1999	08/15/2029
36209F-A5-8	GNMA 1 POOL NO 469928			2	1	1,598	112.8000	1,774	1,573	1,595	0	(1)	0	0	6.000	5.529	MON	8	95	06/18/2004	01/15/2029
36209F-AP-4	GNMA 1 POOL NO 469914			2	1	15,802	115.7500	18,864	16,298	15,840	0	7	0	0	7.000	8.139	MON	95	1,141	06/30/2000	01/15/2029
36209F-AT-6	GNMA 1 POOL NO 469918			2	1	22,890	115.7500	27,295	23,581	22,935	0	6	0	0	7.000	8.224	MON	138	1,651	06/30/2000	01/15/2029
36209F-AV-1	GNMA 1 POOL NO 469920			2	1	3,174	115.7500	3,784	3,269	3,180	0	1	0	0	7.000	8.165	MON	19	229	08/03/1999	01/15/2029
36209F-D4-8	GNMA 1 POOL NO 470023			2	1	4,187	112.0800	4,841	4,319	4,195	0	2	0	0	7.500	8.711	MON	27	324	05/18/2000	02/15/2029
36209F-DS-5	GNMA 1 POOL NO 470013			2	1	10,909	115.7500	13,016	11,245	10,931	0	4	0	0	7.000	8.226	MON	66	787	06/30/2000	02/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			2	1	762	115.7500	908	785	763	0	0	0	0	7.000	8.268	MON	5	55	08/03/1999	02/15/2029
36209F-DV-8	GNMA 1 POOL NO 470016			2	1	24,692	115.7500	29,457	25,449	24,724	0	8	0	0	7.000	8.329	MON	148	1,781	06/30/2000	02/15/2029
36209F-DX-4	GNMA 1 POOL NO 470018			2	1	64,253	115.7500	76,553	66,137	64,342	0	23	0	0	7.000	8.154	MON	386	4,629	06/30/2000	02/15/2029
36209F-FE-4	GNMA 1 POOL NO 470065			2	1	6,669	115.7500	7,951	6,869	6,681	0	3	0	0	7.000	8.236	MON	40	481	06/30/2000	02/15/2029
36209F-G9-4	GNMA 1 POOL NO 470124			2	1	1,605	114.6700	1,920	1,674	1,609	0	1	0	0	6.500	8.210	MON	9	109	08/18/2000	03/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			2	1	3,513	114.6700	4,033	3,517	3,513	0	0	0	0	6.500	6.542	MON	19	229	04/29/1999	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162			2	1	350	112.0800	405	361	351	0	0	0	0	7.500	9.071	MON	2	27	05/18/2000	03/15/2029
36209F-JX-8	GNMA 1 POOL NO 470178			2	1	1,857	115.7500	2,214	1,913	1,859	0	1	0	0	7.000	8.350	MON	11	134	06/30/2000	03/15/2029
36209F-L3-1	GNMA 1 POOL NO 470246			2	1	3,859	115.7500	4,602	3,976	3,865	0	1	0	0	7.000	8.397	MON	23	278	06/30/2000	04/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250			2	1	1,429	114.6700	1,709	1,491	1,434	0	1	0	0	6.500	7.940	MON	8	97	08/18/2000	04/15/2029
36209F-ME-6	GNMA 1 POOL NO 470257			2	1	5,979	115.7500	7,133	6,162	5,989	0	2	0	0	7.000	8.327	MON	36	431	06/30/2000	04/15/2029
36209F-ML-0	GNMA 1 POOL NO 470263			2	1	4,182	115.7500	4,987	4,309	4,187	0	1	0	0	7.000	8.245	MON	25	302	06/30/2000	04/15/2029
36209F-PL-7	GNMA 1 POOL NO 470327			2	1	1,836	115.7500	2,087	1,803	1,835	0	0	0	0	7.000	6.106	MON	11	126	06/30/2000	05/15/2029
36209F-U4-9	GNMA 1 POOL NO 470503			2	1	11,361	115.7500	13,556	11,712	11,386	0	5	0	0	7.000	8.121	MON	68	820	06/30/2000	06/15/2029
36209F-U9-8	GNMA 1 POOL NO 470508			2	1	29,683	115.7500	35,405	30,588	29,756	0	14	0	0	7.000	8.027	MON	178	2,141	06/30/2000	06/15/2029
36209F-UC-1	GNMA 1 POOL NO 470479			2	1	14,942	114.6700	17,896	15,606	14,988	0	10	0	0	6.500	8.063	MON	85	1,014	08/18/2000	06/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			2	1	2,462	114.6700	2,986	2,604	2,474	0	2	0	0	6.500	8.279	MON	14	169	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			2	1	68,319	114.6700	81,823	71,353	68,538	0	46	0	0	6.500	8.029	MON	387	4,638	08/18/2000	06/15/2029
36209F-UQ-0	GNMA 1 POOL NO 470491			2	1	52,481	115.7500	62,620	54,099	52,602	0	21	0	0	7.000	8.088	MON	316	3,787	06/30/2000	06/15/2029
36209F-VV-8	GNMA 1 POOL NO 470528			2	1	11,209	114.6700	13,412	11,696	11,242	0	5	0	0	6.500	8.038	MON	63	760	08/18/2000	06/15/2029
36209F-VW-6	GNMA 1 POOL NO 470529			2	1	5,420	115.7500	6,469	5,589	5,431	0	2	0	0	7.000	8.262	MON	33	391	06/30/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			2	1	58,837	114.6700	70,468	61,452	59,020	0	38	0	0	6.500	8.049	MON	333	3,994	08/18/2000	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622			2	1	1,448	114.6700	1,756	1,532	1,454	0	1	0	0	6.500	8.503	MON	8	100	10/14/1999	07/15/2029
36209F-ZE-2	GNMA 1 POOL NO 470641			2	1	10,636	115.7500	12,506	10,804	10,646	0	1	0	0	7.000	7.643	MON	63	756	06/30/2000	07/15/2029
36209G-SW-8	GNMA 1 POOL NO 471333			2	1	4,009	114.2100	4,386	3,841	4,004	0	(1)	0	0	6.500	4.568	MON	21	250	08/16/2005	07/15/2032
36209J-KP-5	GNMA 1 POOL NO 472902			2	1	14,741	114.6700	17,638	15,381	14,792	0	10	0	0	6.500	7.900	MON	83	1,000	08/18/2000	04/15/2029
36209J-MF-5	GNMA 1 POOL NO 472958			2	1	16,915	115.7500	20,181	17,435	16,953	0	5	0	0	7.000	8.108	MON	102	1,221	06/30/2000	05/15/2029
36209J-NU-1	GNMA 1 POOL NO 473003			2	1	10,204	115.7500	12,162	10,507	10,220	0	4	0	0	7.000	8.010	MON	61	735	06/30/2000	06/15/2029
36209L-5T-9	GNMA 1 POOL NO 475258			2	1	7,000	115.7500	8,352	7,216	7,011	0	3	0	0	7.000	8.140	MON	42	505	06/30/2000	06/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720			2	1	1,579	114.6700	1,914	1,669	1,586	0	1	0	0	6.500	8.340	MON	9	108	10/14/1999	05/15/2029
36209L-QP-4	GNMA 1 POOL NO 474862			2	1	3,935	114.6700	4,713	4,110	3,946	0	1	0	0	6.500	8.309	MON	22	267	08/18/2000	07/15/2029
36209N-2X-9	GNMA 1 POOL NO 476990			2	1	21,945	114.6700	26,284	22,921	22,009	0	7	0	0	6.500	8.177	MON	124	1,490	08/18/2000	04/15/2029
36209N-3P-5	GNMA 1 POOL NO 477006			2	1	9,129	114.6700	10,933	9,535	9,153	0	5	0	0	6.500	8.237	MON	52	620	08/18/2000	07/15/2029
36209N-4X-7	GNMA 1 POOL NO 477038			2	1	2,944	107.1400	3,254	3,037	2,949	0	1	0	0	7.500	8.787	MON	19	228	05/18/2000	05/15/2030
36209N-F8-0	GNMA 1 POOL NO 476391			2	1	1,172	115.7500	1,398	1,208	1,174	0	0	0	0	7.000	8.252	MON	7	85	08/03/1999	07/15/2029
36209N-ZH-8	GNMA 1 POOL NO 476944			2	1	7,663	115.7500	9,144	7,900	7,677	0	3	0	0	7.000	8.330	MON	46	553	06/30/2000	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36209Q-X3-4	GNMA 1 POOL NO 478698			2	1	609	115.7500	726	627	610	0	0	0	0	7.000	8.362	MON	4	44	08/03/1999	09/15/2029
36209Q-YH-2	GNMA 1 POOL NO 478712			2	1	3,341	112.0800	3,864	3,447	3,347	0	1	0	0	7.500	8.769	MON	22	259	05/18/2000	09/15/2029
36209R-GN-7	GNMA 1 POOL NO 479105			2	1	1,922	107.1400	2,125	1,983	1,925	0	0	0	0	7.500	8.951	MON	12	149	05/18/2000	01/15/2030
36209S-6W-6	GNMA 1 POOL NO 480685			2	1	2,685	115.7500	3,203	2,767	2,693	0	2	0	0	7.000	7.864	MON	16	194	08/03/1999	05/15/2029
36209S-GD-7	GNMA 1 POOL NO 479996			2	1	3,999	107.1400	4,421	4,126	4,004	0	1	0	0	7.500	9.074	MON	26	310	06/29/2000	02/15/2030
36209S-Y2-1	GNMA 1 POOL NO 480529			2	1	1,220	112.0800	1,411	1,259	1,222	0	0	0	0	7.500	8.916	MON	8	95	05/18/2000	06/15/2029
36209S-ZQ-7	GNMA 1 POOL NO 480551			2	1	4,579	115.7500	5,464	4,720	4,585	0	2	0	0	7.000	8.233	MON	28	331	06/30/2000	04/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522			2	1	27,143	114.6800	32,879	28,669	27,248	0	11	0	0	6.500	8.635	MON	155	1,863	07/20/2000	09/15/2028
36209T-4T-3	GNMA 1 POOL NO 481534			2	1	11,465	114.6800	12,584	10,973	11,423	0	(8)	0	0	6.500	4.922	MON	59	713	08/16/2005	09/15/2028
36209T-6W-4	GNMA 1 POOL NO 481585			2	1	651	115.7500	761	658	651	0	0	0	0	7.000	7.381	MON	4	46	10/18/2000	07/15/2029
36209T-Q7-7	GNMA 1 POOL NO 481178			2	1	7,015	114.6700	8,204	7,154	7,026	0	2	0	0	6.500	7.147	MON	39	465	05/21/1999	02/15/2029
36209T-Q8-5	GNMA 1 POOL NO 481179			2	1	5,091	114.6700	6,174	5,384	5,111	0	3	0	0	6.500	8.621	MON	29	350	10/14/1999	02/15/2029
36209U-BB-1	GNMA 1 POOL NO 481634			2	1	6,754	115.7500	7,902	6,827	6,758	0	1	0	0	7.000	7.426	MON	40	478	10/18/2000	08/15/2029
36209V-R2-2	GNMA 1 POOL NO 483005			2	1	10,436	114.6700	12,194	10,634	10,453	0	(2)	0	0	6.500	7.085	MON	58	691	05/21/1999	01/15/2029
36209V-R6-3	GNMA 1 POOL NO 483009			2	1	4,573	115.7500	5,455	4,713	4,584	0	2	0	0	7.000	8.089	MON	27	330	06/30/2000	03/15/2029
36209W-ZV-7	GNMA 1 POOL NO 484156			2	1	12,227	115.7500	14,569	12,587	12,251	0	5	0	0	7.000	8.139	MON	73	881	06/30/2000	04/15/2029
36209X-5K-2	GNMA 1 POOL NO 485150			2	1	95,616	114.6700	114,392	99,755	95,963	0	66	0	0	6.500	7.864	MON	540	6,484	08/18/2000	02/15/2029
36209X-7G-9	GNMA 1 POOL NO 485195			2	1	14,998	114.6700	17,224	15,020	14,998	0	0	0	0	6.500	6.557	MON	81	976	04/22/1999	03/15/2029
36209Y-NY-0	GNMA 1 POOL NO 485607			2	1	14,031	114.3100	15,350	13,429	13,998	0	(5)	0	0	6.500	4.532	MON	73	873	08/16/2005	07/15/2031
3620AC-2Y-9	GNMA POOL NO 726291			2	1	2,601,546	109.7500	2,619,533	2,386,793	2,600,181	0	(1,365)	0	0	4.500	3.624	MON	8,950	8,950	11/07/2012	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			2	1	1,308,297	109.9400	1,317,348	1,198,192	1,307,372	0	(925)	0	0	4.500	3.214	MON	4,493	4,493	11/07/2012	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571			2	1	3,661,756	109.7700	3,707,370	3,377,485	3,655,643	0	(6,114)	0	0	4.000	3.333	MON	11,258	90,066	04/17/2012	11/15/2040
3620AR-NE-7	GNMA POOL NO 737589			2	1	5,608,227	109.7700	5,614,912	5,114,974	5,603,189	0	(5,038)	0	0	4.000	2.395	MON	17,050	17,050	11/07/2012	11/20/2040
3620AW-G2-0	GNMA POOL NO 741917			2	1	2,338,122	110.1100	2,345,469	2,130,145	2,335,013	0	(3,110)	0	0	4.500	3.219	MON	7,988	63,904	04/17/2012	04/20/2040
362100-MU-0	GNMA POOL NO 066971			2	1	2,883	110.0000	3,412	3,101	3,070	0	28	0	0	11.000	13.484	MON	28	341	02/03/1984	07/15/2013
362100-MV-8	GNMA POOL NO 066972			2	1	188	104.4400	182	174	175	0	(2)	0	0	11.500	9.232	MON	2	20	11/20/1986	08/15/2013
362100-RQ-4	GNMA POOL NO 067095			2	1	378	104.4400	385	369	368	0	(1)	0	0	11.500	10.981	MON	4	42	11/20/1986	06/15/2013
362100-V2-2	GNMA POOL NO 067233			2	1	7	104.4400	7	7	7	0	0	0	0	11.500	11.165	MON	0	1	06/18/1985	05/15/2013
362101-2J-5	GNMA POOL NO 068277			2	1	738	104.4400	760	728	725	0	(2)	0	0	11.500	11.276	MON	7	84	06/18/1985	06/15/2013
362101-DN-4	GNMA POOL NO 067609			2	1	431	104.4400	423	405	405	0	(3)	0	0	11.500	9.846	MON	4	47	06/20/1989	06/15/2013
362101-UF-2	GNMA POOL NO 068082			2	1	561	104.4400	580	555	553	0	(1)	0	0	11.500	11.330	MON	5	64	07/18/1985	08/15/2013
362101-VH-7	GNMA POOL NO 068116			2	1	77	107.1400	76	71	71	0	(1)	0	0	12.000	9.759	MON	1	8	10/04/1988	10/15/2013
362101-W7-8	GNMA POOL NO 068170			2	1	865	104.4400	892	854	851	0	(2)	0	0	11.500	11.333	MON	8	98	12/01/1987	08/15/2013
362102-5L-5	GNMA POOL NO 069251			2	1	51	104.4400	50	48	48	0	0	0	0	11.500	9.857	MON	0	6	06/20/1989	06/15/2013
362102-6S-9	GNMA POOL NO 069281			2	1	14	104.4400	14	13	13	0	0	0	0	11.500	9.165	MON	0	2	11/20/1986	06/15/2013
362102-6T-7	GNMA POOL NO 069282			2	1	459	110.0000	536	487	482	0	4	0	0	11.000	13.453	MON	4	54	10/31/1994	07/15/2013
362102-AH-8	GNMA POOL NO 068408			2	1	1,693	104.4400	1,719	1,646	1,642	0	(6)	0	0	11.500	10.880	MON	16	189	04/05/1989	07/15/2013
362102-D4-4	GNMA POOL NO 068523			2	1	859	104.4400	881	844	841	0	(2)	0	0	11.500	11.102	MON	8	97	01/22/1990	06/15/2013
362102-EU-5	GNMA POOL NO 068547			2	1	806	104.4400	844	808	804	0	0	0	0	11.500	11.720	MON	8	93	08/08/1985	08/15/2013
362102-T6-2	GNMA POOL NO 068973			2	1	231	104.4400	238	227	227	0	(1)	0	0	11.500	11.208	MON	2	26	06/14/1985	06/15/2013
362102-T7-0	GNMA POOL NO 068974			2	1	138	104.4400	135	129	129	0	(1)	0	0	11.500	9.762	MON	1	15	10/04/1988	05/15/2013
362102-TN-5	GNMA POOL NO 068957			2	1	373	104.4400	383	367	366	0	(1)	0	0	11.500	11.167	MON	4	42	06/18/1985	06/15/2013
362103-7C-1	GNMA 1 POOL NO 070191			2	1	23	107.1400	22	21	21	0	0	0	0	12.000	9.911	MON	0	3	10/04/1988	09/15/2013
362103-C4-3	GNMA 1 POOL NO 069391			2	1	44	104.4400	46	44	44	0	0	0	0	11.500	11.483	MON	0	5	06/13/1985	06/15/2013
362103-DB-6	GNMA 1 POOL NO 069398			2	1	207	110.0000	242	220	218	0	2	0	0	11.000	13.873	MON	2	24	10/31/1994	07/15/2013
362103-DY-6	GNMA 1 POOL NO 069419			2	1	552	104.4400	567	543	541	0	(1)	0	0	11.500	11.227	MON	5	62	07/17/1985	08/15/2013
362103-GU-1	GNMA 1 POOL NO 069511			2	1	17	104.4400	18	17	17	0	0	0	0	11.500	11.242	MON	0	2	06/19/1985	07/15/2013
362103-GZ-0	GNMA 1 POOL NO 069516			2	1	357	104.4400	348	333	334	0	(3)	0	0	11.500	9.522	MON	3	38	01/22/1990	08/15/2013
362103-LA-9	GNMA 1 POOL NO 069621			2	1	1,264	107.1400	1,274	1,189	1,192	0	(9)	0	0	12.000	10.580	MON	12	143	05/18/1989	12/15/2013
362105-NH-7	GNMA POOL NO 070592			2	1	2,022	104.4400	2,083	1,995	1,988	0	(4)	0	0	11.500	11.328	MON	19	229	06/14/1985	07/15/2013
362105-YM-4	GNMA POOL NO 070916			2	1	909	104.4400	881	843	844	0	(7)	0	0	11.500	9.925	MON	8	97	11/20/1986	08/15/2013
362106-B9-6	GNMA POOL NO 071164			2	1	499	104.4400	513	491	490	0	(1)	0	0	11.500	11.159	MON	5	57	07/17/1985	08/15/2013
362106-BC-9	GNMA POOL NO 071135			2	1	34	104.4400	36	34	34	0	0	0	0	11.500	11.476	MON	0	4	08/20/1985	08/15/2013
362106-MF-0	GNMA POOL NO 071458			2	1	125	104.4400	128	123	123	0	0	0	0	11.500	11.138	MON	1	14	07/17/1985	05/15/2013
36210A-5Z-6	GNMA 1 POOL NO 486964			2	1	7,095	114.6700	8,146	7,104	7,096	0	0	0	0	6.500	6.541	MON	38	462	04/29/1999	02/15/2029
36210A-HN-0	GNMA 1 POOL NO 486337			2	1	6,625	115.7500	7,899	6,824	6,635	0	3	0	0	7.000	8.121	MON	40	478	06/30/2000	04/15/2029
36210A-J7-3	GNMA 1 POOL NO 486386			2	1	15,337	115.7500	18,297	15,807	15,374	0	7	0	0	7.000	8.047	MON	92	1,106	06/30/2000	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36210A-K6-3	GNMA 1 POOL NO 486417			2	1	803	112.0800	911	813	804	0	0	0	0	7.500	7.965	MON	5	61	06/02/2000	09/15/2029
36210A-KS-5	GNMA 1 POOL NO 486405			2	1	6,539	115.7500	7,828	6,763	6,553	0	3	0	0	7.000	8.362	MON	39	473	06/30/2000	08/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			2	1	14,583	114.6800	17,436	15,203	14,625	0	7	0	0	6.500	8.062	MON	82	988	08/18/2000	09/15/2028
36210A-ZJ-9	GNMA 1 POOL NO 486845			2	1	1,896	114.6700	2,268	1,978	1,901	0	1	0	0	6.500	8.095	MON	11	129	08/18/2000	01/15/2029
36210A-ZK-6	GNMA 1 POOL NO 486846			2	1	88,744	115.7500	105,817	91,420	88,932	0	37	0	0	7.000	8.107	MON	533	6,399	08/03/1999	01/15/2029
36210B-BB-0	GNMA 1 POOL NO 487034			2	1	22,108	114.6700	24,986	21,789	22,097	0	(5)	0	0	6.500	5.912	MON	118	1,416	08/16/2005	03/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037			2	1	2,412	112.0800	2,789	2,488	2,417	0	1	0	0	7.500	8.761	MON	16	187	05/18/2000	03/15/2029
36210B-D5-1	GNMA 1 POOL NO 487124			2	1	7,431	115.7500	8,866	7,660	7,445	0	2	0	0	7.000	8.279	MON	45	536	06/30/2000	04/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			2	1	15,327	115.7500	18,279	15,792	15,368	0	8	0	0	7.000	7.915	MON	92	1,105	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			2	1	704	114.6700	853	744	707	0	0	0	0	6.500	8.417	MON	4	48	10/14/1999	04/15/2029
36210B-EJ-0	GNMA 1 POOL NO 487137			2	1	18,376	114.6700	22,278	19,427	18,471	0	17	0	0	6.500	8.141	MON	105	1,263	10/14/1999	05/15/2029
36210B-EP-6	GNMA 1 POOL NO 487142			2	1	8,235	114.0300	8,987	7,881	8,217	0	(4)	0	0	6.500	5.117	MON	43	512	08/16/2005	03/15/2035
36210B-G6-6	GNMA 1 POOL NO 487221			2	1	3,459	115.7500	4,047	3,496	3,461	0	0	0	0	7.000	7.418	MON	20	245	10/18/2000	05/15/2029
36210B-GJ-8	GNMA 1 POOL NO 487201			2	1	10,352	115.7500	12,111	10,463	10,359	0	1	0	0	7.000	7.428	MON	61	732	10/18/2000	05/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			2	1	5,949	112.0800	6,879	6,137	5,962	0	3	0	0	7.500	8.642	MON	38	460	05/18/2000	05/15/2029
36210B-RH-0	GNMA 1 POOL NO 487488			2	1	14,688	114.6700	17,793	15,516	14,763	0	16	0	0	6.500	8.115	MON	84	1,009	10/14/1999	05/15/2029
36210B-S7-1	GNMA 1 POOL NO 487542			2	1	14,121	115.7500	16,850	14,558	14,152	0	6	0	0	7.000	8.133	MON	85	1,019	06/30/2000	07/15/2029
36210B-T8-8	GNMA 1 POOL NO 487575			2	1	36,229	115.7500	43,234	37,351	36,332	0	20	0	0	7.000	7.966	MON	218	2,615	06/30/2000	03/15/2029
36210C-ZW-6	GNMA 1 POOL NO 488657			2	1	11,838	112.0800	13,688	12,212	11,870	0	7	0	0	7.500	8.433	MON	76	916	05/18/2000	09/15/2029
36210D-3T-6	GNMA 1 POOL NO 489610			2	1	31,798	114.6700	38,083	33,210	31,927	0	21	0	0	6.500	7.785	MON	180	2,159	08/18/2000	05/15/2029
36210D-FJ-5	GNMA 1 POOL NO 488969			2	1	12,440	115.7500	14,838	12,819	12,468	0	6	0	0	7.000	8.116	MON	75	898	06/30/2000	02/15/2029
36210D-GQ-8	GNMA 1 POOL NO 489007			2	1	598	115.7500	713	616	599	0	0	0	0	7.000	8.085	MON	4	43	08/03/1999	04/15/2029
36210D-GY-1	GNMA 1 POOL NO 489015			2	1	6,468	115.7500	7,717	6,667	6,480	0	2	0	0	7.000	8.290	MON	39	467	06/30/2000	05/15/2029
36210D-H5-3	GNMA 1 POOL NO 489052			2	1	3,331	114.6700	3,986	3,476	3,340	0	2	0	0	6.500	8.214	MON	19	226	08/18/2000	02/15/2029
36210D-HF-1	GNMA 1 POOL NO 489030			2	1	75,708	115.7500	90,233	77,956	75,820	0	23	0	0	7.000	8.066	MON	455	5,457	06/30/2000	08/15/2029
36210D-HK-0	GNMA 1 POOL NO 489034			2	1	137,260	115.7500	163,730	141,453	137,583	0	30	0	0	7.000	7.983	MON	825	9,902	08/03/1999	09/15/2029
36210D-HQ-7	GNMA 1 POOL NO 489039			2	1	5,939	112.0800	6,867	6,127	5,952	0	3	0	0	7.500	8.629	MON	38	460	05/18/2000	09/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066			2	1	2,240	115.7500	2,672	2,308	2,245	0	0	0	0	7.000	8.105	MON	13	162	08/03/1999	03/15/2029
36210E-PH-6	GNMA 1 POOL NO 490124			2	1	4,299	115.7500	5,128	4,431	4,307	0	1	0	0	7.000	8.327	MON	26	310	06/30/2000	01/15/2029
36210E-QH-5	GNMA 1 POOL NO 490156			2	1	57,308	115.7500	68,326	59,030	57,394	0	18	0	0	7.000	8.120	MON	344	4,132	06/30/2000	03/15/2029
36210E-YC-7	GNMA 1 POOL NO 490407			2	1	11,814	114.6700	14,149	12,339	11,849	0	7	0	0	6.500	8.159	MON	67	802	08/18/2000	04/15/2029
36210F-J7-2	GNMA 1 POOL NO 490886			2	1	3,985	114.6700	4,586	3,999	3,986	0	0	0	0	6.500	6.623	MON	22	260	04/05/1999	12/15/2028
36210F-KB-1	GNMA 1 POOL NO 490890			2	1	7,678	114.6700	9,311	8,120	7,710	0	7	0	0	6.500	8.519	MON	44	528	10/14/1999	01/15/2029
36210F-QR-0	GNMA 1 POOL NO 491064			2	1	1,527	114.6700	1,785	1,556	1,529	0	0	0	0	6.500	7.281	MON	8	101	05/21/1999	01/15/2029
36210F-QX-7	GNMA 1 POOL NO 491070			2	1	39,786	115.7500	47,447	40,991	39,878	0	18	0	0	7.000	8.091	MON	239	2,869	06/30/2000	01/15/2029
36210F-R8-1	GNMA 1 POOL NO 491111			2	1	2,893	114.6700	3,323	2,898	2,894	0	0	0	0	6.500	6.543	MON	16	188	04/22/1999	03/15/2029
36210F-TL-0	GNMA 1 POOL NO 491155			2	1	11,538	114.6700	13,493	11,767	11,556	0	3	0	0	6.500	7.157	MON	64	765	05/21/1999	01/15/2029
36210F-YM-2	GNMA 1 POOL NO 491316			2	1	9,256	115.7500	11,041	9,539	9,275	0	4	0	0	7.000	8.243	MON	56	668	06/30/2000	01/15/2029
36210G-5L-4	GNMA 1 POOL NO 492351			2	1	373	114.6700	429	374	373	0	0	0	0	6.500	6.539	MON	2	24	04/22/1999	02/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617			2	1	452	107.1400	499	466	453	0	0	0	0	7.500	8.792	MON	3	35	05/18/2000	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140			2	1	822	114.6700	944	823	822	0	0	0	0	6.500	6.537	MON	4	53	04/29/1999	01/15/2029
36210G-Y5-7	GNMA 1 POOL NO 492232			2	1	1,886	114.6700	2,287	1,994	1,892	0	1	0	0	6.500	8.922	MON	11	130	10/14/1999	05/15/2029
36210G-Y6-5	GNMA 1 POOL NO 492233			2	1	1,077	115.7500	1,284	1,109	1,079	0	0	0	0	7.000	8.240	MON	6	78	08/03/1999	05/15/2029
36210H-B7-6	GNMA 1 POOL NO 492462			2	1	13,604	114.6700	16,294	14,209	13,650	0	10	0	0	6.500	7.991	MON	77	924	08/18/2000	03/15/2029
36210H-BX-9	GNMA 1 POOL NO 492454			2	1	8,193	115.7500	9,763	8,434	8,206	0	2	0	0	7.000	8.047	MON	49	590	06/30/2000	02/15/2029
36210H-CN-0	GNMA 1 POOL NO 492477			2	1	11,696	114.6700	14,008	12,216	11,725	0	6	0	0	6.500	8.421	MON	66	794	08/18/2000	04/15/2029
36210H-D8-2	GNMA 1 POOL NO 492527			2	1	6,328	114.6700	7,579	6,609	6,344	0	3	0	0	6.500	8.316	MON	36	430	08/18/2000	06/15/2029
36210H-DD-1	GNMA 1 POOL NO 492500			2	1	111,243	114.6700	133,233	116,185	111,728	0	62	0	0	6.500	7.713	MON	629	7,552	08/18/2000	05/15/2029
36210H-JA-1	GNMA 1 POOL NO 492657			2	1	4,618	114.6700	5,395	4,705	4,626	0	1	0	0	6.500	7.073	MON	25	306	05/21/1999	01/15/2029
36210J-DC-9	GNMA 1 POOL NO 493399			2	1	13,914	114.6700	16,258	14,178	13,945	0	4	0	0	6.500	6.973	MON	77	922	05/21/1999	01/15/2029
36210J-EK-0	GNMA 1 POOL NO 493438			2	1	5,557	114.6700	6,740	5,878	5,586	0	6	0	0	6.500	8.149	MON	32	382	10/14/1999	07/15/2029
36210J-UK-2	GNMA 1 POOL NO 493886			2	1	659	115.7500	785	678	659	0	0	0	0	7.000	8.586	MON	4	47	06/30/2000	04/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			2	1	1,906	115.7500	2,274	1,964	1,910	0	1	0	0	7.000	8.117	MON	11	138	08/03/1999	06/15/2029
36210J-XB-9	GNMA 1 POOL NO 493974			2	1	2,480	115.7500	2,958	2,556	2,483	0	1	0	0	7.000	8.322	MON	15	179	06/30/2000	06/15/2029
36210J-Y2-8	GNMA 1 POOL NO 494029			2	1	395	112.0800	457	408	396	0	0	0	0	7.500	9.206	MON	3	30	05/18/2000	07/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012			2	1	12,410	114.6700	14,864	12,962	12,444	0	4	0	0	6.500	8.217	MON	70	843	08/18/2000	07/15/2029
36210K-DV-4	GNMA 1 POOL NO 494316			2	1	5,050	114.6700	5,978	5,213	5,061	0	2	0	0	6.500	7.675	MON	28	339	07/30/1999	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210K-LG-8	GNMA 1 POOL NO 494527			2	1	4,273	114.6700	4,994	4,355	4,279	0	1	0	0	6.500	7.153	MON	24	283	05/21/1999	02/15/2029
36210K-NP-6	GNMA 1 POOL NO 494598			2	1	1,710	114.6700	1,998	1,743	1,713	0	0	0	0	6.500	7.126	MON	9	113	05/21/1999	01/15/2029
36210K-S4-8	GNMA 1 POOL NO 494739			2	1	6,622	114.6700	8,031	7,003	6,650	0	6	0	0	6.500	8.442	MON	38	455	10/14/1999	04/15/2029
36210K-UD-5	GNMA 1 POOL NO 494780			2	1	6,054	115.7500	7,222	6,240	6,065	0	2	0	0	7.000	8.246	MON	36	437	06/30/2000	06/15/2029
36210K-V6-9	GNMA 1 POOL NO 494837			2	1	16,139	115.7500	19,250	16,631	16,172	0	6	0	0	7.000	8.161	MON	97	1,164	06/30/2000	06/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			2	1	772	115.7500	920	795	773	0	0	0	0	7.000	8.055	MON	5	56	08/03/1999	01/15/2029
36210L-3D-3	GNMA 1 POOL NO 495896			2	1	203,142	115.7500	242,179	209,228	203,610	0	81	0	0	7.000	8.075	MON	1,220	14,646	06/30/2000	01/15/2029
36210L-5L-3	GNMA 1 POOL NO 495951			2	1	31,276	115.7500	37,308	32,232	31,361	0	15	0	0	7.000	7.985	MON	188	2,256	06/30/2000	02/15/2029
36210L-SG-9	GNMA 1 POOL NO 495619			2	1	7,523	115.7500	8,974	7,753	7,538	0	3	0	0	7.000	8.186	MON	45	543	06/30/2000	06/15/2029
36210L-UJ-0	GNMA 1 POOL NO 495685			2	1	5,147	114.6700	6,159	5,371	5,165	0	4	0	0	6.500	7.892	MON	29	349	08/18/2000	05/15/2029
36210L-YG-2	GNMA 1 POOL NO 495811			2	1	13,030	115.7500	15,607	13,484	13,055	0	7	0	0	7.000	8.222	MON	79	944	06/30/2000	01/15/2029
36210L-YJ-6	GNMA 1 POOL NO 495813			2	1	3,524	114.6700	4,216	3,677	3,534	0	1	0	0	6.500	8.116	MON	20	239	08/18/2000	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			2	1	913	115.7500	1,089	941	915	0	0	0	0	7.000	8.115	MON	5	66	08/03/1999	01/15/2029
36210M-2U-4	GNMA 1 POOL NO 496787			2	1	13,940	115.7500	16,627	14,365	13,967	0	5	0	0	7.000	8.262	MON	84	1,005	06/30/2000	01/15/2029
36210M-EJ-6	GNMA 1 POOL NO 496137			2	1	1,756	114.6700	2,016	1,758	1,757	0	0	0	0	6.500	6.521	MON	10	114	04/29/1999	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			2	1	123	115.7500	147	127	123	0	0	0	0	7.000	8.418	MON	1	9	08/03/1999	02/15/2029
36210M-FM-8	GNMA 1 POOL NO 496172			2	1	8,588	115.7500	10,249	8,854	8,605	0	3	0	0	7.000	8.254	MON	52	620	06/30/2000	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468			2	1	795	115.7500	948	819	797	0	0	0	0	7.000	8.137	MON	5	57	08/03/1999	01/15/2029
36210M-QW-4	GNMA 1 POOL NO 496469			2	1	14,606	115.7500	17,443	15,070	14,640	0	7	0	0	7.000	8.192	MON	88	1,055	06/30/2000	01/15/2029
36210M-SL-6	GNMA 1 POOL NO 496523			2	1	14,282	115.7500	17,041	14,723	14,316	0	7	0	0	7.000	8.103	MON	86	1,031	06/30/2000	02/15/2029
36210M-ZH-7	GNMA 1 POOL NO 496744			2	1	2,897	114.6700	3,334	2,908	2,898	0	0	0	0	6.500	6.621	MON	16	189	04/05/1999	01/15/2029
36210N-C7-2	GNMA 1 POOL NO 496994			2	1	2,601	114.6700	3,112	2,714	2,608	0	2	0	0	6.500	8.104	MON	15	177	08/18/2000	05/15/2029
36210N-CF-4	GNMA 1 POOL NO 496970			2	1	6,976	114.6700	8,458	7,376	7,008	0	7	0	0	6.500	8.355	MON	40	479	10/14/1999	03/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			2	1	3,042	114.6700	3,501	3,053	3,043	0	0	0	0	6.500	6.615	MON	17	198	04/05/1999	02/15/2029
36210N-UA-5	GNMA 1 POOL NO 497477			2	1	16,644	114.6700	19,915	17,367	16,701	0	12	0	0	6.500	7.950	MON	94	1,129	08/18/2000	01/15/2029
36210N-WM-7	GNMA 1 POOL NO 497552			2	1	1,237	114.6700	1,420	1,239	1,237	0	0	0	0	6.500	6.518	MON	7	81	04/29/1999	01/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			2	1	2,370	114.6700	2,722	2,373	2,370	0	0	0	0	6.500	6.555	MON	13	154	04/22/1999	02/15/2029
36210N-Y7-8	GNMA 1 POOL NO 497634			2	1	10,275	114.6700	11,796	10,287	10,275	0	0	0	0	6.500	6.551	MON	56	669	04/29/1999	02/15/2029
36210N-ZD-4	GNMA 1 POOL NO 497640			2	1	8,998	115.7500	10,726	9,266	9,016	0	4	0	0	7.000	8.144	MON	54	649	06/30/2000	02/15/2029
36210P-5F-7	GNMA 1 POOL NO 498646			2	1	6,467	115.7500	7,711	6,662	6,475	0	1	0	0	7.000	8.285	MON	39	466	06/30/2000	04/15/2029
36210P-5P-5	GNMA 1 POOL NO 498654			2	1	19,252	114.6700	23,058	20,107	19,314	0	13	0	0	6.500	8.043	MON	109	1,307	08/18/2000	04/15/2029
36210P-5Q-3	GNMA 1 POOL NO 498655			2	1	3,824	115.7500	4,561	3,940	3,831	0	2	0	0	7.000	8.179	MON	23	276	08/03/1999	04/15/2029
36210P-RH-9	GNMA 1 POOL NO 498288			2	1	4,557	115.7500	5,431	4,692	4,563	0	2	0	0	7.000	8.184	MON	27	328	06/30/2000	01/15/2029
36210P-RK-2	GNMA 1 POOL NO 498290			2	1	1,340	114.6700	1,568	1,367	1,342	0	0	0	0	6.500	7.347	MON	7	89	05/21/1999	01/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342			2	1	1,969	114.6700	2,303	2,008	1,972	0	1	0	0	6.500	7.194	MON	11	131	05/21/1999	02/15/2029
36210P-UX-0	GNMA 1 POOL NO 498398			2	1	13,536	115.7500	16,157	13,959	13,565	0	6	0	0	7.000	8.209	MON	81	977	06/30/2000	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			2	1	3,372	114.6700	3,943	3,439	3,376	0	1	0	0	6.500	7.223	MON	19	223	05/21/1999	03/15/2029
36210P-VT-8	GNMA 1 POOL NO 498426			2	1	2,791	115.7500	3,328	2,875	2,795	0	1	0	0	7.000	8.268	MON	17	201	06/30/2000	03/15/2029
36210P-X7-4	GNMA 1 POOL NO 498502			2	1	675	114.6700	741	646	673	0	0	0	0	6.500	4.571	MON	4	42	08/16/2005	02/15/2029
36210Q-3D-2	GNMA 1 POOL NO 499496			2	1	57,742	114.6700	66,058	57,606	57,730	0	(1)	0	0	6.500	6.406	MON	312	3,744	04/09/1999	01/15/2029
36210Q-6B-3	GNMA 1 POOL NO 499566			2	1	43,951	115.7500	52,401	45,272	44,082	0	21	0	0	7.000	7.900	MON	264	3,169	06/30/2000	01/15/2029
36210Q-B6-8	GNMA 1 POOL NO 498761			2	1	2,112	115.7500	2,518	2,176	2,114	0	1	0	0	7.000	8.384	MON	13	153	06/30/2000	06/15/2029
36210Q-BG-6	GNMA 1 POOL NO 498739			2	1	6,342	114.6700	7,604	6,631	6,358	0	2	0	0	6.500	8.427	MON	36	431	08/18/2000	06/15/2029
36210Q-GJ-5	GNMA 1 POOL NO 498901			2	1	3,668	114.6700	4,449	3,880	3,684	0	3	0	0	6.500	8.455	MON	21	252	10/14/1999	04/15/2029
36210Q-TD-4	GNMA 1 POOL NO 499248			2	1	771	115.7500	920	795	773	0	0	0	0	7.000	8.184	MON	5	56	08/03/1999	04/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			2	1	1,243	115.7500	1,483	1,281	1,246	0	1	0	0	7.000	8.075	MON	7	90	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			2	1	632	112.0800	731	652	633	0	0	0	0	7.500	8.842	MON	4	49	05/18/2000	04/15/2029
36210Q-YJ-5	GNMA 1 POOL NO 499413			2	1	1,180	114.6700	1,357	1,184	1,180	0	0	0	0	6.500	6.616	MON	6	77	03/25/1999	01/15/2029
36210Q-Z8-8	GNMA 1 POOL NO 499467			2	1	20,549	115.7500	24,525	21,188	20,596	0	6	0	0	7.000	8.135	MON	124	1,483	06/30/2000	04/15/2029
36210Q-ZN-5	GNMA 1 POOL NO 499449			2	1	18,335	115.7500	21,891	18,912	18,374	0	8	0	0	7.000	8.202	MON	110	1,324	06/30/2000	04/15/2029
36210R-AT-7	GNMA 1 POOL NO 499618			2	1	6,165	115.7500	7,353	6,353	6,177	0	2	0	0	7.000	8.287	MON	37	445	06/30/2000	02/15/2029
36210R-M7-2	GNMA 1 POOL NO 499982			2	1	3,724	112.0800	4,306	3,841	3,731	0	1	0	0	7.500	8.668	MON	24	288	05/18/2000	10/15/2029
36210R-PW-4	GNMA 1 POOL NO 500037			2	1	20,424	115.7500	24,371	21,055	20,476	0	(1)	0	0	7.000	8.026	MON	123	1,474	06/30/2000	06/15/2029
36210R-T9-1	GNMA 1 POOL NO 500176			2	1	546	107.1400	592	552	546	0	0	0	0	7.500	7.999	MON	3	41	06/02/2000	01/15/2030
36210S-3X-4	GNMA 1 POOL NO 501314			2	1	2,197	114.6700	2,522	2,199	2,197	0	0	0	0	6.500	6.516	MON	12	143	04/29/1999	02/15/2029
36210S-N6-1	GNMA 1 POOL NO 500913			2	1	5,680	114.6700	6,796	5,926	5,696	0	2	0	0	6.500	8.174	MON	32	385	08/18/2000	04/15/2029
36210S-PL-6	GNMA 1 POOL NO 500927			2	1	17,106	114.6700	20,487	17,866	17,159	0	11	0	0	6.500	8.078	MON	97	1,161	08/18/2000	05/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210T-4E-3	GNMA 1 POOL NO 502221			2	1	2,556	115.7500	3,049	2,634	2,559	0	1	0	0	7.000	8.333	MON	15	184	06/30/2000	06/15/2029
36210T-4Q-6	GNMA 1 POOL NO 502231			2	1	7,905	114.6700	9,246	8,063	7,917	0	2	0	0	6.500	7.202	MON	44	524	05/21/1999	02/15/2029
36210T-AZ-9	GNMA 1 POOL NO 501424			2	1	5,896	114.6700	7,136	6,223	5,920	0	5	0	0	6.500	8.366	MON	34	404	07/30/1999	03/15/2029
36210T-CS-3	GNMA 1 POOL NO 501481			2	1	87,027	114.6700	100,164	87,348	87,047	0	1	0	0	6.500	6.630	MON	473	5,678	04/05/1999	03/15/2029
36210T-CW-4	GNMA 1 POOL NO 501485			2	1	15,908	115.7500	18,121	15,656	15,888	0	1	0	0	7.000	6.315	MON	91	1,096	06/30/2000	03/15/2029
36210T-N8-5	GNMA 1 POOL NO 501815			2	1	798	114.6700	955	833	801	0	0	0	0	6.500	7.925	MON	5	54	08/18/2000	04/15/2029
36210T-R3-2	GNMA 1 POOL NO 501906			2	1	5,725	115.7500	6,827	5,898	5,736	0	2	0	0	7.000	8.207	MON	34	413	06/30/2000	02/15/2029
36210T-SB-3	GNMA 1 POOL NO 501914			2	1	6,478	115.7500	7,729	6,678	6,491	0	3	0	0	7.000	8.218	MON	39	467	06/30/2000	04/15/2029
36210T-TC-0	GNMA 1 POOL NO 501947			2	1	2,558	114.6700	3,061	2,669	2,564	0	1	0	0	6.500	8.336	MON	14	173	08/18/2000	06/15/2029
36210T-ZY-5	GNMA 1 POOL NO 502159			2	1	1,818	115.7500	2,169	1,874	1,822	0	1	0	0	7.000	8.204	MON	11	131	08/03/1999	04/15/2029
36210U-2D-4	GNMA 1 POOL NO 503072			2	1	958	115.7500	1,120	968	958	0	0	0	0	7.000	7.395	MON	6	68	10/18/2000	04/15/2029
36210U-3X-9	GNMA 1 POOL NO 503114			2	1	24,223	114.6700	29,008	25,296	24,306	0	18	0	0	6.500	7.923	MON	137	1,644	08/18/2000	07/15/2029
36210U-AW-3	GNMA 1 POOL NO 502321			2	1	43,639	115.7500	52,014	44,937	43,755	0	22	0	0	7.000	7.936	MON	262	3,146	06/30/2000	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			2	1	5,413	112.0800	6,258	5,584	5,425	0	2	0	0	7.500	8.598	MON	35	419	05/18/2000	06/15/2029
36210U-ER-0	GNMA 1 POOL NO 502444			2	1	11,326	115.7500	13,500	11,663	11,345	0	2	0	0	7.000	8.016	MON	68	817	06/30/2000	06/15/2029
36210U-FD-0	GNMA 1 POOL NO 502464			2	1	18,383	115.7500	21,926	18,942	18,424	0	8	0	0	7.000	8.085	MON	111	1,326	06/30/2000	07/15/2029
36210U-KB-8	GNMA 1 POOL NO 502590			2	1	12,232	115.7500	14,310	12,363	12,241	0	2	0	0	7.000	7.361	MON	72	865	10/18/2000	08/15/2029
36210U-M3-4	GNMA 1 POOL NO 502678			2	1	15,564	115.7500	18,564	16,038	15,596	0	6	0	0	7.000	8.160	MON	94	1,123	06/30/2000	05/15/2029
36210U-MX-8	GNMA 1 POOL NO 502674			2	1	3,472	115.7500	4,140	3,577	3,476	0	1	0	0	7.000	8.301	MON	21	250	06/30/2000	05/15/2029
36210U-NU-3	GNMA 1 POOL NO 502703			2	1	15,421	115.7500	18,400	15,896	15,453	0	6	0	0	7.000	8.177	MON	93	1,113	06/30/2000	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753			2	1	3,000	112.0800	3,469	3,095	3,008	0	2	0	0	7.500	8.493	MON	19	232	05/18/2000	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			2	1	15,916	112.0800	18,404	16,420	15,954	0	7	0	0	7.500	8.595	MON	103	1,231	05/18/2000	02/15/2029
36210U-Y4-9	GNMA 1 POOL NO 503031			2	1	6,277	115.7500	7,484	6,466	6,288	0	2	0	0	7.000	8.243	MON	38	453	06/30/2000	03/15/2029
36210V-GQ-8	GNMA 1 POOL NO 503407			2	1	8,572	115.7500	10,195	8,808	8,584	0	3	0	0	7.000	8.016	MON	51	617	10/18/2000	04/15/2029
36210V-H4-6	GNMA 1 POOL NO 503451			2	1	16,513	115.7500	19,699	17,018	16,547	0	7	0	0	7.000	8.175	MON	99	1,191	06/30/2000	05/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			2	1	508	115.7500	606	524	509	0	0	0	0	7.000	8.206	MON	3	37	08/03/1999	03/15/2029
36210V-L5-8	GNMA 1 POOL NO 503548			2	1	9,300	115.7500	11,089	9,580	9,318	0	4	0	0	7.000	8.239	MON	56	671	06/30/2000	03/15/2029
36210V-M8-1	GNMA 1 POOL NO 503583			2	1	20,697	115.7500	24,707	21,345	20,747	0	9	0	0	7.000	8.106	MON	125	1,494	06/30/2000	04/15/2029
36210V-MM-0	GNMA 1 POOL NO 503564			2	1	1,060	115.7500	1,264	1,092	1,062	0	0	0	0	7.000	8.220	MON	6	76	08/03/1999	03/15/2029
36210V-QJ-3	GNMA 1 POOL NO 503657			2	1	8,344	115.7500	9,951	8,597	8,360	0	3	0	0	7.000	8.246	MON	50	602	06/30/2000	04/15/2029
36210V-QQ-7	GNMA 1 POOL NO 503663			2	1	5,580	115.7500	6,656	5,750	5,593	0	3	0	0	7.000	7.996	MON	34	402	08/03/1999	04/15/2029
36210V-SD-4	GNMA 1 POOL NO 503716			2	1	6,131	114.6700	7,344	6,404	6,148	0	4	0	0	6.500	8.253	MON	35	416	08/18/2000	05/15/2029
36210V-Z4-6	GNMA 1 POOL NO 503963			2	1	16,914	114.6700	20,236	17,646	16,969	0	1	0	0	6.500	7.926	MON	96	1,147	08/18/2000	08/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353			2	1	2,103	114.6700	2,551	2,225	2,112	0	2	0	0	6.500	8.468	MON	12	145	10/14/1999	05/15/2029
36210X-A3-1	GNMA 1 POOL NO 505026			2	1	3,441	115.7500	4,117	3,557	3,446	0	1	0	0	7.000	8.406	MON	21	249	06/30/2000	05/15/2029
36210X-BH-9	GNMA 1 POOL NO 505040			2	1	2,585	112.0800	2,989	2,667	2,590	0	1	0	0	7.500	8.928	MON	17	200	05/18/2000	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			2	1	2,455	112.0800	2,839	2,533	2,459	0	1	0	0	7.500	8.853	MON	16	190	05/18/2000	08/15/2029
36210X-FB-8	GNMA 1 POOL NO 505162			2	1	7,641	115.7500	8,939	7,723	7,646	0	1	0	0	7.000	7.384	MON	45	541	10/18/2000	09/15/2029
36210X-VJ-3	GNMA 1 POOL NO 505617			2	1	10,621	115.7500	12,672	10,948	10,645	0	(3)	0	0	7.000	8.140	MON	64	766	06/30/2000	04/15/2029
36210X-VV-6	GNMA 1 POOL NO 505628			2	1	12,239	115.7500	14,601	12,615	12,265	0	5	0	0	7.000	8.174	MON	74	883	06/30/2000	05/15/2029
36210X-XL-6	GNMA 1 POOL NO 505683			2	1	16,807	114.6700	20,129	17,554	16,860	0	11	0	0	6.500	8.047	MON	95	1,141	08/18/2000	06/15/2029
36210X-XR-3	GNMA 1 POOL NO 505688			2	1	9,205	115.7500	10,979	9,485	9,222	0	3	0	0	7.000	8.242	MON	55	664	06/30/2000	06/15/2029
36210X-XW-2	GNMA 1 POOL NO 505693			2	1	17,804	114.6700	21,324	18,596	17,865	0	10	0	0	6.500	7.953	MON	101	1,209	08/18/2000	06/15/2029
36210X-YB-7	GNMA 1 POOL NO 505706			2	1	14,620	115.7500	17,436	15,064	14,651	0	4	0	0	7.000	8.141	MON	88	1,055	06/30/2000	06/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			2	1	1,081	114.6700	1,311	1,144	1,085	0	1	0	0	6.500	8.581	MON	6	74	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			2	1	1,055	114.6700	1,262	1,101	1,059	0	1	0	0	6.500	7.882	MON	6	72	08/18/2000	04/15/2029
36210Y-TQ-8	GNMA 1 POOL NO 506459			2	1	33,610	114.6700	40,255	35,104	33,735	0	21	0	0	6.500	7.880	MON	190	2,282	08/18/2000	04/15/2029
36210Y-UQ-6	GNMA 1 POOL NO 506491			2	1	2,896	115.7500	3,454	2,984	2,900	0	1	0	0	7.000	8.290	MON	17	209	06/30/2000	04/15/2029
36210Y-XG-5	GNMA 1 POOL NO 506579			2	1	49,258	115.7500	58,752	50,758	49,407	0	13	0	0	7.000	7.888	MON	296	3,553	06/30/2000	05/15/2029
36210Y-ZS-7	GNMA 1 POOL NO 506653			2	1	14,109	115.7500	16,892	14,593	14,149	0	6	0	0	7.000	8.157	MON	85	1,022	06/30/2000	04/15/2029
36211A-5L-6	GNMA 1 POOL NO 507651			2	1	484	115.7500	566	489	484	0	0	0	0	7.000	7.455	MON	3	34	10/18/2000	08/15/2029
36211A-5W-2	GNMA 1 POOL NO 507661			2	1	3,226	112.0800	3,730	3,328	3,232	0	1	0	0	7.500	8.749	MON	21	249	05/18/2000	11/15/2029
36211A-5X-0	GNMA 1 POOL NO 507662			2	1	1,701	112.0800	1,967	1,755	1,704	0	0	0	0	7.500	8.979	MON	11	132	05/18/2000	11/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			2	1	1,773	107.1400	1,960	1,829	1,776	0	0	0	0	7.500	8.899	MON	11	137	05/18/2000	01/15/2030
36211A-C9-5	GNMA 1 POOL NO 506896			2	1	5,613	115.7500	6,700	5,788	5,623	0	0	0	0	7.000	8.347	MON	34	405	06/30/2000	05/15/2029
36211A-CA-2	GNMA 1 POOL NO 506865			2	1	1,243	115.7500	1,489	1,286	1,245	0	0	0	0	7.000	8.740	MON	8	90	06/30/2000	04/15/2029
36211A-D8-6	GNMA 1 POOL NO 506927			2	1	18,440	115.7500	21,994	19,001	18,482	0	8	0	0	7.000	8.079	MON	111	1,330	06/30/2000	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36211A-DT-0	GNMA 1 POOL NO 506914			2	1	951	115.7500	1,134	980	953	0	0	0	0	7.000	8.043	MON	6	68	08/03/1999	05/15/2029
36211A-X5-0	GNMA 1 POOL NO 507500			2	1	84,580	115.7500	100,800	87,085	84,700	0	29	0	0	7.000	8.120	MON	508	6,096	06/30/2000	06/15/2029
36211B-DZ-4	GNMA 1 POOL NO 507820			2	1	10,194	115.7500	11,618	10,037	10,178	0	(4)	0	0	7.000	6.566	MON	59	703	04/19/1999	04/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867			2	1	4,448	112.0800	5,143	4,589	4,457	0	2	0	0	7.500	8.729	MON	29	344	05/18/2000	05/15/2029
36211B-JL-9	GNMA 1 POOL NO 507967			2	1	1,139	115.7500	1,359	1,174	1,141	0	0	0	0	7.000	8.193	MON	7	82	08/03/1999	05/15/2029
36211B-TS-3	GNMA 1 POOL NO 508261			2	1	36,879	115.7500	43,984	37,999	36,997	0	15	0	0	7.000	7.846	MON	222	2,660	06/30/2000	06/15/2029
36211B-TV-6	GNMA 1 POOL NO 508264			2	1	1,229	115.7500	1,466	1,267	1,232	0	0	0	0	7.000	8.265	MON	7	89	08/03/1999	06/15/2029
36211B-WA-8	GNMA 1 POOL NO 508341			2	1	10,068	107.1400	11,128	10,387	10,080	0	3	0	0	7.500	8.854	MON	65	779	06/29/2000	05/15/2030
36211C-4V-1	GNMA 1 POOL NO 509436			2	1	349	112.0800	396	353	349	0	0	0	0	7.500	8.116	MON	2	26	06/02/2000	12/15/2029
36211C-6M-9	GNMA 1 POOL NO 509476			2	1	1,799	107.1400	1,989	1,856	1,802	0	0	0	0	7.500	9.094	MON	12	139	05/18/2000	01/15/2030
36211C-BP-6	GNMA 1 POOL NO 508646			2	1	4,771	115.7500	5,581	4,822	4,777	0	1	0	0	7.000	7.270	MON	28	338	10/18/2000	07/15/2029
36211C-GK-2	GNMA 1 POOL NO 508802			2	1	3,891	115.7500	4,553	3,933	3,894	0	0	0	0	7.000	7.461	MON	23	276	10/18/2000	09/15/2029
36211C-TN-2	GNMA 1 POOL NO 509157			2	1	4,375	115.7500	5,220	4,510	4,382	0	1	0	0	7.000	8.387	MON	26	316	06/30/2000	06/15/2029
36211D-3B-4	GNMA 1 POOL NO 510294			2	1	816	112.0800	943	841	817	0	0	0	0	7.500	8.613	MON	5	63	05/18/2000	08/15/2029
36211D-JV-3	GNMA 1 POOL NO 509776			2	1	2,669	112.0800	3,086	2,754	2,674	0	1	0	0	7.500	8.876	MON	17	206	05/18/2000	09/15/2029
36211D-JW-1	GNMA 1 POOL NO 509777			2	1	2,138	112.0800	2,472	2,206	2,142	0	1	0	0	7.500	8.773	MON	14	166	05/18/2000	09/15/2029
36211D-P2-0	GNMA 1 POOL NO 509941			2	1	6,112	115.7500	7,288	6,296	6,121	0	2	0	0	7.000	8.095	MON	37	441	06/30/2000	06/15/2029
36211D-PT-1	GNMA 1 POOL NO 509934			2	1	5,409	112.0800	6,254	5,580	5,420	0	2	0	0	7.500	8.665	MON	35	419	05/18/2000	06/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			2	1	960	115.7500	1,145	989	962	0	0	0	0	7.000	8.278	MON	6	69	08/03/1999	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107			2	1	1,157	112.0800	1,313	1,171	1,158	0	0	0	0	7.500	7.998	MON	7	88	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			2	1	15,648	114.6700	18,742	16,344	15,692	0	7	0	0	6.500	8.167	MON	89	1,062	08/18/2000	07/15/2029
36211E-Q6-8	GNMA 1 POOL NO 510877			2	1	3,239	114.6700	3,875	3,379	3,250	0	2	0	0	6.500	7.933	MON	18	220	08/18/2000	06/15/2029
36211E-R2-6	GNMA 1 POOL NO 510905			2	1	1,816	112.0800	2,100	1,873	1,819	0	0	0	0	7.500	9.012	MON	12	140	05/18/2000	05/15/2029
36211E-TK-4	GNMA 1 POOL NO 510954			2	1	9,868	115.7500	11,770	10,169	9,893	0	5	0	0	7.000	7.954	MON	59	712	08/03/1999	05/15/2029
36211E-TN-8	GNMA 1 POOL NO 510957			2	1	16,022	114.6700	19,170	16,717	16,078	0	8	0	0	6.500	7.877	MON	91	1,087	08/18/2000	06/15/2029
36211E-UF-3	GNMA 1 POOL NO 510982			2	1	17,503	114.6700	20,962	18,280	17,559	0	8	0	0	6.500	8.024	MON	99	1,188	08/18/2000	06/15/2029
36211E-YR-3	GNMA 1 POOL NO 511120			2	1	4,242	112.0800	4,905	4,377	4,250	0	1	0	0	7.500	8.736	MON	27	328	05/18/2000	12/15/2029
36211G-CL-5	GNMA 1 POOL NO 512275			2	1	1,001	107.1400	1,085	1,013	1,002	0	0	0	0	7.500	8.058	MON	6	76	06/02/2000	01/15/2030
36211G-MA-8	GNMA 1 POOL NO 512553			2	1	880	112.0800	1,017	908	882	0	0	0	0	7.500	8.681	MON	6	68	05/18/2000	10/15/2029
36211G-NS-8	GNMA 1 POOL NO 512601			2	1	29,311	114.6700	35,105	30,614	29,432	0	25	0	0	6.500	7.754	MON	166	1,990	08/18/2000	06/15/2029
36211G-TY-9	GNMA 1 POOL NO 512767			2	1	1,162	115.7500	1,386	1,197	1,164	0	0	0	0	7.000	8.252	MON	7	84	08/03/1999	06/15/2029
36211G-XK-4	GNMA 1 POOL NO 512882			2	1	6,874	115.7500	8,201	7,085	6,887	0	3	0	0	7.000	8.254	MON	41	496	06/30/2000	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405			2	1	2,148	112.0800	2,484	2,216	2,152	0	1	0	0	7.500	8.923	MON	14	166	05/18/2000	09/15/2029
36211H-LW-9	GNMA 1 POOL NO 513441			2	1	3,642	112.0800	4,211	3,757	3,649	0	0	0	0	7.500	8.733	MON	23	282	05/18/2000	10/15/2029
36211H-NM-9	GNMA 1 POOL NO 513496			2	1	650	112.0800	737	658	650	0	0	0	0	7.500	8.089	MON	4	49	06/02/2000	11/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			2	1	3,083	107.1400	3,343	3,120	3,086	0	0	0	0	7.500	7.924	MON	20	234	06/02/2000	05/15/2030
36211H-S9-3	GNMA 1 POOL NO 513644			2	1	4,975	114.6700	5,952	5,191	4,988	0	3	0	0	6.500	8.224	MON	28	337	08/18/2000	06/15/2029
36211H-U6-6	GNMA 1 POOL NO 513705			2	1	12,280	115.7500	14,366	12,411	12,287	0	1	0	0	7.000	7.395	MON	72	869	10/18/2000	07/15/2029
36211H-VP-3	GNMA 1 POOL NO 513722			2	1	4,834	115.7500	5,655	4,886	4,837	0	0	0	0	7.000	7.411	MON	29	342	10/18/2000	07/15/2029
36211H-WD-9	GNMA 1 POOL NO 513744			2	1	3,028	112.0800	3,501	3,124	3,034	0	1	0	0	7.500	8.748	MON	20	234	05/18/2000	07/15/2029
36211J-NN-3	GNMA 1 POOL NO 514397			2	1	1,202	112.0800	1,364	1,217	1,203	0	0	0	0	7.500	8.019	MON	8	91	06/02/2000	08/15/2029
36211J-SA-6	GNMA 1 POOL NO 514513			2	1	20,533	115.7500	24,491	21,159	20,578	0	9	0	0	7.000	8.087	MON	123	1,481	06/30/2000	09/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591			2	1	7,957	112.0800	9,025	8,052	7,966	0	2	0	0	7.500	7.850	MON	50	604	06/02/2000	08/15/2029
36211K-PZ-1	GNMA 1 POOL NO 515340			2	1	51,054	107.1400	56,410	52,649	51,146	0	24	0	0	7.500	8.457	MON	329	3,949	06/29/2000	03/15/2030
36211K-RW-6	GNMA 1 POOL NO 515401			2	1	1,686	116.2300	1,980	1,704	1,687	0	0	0	0	7.000	7.333	MON	10	119	10/18/2000	05/15/2030
36211K-ZU-1	GNMA 1 POOL NO 515655			2	1	2,869	107.1400	3,171	2,960	2,875	0	1	0	0	7.500	8.593	MON	19	222	05/18/2000	04/15/2030
36211L-KN-1	GNMA 1 POOL NO 516101			2	1	1,941	112.0800	2,244	2,002	1,946	0	1	0	0	7.500	8.491	MON	13	150	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			2	1	5,691	112.0800	6,581	5,871	5,703	0	2	0	0	7.500	8.603	MON	37	440	05/18/2000	12/15/2029
36211L-U7-5	GNMA 1 POOL NO 516406			2	1	2,264	107.1400	2,502	2,335	2,267	0	1	0	0	7.500	8.880	MON	15	175	05/18/2000	01/15/2030
36211L-WE-8	GNMA 1 POOL NO 516445			2	1	735	107.1400	812	758	736	0	0	0	0	7.500	9.029	MON	5	57	05/18/2000	03/15/2030
36211M-2F-6	GNMA 1 POOL NO 517474			2	1	9,011	107.1400	9,959	9,295	9,023	0	3	0	0	7.500	8.736	MON	58	697	06/29/2000	01/15/2030
36211M-R9-3	GNMA 1 POOL NO 517212			2	1	1,656	112.0800	1,915	1,709	1,659	0	0	0	0	7.500	8.985	MON	11	128	05/18/2000	11/15/2029
36211N-KJ-6	GNMA 1 POOL NO 517897			2	1	20,091	115.7500	23,966	20,705	20,133	0	9	0	0	7.000	8.143	MON	121	1,450	06/30/2000	07/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105			2	1	912	112.0800	1,055	941	914	0	0	0	0	7.500	8.705	MON	6	71	05/18/2000	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			2	1	9,265	112.0800	10,712	9,557	9,277	0	2	0	0	7.500	9.165	MON	60	717	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			2	1	1,612	107.1400	1,748	1,631	1,613	0	0	0	0	7.500	7.984	MON	10	123	06/02/2000	02/15/2030
36211Q-DD-0	GNMA 1 POOL NO 519500			2	1	4,249	112.0800	4,914	4,384	4,258	0	2	0	0	7.500	8.661	MON	27	329	05/18/2000	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36211Q-X4-8	GNMA 1 POOL NO 520099			2	1	1,044	107.1400	1,132	1,057	1,045	0	0	0	0	7.500	8.025	MON	7	79	06/02/2000	03/15/2030
36211R-FN-4	GNMA 1 POOL NO 520473			2	1	1,520	107.1400	1,680	1,568	1,522	0	0	0	0	7.500	9.061	MON	10	118	05/18/2000	01/15/2030
36211R-JB-6	GNMA 1 POOL NO 520558			2	1	531	107.1400	588	548	532	0	0	0	0	7.500	8.952	MON	3	41	06/29/2000	02/15/2030
36211R-JE-0	GNMA 1 POOL NO 520561			2	1	1,791	114.7900	2,146	1,869	1,795	0	1	0	0	6.500	8.410	MON	10	122	08/18/2000	02/15/2030
36211R-SP-5	GNMA 1 POOL NO 520826			2	1	152,926	110.3900	172,940	156,659	153,065	0	25	0	0	5.500	6.228	MON	718	8,616	08/15/2007	03/15/2035
36211S-EC-7	GNMA 1 POOL NO 521331			2	1	210,615	110.3900	238,180	215,756	210,809	0	32	0	0	5.500	6.209	MON	989	11,867	08/15/2007	05/15/2035
36211S-XA-0	GNMA 1 POOL NO 521873			2	1	375	112.0800	425	379	375	0	0	0	0	7.500	8.043	MON	2	28	06/02/2000	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935			2	1	458	112.0800	520	464	459	0	0	0	0	7.500	8.065	MON	3	35	06/02/2000	12/15/2029
36211T-XJ-9	GNMA 1 POOL NO 522781			2	1	11,337	107.1400	12,531	11,696	11,363	0	5	0	0	7.500	8.552	MON	73	877	05/18/2000	01/15/2030
36211U-AB-8	GNMA 1 POOL NO 523002			2	1	27,330	114.2100	29,872	26,156	27,271	0	(8)	0	0	6.500	4.447	MON	142	1,700	08/16/2005	02/15/2032
36211U-KY-7	GNMA 1 POOL NO 523311			2	1	1,227	112.0800	1,419	1,266	1,229	0	0	0	0	7.500	9.022	MON	8	95	05/18/2000	12/15/2029
36211W-2V-9	GNMA 1 POOL NO 525588			2	1	1,165	107.1400	1,288	1,202	1,167	0	0	0	0	7.500	9.045	MON	8	90	05/18/2000	02/15/2030
36211X-CW-4	GNMA 1 POOL NO 525785			2	1	3,135	107.1400	3,465	3,234	3,140	0	1	0	0	7.500	8.774	MON	20	243	05/18/2000	04/15/2030
36211X-WA-0	GNMA 1 POOL NO 526341			2	1	5,816	107.1400	6,306	5,886	5,820	0	1	0	0	7.500	7.960	MON	37	441	06/02/2000	06/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			2	1	3,406	107.1400	3,694	3,447	3,409	0	0	0	0	7.500	7.954	MON	22	258	06/02/2000	01/15/2030
36212D-TR-0	GNMA 1 POOL NO 530760			2	1	194,174	114.2100	212,021	185,646	193,280	0	5	0	0	6.500	5.491	MON	1,006	12,067	11/18/2002	11/15/2032
36212D-TS-8	GNMA 1 POOL NO 530761			2	1	197,926	114.2100	216,118	189,234	197,009	0	(8)	0	0	6.500	5.497	MON	1,025	12,300	11/18/2002	11/15/2032
36212D-VQ-9	GNMA 1 POOL NO 530823			2	1	238,597	114.1700	258,480	226,392	237,812	0	(244)	0	0	6.500	5.334	MON	1,226	14,716	02/18/2003	02/15/2033
36212E-BQ-9	GNMA 1 POOL NO 531147			2	1	1,097	107.1400	1,213	1,132	1,099	0	0	0	0	7.500	8.925	MON	7	85	05/18/2000	05/15/2030
36212F-3X-0	GNMA 1 POOL NO 532814			2	1	3,587	116.2300	4,213	3,625	3,588	0	0	0	0	7.000	7.464	MON	21	254	10/18/2000	10/15/2030
36212F-7D-0	GNMA 1 POOL NO 532892			2	1	3,487	107.1400	3,854	3,598	3,493	0	0	0	0	7.500	8.835	MON	22	270	05/18/2000	05/15/2030
36212H-GV-6	GNMA 1 POOL NO 534012			2	1	450,683	114.2100	493,035	431,702	450,042	0	(164)	0	0	6.500	4.637	MON	2,338	28,061	08/16/2005	06/15/2032
36212M-CW-7	GNMA 1 POOL NO 537485			2	1	11,070	114.3100	12,110	10,594	11,040	0	(6)	0	0	6.500	4.892	MON	57	689	08/16/2005	07/15/2031
36212S-ZR-0	GNMA 1 POOL NO 542652			2	1	773,581	110.3900	874,826	792,464	774,361	0	166	0	0	5.500	6.150	MON	3,632	43,586	08/15/2007	06/15/2035
36212S-ZS-8	GNMA 1 POOL NO 542653			2	1	263,606	112.1700	287,059	255,909	263,313	0	(25)	0	0	6.000	5.132	MON	1,280	15,354	03/16/2009	06/15/2035
36212U-2D-2	GNMA 1 POOL NO 544472			2	1	74,390	114.3100	81,383	71,195	74,192	0	(36)	0	0	6.500	4.808	MON	386	4,628	08/16/2005	04/15/2031
36212Y-G9-8	GNMA 1 POOL NO 547524			2	1	98,418	114.3100	107,670	94,191	98,101	0	(67)	0	0	6.500	5.129	MON	510	6,122	08/16/2005	04/15/2031
36213G-P8-0	GNMA 1 POOL NO 097647			2	1	1,113	102.6800	1,152	1,122	1,117	0	0	0	0	11.250	11.640	MON	11	126	04/01/1988	07/15/2013
36213A-SF-2	GNMA 1 POOL NO 548718			2	1	48,512	114.3100	53,072	46,428	48,379	0	(26)	0	0	6.500	4.846	MON	251	3,018	08/16/2005	03/15/2031
36213C-TS-9	GNMA 1 POOL NO 550561			2	1	371,125	110.3900	414,423	375,407	371,276	0	23	0	0	5.500	5.852	MON	1,721	20,647	09/18/2006	07/15/2035
36213C-TU-4	GNMA 1 POOL NO 550563			2	1	5,216	114.0300	5,693	4,992	5,206	0	1	0	0	6.500	4.996	MON	27	324	08/16/2005	07/15/2035
36213D-G3-6	GNMA 1 POOL NO 551118			2	1	7,208	112.8900	8,008	7,094	7,199	0	(1)	0	0	6.000	5.467	MON	35	426	06/18/2004	08/15/2031
36213E-MC-7	GNMA 1 POOL NO 552155			2	1	9,829	112.8900	10,921	9,675	9,817	0	(2)	0	0	6.000	5.502	MON	48	581	06/18/2004	11/15/2031
36213E-WW-2	GNMA 1 POOL NO 552461			2	1	7,448	112.8000	8,269	7,331	7,439	0	(1)	0	0	6.000	5.507	MON	37	440	06/18/2004	03/15/2032
36213F-BZ-5	GNMA 1 POOL NO 552756			2	1	34,287	112.8000	38,088	33,765	34,270	0	(5)	0	0	6.000	5.455	MON	169	2,026	06/18/2004	09/15/2032
36213F-MH-3	GNMA 1 POOL NO 553060			2	1	311,524	110.6700	345,264	311,987	311,512	0	(2)	0	0	5.500	5.544	MON	1,430	17,159	09/25/2006	02/15/2033
36213F-RN-5	GNMA 1 POOL NO 553193			2	1	238,049	112.7100	264,149	234,369	237,866	0	(41)	0	0	6.000	5.507	MON	1,172	14,063	06/18/2004	04/15/2033
36213H-KK-4	GNMA 1 POOL NO 554798			2	1	2,579	112.8900	2,866	2,539	2,576	0	(1)	0	0	6.000	5.498	MON	13	152	06/18/2004	04/15/2031
36213N-5D-4	GNMA 1 POOL NO 559844			2	1	27,904	114.2100	30,499	26,705	27,818	0	(7)	0	0	6.500	5.155	MON	145	1,736	08/16/2005	12/15/2031
36213N-BD-7	GNMA 1 POOL NO 559036			2	1	38,063	114.3100	41,641	36,428	37,957	0	(21)	0	0	6.500	4.925	MON	197	2,368	08/16/2005	07/15/2031
36213Q-YE-3	GNMA 1 POOL NO 561509			2	1	4,950	112.8900	5,499	4,872	4,944	0	0	0	0	6.000	5.458	MON	24	292	06/18/2004	07/15/2031
36213R-2K-2	GNMA 1 POOL NO 562478			2	1	85,500	110.6400	96,902	87,587	85,589	0	14	0	0	5.500	6.204	MON	401	4,817	08/15/2007	02/15/2034
36213R-W5-2	GNMA 1 POOL NO 562368			2	1	130,442	110.6400	147,838	133,626	130,605	0	43	0	0	5.500	6.109	MON	612	7,350	08/15/2007	01/15/2034
36213R-Y8-4	GNMA 1 POOL NO 562435			2	1	69,048	110.6400	78,256	70,733	69,117	0	6	0	0	5.500	6.236	MON	324	3,890	08/15/2007	01/15/2034
36213U-HV-5	GNMA 1 POOL NO 564644			2	1	351,047	114.3100	384,045	335,968	350,154	0	(152)	0	0	6.500	4.739	MON	1,820	21,838	08/16/2005	06/15/2031
36213U-W6-3	GNMA 1 POOL NO 565069			2	1	9,748	112.8000	10,823	9,594	9,733	0	(2)	0	0	6.000	5.594	MON	48	576	06/18/2004	01/15/2032
36213U-WV-8	GNMA 1 POOL NO 565060			2	1	4,178	112.8900	4,642	4,112	4,171	0	(1)	0	0	6.000	5.635	MON	21	247	06/18/2004	11/15/2031
36213W-BV-7	GNMA 1 POOL NO 566252			2	1	1,371	112.8900	1,523	1,349	1,369	0	0	0	0	6.000	5.370	MON	7	81	06/18/2004	10/15/2031
36213W-SR-8	GNMA 1 POOL NO 566728			2	1	4,648	114.3100	5,085	4,448	4,638	0	(1)	0	0	6.500	4.078	MON	24	289	08/16/2005	08/15/2031
36213X-6H-2	GNMA 1 POOL NO 567972			2	1	57,536	112.7100	63,824	56,629	57,479	0	7	0	0	6.000	5.427	MON	283	3,398	06/18/2004	01/15/2033
36213X-RR-7	GNMA 1 POOL NO 567596			2	1	2,862	114.2100	3,129	2,739	2,855	0	(2)	0	0	6.500	4.993	MON	15	178	08/16/2005	04/15/2032
36213Y-P3-0	GNMA 1 POOL NO 568442			2	1	8,495	112.8000	9,431	8,361	8,483	0	(2)	0	0	6.000	5.566	MON	42	502	06/18/2004	01/15/2032
362143-QF-9	GNMA POOL NO 122954			2	1	6,460	107.1400	6,507	6,074	6,143	0	(39)	0	0	12.000	10.544	MON	61	729	05/18/1989	02/15/2015
362145-SA-3	GNMA POOL NO 124813			2	1	1,145	107.1400	1,135	1,060	1,080	0	(9)	0	0	12.000	9.897	MON	11	127	10/04/1988	05/15/2015
362146-CE-0	GNMA 1 POOL NO 125269			2	1	3,164	104.4400	3,151	3,017	3,060	0	(16)	0	0	11.500	10.016	MON	29	347	02/21/1990	09/15/2015
362146-ZC-9	GNMA 1 POOL NO 125939			2	1	416	107.1400	433	404	406	0	(1)	0	0	12.000	11.107	MON	4	49	08/27/1985	04/15/2015
362149-DT-0	GNMA POOL NO 128014			2	1	682	107.1400	710	663	667	0	(2)	0	0	12.000	11.155	MON	7	80	08/27/1985	04/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36214G-6Z-8	GNMA POOL NO 106288			2	1	1,669	107.1400	1,681	1,569	1,577	0	(12)	0	0	12.000	10.445	MON	16	188	05/18/1989	02/15/2014
36214H-SN-9	GNMA POOL NO 106825			2	1	243	107.1400	260	243	242	0	0	0	0	12.000	12.187	MON	2	29	05/17/1985	05/15/2014
36214J-PN-8	GNMA POOL NO 107629			2	1	2,169	107.1400	2,150	2,007	2,015	0	(18)	0	0	12.000	10.188	MON	20	241	10/04/1988	11/15/2013
36214K-5T-4	GNMA POOL NO 108958			2	1	920	107.1400	911	851	858	0	(8)	0	0	12.000	9.761	MON	9	102	10/04/1988	03/15/2014
36214K-ZJ-3	GNMA POOL NO 108845			2	1	1,054	107.1400	1,062	991	995	0	(7)	0	0	12.000	10.545	MON	10	119	05/18/1989	02/15/2014
36214M-6F-9	GNMA POOL NO 110770			2	1	88	107.1400	88	82	83	0	(1)	0	0	12.000	9.380	MON	1	10	10/04/1988	03/15/2014
36214M-Q7-5	GNMA POOL NO 110378			2	1	3,915	107.1400	4,348	4,059	4,016	0	15	0	0	12.000	13.315	MON	41	487	10/04/1988	04/15/2014
36214N-JK-2	GNMA POOL NO 111066			2	1	2,243	107.1400	2,259	2,109	2,124	0	(15)	0	0	12.000	10.436	MON	21	253	05/18/1989	06/15/2014
36214Q-7D-4	GNMA POOL NO 113492			2	1	118	107.1400	129	121	120	0	0	0	0	12.000	13.016	MON	1	14	10/31/1994	03/15/2014
36214R-QT-6	GNMA POOL NO 113966			2	1	2,089	107.1400	2,104	1,964	1,974	0	(14)	0	0	12.000	10.474	MON	20	236	05/18/1989	03/15/2014
36214W-SX-4	GNMA POOL NO 118534			2	1	3,142	107.1400	3,114	2,906	2,955	0	(25)	0	0	12.000	9.926	MON	29	349	10/04/1988	02/15/2015
36214Y-7L-9	GNMA POOL NO 120699			2	1	255	107.1400	257	240	244	0	(2)	0	0	12.000	10.073	MON	2	29	05/18/1989	03/15/2015
362152-YR-5	GNMA 1 POOL NO 152020			2	1	5,840	115.3000	6,528	5,662	5,761	0	(12)	0	0	8.000	7.273	MON	38	453	06/30/2000	01/15/2020
362156-HA-2	GNMA POOL NO 155125			2	1	332	114.5000	365	318	327	0	(1)	0	0	8.500	7.199	MON	2	27	03/15/1996	12/15/2019
362157-S5-9	GNMA 1 POOL NO 156340			2	1	1,836	114.5000	2,007	1,753	1,784	0	(9)	0	0	8.500	7.199	MON	12	149	01/31/1994	07/15/2016
36215A-C6-7	GNMA POOL NO 128893			2	1	1,640	107.1400	1,609	1,502	1,539	0	(15)	0	0	12.000	9.291	MON	15	180	01/21/1988	06/15/2015
36215B-5P-1	GNMA POOL NO 130554			2	1	1,618	107.1400	1,630	1,522	1,545	0	(10)	0	0	12.000	10.398	MON	15	183	05/18/1989	07/15/2015
36215C-BS-6	GNMA POOL NO 130649			2	1	1,629	107.1400	1,696	1,583	1,592	0	(5)	0	0	12.000	11.235	MON	16	190	08/27/1985	05/15/2015
36215C-D4-7	GNMA POOL NO 130723			2	1	446	107.1400	449	419	427	0	(3)	0	0	12.000	10.025	MON	4	50	05/18/1989	07/15/2015
36215C-SS-8	GNMA POOL NO 131129			2	1	5,250	107.1400	5,151	4,808	4,934	0	(46)	0	0	12.000	9.276	MON	48	577	01/21/1988	07/15/2015
36215H-3R-6	GNMA 1 POOL NO 135908			2	1	509	104.4400	498	477	486	0	(3)	0	0	11.500	9.679	MON	5	55	10/04/1988	08/15/2015
36215P-AB-5	GNMA POOL NO 140502			2	1	183	104.4400	177	170	174	0	(1)	0	0	11.500	9.487	MON	2	19	11/21/1986	12/15/2015
36215W-EY-6	GNMA 1 POOL NO 146951			2	1	1,582	104.4400	1,584	1,517	1,536	0	(7)	0	0	11.500	10.306	MON	15	174	02/14/1989	01/15/2016
36215X-UV-2	GNMA POOL NO 148296			2	1	1,724	110.0000	1,801	1,638	1,657	0	(8)	0	0	11.000	9.916	MON	15	180	06/08/1988	12/15/2015
362161-R4-5	GNMA POOL NO 180607			2	1	1,942	113.7900	2,142	1,882	1,904	0	(5)	0	0	7.500	6.756	MON	12	141	06/30/2000	04/15/2017
362164-4V-4	GNMA POOL NO 183636			2	1	3,081	113.7900	3,456	3,037	3,070	0	1	0	0	7.500	6.960	MON	19	228	06/30/2000	03/15/2022
362165-AP-7	GNMA 1 POOL NO 183714			2	1	2,716	114.6200	3,068	2,676	2,706	0	(2)	0	0	7.000	6.533	MON	16	187	06/30/2000	10/15/2022
362165-HJ-4	GNMA 1 POOL NO 183933			2	1	12,412	114.6200	14,126	12,323	12,382	0	(5)	0	0	7.000	6.818	MON	72	863	12/06/2000	12/15/2022
362165-M2-5	GNMA 1 POOL NO 184077			2	1	396	113.7900	447	393	395	0	0	0	0	7.500	7.266	MON	2	30	06/30/1997	07/15/2023
362166-CE-8	GNMA POOL NO 184669			2	1	6,506	115.3000	7,320	6,349	6,446	0	(9)	0	0	8.000	7.434	MON	42	508	06/30/2000	05/15/2021
362166-UX-6	GNMA POOL NO 185198			2	1	15,728	114.5000	17,325	15,131	15,540	0	(31)	0	0	8.500	7.453	MON	107	1,286	06/30/2000	10/15/2021
362167-RD-2	GNMA 1 POOL NO 185984			2	1	1,139	114.5000	1,239	1,082	1,110	0	(5)	0	0	8.500	6.729	MON	8	92	01/31/1994	03/15/2017
362169-MF-8	GNMA 1 POOL NO 186758			2	1	8,672	114.5000	9,566	8,354	8,566	0	(17)	0	0	8.500	7.511	MON	59	710	06/30/2000	06/15/2021
36216F-HU-7	GNMA 1 POOL NO 163243			2	1	8,951	114.5000	9,714	8,483	8,829	0	(32)	0	0	8.500	6.791	MON	60	721	06/30/2000	04/15/2020
36216F-WV-8	GNMA 1 POOL NO 163660			2	1	1,358	114.5000	1,466	1,280	1,309	0	(7)	0	0	8.500	6.797	MON	9	109	06/30/2000	07/15/2016
36216R-KH-6	GNMA POOL NO 172296			2	1	1,872	114.5000	1,951	1,704	1,773	0	(15)	0	0	8.500	5.702	MON	12	145	06/30/2000	10/15/2016
36216U-V5-3	GNMA POOL NO 175336			2	1	23,206	115.7500	27,704	23,935	23,256	0	10	0	0	7.000	8.209	MON	140	1,675	06/30/2000	02/15/2029
36216W-UP-6	GNMA POOL NO 177090			2	1	5,155	115.3000	5,804	5,034	5,110	0	(7)	0	0	8.000	7.428	MON	34	403	06/30/2000	05/15/2021
362170-AN-2	GNMA POOL NO 208013			2	1	1,421	113.7900	1,568	1,378	1,395	0	(4)	0	0	7.500	6.717	MON	9	103	06/30/2000	04/15/2017
362171-2J-8	GNMA POOL NO 209677			2	1	14,927	114.6200	16,880	14,726	14,844	0	(11)	0	0	7.000	6.755	MON	86	1,031	06/30/2000	04/15/2022
362171-XU-9	GNMA POOL NO 209591			2	1	2,071	114.5000	2,208	1,928	1,988	0	(12)	0	0	8.500	6.543	MON	14	164	06/30/2000	03/15/2017
362174-ZW-7	GNMA 1 POOL NO 212357			2	1	12,396	115.3000	14,154	12,276	12,350	0	(8)	0	0	8.000	7.747	MON	82	982	06/30/2000	05/15/2021
362177-K9-7	GNMA 1 POOL NO 214620			2	1	3,640	114.6200	4,348	3,793	3,679	0	6	0	0	7.000	8.072	MON	22	266	06/30/2000	12/15/2022
362178-MT-9	GNMA 1 POOL NO 215570			2	1	9,448	114.6200	10,665	9,304	9,406	0	(7)	0	0	7.000	6.581	MON	54	651	06/30/2000	11/15/2022
36217A-CL-2	GNMA POOL NO 187375			2	1	12,821	114.6200	14,478	12,631	12,761	0	(10)	0	0	7.000	6.633	MON	74	884	06/30/2000	11/15/2022
36217C-2Y-1	GNMA 1 POOL NO 189891			2	1	1,399	114.5000	1,502	1,312	1,349	0	(8)	0	0	8.500	6.645	MON	9	112	06/30/2000	02/15/2017
36217C-5L-6	GNMA 1 POOL NO 189951			2	1	25,759	114.5000	28,767	25,124	25,534	0	(35)	0	0	8.500	7.935	MON	178	2,136	06/30/2000	12/15/2021
36217E-YW-6	GNMA 1 POOL NO 191625			2	1	3,459	115.3000	3,772	3,271	3,345	0	(14)	0	0	8.000	6.529	MON	22	262	06/30/2000	01/15/2017
36217F-4B-2	GNMA 1 POOL NO 192618			2	1	1,299	115.3000	1,504	1,305	1,300	0	0	0	0	8.000	8.155	MON	9	104	06/30/2000	01/15/2017
36217F-CW-7	GNMA 1 POOL NO 191885			2	1	3,792	115.3000	4,252	3,688	3,747	0	(6)	0	0	8.000	7.305	MON	25	295	06/30/2000	01/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36217H-DR-3	GNMA 1 POOL NO 193712			2	1	2,067	114.6700	2,455	2,141	2,073	0	1	0	0	6.500	7.691	MON	12	139	07/14/1999	06/15/2029
36217L-CE-4	GNMA 1 POOL NO 196369			2	1	18,311	115.3000	20,109	17,441	17,759	0	(75)	0	0	8.000	6.858	MON	116	1,395	06/30/2000	02/15/2017
36217M-GL-2	GNMA 1 POOL NO 197403			2	1	861	114.5000	943	824	845	0	(4)	0	0	8.500	6.665	MON	6	70	06/30/2000	01/15/2017
36217Q-ES-0	GNMA POOL NO 200045			2	1	18,505	115.3000	20,896	18,123	18,251	0	(36)	0	0	8.000	7.526	MON	121	1,450	06/30/2000	03/15/2017
36217Q-HT-5	GNMA POOL NO 200142			2	1	1,602	115.3000	1,746	1,514	1,552	0	(8)	0	0	8.000	6.457	MON	10	121	06/30/2000	05/15/2017
36217Q-WA-9	GNMA POOL NO 200541			2	1	330	114.5000	361	315	324	0	(2)	0	0	8.500	6.603	MON	2	27	06/30/2000	01/15/2017
36217S-EX-5	GNMA POOL NO 201850			2	1	5,703	115.3800	6,605	5,724	5,705	0	0	0	0	7.500	7.638	MON	36	429	01/10/1997	06/15/2024
36217U-6R-2	GNMA POOL NO 204380			2	1	22,387	114.6200	26,841	23,417	22,623	0	40	0	0	7.000	8.301	MON	137	1,639	06/30/2000	11/15/2022
36217V-DA-9	GNMA 1 POOL NO 204497			2	1	2,542	114.5000	2,790	2,437	2,480	0	(9)	0	0	8.500	7.359	MON	17	207	06/30/2000	03/15/2017
36217W-VD-1	GNMA POOL NO 205912			2	1	15,303	115.3000	16,757	14,534	14,835	0	(59)	0	0	8.000	6.668	MON	97	1,162	06/30/2000	02/15/2017
36217X-3Z-1	GNMA POOL NO 207016			2	1	3,089	114.5000	3,324	2,903	2,977	0	(16)	0	0	8.500	6.919	MON	21	247	06/30/2000	03/15/2017
362181-KT-5	GNMA POOL NO 238006			2	1	499	115.3000	567	492	496	0	(1)	0	0	8.000	7.504	MON	3	39	06/30/2000	02/15/2018
362181-U4-9	GNMA POOL NO 238303			2	1	1,761	115.3000	1,981	1,718	1,737	0	(4)	0	0	8.000	7.363	MON	11	138	06/30/2000	12/15/2017
36218A-6P-9	GNMA 1 POOL NO 216978			2	1	4,413	115.3000	4,987	4,325	4,357	0	(8)	0	0	8.000	7.551	MON	29	346	06/30/2000	08/15/2017
36218C-R8-0	GNMA POOL NO 218411			2	1	4,708	113.7900	5,272	4,633	4,688	0	(3)	0	0	7.500	6.975	MON	29	347	06/30/2000	03/15/2022
36218D-ZN-6	GNMA POOL NO 219549			2	1	15,681	115.3000	17,709	15,359	15,483	0	(27)	0	0	8.000	7.490	MON	102	1,229	06/30/2000	07/15/2017
36218E-MW-8	GNMA 1 POOL NO 220073			2	1	2,016	114.5000	2,222	1,941	1,973	0	(7)	0	0	8.500	7.400	MON	14	165	06/30/2000	04/15/2017
36218G-RD-0	GNMA 1 POOL NO 221984			2	1	1,131	115.3000	1,277	1,108	1,118	0	(2)	0	0	8.000	7.412	MON	7	89	06/30/2000	12/15/2017
36218G-SA-5	GNMA 1 POOL NO 222013			2	1	77	107.1400	82	77	77	0	0	0	0	12.000	11.801	MON	1	9	06/30/2000	06/15/2015
36218K-KL-0	GNMA POOL NO 224499			2	1	210	104.4400	204	196	203	0	(1)	0	0	11.500	9.433	MON	2	22	06/17/1988	12/15/2017
36218K-SZ-1	GNMA POOL NO 224736			2	1	15,088	114.6200	17,965	15,673	15,219	0	22	0	0	7.000	8.106	MON	91	1,097	06/30/2000	12/15/2022
36218N-TE-1	GNMA POOL NO 227449			2	1	11,370	114.5000	12,542	10,953	11,182	0	(28)	0	0	8.500	7.632	MON	78	931	06/30/2000	11/15/2019
36218Y-PX-9	GNMA 1 POOL NO 236338			2	1	3,618	114.5000	3,917	3,421	3,569	0	(10)	0	0	8.500	6.658	MON	24	291	01/31/1994	07/15/2021
362191-PF-9	GNMA 1 POOL NO 264222			2	1	29,828	114.5000	33,766	29,490	29,725	0	(18)	0	0	8.500	8.237	MON	209	2,507	06/30/2000	04/15/2023
362191-PL-6	GNMA 1 POOL NO 264227			2	1	717	113.7900	787	692	712	0	(1)	0	0	7.500	6.357	MON	4	52	06/30/2000	09/15/2023
362198-SN-4	GNMA 1 POOL NO 270625			2	1	957	113.7900	1,051	924	952	0	(1)	0	0	7.500	6.200	MON	6	69	06/30/2000	07/15/2023
362199-4L-2	GNMA 1 POOL NO 271827			2	1	7,167	115.3000	8,100	7,025	7,090	0	(10)	0	0	8.000	7.588	MON	47	562	06/30/2000	03/15/2019
36219F-ER-4	GNMA 1 POOL NO 247744			2	1	5,452	115.3800	6,074	5,264	5,432	0	(6)	0	0	7.500	6.531	MON	33	395	06/30/2000	07/15/2026
36219M-CZ-3	GNMA 1 POOL NO 253088			2	1	629	115.3000	698	605	625	0	(1)	0	0	8.000	6.550	MON	4	49	04/08/1999	07/15/2022
36219N-D4-9	GNMA POOL NO 254023			2	1	7,197	114.6200	8,151	7,111	7,170	0	(5)	0	0	7.000	6.748	MON	41	498	01/26/1998	12/15/2022
36219Q-XX-6	GNMA POOL NO 256394			2	1	7,622	114.5000	8,626	7,534	7,596	0	(4)	0	0	8.500	8.230	MON	53	640	06/30/2000	06/15/2023
36219Q-Z5-5	GNMA POOL NO 256464			2	1	11,464	115.3000	12,633	10,957	11,351	0	(20)	0	0	8.000	6.668	MON	73	877	06/30/2000	10/15/2023
36219R-F8-9	GNMA 1 POOL NO 256791			2	1	2,575	114.6700	3,081	2,687	2,586	0	2	0	0	6.500	7.699	MON	15	175	08/18/2000	03/15/2029
36219S-HS-1	GNMA 1 POOL NO 257741			2	1	11,592	114.6200	13,467	11,748	11,620	0	5	0	0	7.000	7.418	MON	69	822	09/22/2000	05/15/2023
36219T-2K-2	GNMA 1 POOL NO 259178			2	1	2,235	114.5000	2,443	2,134	2,205	0	(5)	0	0	8.500	7.109	MON	15	181	06/30/2000	08/15/2021
36219Y-N7-7	GNMA POOL NO 263314			2	1	3,207	115.3000	3,624	3,143	3,171	0	(5)	0	0	8.000	7.563	MON	21	251	06/30/2000	09/15/2018
362200-FY-8	GNMA POOL NO 292783			2	1	52,360	115.3000	58,794	50,992	51,776	0	(89)	0	0	8.000	7.390	MON	340	4,079	06/30/2000	06/15/2020
362202-ZZ-9	GNMA POOL NO 295160			2	1	38,302	115.3000	43,116	37,394	37,940	0	(57)	0	0	8.000	7.423	MON	249	2,992	06/30/2000	10/15/2020
362205-BH-8	GNMA POOL NO 297140			2	1	10,850	115.3000	12,300	10,668	10,806	0	(9)	0	0	8.000	7.495	MON	71	853	08/18/2000	08/15/2022
362205-TV-8	GNMA POOL NO 297664			2	1	479	114.6200	573	500	483	0	0	0	0	7.000	8.375	MON	3	35	06/30/2000	10/15/2022
362205-X4-3	GNMA POOL NO 297799			2	1	33,972	114.6200	40,701	35,508	34,363	0	62	0	0	7.000	8.148	MON	207	2,486	06/30/2000	12/15/2022
362205-XB-7	GNMA POOL NO 297774			2	1	11,834	113.7900	13,079	11,494	11,732	0	(17)	0	0	7.500	6.710	MON	72	862	06/30/2000	04/15/2022
362206-6A-7	GNMA POOL NO 298865			2	1	14,362	114.5000	15,705	13,716	14,190	0	(32)	0	0	8.500	6.894	MON	97	1,166	06/30/2000	05/15/2021
362206-GM-0	GNMA POOL NO 298204			2	1	11,030	114.5000	12,208	10,662	10,900	0	(21)	0	0	8.500	7.642	MON	76	906	06/30/2000	04/15/2021
362206-LZ-5	GNMA POOL NO 298344			2	1	1,954	114.5000	2,166	1,892	1,942	0	(3)	0	0	8.500	7.363	MON	13	161	06/30/2000	08/15/2021
362206-T3-8	GNMA POOL NO 298570			2	1	1,516	114.5000	1,662	1,451	1,506	0	(3)	0	0	8.500	6.752	MON	10	123	06/30/2000	10/15/2021
362206-UX-0	GNMA POOL NO 298598			2	1	64,626	114.5000	71,111	62,105	63,967	0	(108)	0	0	8.500	7.206	MON	440	5,279	06/30/2000	12/15/2021
362207-A2-8	GNMA 1 POOL NO 298925			2	1	12,045	114.5000	13,211	11,538	11,898	0	(25)	0	0	8.500	7.255	MON	82	981	06/30/2000	12/15/2021
362207-AF-9	GNMA 1 POOL NO 298906			2	1	2,405	114.5000	2,651	2,315	2,380	0	(5)	0	0	8.500	7.257	MON	16	197	06/30/2000	05/15/2021
362208-RV-4	GNMA 1 POOL NO 300300			2	1	5,712	114.5000	6,330	5,529	5,655	0	(10)	0	0	8.500	7.555	MON	39	470	06/30/2000	06/15/2021
362209-5Y-0	GNMA 1 POOL NO 301563			2	1	148,918	113.7900	167,001	146,766	148,564	0	(91)	0	0	7.500	7.006	MON	917	11,007	06/30/2000	10/15/2022
362209-7C-6	GNMA 1 POOL NO 301591			2	1	19,835	113.7900	22,188	19,499	19,744	0	(14)	0	0	7.500	7.008	MON	122	1,463	06/30/2000	11/15/2022
362209-UJ-5	GNMA 1 POOL NO 301285			2	1	48,995	115.3000	54,057	46,884	48,158	0	(120)	0	0	8.000	7.048	MON	313	3,751	06/30/2000	04/15/2021
36220A-FE-0	GNMA 1 POOL NO 272065			2	1	8,691	115.3000	9,788	8,489	8,616	0	(11)	0	0	8.000	7.473	MON	57	679	06/30/2000	10/15/2021
36220B-HH-9	GNMA POOL NO 273032			2	1	39,287	114.6200	44,300	38,648	39,043	0	(35)	0	0	7.000	6.692	MON	225	2,705	06/30/2000	10/15/2022
36220C-6Y-2	GNMA 1 POOL NO 274587			2	1	6,225	114.5000	6,664	5,820	6,055	0	(26)	0	0	8.500	6.719	MON	41	495	06/30/2000	09/15/2019
36220D-KP-3	GNMA 1 POOL NO 274902			2	1	8,256	114.8800	9,421	8,201	8,242	0	(2)	0	0	7.000	6.791	MON	48	574	12/06/2000	03/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36220E-6P-7	GNMA 1 POOL NO 276378			2	1	26,198	113.7900	29,366	25,808	26,104	0	(25)	0	0	7.500	7.136	MON	161	1,936	06/30/2000	04/15/2022
36220E-AT-4	GNMA 1 POOL NO 275518			2	1	8,177	114.5000	8,820	7,703	7,973	0	(30)	0	0	8.500	7.048	MON	55	655	06/30/2000	12/15/2019
36220F-2P-8	GNMA POOL NO 277182			2	1	3,642	114.5000	3,988	3,483	3,572	0	(11)	0	0	8.500	7.380	MON	25	296	06/30/2000	09/15/2019
36220H-VW-7	GNMA 1 POOL NO 278829			2	1	6,948	114.5000	7,605	6,642	6,819	0	(20)	0	0	8.500	7.316	MON	47	564	06/30/2000	10/15/2019
36220J-LA-2	GNMA POOL NO 279421			2	1	1,411	114.5000	1,543	1,348	1,387	0	(4)	0	0	8.500	7.090	MON	10	115	06/30/2000	10/15/2019
36220J-YL-4	GNMA POOL NO 279815			2	1	6,122	114.5000	6,707	5,857	6,016	0	(17)	0	0	8.500	7.320	MON	41	498	06/30/2000	01/15/2020
36220J-Z6-6	GNMA POOL NO 279865			2	1	18,552	114.5000	20,392	17,810	18,327	0	(38)	0	0	8.500	7.351	MON	126	1,514	06/30/2000	10/15/2021
36220K-CJ-0	GNMA POOL NO 280073			2	1	92,829	115.3000	104,262	90,426	91,719	0	(160)	0	0	8.000	7.412	MON	603	7,234	06/30/2000	12/15/2019
36220K-CL-5	GNMA POOL NO 280075			2	1	6,069	115.3000	6,800	5,897	6,008	0	(11)	0	0	8.000	7.066	MON	39	472	06/30/2000	01/15/2020
36220K-MG-5	GNMA POOL NO 280359			2	1	9,660	114.5000	10,877	9,499	9,621	0	(11)	0	0	8.500	8.018	MON	67	807	06/30/2000	05/15/2021
36220N-6Z-5	GNMA POOL NO 283588			2	1	4,784	115.3000	5,380	4,666	4,736	0	(8)	0	0	8.000	7.340	MON	31	373	06/30/2000	03/15/2020
36220N-AG-2	GNMA POOL NO 282707			2	1	4,815	114.5000	5,297	4,626	4,745	0	(12)	0	0	8.500	7.279	MON	33	393	06/30/2000	11/15/2019
36220P-PP-1	GNMA POOL NO 284030			2	1	2,190	114.5000	2,380	2,079	2,161	0	(8)	0	0	8.500	6.749	MON	15	177	06/30/2000	01/15/2020
36220Q-KM-1	GNMA 1 POOL NO 284800			2	1	10,401	115.3000	11,658	10,111	10,273	0	(17)	0	0	8.000	7.341	MON	67	809	06/30/2000	02/15/2020
36220Q-NE-6	GNMA 1 POOL NO 284889			2	1	14,841	114.5000	16,405	14,327	14,738	0	(29)	0	0	8.500	6.969	MON	101	1,218	06/30/2000	03/15/2020
36220Q-NT-3	GNMA 1 POOL NO 284902			2	1	3,527	114.5000	3,859	3,371	3,463	0	(10)	0	0	8.500	7.308	MON	24	287	06/30/2000	12/15/2019
36220R-6X-1	GNMA POOL NO 286286			2	1	713	114.5000	777	679	701	0	(2)	0	0	8.500	6.873	MON	5	58	06/30/2000	01/15/2020
36220R-NE-4	GNMA POOL NO 285789			2	1	9,258	114.5000	10,100	8,821	9,068	0	(28)	0	0	8.500	7.362	MON	62	750	06/30/2000	01/15/2020
36220S-AH-9	GNMA 1 POOL NO 286308			2	1	8,981	114.5000	9,555	8,345	8,720	0	(38)	0	0	8.500	6.637	MON	59	709	06/30/2000	02/15/2020
36220S-B2-1	GNMA 1 POOL NO 286357			2	1	1,348	114.5000	1,477	1,290	1,328	0	(4)	0	0	8.500	7.073	MON	9	110	06/30/2000	02/15/2020
36220U-FJ-5	GNMA 1 POOL NO 288269			2	1	37,986	115.3000	42,665	37,003	37,572	0	(65)	0	0	8.000	7.337	MON	247	2,960	06/30/2000	02/15/2020
36220U-FX-4	GNMA 1 POOL NO 288282			2	1	26,203	115.3000	29,415	25,511	25,938	0	(43)	0	0	8.000	7.264	MON	170	2,041	06/30/2000	05/15/2020
36220U-JG-7	GNMA 1 POOL NO 288363			2	1	198	114.5000	217	190	195	0	0	0	0	8.500	7.228	MON	1	16	03/15/1996	04/15/2020
36220V-NA-3	GNMA POOL NO 289385			2	1	1,003	114.5000	1,042	910	970	0	(5)	0	0	8.500	5.349	MON	6	77	06/30/2000	12/15/2019
36220V-NB-1	GNMA POOL NO 289386			2	1	184,138	115.7800	221,001	190,878	186,139	0	316	0	0	9.000	10.304	MON	1,432	17,179	09/13/1990	12/15/2019
36220V-QY-8	GNMA POOL NO 289471			2	1	4,551	115.3000	5,036	4,367	4,485	0	(11)	0	0	8.000	6.791	MON	29	349	06/30/2000	05/15/2020
36220X-2T-1	GNMA 1 POOL NO 291586			2	1	7,991	114.5000	8,692	7,591	7,824	0	(24)	0	0	8.500	7.311	MON	54	645	06/30/2000	06/15/2020
36220Y-R3-9	GNMA 1 POOL NO 292206			2	1	24,037	114.6200	30,637	26,728	24,954	0	130	0	0	7.000	9.740	MON	156	1,871	06/30/2000	09/15/2020
36221A-BY-9	GNMA POOL NO 900055			2	1	789	103.0600	835	810	803	0	4	0	0	11.750	13.410	MON	8	95	06/30/2000	08/15/2013
36223A-AP-7	GNMA POOL NO 301614			2	1	7,701	114.6200	8,696	7,586	7,670	0	(4)	0	0	7.000	6.553	MON	44	531	06/30/2000	11/15/2022
36223A-G8-9	GNMA POOL NO 301823			2	1	26,405	115.3000	29,717	25,774	26,152	0	(37)	0	0	8.000	7.503	MON	172	2,062	06/30/2000	07/15/2021
36223A-KF-8	GNMA POOL NO 301894			2	1	7,683	113.7900	8,457	7,433	7,612	0	(12)	0	0	7.500	6.530	MON	46	557	06/30/2000	03/15/2022
36223A-L2-6	GNMA POOL NO 301945			2	1	1,256	114.6200	1,423	1,241	1,253	0	(1)	0	0	7.000	6.600	MON	7	87	01/26/1998	06/15/2022
36223A-L3-4	GNMA POOL NO 301946			2	1	3,200	113.7900	3,576	3,143	3,186	0	(3)	0	0	7.500	6.861	MON	20	236	06/30/2000	06/15/2022
36223B-6D-7	GNMA POOL NO 303368			2	1	425	114.5000	466	407	421	0	(1)	0	0	8.500	6.853	MON	3	34	06/30/2000	07/15/2021
36223B-EB-2	GNMA POOL NO 302630			2	1	1,946	114.5000	2,143	1,872	1,931	0	(3)	0	0	8.500	6.998	MON	13	159	06/14/1995	10/15/2021
36223B-EJ-5	GNMA POOL NO 302637			2	1	10,565	114.5000	11,657	10,181	10,463	0	(19)	0	0	8.500	7.290	MON	72	865	06/30/2000	11/15/2021
36223B-EY-2	GNMA POOL NO 302651			2	1	4,844	115.3000	5,487	4,759	4,822	0	(4)	0	0	8.000	7.382	MON	32	381	08/18/2000	02/15/2022
36223B-J5-0	GNMA POOL NO 302784			2	1	2,111	114.5000	2,334	2,038	2,097	0	(4)	0	0	8.500	7.308	MON	14	173	06/30/2000	07/15/2021
36223B-NZ-9	GNMA POOL NO 302908			2	1	2,710	114.5000	3,015	2,633	2,684	0	(4)	0	0	8.500	7.704	MON	19	224	06/30/2000	05/15/2021
36223B-PS-3	GNMA POOL NO 302933			2	1	12,818	114.5000	14,044	12,265	12,659	0	(28)	0	0	8.500	7.110	MON	87	1,043	06/30/2000	06/15/2021
36223C-2E-7	GNMA POOL NO 304173			2	1	2,091	114.5000	2,174	1,899	2,039	0	(9)	0	0	8.500	5.234	MON	13	161	06/30/2000	06/15/2021
36223C-3V-8	GNMA POOL NO 304212			2	1	22,052	113.7900	24,505	21,536	21,895	0	(22)	0	0	7.500	6.841	MON	135	1,615	06/30/2000	02/15/2022
36223C-3W-6	GNMA POOL NO 304213			2	1	3,795	115.3000	4,298	3,728	3,780	0	(3)	0	0	8.000	7.290	MON	25	298	08/18/2000	02/15/2022
36223C-3Y-2	GNMA POOL NO 304215			2	1	5,578	113.7900	6,238	5,482	5,550	0	(5)	0	0	7.500	6.993	MON	34	411	06/30/2000	03/15/2022
36223C-BV-9	GNMA POOL NO 303452			2	1	8,217	114.5000	9,017	7,875	8,128	0	(18)	0	0	8.500	7.255	MON	56	669	03/15/1996	12/15/2021
36223C-L6-3	GNMA POOL NO 303749			2	1	6,768	113.7900	7,571	6,653	6,734	0	(6)	0	0	7.500	6.996	MON	42	499	06/30/2000	01/15/2022
36223D-2Z-8	GNMA POOL NO 305092			2	1	11,691	114.5000	12,826	11,202	11,512	0	(27)	0	0	8.500	7.519	MON	79	952	06/30/2000	07/15/2021
36223D-7A-8	GNMA POOL NO 305189			2	1	5,033	114.5000	5,512	4,814	4,984	0	(8)	0	0	8.500	6.706	MON	34	409	06/30/2000	07/15/2021
36223D-F2-7	GNMA POOL NO 304485			2	1	7,605	114.5000	8,431	7,363	7,525	0	(14)	0	0	8.500	7.590	MON	52	626	06/30/2000	03/15/2021
36223D-QL-3	GNMA POOL NO 304759			2	1	1,583	114.5000	1,744	1,523	1,573	0	(3)	0	0	8.500	7.003	MON	11	129	06/30/2000	05/15/2021
36223D-YK-6	GNMA POOL NO 305014			2	1	1,559	114.5000	1,695	1,480	1,537	0	(4)	0	0	8.500	6.842	MON	10	126	06/30/2000	06/15/2021
36223D-ZB-5	GNMA POOL NO 305038			2	1	4,781	114.5000	5,260	4,594	4,736	0	(10)	0	0	8.500	7.118	MON	33	390	03/15/1996	07/15/2021
36223E-CJ-1	GNMA 1 POOL NO 305273			2	1	25,529	113.7900	28,651	25,180	25,422	0	(21)	0	0	7.500	7.152	MON	157	1,889	02/19/1997	02/15/2022
36223E-DD-3	GNMA 1 POOL NO 305300			2	1	380	114.5000	416	364	376	0	(1)	0	0	8.500	6.937	MON	3	31	06/30/2000	10/15/2021
36223E-VJ-0	GNMA 1 POOL NO 305817			2	1	1,903	114.5000	2,096	1,831	1,885	0	(4)	0	0	8.500	7.148	MON	13	156	06/14/1995	03/15/2021
36223E-WX-8	GNMA 1 POOL NO 305862			2	1	6,458	114.5000	7,166	6,258	6,388	0	(11)	0	0	8.500	7.710	MON	44	532	06/30/2000	05/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223F-AC-5	GNMA 1 POOL NO 306103			2	1	33,169	114.5000	36,441	31,826	32,837	0	(61)	0	0	8.500	7.035	MON	225	2,705	06/30/2000	10/15/2021
36223F-CZ-2	GNMA 1 POOL NO 306188			2	1	12,320	114.5000	13,409	11,711	12,079	0	(35)	0	0	8.500	7.407	MON	83	996	06/30/2000	04/15/2021
36223F-D6-5	GNMA 1 POOL NO 306225			2	1	12,376	114.5000	13,317	11,631	12,119	0	(40)	0	0	8.500	6.934	MON	82	989	06/30/2000	06/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282			2	1	2,747	114.5000	3,073	2,684	2,730	0	(3)	0	0	8.500	7.803	MON	19	228	04/15/1994	10/15/2021
36223F-P7-0	GNMA 1 POOL NO 306546			2	1	13,764	114.5000	15,034	13,130	13,613	0	(28)	0	0	8.500	6.793	MON	93	1,116	06/30/2000	11/15/2021
36223F-Q7-9	GNMA 1 POOL NO 306578			2	1	1,076	115.3000	1,221	1,059	1,073	0	(1)	0	0	8.000	7.414	MON	7	85	08/18/2000	03/15/2022
36223F-RK-9	GNMA 1 POOL NO 306590			2	1	9,757	114.5000	10,898	9,517	9,700	0	(10)	0	0	8.500	7.629	MON	67	809	06/30/2000	04/15/2022
36223F-V6-5	GNMA 1 POOL NO 306737			2	1	2,246	114.5000	2,542	2,220	2,239	0	(2)	0	0	8.500	8.136	MON	16	189	08/24/1994	01/15/2022
36223G-R3-5	GNMA POOL NO 307506			2	1	3,678	114.5000	4,041	3,530	3,640	0	(7)	0	0	8.500	7.014	MON	25	300	06/30/2000	05/15/2021
36223G-RR-2	GNMA POOL NO 307496			2	1	866	114.5000	955	834	859	0	(2)	0	0	8.500	7.183	MON	6	71	10/18/1995	05/15/2021
36223G-SV-2	GNMA POOL NO 307532			2	1	3,903	114.5000	4,299	3,755	3,871	0	(7)	0	0	8.500	6.987	MON	27	319	11/17/1995	06/15/2021
36223G-UN-7	GNMA POOL NO 307589			2	1	1,497	114.5000	1,683	1,470	1,492	0	(1)	0	0	8.500	7.826	MON	10	125	06/30/2000	08/15/2021
36223G-UR-8	GNMA POOL NO 307592			2	1	2,862	114.5000	3,163	2,763	2,844	0	(5)	0	0	8.500	7.224	MON	20	235	06/30/2000	08/15/2021
36223G-WZ-8	GNMA POOL NO 307664			2	1	2,754	114.5000	3,090	2,699	2,738	0	(3)	0	0	8.500	7.822	MON	19	229	06/30/2000	05/15/2021
36223G-ZB-8	GNMA POOL NO 307738			2	1	11,848	114.5000	13,154	11,488	11,723	0	(19)	0	0	8.500	7.721	MON	81	977	06/30/2000	06/15/2021
36223H-2U-0	GNMA POOL NO 308687			2	1	1,470	114.5000	1,626	1,420	1,455	0	(3)	0	0	8.500	7.441	MON	10	121	06/30/2000	07/15/2021
36223H-4T-1	GNMA POOL NO 308734			2	1	7,737	114.5000	8,482	7,408	7,648	0	(16)	0	0	8.500	7.118	MON	52	630	06/30/2000	11/15/2021
36223H-6N-2	GNMA POOL NO 308777			2	1	22,955	113.7900	25,663	22,553	22,838	0	(20)	0	0	7.500	6.994	MON	141	1,692	06/30/2000	05/15/2022
36223H-E2-9	GNMA POOL NO 308053			2	1	384	115.3000	423	367	380	0	(1)	0	0	8.000	6.565	MON	2	29	12/01/1993	11/15/2021
36223H-GQ-4	GNMA POOL NO 308107			2	1	802	114.5000	880	769	794	0	(2)	0	0	8.500	7.116	MON	5	65	03/15/1996	11/15/2021
36223H-HW-0	GNMA POOL NO 308145			2	1	925	113.7900	1,021	898	918	0	(1)	0	0	7.500	6.467	MON	6	67	06/30/2000	02/15/2022
36223H-KG-1	GNMA POOL NO 308195			2	1	1,225	114.5000	1,375	1,201	1,219	0	(1)	0	0	8.500	7.746	MON	9	102	06/30/2000	05/15/2021
36223H-ND-5	GNMA POOL NO 308288			2	1	11,402	114.5000	12,508	10,924	11,248	0	(25)	0	0	8.500	7.397	MON	77	929	06/30/2000	11/15/2021
36223H-PW-1	GNMA POOL NO 308337			2	1	18,168	115.3000	20,602	17,868	18,072	0	(18)	0	0	8.000	7.613	MON	119	1,430	08/18/2000	01/15/2022
36223H-VE-4	GNMA POOL NO 308513			2	1	737	114.5000	809	707	730	0	(1)	0	0	8.500	6.972	MON	5	60	06/30/2000	07/15/2021
36223J-6X-6	GNMA 1 POOL NO 309686			2	1	57,150	115.3000	64,325	55,789	56,662	0	(76)	0	0	8.000	7.446	MON	372	4,463	06/30/2000	11/15/2021
36223J-LA-9	GNMA 1 POOL NO 309121			2	1	3,045	113.7900	3,371	2,963	3,019	0	(4)	0	0	7.500	6.800	MON	19	222	06/30/2000	03/15/2022
36223J-VH-3	GNMA 1 POOL NO 309416			2	1	4,206	114.5000	4,587	4,006	4,152	0	(10)	0	0	8.500	6.864	MON	28	340	06/30/2000	07/15/2021
36223K-3W-8	GNMA POOL NO 310513			2	1	6,658	114.5000	7,336	6,407	6,587	0	(14)	0	0	8.500	7.379	MON	45	545	11/17/1995	06/15/2021
36223K-4L-1	GNMA POOL NO 310527			2	1	1,668	114.5000	1,834	1,602	1,650	0	(3)	0	0	8.500	7.101	MON	11	136	06/30/2000	07/15/2021
36223K-4U-1	GNMA POOL NO 310535			2	1	8,366	114.5000	9,176	8,014	8,271	0	(17)	0	0	8.500	7.055	MON	57	681	06/30/2000	07/15/2021
36223K-5E-6	GNMA POOL NO 310545			2	1	2,806	114.5000	3,060	2,673	2,771	0	(6)	0	0	8.500	6.853	MON	19	227	06/30/2000	08/15/2021
36223K-5V-8	GNMA POOL NO 310560			2	1	2,929	114.5000	3,276	2,861	2,912	0	(4)	0	0	8.500	7.733	MON	20	243	04/15/1994	08/15/2021
36223K-M7-2	GNMA POOL NO 310082			2	1	5,499	113.7900	6,340	5,572	5,513	0	2	0	0	7.500	7.945	MON	35	418	06/30/2000	05/15/2022
36223K-PN-4	GNMA POOL NO 310129			2	1	236	114.6200	282	246	238	0	0	0	0	7.000	8.475	MON	1	17	06/30/2000	11/15/2022
36223K-PQ-7	GNMA POOL NO 310131			2	1	6,972	114.6200	7,871	6,866	6,945	0	(1)	0	0	7.000	6.521	MON	40	481	06/30/2000	12/15/2022
36223K-QQ-6	GNMA POOL NO 310163			2	1	31,276	114.5000	34,559	30,183	30,887	0	(60)	0	0	8.500	7.682	MON	214	2,565	06/30/2000	10/15/2021
36223K-RL-6	GNMA POOL NO 310191			2	1	2,751	114.5000	3,015	2,633	2,717	0	(6)	0	0	8.500	7.251	MON	19	224	06/30/2000	01/15/2022
36223L-4H-8	GNMA 1 POOL NO 311424			2	1	6,001	115.3000	6,798	5,895	5,972	0	(5)	0	0	8.000	7.440	MON	39	472	08/18/2000	02/15/2022
36223L-4S-4	GNMA 1 POOL NO 311433			2	1	15,001	113.7900	16,794	14,759	14,932	0	(12)	0	0	7.500	7.004	MON	92	1,107	06/30/2000	04/15/2022
36223L-AR-9	GNMA 1 POOL NO 310616			2	1	4,865	114.5000	5,325	4,651	4,812	0	(10)	0	0	8.500	6.912	MON	33	395	06/30/2000	10/15/2021
36223L-AW-8	GNMA 1 POOL NO 310621			2	1	2,362	115.3000	2,655	2,303	2,345	0	(3)	0	0	8.000	7.262	MON	15	184	06/30/2000	11/15/2021
36223L-HE-1	GNMA 1 POOL NO 310829			2	1	1,133	114.5000	1,243	1,085	1,122	0	(2)	0	0	8.500	6.975	MON	8	92	03/15/1996	11/15/2021
36223L-KG-2	GNMA 1 POOL NO 310895			2	1	214	114.5000	235	205	212	0	0	0	0	8.500	6.905	MON	1	17	06/14/1995	07/15/2021
36223L-UC-0	GNMA 1 POOL NO 311179			2	1	8,958	115.3000	10,094	8,754	8,883	0	(11)	0	0	8.000	7.485	MON	58	700	06/30/2000	11/15/2021
36223L-V9-6	GNMA 1 POOL NO 311240			2	1	7,260	113.7900	8,122	7,138	7,225	0	(6)	0	0	7.500	6.979	MON	45	535	06/30/2000	03/15/2022
36223L-VU-9	GNMA 1 POOL NO 311227			2	1	24,895	113.7900	27,918	24,535	24,790	0	(17)	0	0	7.500	7.061	MON	153	1,840	06/30/2000	03/15/2022
36223M-4Y-9	GNMA POOL NO 312339			2	1	1,938	113.7900	2,164	1,902	1,930	0	(1)	0	0	7.500	6.764	MON	12	143	06/30/2000	04/15/2022
36223M-A2-2	GNMA POOL NO 311525			2	1	23,650	115.3000	26,787	23,232	23,537	0	(20)	0	0	8.000	7.467	MON	155	1,859	08/18/2000	08/15/2022
36223M-ET-9	GNMA POOL NO 311646			2	1	5	114.5000	6	5	5	0	0	0	0	8.500	6.145	MON	0	0	06/30/2000	11/15/2021
36223M-H3-3	GNMA POOL NO 311750			2	1	33,016	114.5000	36,186	31,603	32,516	0	(76)	0	0	8.500	7.462	MON	224	2,686	06/30/2000	08/15/2021
36223M-R9-9	GNMA POOL NO 312012			2	1	2,793	114.5000	3,046	2,660	2,762	0	(6)	0	0	8.500	6.619	MON	19	226	06/30/2000	07/15/2021
36223M-RW-8	GNMA POOL NO 312001			2	1	2,083	114.5000	2,266	1,979	2,056	0	(5)	0	0	8.500	6.727	MON	14	168	06/30/2000	07/15/2021
36223M-SF-4	GNMA POOL NO 312018			2	1	4,366	114.5000	4,810	4,201	4,323	0	(8)	0	0	8.500	7.267	MON	30	357	06/14/1995	07/15/2021
36223M-SN-7	GNMA POOL NO 312025			2	1	258	114.5000	281	246	255	0	0	0	0	8.500	6.541	MON	2	21	06/30/2000	07/15/2021
36223M-TE-6	GNMA POOL NO 312049			2	1	851	114.5000	937	819	843	0	(1)	0	0	8.500	7.190	MON	6	70	06/14/1995	08/15/2021
36223M-U8-7	GNMA POOL NO 312107			2	1	2,738	114.5000	3,012	2,630	2,710	0	(5)	0	0	8.500	7.125	MON	19	224	06/30/2000	09/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223M-VN-3	GNMA POOL NO 312121			2	1	3,239	114.5000	3,570	3,118	3,204	0	(6)	0	0	8.500	7.352	MON	22	265	06/30/2000	09/15/2021
36223M-WG-7	GNMA POOL NO 312147			2	1	11,620	114.5000	12,779	11,161	11,489	0	(23)	0	0	8.500	7.276	MON	79	949	06/30/2000	10/15/2021
36223M-XB-7	GNMA POOL NO 312174			2	1	1,022	114.5000	1,126	983	1,013	0	(1)	0	0	8.500	7.052	MON	7	84	06/30/2000	11/15/2021
36223M-Y3-4	GNMA POOL NO 312230			2	1	3,319	115.3000	3,726	3,232	3,295	0	(4)	0	0	8.000	7.145	MON	22	259	06/30/2000	12/15/2021
36223M-YR-1	GNMA POOL NO 312220			2	1	4,510	114.5000	4,886	4,267	4,443	0	(12)	0	0	8.500	6.785	MON	30	363	06/30/2000	11/15/2021
36223N-4J-0	GNMA 1 POOL NO 313225			2	1	1,083	114.5000	1,194	1,043	1,075	0	(2)	0	0	8.500	7.065	MON	7	89	10/18/1995	10/15/2021
36223N-4X-9	GNMA 1 POOL NO 313238			2	1	1,437	114.5000	1,588	1,387	1,429	0	(1)	0	0	8.500	7.081	MON	10	118	06/30/2000	11/15/2021
36223N-5N-0	GNMA 1 POOL NO 313253			2	1	4,652	115.3000	5,225	4,532	4,616	0	(6)	0	0	8.000	7.261	MON	30	363	06/30/2000	12/15/2021
36223N-5P-5	GNMA 1 POOL NO 313254			2	1	838	114.5000	911	796	828	0	(2)	0	0	8.500	6.720	MON	6	68	06/30/2000	12/15/2021
36223N-5W-0	GNMA 1 POOL NO 313261			2	1	3,250	115.3000	3,719	3,225	3,242	0	(2)	0	0	8.000	7.780	MON	22	258	06/30/2000	12/15/2021
36223N-6D-1	GNMA 1 POOL NO 313268			2	1	13,317	114.5000	14,717	12,854	13,156	0	(26)	0	0	8.500	7.631	MON	91	1,093	06/30/2000	08/15/2021
36223N-DL-5	GNMA 1 POOL NO 312507			2	1	7,447	115.3000	8,372	7,261	7,384	0	(10)	0	0	8.000	7.382	MON	48	581	06/30/2000	11/15/2021
36223N-F3-3	GNMA 1 POOL NO 312586			2	1	2,075	115.3000	2,333	2,023	2,061	0	(3)	0	0	8.000	7.213	MON	13	162	06/30/2000	12/15/2021
36223N-K8-6	GNMA 1 POOL NO 312719			2	1	7,054	115.3000	7,928	6,876	7,006	0	(7)	0	0	8.000	7.184	MON	46	550	06/30/2000	12/15/2021
36223N-RR-7	GNMA 1 POOL NO 312896			2	1	2,209	114.5000	2,414	2,108	2,191	0	(5)	0	0	8.500	6.820	MON	15	179	06/30/2000	10/15/2021
36223N-UD-4	GNMA 1 POOL NO 312980			2	1	4,326	114.5000	4,737	4,138	4,281	0	(8)	0	0	8.500	6.922	MON	29	352	06/30/2000	12/15/2021
36223N-UQ-5	GNMA 1 POOL NO 312991			2	1	10,465	115.3000	11,853	10,280	10,415	0	(9)	0	0	8.000	7.410	MON	69	822	08/18/2000	01/15/2022
36223N-WS-9	GNMA 1 POOL NO 313057			2	1	3,905	113.7900	4,316	3,793	3,878	0	(3)	0	0	7.500	6.503	MON	24	284	06/30/2000	06/15/2022
36223N-YC-2	GNMA 1 POOL NO 313107			2	1	11,376	114.6200	12,852	11,212	11,330	0	(3)	0	0	7.000	6.589	MON	65	785	06/30/2000	11/15/2022
36223P-4X-4	GNMA 1 POOL NO 314138			2	1	38,999	114.5000	43,119	37,658	38,567	0	(71)	0	0	8.500	7.596	MON	267	3,201	06/30/2000	11/15/2021
36223P-K4-0	GNMA 1 POOL NO 313615			2	1	13,612	114.5000	14,924	13,034	13,439	0	(29)	0	0	8.500	7.290	MON	92	1,108	06/30/2000	12/15/2021
36223P-LN-7	GNMA 1 POOL NO 313633			2	1	405	113.7900	452	397	403	0	0	0	0	7.500	6.706	MON	2	30	06/30/2000	03/15/2022
36223P-N3-9	GNMA 1 POOL NO 313710			2	1	9,941	115.3000	11,175	9,692	9,863	0	(13)	0	0	8.000	7.315	MON	65	775	06/30/2000	12/15/2021
36223P-P9-4	GNMA 1 POOL NO 313748			2	1	19,842	114.5000	21,703	18,954	19,532	0	(48)	0	0	8.500	7.436	MON	134	1,611	06/30/2000	11/15/2021
36223P-TA-7	GNMA 1 POOL NO 313845			2	1	3,836	115.3000	4,227	3,666	3,784	0	(9)	0	0	8.000	6.778	MON	24	293	06/30/2000	12/15/2021
36223Q-2S-5	GNMA POOL NO 314985			2	1	21,230	114.6200	23,991	20,930	21,129	0	(16)	0	0	7.000	6.683	MON	122	1,465	06/30/2000	12/15/2022
36223Q-6Y-8	GNMA POOL NO 315087			2	1	3,418	114.5000	3,743	3,269	3,383	0	(5)	0	0	8.500	6.858	MON	23	278	06/30/2000	12/15/2021
36223Q-7K-7	GNMA POOL NO 315098			2	1	10,746	115.3000	12,075	10,472	10,671	0	(14)	0	0	8.000	7.172	MON	70	838	06/30/2000	11/15/2021
36223Q-AV-9	GNMA POOL NO 314220			2	1	5,459	113.7900	6,103	5,364	5,435	0	(4)	0	0	7.500	6.879	MON	34	402	06/30/2000	04/15/2022
36223Q-DE-4	GNMA POOL NO 314301			2	1	41,400	113.7900	46,379	40,760	41,155	0	(37)	0	0	7.500	7.187	MON	255	3,057	06/30/2000	04/15/2022
36223Q-N7-8	GNMA POOL NO 314614			2	1	102,625	115.3000	116,239	100,814	102,052	0	(93)	0	0	8.000	7.537	MON	672	8,065	08/18/2000	04/15/2022
36223Q-RL-3	GNMA POOL NO 314691			2	1	28,743	114.5000	31,570	27,572	28,382	0	(60)	0	0	8.500	7.355	MON	195	2,344	06/30/2000	10/15/2021
36223Q-UQ-8	GNMA POOL NO 314791			2	1	7,466	113.7900	8,381	7,366	7,437	0	(6)	0	0	7.500	7.138	MON	46	552	02/19/1997	03/15/2022
36223Q-WD-5	GNMA POOL NO 314844			2	1	250	115.3000	283	245	249	0	0	0	0	8.000	7.113	MON	2	20	08/18/2000	09/15/2022
36223Q-Z8-3	GNMA POOL NO 314967			2	1	10,645	114.5000	11,688	10,208	10,536	0	(20)	0	0	8.500	7.074	MON	72	868	06/30/2000	12/15/2021
36223R-2P-9	GNMA POOL NO 315882			2	1	1,694	113.7900	1,869	1,643	1,679	0	(2)	0	0	7.500	6.597	MON	10	123	06/30/2000	03/15/2022
36223R-A6-2	GNMA POOL NO 315129			2	1	20,925	115.3000	23,701	20,555	20,818	0	(18)	0	0	8.000	7.464	MON	137	1,644	08/18/2000	02/15/2022
36223R-A8-8	GNMA POOL NO 315131			2	1	655	114.5000	710	620	648	0	(1)	0	0	8.500	6.355	MON	4	53	06/30/2000	02/15/2022
36223R-BN-4	GNMA POOL NO 315145			2	1	229	113.7900	254	223	227	0	0	0	0	7.500	6.653	MON	1	17	02/06/1996	03/15/2022
36223R-DU-6	GNMA POOL NO 315215			2	1	27,388	113.7900	30,847	27,109	27,305	0	(11)	0	0	7.500	7.206	MON	169	2,033	06/30/2000	09/15/2022
36223R-E5-0	GNMA POOL NO 315256			2	1	3,530	114.6200	3,986	3,478	3,517	0	(2)	0	0	7.000	6.515	MON	20	243	06/30/2000	11/15/2022
36223R-E7-6	GNMA POOL NO 315258			2	1	187,976	113.7900	216,524	190,289	188,233	0	59	0	0	7.500	7.969	MON	1,189	14,272	06/30/2000	11/15/2022
36223R-E8-4	GNMA POOL NO 315259			2	1	607,265	113.7900	700,060	615,238	608,563	0	206	0	0	7.500	7.954	MON	3,845	46,143	06/30/2000	11/15/2022
36223R-EE-1	GNMA POOL NO 315233			2	1	3,040	114.6200	3,443	3,004	3,028	0	(2)	0	0	7.000	6.743	MON	18	210	01/26/1998	09/15/2022
36223R-FB-6	GNMA POOL NO 315262			2	1	11,766	114.5000	13,134	11,470	11,707	0	(11)	0	0	8.500	7.529	MON	81	975	06/30/2000	11/15/2022
36223R-J3-0	GNMA POOL NO 315382			2	1	16,084	113.7900	17,999	15,818	15,995	0	(14)	0	0	7.500	7.079	MON	99	1,186	06/30/2000	02/15/2022
36223R-QE-8	GNMA POOL NO 315553			2	1	12,437	115.3000	13,978	12,123	12,347	0	(16)	0	0	8.000	7.227	MON	81	970	06/30/2000	12/15/2021
36223R-QZ-1	GNMA POOL NO 315572			2	1	534	115.3000	590	511	529	0	(1)	0	0	8.000	6.520	MON	3	41	12/01/1993	12/15/2021
36223R-SY-2	GNMA POOL NO 315635			2	1	13,502	115.3000	14,950	12,966	13,376	0	(33)	0	0	8.000	6.957	MON	86	1,037	06/30/2000	12/15/2021
36223S-4G-5	GNMA POOL NO 316823			2	1	77,693	113.7900	86,923	76,391	77,138	0	(73)	0	0	7.500	7.214	MON	477	5,729	06/30/2000	03/15/2022
36223S-5C-3	GNMA POOL NO 316843			2	1	8,238	115.3000	9,270	8,040	8,177	0	(7)	0	0	8.000	7.325	MON	54	643	06/30/2000	12/15/2021
36223S-7J-6	GNMA POOL NO 316897			2	1	13,325	114.5000	14,749	12,881	13,183	0	(24)	0	0	8.500	7.605	MON	91	1,095	06/30/2000	10/15/2021
36223S-AB-9	GNMA POOL NO 316002			2	1	8,068	115.3000	8,950	7,762	8,007	0	(17)	0	0	8.000	6.887	MON	52	621	06/30/2000	05/15/2022
36223S-B9-3	GNMA POOL NO 316064			2	1	1,394	113.7900	1,565	1,375	1,390	0	(1)	0	0	7.500	7.021	MON	9	103	02/19/1997	01/15/2022
36223S-BJ-1	GNMA POOL NO 316041			2	1	4,680	115.3000	5,243	4,547	4,639	0	(7)	0	0	8.000	7.205	MON	30	364	06/30/2000	12/15/2021
36223S-C3-5	GNMA POOL NO 316090			2	1	16,101	113.7900	17,766	15,614	15,952	0	(21)	0	0	7.500	6.669	MON	98	1,171	06/30/2000	02/15/2022
36223S-CV-3	GNMA POOL NO 316084			2	1	31,989	113.7900	35,797	31,459	31,837	0	(21)	0	0	7.500	6.985	MON	197	2,360	06/30/2000	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223S-DM-2	GNMA POOL NO 316108			2	1	4,715	115.3000	5,345	4,636	4,695	0	(4)	0	0	8.000	7.483	MON	31	371	08/18/2000	03/15/2022
36223S-DY-6	GNMA POOL NO 316119			2	1	10,338	114.6200	13,303	11,606	10,690	0	55	0	0	7.000	10.003	MON	68	812	06/30/2000	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137			2	1	2,966	113.7900	3,335	2,931	2,957	0	(2)	0	0	7.500	7.136	MON	18	220	08/21/1997	04/15/2022
36223S-EZ-2	GNMA POOL NO 316152			2	1	10,340	113.7900	11,420	10,036	10,254	0	(13)	0	0	7.500	6.637	MON	63	753	06/30/2000	04/15/2022
36223S-FV-0	GNMA POOL NO 316180			2	1	4,777	113.7900	5,355	4,706	4,758	0	(4)	0	0	7.500	7.010	MON	29	353	06/30/2000	03/15/2022
36223S-GQ-0	GNMA POOL NO 316207			2	1	3,919	113.7900	4,387	3,855	3,900	0	(3)	0	0	7.500	7.014	MON	24	289	06/30/2000	02/15/2022
36223S-GR-8	GNMA POOL NO 316208			2	1	1,570	115.3000	1,739	1,508	1,560	0	(3)	0	0	8.000	6.529	MON	10	121	06/30/2000	02/15/2022
36223S-HP-1	GNMA POOL NO 316238			2	1	54,367	115.3000	61,612	53,436	54,117	0	(48)	0	0	8.000	7.463	MON	356	4,275	08/18/2000	01/15/2022
36223S-JS-3	GNMA POOL NO 316273			2	1	2,275	114.5000	2,486	2,171	2,248	0	(5)	0	0	8.500	6.951	MON	15	185	06/30/2000	12/15/2021
36223S-NW-9	GNMA POOL NO 316405			2	1	2,897	114.5000	3,174	2,772	2,861	0	(6)	0	0	8.500	7.211	MON	20	236	06/30/2000	12/15/2021
36223S-PD-9	GNMA POOL NO 316420			2	1	2,326	113.7900	2,566	2,256	2,305	0	(4)	0	0	7.500	6.623	MON	14	169	06/30/2000	02/15/2022
36223S-PT-4	GNMA POOL NO 316434			2	1	14,716	113.7900	16,502	14,503	14,654	0	(11)	0	0	7.500	7.062	MON	91	1,088	06/30/2000	04/15/2022
36223S-UE-1	GNMA POOL NO 316581			2	1	6,082	114.5000	6,715	5,865	6,021	0	(11)	0	0	8.500	7.400	MON	42	498	06/30/2000	11/15/2021
36223S-V4-2	GNMA POOL NO 316635			2	1	19,256	115.3000	21,673	18,797	19,119	0	(24)	0	0	8.000	7.301	MON	125	1,504	06/30/2000	12/15/2021
36223S-V5-9	GNMA POOL NO 316636			2	1	2,350	115.3000	2,633	2,284	2,333	0	(3)	0	0	8.000	7.001	MON	15	183	06/30/2000	12/15/2021
36223S-Z2-2	GNMA POOL NO 316761			2	1	1,205	113.7900	1,355	1,191	1,200	0	(1)	0	0	7.500	7.239	MON	7	89	08/21/1997	12/15/2021
36223S-Z3-0	GNMA POOL NO 316762			2	1	1,414	115.3000	1,559	1,352	1,397	0	(3)	0	0	8.000	6.633	MON	9	108	06/30/2000	12/15/2021
36223T-7D-7	GNMA 1 POOL NO 317792			2	1	16,717	113.7900	18,416	16,184	16,551	0	(26)	0	0	7.500	6.655	MON	101	1,214	06/30/2000	03/15/2022
36223T-7H-8	GNMA 1 POOL NO 317796			2	1	16,984	113.7900	19,064	16,754	16,914	0	(14)	0	0	7.500	7.162	MON	105	1,257	02/19/1997	03/15/2022
36223T-AB-7	GNMA 1 POOL NO 316902			2	1	2,204	114.5000	2,407	2,102	2,176	0	(4)	0	0	8.500	7.017	MON	15	179	06/30/2000	11/15/2021
36223T-FK-2	GNMA 1 POOL NO 317070			2	1	6,491	114.5000	7,157	6,251	6,421	0	(12)	0	0	8.500	7.411	MON	44	531	06/30/2000	12/15/2021
36223T-KZ-3	GNMA 1 POOL NO 317212			2	1	1,772	114.5000	1,953	1,706	1,756	0	(3)	0	0	8.500	7.292	MON	12	145	06/14/1995	11/15/2021
36223T-XN-6	GNMA 1 POOL NO 317585			2	1	2,165	115.3000	2,425	2,103	2,147	0	(3)	0	0	8.000	7.167	MON	14	168	06/30/2000	12/15/2021
36223T-ZJ-3	GNMA 1 POOL NO 317645			2	1	8,341	114.5000	8,956	7,822	8,182	0	(26)	0	0	8.500	6.792	MON	55	665	06/30/2000	01/15/2022
36223U-7G-7	GNMA POOL NO 318695			2	1	8,705	113.7900	9,773	8,589	8,672	0	(7)	0	0	7.500	7.138	MON	54	644	02/19/1997	03/15/2022
36223U-JX-7	GNMA POOL NO 318078			2	1	6,499	113.7900	7,215	6,341	6,446	0	(8)	0	0	7.500	6.884	MON	40	475	06/30/2000	01/15/2022
36223U-M7-0	GNMA POOL NO 318182			2	1	836	115.3000	941	816	833	0	(1)	0	0	8.000	7.075	MON	5	66	06/30/2000	11/15/2021
36223U-VL-9	GNMA POOL NO 318419			2	1	9,503	115.3000	10,773	9,344	9,462	0	(8)	0	0	8.000	7.526	MON	62	748	08/18/2000	06/15/2022
36223U-WQ-7	GNMA POOL NO 318455			2	1	19,264	115.3000	21,703	18,823	19,101	0	(24)	0	0	8.000	7.498	MON	125	1,506	06/30/2000	12/15/2021
36223U-XK-9	GNMA POOL NO 318482			2	1	23,312	113.7900	26,167	22,996	23,211	0	(19)	0	0	7.500	7.190	MON	144	1,725	02/19/1997	04/15/2022
36223V-4D-5	GNMA 1 POOL NO 319520			2	1	116,278	115.3000	131,703	114,226	115,601	0	(110)	0	0	8.000	7.549	MON	762	9,138	08/18/2000	02/15/2022
36223V-DL-7	GNMA 1 POOL NO 318807			2	1	7,060	113.7900	7,909	6,951	7,025	0	(6)	0	0	7.500	7.080	MON	43	521	06/30/2000	03/15/2022
36223V-DQ-6	GNMA 1 POOL NO 318811			2	1	17,906	113.7900	20,023	17,597	17,802	0	(17)	0	0	7.500	7.074	MON	110	1,320	06/30/2000	03/15/2022
36223V-FV-3	GNMA 1 POOL NO 318880			2	1	21,408	115.3000	24,294	21,070	21,352	0	(16)	0	0	8.000	7.433	MON	140	1,686	08/18/2000	05/15/2022
36223V-G5-9	GNMA 1 POOL NO 318920			2	1	51,227	114.5000	56,275	49,148	50,513	0	(111)	0	0	8.500	7.531	MON	348	4,178	06/30/2000	12/15/2021
36223V-N7-7	GNMA 1 POOL NO 319114			2	1	13,710	113.7900	15,348	13,489	13,644	0	(12)	0	0	7.500	7.039	MON	84	1,012	06/30/2000	04/15/2022
36223V-NP-7	GNMA 1 POOL NO 319098			2	1	664	114.6200	752	656	662	0	0	0	0	7.000	6.641	MON	4	46	01/26/1998	04/15/2022
36223V-PB-6	GNMA 1 POOL NO 319118			2	1	4,656	115.3000	5,274	4,574	4,637	0	0	0	0	8.000	7.329	MON	30	366	08/18/2000	04/15/2022
36223V-SY-3	GNMA 1 POOL NO 319235			2	1	5,096	113.7900	5,721	5,028	5,077	0	(4)	0	0	7.500	7.135	MON	31	377	02/19/1997	04/15/2022
36223V-UN-4	GNMA 1 POOL NO 319289			2	1	753	115.3000	853	740	750	0	(1)	0	0	8.000	7.419	MON	5	59	04/29/1996	12/15/2021
36223V-UR-5	GNMA 1 POOL NO 319292			2	1	6,875	113.7900	7,689	6,757	6,840	0	(6)	0	0	7.500	6.984	MON	42	507	06/30/2000	01/15/2022
36223V-US-3	GNMA 1 POOL NO 319293			2	1	960	115.3000	1,089	945	957	0	(1)	0	0	8.000	7.362	MON	6	76	08/18/2000	01/15/2022
36223V-UV-6	GNMA 1 POOL NO 319296			2	1	24,053	115.3000	27,258	23,641	23,956	0	(19)	0	0	8.000	7.373	MON	158	1,891	08/18/2000	01/15/2022
36223V-V3-7	GNMA 1 POOL NO 319334			2	1	13,101	113.7900	14,576	12,810	13,018	0	(14)	0	0	7.500	6.826	MON	80	961	06/30/2000	02/15/2022
36223V-V4-5	GNMA 1 POOL NO 319335			2	1	5,614	115.3000	6,359	5,515	5,590	0	(4)	0	0	8.000	7.338	MON	37	441	08/18/2000	02/15/2022
36223V-V6-0	GNMA 1 POOL NO 319337			2	1	14,327	113.7900	16,017	14,077	14,279	0	(14)	0	0	7.500	6.927	MON	88	1,056	06/30/2000	02/15/2022
36223V-VH-6	GNMA 1 POOL NO 319316			2	1	369	115.3000	419	364	369	0	0	0	0	8.000	7.274	MON	2	29	08/18/2000	02/15/2022
36223V-VX-1	GNMA 1 POOL NO 319330			2	1	6,400	113.7900	7,157	6,290	6,369	0	(6)	0	0	7.500	6.960	MON	39	472	06/30/2000	02/15/2022
36223V-WD-4	GNMA 1 POOL NO 319344			2	1	3,966	114.6200	4,483	3,911	3,955	0	(3)	0	0	7.000	6.576	MON	23	274	06/30/2000	03/15/2022
36223V-WF-9	GNMA 1 POOL NO 319346			2	1	2,723	113.7900	3,057	2,686	2,715	0	(2)	0	0	7.500	7.037	MON	17	201	02/19/1997	03/15/2022
36223V-WM-4	GNMA 1 POOL NO 319352			2	1	7,624	113.7900	8,523	7,491	7,585	0	(7)	0	0	7.500	6.982	MON	47	562	06/30/2000	04/15/2022
36223V-WT-9	GNMA 1 POOL NO 319358			2	1	30,481	115.3000	34,525	29,943	30,331	0	(24)	0	0	8.000	7.455	MON	200	2,396	08/18/2000	04/15/2022
36223V-WU-6	GNMA 1 POOL NO 319359			2	1	1,926	114.5000	2,098	1,833	1,902	0	(4)	0	0	8.500	6.970	MON	13	156	06/30/2000	04/15/2022
36223V-Z6-6	GNMA 1 POOL NO 319465			2	1	22,192	114.6200	27,406	23,910	22,691	0	71	0	0	7.000	8.694	MON	139	1,674	06/30/2000	12/15/2022
36223V-ZQ-2	GNMA 1 POOL NO 319451			2	1	9,246	115.3000	10,473	9,083	9,205	0	(8)	0	0	8.000	7.397	MON	61	727	08/18/2000	05/15/2022
36223W-BY-9	GNMA 1 POOL NO 319655			2	1	2,702	114.6200	3,050	2,661	2,692	0	(2)	0	0	7.000	6.524	MON	16	186	06/30/2000	11/15/2022
36223W-DQ-4	GNMA 1 POOL NO 319711			2	1	2,784	115.3000	3,129	2,714	2,764	0	(3)	0	0	8.000	7.214	MON	18	217	06/30/2000	11/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223W-EW-0	GNMA 1 POOL NO 319749			2	1	6,384	115.3000	7,081	6,141	6,321	0	(6)	0	0	8.000	6.880	MON	41	491	10/07/1998	02/15/2022
36223W-J3-9	GNMA 1 POOL NO 319882			2	1	22,106	115.3000	25,062	21,736	21,996	0	(21)	0	0	8.000	7.621	MON	145	1,739	08/18/2000	09/15/2022
36223W-NA-8	GNMA 1 POOL NO 319985			2	1	9,423	115.3000	10,673	9,257	9,386	0	(7)	0	0	8.000	7.304	MON	62	741	08/18/2000	05/15/2022
36223W-PN-8	GNMA 1 POOL NO 320029			2	1	27,802	114.6200	31,702	27,657	27,749	0	(9)	0	0	7.000	6.859	MON	161	1,936	06/30/2000	12/15/2022
36223W-SD-7	GNMA 1 POOL NO 320116			2	1	73,922	113.7900	82,779	72,749	73,453	0	(68)	0	0	7.500	7.201	MON	455	5,456	06/30/2000	04/15/2022
36223W-TU-8	GNMA 1 POOL NO 320163			2	1	22,366	113.7900	25,791	22,666	22,448	0	12	0	0	7.500	7.841	MON	142	1,700	06/30/2000	02/15/2022
36223W-XR-0	GNMA 1 POOL NO 320288			2	1	27,097	115.3000	30,691	26,618	26,974	0	(22)	0	0	8.000	7.374	MON	177	2,129	08/18/2000	02/15/2022
36223X-GQ-9	GNMA 1 POOL NO 320707			2	1	6,792	113.7900	7,610	6,688	6,763	0	(5)	0	0	7.500	7.007	MON	42	502	06/30/2000	03/15/2022
36223X-LE-0	GNMA 1 POOL NO 320825			2	1	18,962	114.5000	21,122	18,447	18,842	0	(16)	0	0	8.500	7.540	MON	131	1,568	06/30/2000	05/15/2022
36223X-LG-5	GNMA 1 POOL NO 320827			2	1	29,779	115.3000	33,729	29,253	29,646	0	(14)	0	0	8.000	7.399	MON	195	2,340	08/18/2000	06/15/2022
36223X-PV-8	GNMA 1 POOL NO 320936			2	1	4,353	114.5000	4,842	4,228	4,323	0	(6)	0	0	8.500	7.497	MON	30	359	06/30/2000	03/15/2022
36223X-RS-3	GNMA 1 POOL NO 320997			2	1	20,181	113.7900	22,179	19,491	19,994	0	(29)	0	0	7.500	6.548	MON	122	1,462	06/30/2000	12/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038			2	1	7,473	113.7900	8,387	7,371	7,444	0	(6)	0	0	7.500	7.120	MON	46	553	02/19/1997	04/15/2022
36223X-UY-6	GNMA 1 POOL NO 321099			2	1	34,844	115.3000	39,466	34,229	34,663	0	(31)	0	0	8.000	7.497	MON	228	2,738	08/18/2000	05/15/2022
36223X-V5-8	GNMA 1 POOL NO 321136			2	1	12,688	113.7900	14,246	12,520	12,636	0	(6)	0	0	7.500	7.175	MON	78	939	02/19/1997	04/15/2022
36223X-ZF-2	GNMA 1 POOL NO 321242			2	1	11,532	113.7900	12,882	11,321	11,464	0	(11)	0	0	7.500	7.036	MON	71	849	06/30/2000	05/15/2022
36223Y-CN-8	GNMA 1 POOL NO 321477			2	1	19,901	113.7900	22,320	19,616	19,805	0	(16)	0	0	7.500	7.138	MON	123	1,471	06/30/2000	03/15/2022
36223Y-DA-5	GNMA 1 POOL NO 321497			2	1	18,814	113.7900	21,050	18,500	18,706	0	(17)	0	0	7.500	7.104	MON	116	1,387	06/30/2000	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556			2	1	23,014	115.3000	26,082	22,621	22,927	0	(18)	0	0	8.000	7.398	MON	151	1,810	08/18/2000	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536			2	1	1,480	114.6200	1,676	1,462	1,476	0	(1)	0	0	7.000	6.640	MON	9	102	01/26/1998	10/15/2022
36223Y-GW-4	GNMA 1 POOL NO 321613			2	1	3,358	115.3000	3,732	3,236	3,338	0	(6)	0	0	8.000	6.688	MON	22	259	06/30/2000	04/15/2022
36223Y-K5-8	GNMA 1 POOL NO 321716			2	1	4,124	114.6200	4,668	4,073	4,110	0	(3)	0	0	7.000	6.661	MON	24	285	01/26/1998	11/15/2022
36223Y-M3-1	GNMA 1 POOL NO 321778			2	1	27,206	115.3000	30,815	26,726	27,086	0	(19)	0	0	8.000	7.395	MON	178	2,138	08/18/2000	06/15/2022
36223Y-MN-7	GNMA 1 POOL NO 321765			2	1	6,110	114.5000	6,913	6,038	6,090	0	(4)	0	0	8.500	8.186	MON	43	513	08/24/1994	06/15/2022
36223Y-N3-0	GNMA 1 POOL NO 321810			2	1	92,968	115.3000	105,300	91,327	92,470	0	(84)	0	0	8.000	7.524	MON	609	7,306	08/18/2000	06/15/2022
36223Y-N7-1	GNMA 1 POOL NO 321814			2	1	6,071	115.3000	6,686	5,799	6,023	0	(13)	0	0	8.000	6.542	MON	39	464	06/30/2000	07/15/2022
36223Y-Q4-5	GNMA 1 POOL NO 321875			2	1	3,092	113.7900	3,470	3,050	3,082	0	(2)	0	0	7.500	7.013	MON	19	229	02/19/1997	03/15/2022
36223Y-S6-8	GNMA 1 POOL NO 321941			2	1	424	115.3000	480	417	423	0	0	0	0	8.000	7.247	MON	3	33	08/18/2000	10/15/2022
36223Y-SE-1	GNMA 1 POOL NO 321917			2	1	2,614	114.6200	2,975	2,595	2,609	0	(1)	0	0	7.000	6.732	MON	15	181	12/06/2000	11/15/2022
36223Y-U2-4	GNMA 1 POOL NO 322001			2	1	4,759	115.3000	5,396	4,680	4,739	0	(4)	0	0	8.000	7.509	MON	31	374	08/18/2000	04/15/2022
36223Y-U4-0	GNMA 1 POOL NO 322003			2	1	546	113.7900	612	538	544	0	0	0	0	7.500	6.851	MON	3	40	06/30/2000	03/15/2022
36223Y-VU-1	GNMA 1 POOL NO 322027			2	1	35,048	113.7900	39,041	34,311	34,804	0	(40)	0	0	7.500	6.959	MON	214	2,573	06/30/2000	01/15/2022
36223Y-X6-2	GNMA 1 POOL NO 322101			2	1	11,810	113.7900	13,259	11,653	11,763	0	(9)	0	0	7.500	7.159	MON	73	874	02/19/1997	04/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076			2	1	88,619	115.3000	100,422	87,096	88,211	0	(77)	0	0	8.000	7.501	MON	581	6,968	08/18/2000	07/15/2022
36224A-2N-0	GNMA POOL NO 323081			2	1	1,404	113.7900	1,576	1,385	1,400	0	(1)	0	0	7.500	6.983	MON	9	104	02/19/1997	05/15/2022
36224A-4C-2	GNMA POOL NO 323119			2	1	29,511	113.7900	33,012	29,012	29,338	0	(26)	0	0	7.500	7.110	MON	181	2,176	06/30/2000	05/15/2022
36224A-4U-2	GNMA POOL NO 323135			2	1	39,130	115.3000	44,349	38,464	38,966	0	(33)	0	0	8.000	7.461	MON	256	3,077	08/18/2000	06/15/2022
36224A-5G-2	GNMA POOL NO 323147			2	1	10,957	113.7900	12,099	10,633	10,863	0	(15)	0	0	7.500	6.671	MON	66	797	06/30/2000	06/15/2022
36224A-5H-0	GNMA POOL NO 323148			2	1	3,569	115.3000	4,044	3,508	3,558	0	(2)	0	0	8.000	7.184	MON	23	281	08/18/2000	06/15/2022
36224A-6D-8	GNMA POOL NO 323168			2	1	480	115.3000	534	463	478	0	(1)	0	0	8.000	6.777	MON	3	37	06/30/2000	07/15/2022
36224A-6K-2	GNMA POOL NO 323174			2	1	1,717	114.5000	1,908	1,666	1,705	0	(1)	0	0	8.500	7.489	MON	12	142	06/30/2000	07/15/2022
36224A-F9-7	GNMA POOL NO 322492			2	1	19,737	113.7900	22,157	19,472	19,655	0	(16)	0	0	7.500	7.196	MON	122	1,461	02/19/1997	08/15/2022
36224A-RH-6	GNMA POOL NO 322788			2	1	3,079	113.7900	3,456	3,037	3,069	0	(2)	0	0	7.500	7.065	MON	19	228	02/19/1997	03/15/2022
36224A-RM-5	GNMA POOL NO 322792			2	1	16,778	113.7900	18,633	16,375	16,666	0	(20)	0	0	7.500	6.770	MON	102	1,228	06/30/2000	04/15/2022
36224A-VP-3	GNMA POOL NO 322922			2	1	4,206	114.6200	4,761	4,153	4,192	0	(3)	0	0	7.000	6.674	MON	24	291	01/26/1998	12/15/2022
36224A-Z9-5	GNMA POOL NO 323068			2	1	22,312	113.7900	24,953	21,930	22,195	0	(19)	0	0	7.500	7.025	MON	137	1,645	06/30/2000	04/15/2022
36224A-ZE-4	GNMA POOL NO 323041			2	1	2,345	113.7900	2,626	2,308	2,335	0	(1)	0	0	7.500	6.955	MON	14	173	06/30/2000	03/15/2022
36224A-ZZ-7	GNMA POOL NO 323060			2	1	27,544	113.7900	30,575	26,870	27,341	0	(34)	0	0	7.500	6.825	MON	168	2,015	06/30/2000	04/15/2022
36224B-3J-6	GNMA POOL NO 324001			2	1	14,682	115.3000	16,646	14,437	14,611	0	(14)	0	0	8.000	7.585	MON	96	1,155	08/18/2000	05/15/2022
36224B-3P-2	GNMA POOL NO 324006			2	1	146,016	115.3000	165,385	143,439	145,217	0	(134)	0	0	8.000	7.538	MON	956	11,475	08/18/2000	06/15/2022
36224B-4E-6	GNMA POOL NO 324021			2	1	15,039	113.7900	16,867	14,824	14,971	0	(11)	0	0	7.500	7.098	MON	93	1,112	06/30/2000	02/15/2022
36224B-4Y-2	GNMA POOL NO 324039			2	1	3,434	113.7900	3,846	3,380	3,420	0	(3)	0	0	7.500	6.964	MON	21	254	06/30/2000	04/15/2022
36224B-AV-1	GNMA POOL NO 323220			2	1	17,386	115.3000	19,728	17,110	17,344	0	(11)	0	0	8.000	7.370	MON	114	1,369	08/18/2000	06/15/2022
36224B-CL-1	GNMA POOL NO 323275			2	1	17,185	113.7900	19,258	16,925	17,109	0	(13)	0	0	7.500	7.053	MON	106	1,269	06/30/2000	05/15/2022
36224B-DK-2	GNMA POOL NO 323306			2	1	42,419	115.3000	48,046	41,670	42,223	0	(34)	0	0	8.000	7.425	MON	278	3,334	08/18/2000	06/15/2022
36224B-DQ-9	GNMA POOL NO 323311			2	1	72,119	115.3000	81,686	70,846	71,712	0	(63)	0	0	8.000	7.571	MON	472	5,668	08/18/2000	08/15/2022
36224B-EL-9	GNMA POOL NO 323339			2	1	5,290	113.7900	5,789	5,088	5,245	0	(7)	0	0	7.500	6.151	MON	32	382	06/30/2000	10/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224B-G7-8	GNMA POOL NO 323422			2	1	15,852	115.3000	17,954	15,572	15,768	0	(12)	0	0	8.000	7.512	MON	104	1,246	08/18/2000	06/15/2022
36224B-GY-9	GNMA POOL NO 323415			2	1	9,040	113.7900	9,970	8,762	8,958	0	(13)	0	0	7.500	6.654	MON	55	657	06/30/2000	05/15/2022
36224B-HD-4	GNMA POOL NO 323428			2	1	6,666	115.3000	7,550	6,548	6,637	0	0	0	0	8.000	7.392	MON	44	524	08/18/2000	06/15/2022
36224B-JQ-3	GNMA POOL NO 323471			2	1	1,714	113.7900	1,881	1,653	1,704	0	(3)	0	0	7.500	6.290	MON	10	124	06/30/2000	04/15/2022
36224B-L5-6	GNMA POOL NO 323548			2	1	1,689	114.6200	1,912	1,668	1,684	0	(1)	0	0	7.000	6.610	MON	10	117	01/26/1998	11/15/2022
36224B-LJ-6	GNMA POOL NO 323529			2	1	13,059	114.6200	14,739	12,859	12,994	0	(10)	0	0	7.000	6.631	MON	75	900	06/30/2000	10/15/2022
36224B-LT-4	GNMA POOL NO 323538			2	1	1,701	114.6200	1,926	1,680	1,695	0	(1)	0	0	7.000	6.663	MON	10	118	01/26/1998	11/15/2022
36224B-VB-2	GNMA POOL NO 323810			2	1	10,534	115.3000	11,942	10,357	10,488	0	(10)	0	0	8.000	7.502	MON	69	829	08/18/2000	04/15/2022
36224C-3J-4	GNMA 1 POOL NO 324901			2	1	6,268	113.7900	7,036	6,183	6,245	0	(5)	0	0	7.500	7.108	MON	39	464	02/19/1997	03/15/2022
36224C-5C-7	GNMA 1 POOL NO 324943			2	1	9,016	115.3000	10,212	8,857	8,978	0	(6)	0	0	8.000	7.366	MON	59	709	08/18/2000	06/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347			2	1	2,185	113.7900	2,456	2,158	2,178	0	(1)	0	0	7.500	7.113	MON	13	162	08/21/1997	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365			2	1	50,946	115.3000	57,738	50,076	50,735	0	(43)	0	0	8.000	7.452	MON	334	4,006	08/18/2000	06/15/2022
36224C-K3-0	GNMA 1 POOL NO 324414			2	1	24,534	115.3000	27,259	23,642	24,400	0	(40)	0	0	8.000	6.640	MON	158	1,891	06/30/2000	07/15/2022
36224C-KD-8	GNMA 1 POOL NO 324392			2	1	5,635	115.3000	6,383	5,536	5,609	0	(3)	0	0	8.000	7.445	MON	37	443	08/18/2000	06/15/2022
36224C-L7-0	GNMA 1 POOL NO 324450			2	1	3,887	113.7900	4,351	3,824	3,870	0	(3)	0	0	7.500	6.992	MON	24	287	06/30/2000	05/15/2022
36224C-L8-8	GNMA 1 POOL NO 324451			2	1	6,269	113.7900	7,034	6,182	6,245	0	(4)	0	0	7.500	7.058	MON	39	464	06/30/2000	05/15/2022
36224C-LS-4	GNMA 1 POOL NO 324437			2	1	6,028	114.5000	6,524	5,698	5,940	0	(15)	0	0	8.500	6.885	MON	40	484	06/30/2000	08/15/2022
36224C-ZK-6	GNMA 1 POOL NO 324846			2	1	66,189	115.3000	75,004	65,051	65,888	0	(57)	0	0	8.000	7.483	MON	434	5,204	08/18/2000	06/15/2022
36224D-5X-9	GNMA 1 POOL NO 325862			2	1	21,744	114.5000	23,617	20,626	21,418	0	(59)	0	0	8.500	7.213	MON	146	1,753	10/07/1993	04/15/2022
36224D-D7-7	GNMA 1 POOL NO 325126			2	1	19,171	113.7900	21,458	18,858	19,081	0	(16)	0	0	7.500	7.014	MON	118	1,414	06/30/2000	05/15/2022
36224D-DP-7	GNMA 1 POOL NO 325110			2	1	2,104	113.7900	2,355	2,070	2,095	0	(2)	0	0	7.500	6.922	MON	13	155	06/30/2000	04/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164			2	1	2,588	115.3000	2,934	2,544	2,579	0	(2)	0	0	8.000	7.376	MON	17	204	08/18/2000	07/15/2022
36224D-L8-6	GNMA 1 POOL NO 325351			2	1	23,823	113.7900	26,643	23,415	23,685	0	(22)	0	0	7.500	7.089	MON	146	1,756	06/30/2000	05/15/2022
36224D-LP-8	GNMA 1 POOL NO 325334			2	1	5,779	113.7900	6,460	5,677	5,753	0	(4)	0	0	7.500	6.897	MON	35	426	06/30/2000	04/15/2022
36224D-LZ-6	GNMA 1 POOL NO 325344			2	1	14,613	113.7900	16,391	14,405	14,549	0	(11)	0	0	7.500	7.104	MON	90	1,080	06/30/2000	05/15/2022
36224D-M8-5	GNMA 1 POOL NO 325383			2	1	12,453	115.3000	14,105	12,233	12,396	0	(10)	0	0	8.000	7.423	MON	82	979	08/18/2000	06/15/2022
36224D-MR-3	GNMA 1 POOL NO 325368			2	1	6,386	113.7900	7,073	6,216	6,343	0	(6)	0	0	7.500	6.604	MON	39	466	06/30/2000	04/15/2022
36224D-N4-3	GNMA 1 POOL NO 325411			2	1	16,608	114.6200	18,726	16,337	16,525	0	(14)	0	0	7.000	6.580	MON	95	1,144	06/30/2000	10/15/2022
36224D-NR-2	GNMA 1 POOL NO 325400			2	1	11,006	115.3000	12,466	10,812	10,959	0	(6)	0	0	8.000	7.387	MON	72	865	08/18/2000	08/15/2022
36224D-NW-1	GNMA 1 POOL NO 325405			2	1	4,700	114.5000	5,124	4,475	4,643	0	(1)	0	0	8.500	7.037	MON	32	380	06/30/2000	09/15/2022
36224D-PG-4	GNMA 1 POOL NO 325423			2	1	10,995	114.6200	13,153	11,475	11,096	0	18	0	0	7.000	8.331	MON	67	803	06/30/2000	12/15/2022
36224D-SQ-9	GNMA 1 POOL NO 325527			2	1	61,480	113.7900	68,787	60,452	61,064	0	(60)	0	0	7.500	7.187	MON	378	4,534	06/30/2000	03/15/2022
36224D-VK-8	GNMA 1 POOL NO 325618			2	1	10,088	114.6200	11,411	9,955	10,047	0	(6)	0	0	7.000	6.661	MON	58	697	06/30/2000	11/15/2022
36224D-XH-3	GNMA 1 POOL NO 325680			2	1	4,213	114.5000	4,740	4,140	4,193	0	(4)	0	0	8.500	7.957	MON	29	352	06/30/2000	02/15/2022
36224E-AX-1	GNMA 1 POOL NO 325922			2	1	1,288	113.7900	1,421	1,248	1,277	0	0	0	0	7.500	6.541	MON	8	94	06/30/2000	03/15/2022
36224E-DL-4	GNMA 1 POOL NO 326007			2	1	20,455	113.7900	22,902	20,127	20,330	0	(18)	0	0	7.500	7.175	MON	126	1,509	06/30/2000	04/15/2022
36224E-FB-4	GNMA 1 POOL NO 326062			2	1	17,839	113.7900	19,955	17,537	17,728	0	(17)	0	0	7.500	7.143	MON	110	1,315	06/30/2000	05/15/2022
36224E-SA-2	GNMA 1 POOL NO 326413			2	1	1,785	114.5000	1,958	1,710	1,771	0	(3)	0	0	8.500	6.870	MON	12	145	06/30/2000	12/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417			2	1	2,550	114.5000	2,852	2,491	2,538	0	(3)	0	0	8.500	7.703	MON	18	212	04/15/1994	12/15/2022
36224F-2R-0	GNMA POOL NO 327584			2	1	19,940	114.5000	21,767	19,010	19,640	0	(47)	0	0	8.500	7.385	MON	135	1,616	06/30/2000	06/15/2022
36224F-7G-9	GNMA POOL NO 327695			2	1	15,995	113.7900	17,690	15,547	15,862	0	(24)	0	0	7.500	6.841	MON	97	1,166	12/01/1993	07/15/2022
36224F-AJ-9	GNMA POOL NO 326809			2	1	11,508	114.6200	13,019	11,358	11,459	0	(8)	0	0	7.000	6.693	MON	66	795	06/30/2000	11/15/2022
36224F-F7-0	GNMA POOL NO 326990			2	1	6,147	114.6200	7,141	6,230	6,163	0	3	0	0	7.000	7.390	MON	36	436	09/22/2000	05/15/2023
36224F-J2-7	GNMA POOL NO 327081			2	1	1,995	113.7900	2,242	1,970	1,987	0	(1)	0	0	7.500	7.168	MON	12	148	06/30/2000	05/15/2022
36224F-J7-6	GNMA POOL NO 327086			2	1	30,612	113.7900	34,276	30,123	30,453	0	(26)	0	0	7.500	7.100	MON	188	2,259	06/30/2000	06/15/2022
36224F-KE-9	GNMA POOL NO 327093			2	1	7,693	113.7900	8,876	7,800	7,710	0	3	0	0	7.500	8.011	MON	49	585	06/30/2000	06/15/2022
36224F-MP-2	GNMA POOL NO 327166			2	1	26,106	115.3000	28,801	24,979	25,766	0	(59)	0	0	8.000	6.638	MON	167	1,998	06/30/2000	04/15/2021
36224F-P8-7	GNMA POOL NO 327247			2	1	2,804	113.7900	3,147	2,766	2,793	0	(2)	0	0	7.500	7.152	MON	17	207	02/19/1997	08/15/2022
36224F-PH-7	GNMA POOL NO 327224			2	1	5,550	114.6200	6,174	5,386	5,505	0	(8)	0	0	7.000	6.178	MON	31	377	06/30/2000	11/15/2022
36224F-QJ-2	GNMA POOL NO 327257			2	1	19,999	115.3000	22,652	19,646	19,911	0	(12)	0	0	8.000	7.392	MON	131	1,572	08/18/2000	06/15/2022
36224F-UB-4	GNMA POOL NO 327378			2	1	1,327	115.3000	1,506	1,306	1,324	0	(1)	0	0	8.000	7.397	MON	9	104	08/18/2000	06/15/2022
36224F-VD-9	GNMA POOL NO 327412			2	1	10,336	115.3000	11,728	10,172	10,313	0	(7)	0	0	8.000	7.346	MON	68	814	08/18/2000	07/15/2022
36224G-G2-8	GNMA POOL NO 327917			2	1	44,138	114.6200	51,274	44,733	44,273	0	20	0	0	7.000	7.335	MON	261	3,131	09/22/2000	10/15/2023
36224G-NE-4	GNMA POOL NO 328089			2	1	3,043	115.3000	3,453	2,995	3,036	0	(2)	0	0	8.000	7.403	MON	20	240	08/18/2000	07/15/2022
36224G-PG-7	GNMA POOL NO 328123			2	1	14,985	114.5000	16,778	14,653	14,883	0	(17)	0	0	8.500	7.952	MON	104	1,246	06/30/2000	08/15/2022
36224G-YD-4	GNMA POOL NO 328408			2	1	4,771	115.3000	5,262	4,563	4,724	0	(8)	0	0	8.000	6.500	MON	30	365	06/30/2000	09/15/2022
36224H-3H-7	GNMA 1 POOL NO 329400			2	1	53,681	115.3000	60,802	52,733	53,383	0	(29)	0	0	8.000	7.546	MON	352	4,219	08/18/2000	06/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224H-A5-5	GNMA 1 POOL NO 328628			2	1	2,283	114.6200	2,581	2,252	2,275	0	(1)	0	0	7.000	6.574	MON	13	158	06/30/2000	11/15/2022
36224H-A6-3	GNMA 1 POOL NO 328629			2	1	9,794	114.6200	11,042	9,633	9,747	0	(7)	0	0	7.000	6.556	MON	56	674	06/30/2000	11/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605			2	1	1,877	114.6200	2,125	1,854	1,871	0	(1)	0	0	7.000	6.656	MON	11	130	01/26/1998	10/15/2022
36224H-BB-1	GNMA 1 POOL NO 328634			2	1	13,336	114.6200	15,055	13,134	13,272	0	(10)	0	0	7.000	6.631	MON	77	919	06/30/2000	11/15/2022
36224H-BL-9	GNMA 1 POOL NO 328643			2	1	288	113.7900	322	283	287	0	0	0	0	7.500	6.756	MON	2	21	06/30/2000	05/15/2022
36224H-CZ-7	GNMA 1 POOL NO 328688			2	1	3,234	114.6200	3,650	3,184	3,221	0	(2)	0	0	7.000	6.503	MON	19	223	06/30/2000	11/15/2022
36224H-ME-3	GNMA 1 POOL NO 328957			2	1	15,789	114.6200	18,929	16,514	15,951	0	28	0	0	7.000	8.322	MON	96	1,156	06/30/2000	12/15/2022
36224H-MP-8	GNMA 1 POOL NO 328966			2	1	6,386	114.6200	7,420	6,474	6,401	0	2	0	0	7.000	7.443	MON	38	453	09/25/2000	01/15/2023
36224H-SA-5	GNMA 1 POOL NO 329113			2	1	11,908	115.3000	13,487	11,697	11,852	0	(10)	0	0	8.000	7.436	MON	78	936	08/18/2000	06/15/2022
36224H-SU-1	GNMA 1 POOL NO 329131			2	1	40,317	115.3000	45,730	39,662	40,194	0	(31)	0	0	8.000	7.450	MON	264	3,173	08/18/2000	09/15/2022
36224H-SX-5	GNMA 1 POOL NO 329134			2	1	36,156	115.3000	40,952	35,518	35,995	0	(29)	0	0	8.000	7.409	MON	237	2,841	08/18/2000	07/15/2022
36224J-AJ-1	GNMA 1 POOL NO 329509			2	1	65,122	115.3000	73,893	64,088	64,905	0	(55)	0	0	8.000	7.549	MON	427	5,127	08/18/2000	11/15/2022
36224J-AT-9	GNMA 1 POOL NO 329518			2	1	9,050	114.6200	10,848	9,464	9,146	0	16	0	0	7.000	8.271	MON	55	662	06/30/2000	12/15/2022
36224J-B7-6	GNMA 1 POOL NO 329562			2	1	17,028	114.6200	19,277	16,817	16,951	0	(8)	0	0	7.000	6.748	MON	98	1,177	06/30/2000	11/15/2022
36224J-EF-5	GNMA 1 POOL NO 329634			2	1	2,556	114.5000	2,888	2,523	2,546	0	(2)	0	0	8.500	8.146	MON	18	215	06/30/2000	08/15/2022
36224J-HZ-8	GNMA 1 POOL NO 329748			2	1	2,913	115.3000	3,221	2,794	2,896	0	(4)	0	0	8.000	6.504	MON	19	223	06/30/2000	01/15/2023
36224J-JF-0	GNMA 1 POOL NO 329762			2	1	6,584	115.3000	7,457	6,468	6,552	0	(6)	0	0	8.000	7.467	MON	43	517	08/18/2000	08/15/2022
36224J-JY-9	GNMA 1 POOL NO 329779			2	1	26,623	114.6200	30,031	26,199	26,495	0	(20)	0	0	7.000	6.580	MON	153	1,834	06/30/2000	10/15/2022
36224J-KH-4	GNMA 1 POOL NO 329796			2	1	5,659	113.7900	6,212	5,459	5,613	0	(3)	0	0	7.500	6.290	MON	34	409	06/30/2000	10/15/2022
36224J-KL-5	GNMA 1 POOL NO 329799			2	1	6,802	114.6200	7,688	6,707	6,776	0	(3)	0	0	7.000	6.579	MON	39	469	06/30/2000	11/15/2022
36224J-KT-8	GNMA 1 POOL NO 329806			2	1	19,396	114.6200	21,913	19,117	19,305	0	(15)	0	0	7.000	6.661	MON	112	1,338	06/30/2000	11/15/2022
36224J-LB-6	GNMA 1 POOL NO 329822			2	1	3,855	113.7900	4,327	3,803	3,841	0	(3)	0	0	7.500	7.121	MON	24	285	02/19/1997	10/15/2022
36224J-LU-4	GNMA 1 POOL NO 329839			2	1	29,673	114.6200	33,563	29,281	29,536	0	(21)	0	0	7.000	6.714	MON	171	2,050	06/30/2000	11/15/2022
36224J-N5-7	GNMA 1 POOL NO 329912			2	1	371	114.6200	431	376	372	0	0	0	0	7.000	7.435	MON	2	26	09/22/2000	11/15/2023
36224J-RC-8	GNMA 1 POOL NO 329983			2	1	2,505	115.3000	2,804	2,432	2,486	0	0	0	0	8.000	7.101	MON	16	195	01/06/1993	02/15/2023
36224K-AU-3	GNMA 1 POOL NO 330419			2	1	3,134	113.7900	3,505	3,080	3,120	0	(2)	0	0	7.500	6.924	MON	19	231	06/30/2000	05/15/2022
36224K-EG-0	GNMA 1 POOL NO 330535			2	1	737	115.3000	836	725	735	0	(1)	0	0	8.000	7.353	MON	5	58	08/18/2000	09/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551			2	1	1,135	114.6200	1,286	1,122	1,132	0	(1)	0	0	7.000	6.629	MON	7	79	01/26/1998	11/15/2022
36224K-JT-7	GNMA 1 POOL NO 330674			2	1	4,461	114.6200	5,039	4,396	4,446	0	(2)	0	0	7.000	6.499	MON	26	308	06/30/2000	12/15/2022
36224K-KX-6	GNMA 1 POOL NO 330710			2	1	4,254	113.7900	4,653	4,089	4,219	0	(4)	0	0	7.500	6.090	MON	26	307	06/30/2000	10/15/2022
36224K-M3-0	GNMA 1 POOL NO 330778			2	1	11,231	114.6200	12,676	11,059	11,183	0	(8)	0	0	7.000	6.560	MON	65	774	06/30/2000	12/15/2022
36224K-MW-6	GNMA 1 POOL NO 330773			2	1	10,501	114.6200	11,861	10,348	10,459	0	(7)	0	0	7.000	6.559	MON	60	724	06/30/2000	10/15/2022
36224K-PS-2	GNMA 1 POOL NO 330833			2	1	6,580	115.3000	7,462	6,472	6,565	0	(4)	0	0	8.000	7.283	MON	43	518	08/18/2000	10/15/2022
36224K-PU-7	GNMA 1 POOL NO 330835			2	1	29,665	114.6200	33,496	29,223	29,529	0	(22)	0	0	7.000	6.624	MON	170	2,046	06/30/2000	12/15/2022
36224K-QU-6	GNMA 1 POOL NO 330867			2	1	806	114.6200	912	796	805	0	0	0	0	7.000	6.458	MON	5	56	06/30/2000	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909			2	1	1,880	114.6200	2,129	1,857	1,874	0	(1)	0	0	7.000	6.659	MON	11	130	01/26/1998	12/15/2022
36224K-R7-6	GNMA 1 POOL NO 330910			2	1	7,988	114.6200	9,024	7,873	7,957	0	(5)	0	0	7.000	6.576	MON	46	551	06/30/2000	12/15/2022
36224K-XX-2	GNMA 1 POOL NO 331094			2	1	12,216	114.6200	14,577	12,717	12,340	0	3	0	0	7.000	8.068	MON	74	890	06/30/2000	12/15/2022
36224L-B4-8	GNMA 1 POOL NO 331359			2	1	53,849	113.7900	58,821	51,694	53,127	0	(107)	0	0	7.500	6.632	MON	323	3,877	06/30/2000	11/15/2022
36224L-BB-2	GNMA 1 POOL NO 331334			2	1	2,670	114.6200	3,023	2,637	2,663	0	(1)	0	0	7.000	6.595	MON	15	185	01/26/1998	10/15/2022
36224L-FS-1	GNMA 1 POOL NO 331477			2	1	20,396	114.6200	22,760	19,856	20,239	0	(25)	0	0	7.000	6.304	MON	116	1,390	06/30/2000	11/15/2022
36224L-GZ-4	GNMA 1 POOL NO 331516			2	1	6,928	114.6200	7,843	6,843	6,904	0	(5)	0	0	7.000	6.681	MON	40	479	01/26/1998	11/15/2022
36224L-HA-8	GNMA 1 POOL NO 331525			2	1	7,447	114.6200	8,422	7,348	7,428	0	(6)	0	0	7.000	6.621	MON	43	514	06/30/2000	11/15/2022
36224L-QM-2	GNMA 1 POOL NO 331760			2	1	9,644	113.7900	10,830	9,518	9,606	0	(7)	0	0	7.500	7.176	MON	59	714	02/19/1997	06/15/2022
36224L-RF-6	GNMA 1 POOL NO 331786			2	1	22,614	115.3000	25,613	22,214	22,513	0	(16)	0	0	8.000	7.417	MON	148	1,777	08/18/2000	08/15/2022
36224L-SG-3	GNMA 1 POOL NO 331819			2	1	31,580	114.6200	35,940	31,354	31,492	0	(14)	0	0	7.000	6.855	MON	183	2,195	12/06/2000	11/15/2022
36224L-SJ-7	GNMA 1 POOL NO 331821			2	1	23,007	113.7900	25,909	22,769	22,940	0	(10)	0	0	7.500	7.187	MON	142	1,708	06/30/2000	11/15/2022
36224L-SQ-1	GNMA 1 POOL NO 331827			2	1	7,509	114.6200	8,483	7,401	7,476	0	(5)	0	0	7.000	6.629	MON	43	518	06/30/2000	12/15/2022
36224L-SS-7	GNMA 1 POOL NO 331829			2	1	34,663	113.7900	38,822	34,118	34,587	0	(19)	0	0	7.500	6.890	MON	213	2,559	06/30/2000	12/15/2022
36224L-SZ-1	GNMA 1 POOL NO 331836			2	1	12,124	114.6200	14,087	12,290	12,155	0	4	0	0	7.000	7.407	MON	72	860	09/25/2000	01/15/2023
36224L-UQ-8	GNMA 1 POOL NO 331891			2	1	10,657	115.3000	12,070	10,469	10,605	0	(8)	0	0	8.000	7.465	MON	70	837	08/18/2000	06/15/2022
36224L-YE-1	GNMA 1 POOL NO 332009			2	1	7,289	114.6200	8,263	7,208	7,271	0	(5)	0	0	7.000	6.716	MON	42	505	06/30/2000	10/15/2022
36224L-ZA-8	GNMA 1 POOL NO 332037			2	1	4,863	115.3000	5,385	4,670	4,818	0	(8)	0	0	8.000	6.647	MON	31	374	06/30/2000	08/15/2022
36224M-2F-1	GNMA 1 POOL NO 332974			2	1	709	114.6200	847	739	713	0	1	0	0	7.000	8.362	MON	4	52	06/30/2000	11/15/2022
36224M-J3-0	GNMA 1 POOL NO 332482			2	1	10,313	114.6200	11,980	10,452	10,340	0	4	0	0	7.000	7.406	MON	61	732	09/22/2000	01/15/2023
36224M-KC-8	GNMA 1 POOL NO 332491			2	1	5,502	114.6200	6,267	5,467	5,492	0	(2)	0	0	7.000	6.846	MON	32	383	12/06/2000	01/15/2023
36224M-LT-0	GNMA 1 POOL NO 332538			2	1	49,613	114.6200	58,226	50,797	49,913	0	44	0	0	7.000	7.599	MON	296	3,556	06/30/2000	12/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36224M-RE-7	GNMA 1 POOL NO 332685			2	1	27,979	114.6200	32,502	28,355	28,060	0	13	0	0	7.000	7.364	MON	165	1,985	09/22/2000	04/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734	C		2	1	374,973	113.7900	431,751	379,438	375,633	0	119	0	0	7.500	7.928	MON	2,371	28,458	07/23/1996	11/15/2022
36224M-T5-4	GNMA 1 POOL NO 332772			2	1	1,015	114.8800	1,138	991	1,010	0	(1)	0	0	7.000	6.182	MON	6	69	06/30/2000	03/15/2024
36224M-T6-2	GNMA 1 POOL NO 332773			2	1	631	115.3800	701	608	628	0	(1)	0	0	7.500	6.037	MON	4	46	06/30/2000	03/15/2024
36224M-UY-9	GNMA 1 POOL NO 332799			2	1	19,059	113.7900	21,446	18,848	19,003	0	(10)	0	0	7.500	7.148	MON	118	1,413	06/30/2000	12/15/2022
36224N-3C-5	GNMA POOL NO 333895			2	1	7,960	114.5000	8,657	7,561	7,845	0	(19)	0	0	8.500	7.155	MON	54	643	06/30/2000	08/15/2022
36224N-3Q-4	GNMA POOL NO 333907			2	1	12,874	115.3000	14,582	12,647	12,820	0	(7)	0	0	8.000	7.379	MON	84	1,012	08/18/2000	09/15/2022
36224N-BS-1	GNMA POOL NO 333149			2	1	6,618	114.6200	7,900	6,892	6,693	0	11	0	0	7.000	7.984	MON	40	482	06/30/2000	12/15/2022
36224N-D8-3	GNMA POOL NO 333227			2	1	912	114.6200	1,094	954	920	0	0	0	0	7.000	8.482	MON	6	67	06/30/2000	12/15/2022
36224N-DC-4	GNMA POOL NO 333199			2	1	61,717	115.3000	69,904	60,628	61,425	0	(35)	0	0	8.000	7.481	MON	404	4,850	08/18/2000	11/15/2022
36224N-GL-1	GNMA POOL NO 333303			2	1	19,343	115.3000	21,909	19,002	19,244	0	(17)	0	0	8.000	7.513	MON	127	1,520	08/18/2000	08/15/2022
36224N-HW-6	GNMA POOL NO 333345			2	1	16,750	114.6200	19,063	16,631	16,702	0	(7)	0	0	7.000	6.863	MON	97	1,164	12/06/2000	11/15/2022
36224N-KY-8	GNMA POOL NO 333411			2	1	39,959	115.3000	45,260	39,254	39,776	0	(10)	0	0	8.000	7.459	MON	262	3,140	08/18/2000	11/15/2022
36224N-TQ-6	GNMA POOL NO 333659			2	1	3,608	114.6200	4,191	3,656	3,613	0	1	0	0	7.000	7.526	MON	21	256	09/25/2000	01/15/2023
36224N-UY-7	GNMA POOL NO 333699			2	1	18,784	115.3000	20,536	17,811	18,581	0	(38)	0	0	8.000	6.058	MON	119	1,425	06/30/2000	09/15/2022
36224N-W3-3	GNMA POOL NO 333766			2	1	37,631	114.6200	42,513	37,089	37,463	0	(27)	0	0	7.000	6.634	MON	216	2,596	06/30/2000	11/15/2022
36224N-WY-5	GNMA POOL NO 333763			2	1	1,388	113.7900	1,530	1,344	1,377	0	(2)	0	0	7.500	6.586	MON	8	101	09/24/1998	10/15/2022
36224N-XA-6	GNMA POOL NO 333773			2	1	5,285	114.6200	5,969	5,207	5,263	0	(2)	0	0	7.000	6.570	MON	30	365	06/30/2000	12/15/2022
36224P-2H-0	GNMA 1 POOL NO 334776			2	1	10,299	115.7100	11,452	9,897	10,262	0	(11)	0	0	8.000	6.578	MON	66	792	06/30/2000	08/15/2025
36224P-AC-2	GNMA 1 POOL NO 334003			2	1	1,206	114.6200	1,366	1,191	1,202	0	(1)	0	0	7.000	6.696	MON	7	84	01/26/1998	09/15/2022
36224P-D6-2	GNMA 1 POOL NO 334125			2	1	45,260	114.6200	54,232	47,313	45,828	0	88	0	0	7.000	8.082	MON	276	3,312	06/30/2000	10/15/2022
36224P-GN-2	GNMA 1 POOL NO 334205			2	1	2,297	114.5000	2,485	2,170	2,274	0	(5)	0	0	8.500	6.457	MON	15	184	01/31/1994	02/15/2023
36224P-KS-6	GNMA 1 POOL NO 334305			2	1	5,438	113.7900	6,140	5,396	5,425	0	(2)	0	0	7.500	7.291	MON	34	405	06/30/2000	06/15/2023
36224P-RH-3	GNMA 1 POOL NO 334488			2	1	37,201	114.6200	44,514	38,835	37,664	0	68	0	0	7.000	8.014	MON	227	2,718	06/30/2000	11/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714			2	1	13,455	115.3000	14,827	12,859	13,328	0	(10)	0	0	8.000	6.723	MON	86	1,029	06/23/1999	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996			2	1	2,016	114.6200	2,283	1,992	2,010	0	(1)	0	0	7.000	6.661	MON	12	140	01/26/1998	11/15/2022
36224Q-CB-0	GNMA 1 POOL NO 334966			2	1	1,299	113.7900	1,432	1,258	1,290	0	(2)	0	0	7.500	6.378	MON	8	94	06/30/2000	09/15/2022
36224Q-CR-5	GNMA 1 POOL NO 334980			2	1	13,404	114.6200	15,975	13,937	13,511	0	16	0	0	7.000	8.269	MON	81	976	06/30/2000	10/15/2022
36224Q-DC-7	GNMA 1 POOL NO 334999			2	1	14,706	113.7900	16,442	14,449	14,645	0	(11)	0	0	7.500	6.909	MON	90	1,084	06/30/2000	11/15/2022
36224Q-DM-5	GNMA 1 POOL NO 335008			2	1	9,117	114.6200	10,177	8,879	9,049	0	(11)	0	0	7.000	6.293	MON	52	621	06/30/2000	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253			2	1	611	115.3800	708	613	611	0	0	0	0	7.500	7.641	MON	4	46	01/10/1997	01/15/2024
36224Q-VT-0	GNMA 1 POOL NO 335526			2	1	5,792	114.5000	6,415	5,602	5,745	0	(8)	0	0	8.500	7.504	MON	40	476	06/30/2000	12/15/2022
36224Q-W8-5	GNMA 1 POOL NO 335571			2	1	6,238	113.7900	7,023	6,172	6,223	0	(2)	0	0	7.500	7.086	MON	39	463	06/30/2000	11/15/2022
36224Q-X2-7	GNMA 1 POOL NO 335597			2	1	33,804	114.6200	38,188	33,316	33,641	0	(26)	0	0	7.000	6.675	MON	194	2,332	06/30/2000	12/15/2022
36224Q-X5-0	GNMA 1 POOL NO 335600			2	1	11,649	114.6200	13,139	11,463	11,591	0	(9)	0	0	7.000	6.606	MON	67	802	06/30/2000	12/15/2022
36224Q-X8-4	GNMA 1 POOL NO 335603			2	1	23,929	113.7900	26,758	23,516	23,822	0	(19)	0	0	7.500	6.976	MON	147	1,764	06/30/2000	12/15/2022
36224Q-XN-1	GNMA 1 POOL NO 335585			2	1	48,409	114.6200	54,668	47,693	48,172	0	(36)	0	0	7.000	6.657	MON	278	3,339	06/30/2000	11/15/2022
36224Q-Z2-5	GNMA 1 POOL NO 335661			2	1	4,666	113.7900	5,554	4,881	4,706	0	5	0	0	7.500	8.992	MON	31	366	06/30/2000	04/15/2023
36224Q-ZH-2	GNMA 1 POOL NO 335644			2	1	14,613	114.5000	16,269	14,208	14,497	0	(20)	0	0	8.500	7.822	MON	101	1,208	06/30/2000	03/15/2023
36224R-3D-4	GNMA 1 POOL NO 336596			2	1	624	114.6200	800	698	639	0	3	0	0	7.000	10.395	MON	4	49	11/03/1994	10/15/2022
36224R-C4-4	GNMA 1 POOL NO 335891			2	1	4,837	114.6200	5,478	4,779	4,826	0	(3)	0	0	7.000	6.665	MON	28	334	06/30/2000	11/15/2022
36224R-CF-9	GNMA 1 POOL NO 335870			2	1	10,456	114.6200	11,833	10,323	10,407	0	(8)	0	0	7.000	6.739	MON	60	723	06/30/2000	09/15/2022
36224R-EW-0	GNMA 1 POOL NO 335949			2	1	3,358	114.6200	3,794	3,310	3,346	0	(2)	0	0	7.000	6.545	MON	19	232	06/30/2000	10/15/2022
36224R-LC-6	GNMA 1 POOL NO 336123			2	1	1,114	113.7900	1,254	1,102	1,112	0	(1)	0	0	7.500	7.051	MON	7	82	09/24/1998	01/15/2023
36224R-Y2-4	GNMA 1 POOL NO 336529			2	1	8,375	114.5000	9,324	8,143	8,324	0	(13)	0	0	8.500	7.824	MON	58	692	06/30/2000	09/15/2022
36224R-YT-5	GNMA 1 POOL NO 336522			2	1	3,600	114.6200	4,076	3,556	3,587	0	(2)	0	0	7.000	6.710	MON	21	249	01/26/1998	12/15/2022
36224S-2B-7	GNMA POOL NO 337470			2	1	6,682	114.6200	7,760	6,770	6,692	0	2	0	0	7.000	7.434	MON	39	474	09/25/2000	07/15/2023
36224S-4Y-5	GNMA POOL NO 337539			2	1	16,465	114.6200	19,127	16,686	16,504	0	6	0	0	7.000	7.407	MON	97	1,168	09/22/2000	07/15/2023
36224S-4Z-2	GNMA POOL NO 337540			2	1	11,121	114.6200	12,916	11,268	11,138	0	4	0	0	7.000	7.464	MON	66	789	09/25/2000	08/15/2023
36224S-CN-0	GNMA POOL NO 336777			2	1	5,609	114.6200	6,341	5,532	5,586	0	(3)	0	0	7.000	6.638	MON	32	387	06/30/2000	11/15/2022
36224S-HG-0	GNMA POOL NO 336931			2	1	6,345	115.3000	6,981	6,055	6,281	0	(10)	0	0	8.000	6.477	MON	40	484	06/30/2000	03/15/2023
36224S-KS-0	GNMA POOL NO 337005			2	1	24,792	115.3000	27,385	23,751	24,537	0	(33)	0	0	8.000	6.711	MON	158	1,900	06/30/2000	12/15/2022
36224S-KV-3	GNMA POOL NO 337008			2	1	3,248	114.5000	3,516	3,071	3,208	0	(7)	0	0	8.500	6.718	MON	22	261	06/30/2000	12/15/2022
36224S-PN-6	GNMA POOL NO 337129			2	1	14,470	115.3000	15,918	13,806	14,304	0	(30)	0	0	8.000	6.549	MON	92	1,104	06/30/2000	08/15/2022
36224S-WD-0	GNMA POOL NO 337344			2	1	3,530	114.6200	4,101	3,578	3,538	0	1	0	0	7.000	7.457	MON	21	250	09/22/2000	08/15/2023
36224S-WX-6	GNMA POOL NO 337362			2	1	830	114.5000	924	807	827	0	(1)	0	0	8.500	7.511	MON	6	68	06/30/2000	03/15/2023
36224S-ZQ-8	GNMA POOL NO 337451			2	1	40	113.7900	45	40	40	0	0	0	0	7.500	6.830	MON	0	3	10/10/1995	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36224T-2A-7	GNMA 1 POOL NO 338369			2	1	1,192	114.6200	1,375	1,200	1,193	0	0	0	0	7.000	7.229	MON	7	84	06/30/2000	12/15/2022
36224T-BY-5	GNMA 1 POOL NO 337655			2	1	6,308	114.6200	7,140	6,229	6,280	0	(4)	0	0	7.000	6.730	MON	36	436	06/30/2000	11/15/2022
36224T-F4-7	GNMA 1 POOL NO 337787			2	1	61,168	115.3000	69,410	60,199	60,982	0	(41)	0	0	8.000	7.498	MON	401	4,816	08/18/2000	11/15/2022
36224T-GM-6	GNMA 1 POOL NO 337804			2	1	15,674	114.6200	17,706	15,447	15,601	0	(12)	0	0	7.000	6.649	MON	90	1,081	06/30/2000	11/15/2022
36224T-KN-9	GNMA 1 POOL NO 337901			2	1	13,592	114.6200	15,360	13,400	13,529	0	(10)	0	0	7.000	6.670	MON	78	938	06/30/2000	12/15/2022
36224T-KP-4	GNMA 1 POOL NO 337902			2	1	7,862	114.6200	8,890	7,756	7,830	0	(5)	0	0	7.000	6.641	MON	45	543	06/30/2000	12/15/2022
36224T-KU-3	GNMA 1 POOL NO 337907			2	1	11,935	115.3000	13,519	11,725	11,872	0	(5)	0	0	8.000	7.556	MON	78	938	08/18/2000	12/15/2022
36224T-KW-9	GNMA 1 POOL NO 337909			2	1	40,701	114.6200	45,982	40,115	40,490	0	(31)	0	0	7.000	6.709	MON	234	2,808	06/30/2000	12/15/2022
36224T-QM-5	GNMA 1 POOL NO 338060			2	1	998	113.7900	1,140	1,002	998	0	0	0	0	7.500	7.637	MON	6	75	03/15/1996	02/15/2023
36224T-U5-7	GNMA 1 POOL NO 338204			2	1	7,209	114.6200	8,375	7,306	7,229	0	3	0	0	7.000	7.394	MON	43	511	09/22/2000	02/15/2023
36224T-UC-2	GNMA 1 POOL NO 338179			2	1	4,277	114.6200	4,834	4,217	4,261	0	(3)	0	0	7.000	6.581	MON	25	295	06/30/2000	12/15/2022
36224T-UG-3	GNMA 1 POOL NO 338183			2	1	20,370	114.6200	23,015	20,079	20,285	0	(14)	0	0	7.000	6.607	MON	117	1,405	06/30/2000	12/15/2022
36224T-UK-4	GNMA 1 POOL NO 338186			2	1	956	114.6200	1,083	944	954	0	(1)	0	0	7.000	6.586	MON	6	66	01/26/1998	12/15/2022
36224T-VQ-0	GNMA 1 POOL NO 338223			2	1	4,532	114.5000	4,968	4,339	4,478	0	(9)	0	0	8.500	7.354	MON	31	369	06/30/2000	11/15/2022
36224T-W8-9	GNMA 1 POOL NO 338271			2	1	3,354	114.6200	3,795	3,311	3,346	0	(2)	0	0	7.000	6.593	MON	19	232	06/30/2000	11/15/2022
36224T-WA-4	GNMA 1 POOL NO 338241			2	1	7,734	114.6200	8,734	7,620	7,700	0	(6)	0	0	7.000	6.605	MON	44	533	06/30/2000	11/15/2022
36224T-WK-2	GNMA 1 POOL NO 338250			2	1	20,098	114.6200	24,082	21,010	20,294	0	33	0	0	7.000	8.363	MON	123	1,470	06/30/2000	11/15/2022
36224T-WQ-9	GNMA 1 POOL NO 338255			2	1	32,784	113.7900	36,563	32,133	32,605	0	(30)	0	0	7.500	6.936	MON	201	2,410	06/30/2000	11/15/2022
36224T-WS-5	GNMA 1 POOL NO 338257			2	1	8,370	114.5000	9,152	7,993	8,271	0	(17)	0	0	8.500	7.207	MON	57	680	06/30/2000	11/15/2022
36224T-WW-6	GNMA 1 POOL NO 338261			2	1	15,338	114.6200	17,447	15,221	15,298	0	(6)	0	0	7.000	6.802	MON	89	1,066	06/30/2000	11/15/2022
36224T-XK-1	GNMA 1 POOL NO 338282			2	1	21,619	114.6200	24,584	21,448	21,568	0	(9)	0	0	7.000	6.782	MON	125	1,501	12/06/2000	12/15/2022
36224T-XL-9	GNMA 1 POOL NO 338283			2	1	11,707	114.6200	13,221	11,534	11,660	0	(7)	0	0	7.000	6.568	MON	67	807	06/30/2000	12/15/2022
36224T-Y6-1	GNMA 1 POOL NO 338333			2	1	12,135	114.6200	13,725	11,974	12,088	0	(8)	0	0	7.000	6.627	MON	70	838	06/30/2000	11/15/2022
36224T-YE-4	GNMA 1 POOL NO 338309			2	1	3,324	114.6200	4,080	3,559	3,372	0	8	0	0	7.000	9.190	MON	21	249	06/30/2000	12/15/2022
36224T-ZK-9	GNMA 1 POOL NO 338346			2	1	19,051	114.6200	22,202	19,369	19,112	0	7	0	0	7.000	7.502	MON	113	1,356	06/30/2000	12/15/2022
36224T-ZV-5	GNMA 1 POOL NO 338356			2	1	21,581	114.6200	25,850	22,552	21,784	0	35	0	0	7.000	8.373	MON	132	1,579	06/30/2000	12/15/2022
36224U-3J-4	GNMA POOL NO 339301			2	1	8,136	114.6200	9,197	8,023	8,102	0	(4)	0	0	7.000	6.634	MON	47	562	06/30/2000	11/15/2022
36224U-7H-4	GNMA POOL NO 339396			2	1	10,238	114.6200	11,569	10,093	10,196	0	(7)	0	0	7.000	6.608	MON	59	706	06/30/2000	11/15/2022
36224U-AQ-0	GNMA POOL NO 338515			2	1	13,156	114.6200	14,941	13,035	13,123	0	(7)	0	0	7.000	6.748	MON	76	912	01/26/1998	11/15/2022
36224U-BN-6	GNMA POOL NO 338545			2	1	31,396	114.6200	35,497	30,968	31,251	0	(23)	0	0	7.000	6.696	MON	181	2,168	06/30/2000	12/15/2022
36224U-M3-8	GNMA POOL NO 338878			2	1	1,331	114.6200	1,590	1,387	1,345	0	2	0	0	7.000	8.115	MON	8	97	06/30/2000	11/15/2022
36224U-NS-2	GNMA POOL NO 338901			2	1	3,373	114.6200	3,918	3,418	3,383	0	2	0	0	7.000	7.366	MON	20	239	09/22/2000	01/15/2023
36224U-P9-2	GNMA POOL NO 338948			2	1	7,696	113.7900	8,515	7,483	7,621	0	(6)	0	0	7.500	6.946	MON	47	561	06/30/2000	11/15/2022
36224U-Y3-5	GNMA POOL NO 339230			2	1	104	113.7900	119	105	104	0	0	0	0	7.500	7.711	MON	1	8	06/30/2000	03/15/2023
36224V-DG-7	GNMA 1 POOL NO 339503			2	1	18,270	114.6200	20,440	17,832	18,125	0	(21)	0	0	7.000	6.460	MON	104	1,248	06/30/2000	11/15/2022
36224V-QY-4	GNMA 1 POOL NO 339871			2	1	1,436	114.6200	1,721	1,502	1,452	0	3	0	0	7.000	8.239	MON	9	105	06/30/2000	12/15/2022
36224V-TV-7	GNMA 1 POOL NO 339964			2	1	41,918	115.3000	47,478	41,178	41,669	0	(39)	0	0	8.000	7.623	MON	275	3,294	08/18/2000	12/15/2022
36224V-TW-5	GNMA 1 POOL NO 339965			2	1	1,861	114.6200	2,108	1,839	1,856	0	(1)	0	0	7.000	6.597	MON	11	129	01/26/1998	11/15/2022
36224V-WX-9	GNMA 1 POOL NO 340062			2	1	740	114.6200	874	762	744	0	1	0	0	7.000	8.010	MON	4	53	06/30/2000	12/15/2022
36224V-XU-4	GNMA 1 POOL NO 340091			2	1	825	114.6200	991	865	834	0	1	0	0	7.000	8.435	MON	5	61	06/30/2000	12/15/2022
36224V-XY-6	GNMA 1 POOL NO 340095			2	1	6,366	114.5000	6,895	6,022	6,283	0	(1)	0	0	8.500	6.810	MON	43	512	06/30/2000	12/15/2022
36224V-ZD-0	GNMA 1 POOL NO 340140			2	1	22,449	115.3000	24,787	21,498	22,175	0	(43)	0	0	8.000	7.002	MON	143	1,720	06/30/2000	07/15/2023
36224W-EE-9	GNMA 1 POOL NO 340433			2	1	23,696	113.7900	26,155	22,986	23,570	0	(35)	0	0	7.500	6.602	MON	144	1,724	06/30/2000	12/15/2022
36224W-MA-8	GNMA 1 POOL NO 340653			2	1	244,050	115.3000	269,320	233,581	242,609	0	(378)	0	0	8.000	6.414	MON	1,557	18,687	06/30/2000	02/15/2023
36224W-V5-9	GNMA 1 POOL NO 340936			2	1	7,368	114.6200	8,559	7,467	7,385	0	3	0	0	7.000	7.438	MON	44	523	09/22/2000	05/15/2023
36224W-WV-1	GNMA 1 POOL NO 340960			2	1	6,726	114.8800	7,506	6,534	6,679	0	(8)	0	0	7.000	6.257	MON	38	457	06/30/2000	04/15/2024
36224X-5N-7	GNMA 1 POOL NO 342053			2	1	37,568	115.3000	42,551	36,905	37,369	0	(33)	0	0	8.000	7.552	MON	246	2,952	08/18/2000	11/15/2022
36224X-BY-6	GNMA 1 POOL NO 341255			2	1	50,617	113.7900	56,550	49,698	50,341	0	(46)	0	0	7.500	7.036	MON	311	3,727	06/30/2000	11/15/2022
36224X-DZ-1	GNMA 1 POOL NO 341320			2	1	20,897	114.6200	23,634	20,619	20,835	0	(17)	0	0	7.000	6.672	MON	120	1,443	06/30/2000	11/15/2022
36224X-GU-9	GNMA 1 POOL NO 341411			2	1	2,717	113.7900	2,997	2,634	2,696	0	(4)	0	0	7.500	6.684	MON	16	197	09/24/1998	12/15/2022
36224X-Y8-8	GNMA 1 POOL NO 341935			2	1	16,152	115.3000	17,858	15,488	15,982	0	(29)	0	0	8.000	6.889	MON	103	1,239	06/30/2000	07/15/2023
36224Y-4X-4	GNMA 1 POOL NO 342938			2	1	7,215	114.6200	8,651	7,547	7,305	0	14	0	0	7.000	8.103	MON	44	528	06/30/2000	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334			2	1	661	113.7900	755	664	661	0	0	0	0	7.500	7.633	MON	4	50	03/15/1996	04/15/2023
36224Y-K9-9	GNMA 1 POOL NO 342420			2	1	9,849	114.6200	11,434	9,975	9,864	0	4	0	0	7.000	7.408	MON	58	698	09/25/2000	10/15/2023
36224Y-LH-0	GNMA 1 POOL NO 342428			2	1	22,801	114.6200	25,811	22,517	22,717	0	(14)	0	0	7.000	6.663	MON	131	1,576	06/30/2000	12/15/2022
36224Y-LJ-6	GNMA 1 POOL NO 342429			2	1	7,700	114.6200	8,705	7,594	7,669	0	(5)	0	0	7.000	6.629	MON	44	532	06/30/2000	12/15/2022
36224Y-M2-2	GNMA 1 POOL NO 342477			2	1	64,570	114.6200	74,155	64,694	64,549	0	(3)	0	0	7.000	7.082	MON	377	4,528	06/30/2000	12/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36224Y-M3-0	GNMA 1 POOL NO 342478			2	1	7,139	114.6200	8,604	7,506	7,203	0	12	0	0	7.000	8.688	MON	44	525	06/30/2000	12/15/2022
36224Y-M4-8	GNMA 1 POOL NO 342479			2	1	4,505	113.7900	5,053	4,441	4,490	0	(1)	0	0	7.500	6.965	MON	28	333	06/30/2000	11/15/2022
36224Y-M5-5	GNMA 1 POOL NO 342480			2	1	5,226	113.7900	5,716	5,024	5,182	0	(8)	0	0	7.500	6.151	MON	31	377	06/30/2000	12/15/2022
36224Y-M7-1	GNMA 1 POOL NO 342482			2	1	121	115.3000	138	119	121	0	0	0	0	8.000	7.327	MON	1	9	08/18/2000	12/15/2022
36224Y-PL-7	GNMA 1 POOL NO 342527			2	1	57,591	113.7900	64,736	56,892	57,405	0	(28)	0	0	7.500	7.136	MON	356	4,267	06/30/2000	02/15/2023
36224Y-QF-9	GNMA 1 POOL NO 342554			2	1	16,117	115.3000	17,674	15,328	15,968	0	(27)	0	0	8.000	6.112	MON	102	1,226	06/30/2000	03/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561			2	1	309	115.7100	345	298	307	0	0	0	0	8.000	6.692	MON	2	24	03/26/1998	08/15/2024
36224Y-ZE-2	GNMA 1 POOL NO 342841			2	1	2,643	114.5000	2,884	2,519	2,616	0	(5)	0	0	8.500	6.883	MON	18	214	06/30/2000	12/15/2022
36224Y-ZJ-1	GNMA 1 POOL NO 342845			2	1	1,448	114.5000	1,605	1,402	1,438	0	(2)	0	0	8.500	7.453	MON	10	119	06/30/2000	01/15/2023
36225A-2J-8	GNMA 1 POOL NO 780777			2	1	3,849	116.0400	4,603	3,967	3,858	0	2	0	0	7.000	8.131	MON	23	278	08/03/1999	04/15/2028
36225A-7K-0	GNMA 1 POOL NO 780898			2	1	31,566	116.0400	37,735	32,520	31,639	0	13	0	0	7.000	8.100	MON	190	2,276	06/30/2000	11/15/2028
36225A-A8-3	GNMA 1 POOL NO 780031			2	1	31,770	114.8800	36,253	31,558	31,713	0	(9)	0	0	7.000	6.820	MON	184	2,209	12/06/2000	07/15/2024
36225A-AR-1	GNMA 1 POOL NO 780016			2	1	8,484	114.5000	9,449	8,253	8,422	0	(11)	0	0	8.500	7.605	MON	58	701	06/30/2000	12/15/2021
36225A-AY-6	GNMA 1 POOL NO 780023			2	1	53,544	114.8800	61,098	53,187	53,450	0	(14)	0	0	7.000	6.818	MON	310	3,723	12/06/2000	09/15/2024
36225A-B2-5	GNMA 1 POOL NO 780057			2	1	1,531	115.3800	1,706	1,478	1,526	0	(2)	0	0	7.500	6.281	MON	9	111	06/30/2000	02/15/2025
36225A-B3-3	GNMA 1 POOL NO 780058			2	1	10,749	114.8800	12,146	10,573	10,714	0	(5)	0	0	7.000	6.505	MON	62	740	06/30/2000	01/15/2025
36225A-B5-8	GNMA 1 POOL NO 780060			2	1	46,677	115.7100	52,098	45,024	46,458	0	(41)	0	0	8.000	6.709	MON	300	3,602	04/08/1999	02/15/2025
36225A-C6-5	GNMA 1 POOL NO 780093			2	1	20,090	113.9500	23,755	20,847	20,227	0	19	0	0	6.500	7.584	MON	113	1,355	06/30/2000	07/15/2024
36225A-DA-5	GNMA 1 POOL NO 780097			2	1	2,220	115.7100	2,467	2,132	2,208	0	(2)	0	0	8.000	6.615	MON	14	171	04/08/1999	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105			2	1	2,591	114.8800	2,909	2,532	2,581	0	(2)	0	0	7.000	6.297	MON	15	177	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115	C		2	1	327,148	117.4100	374,541	318,991	326,190	0	(220)	0	0	8.500	7.527	MON	2,260	27,114	06/19/2000	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129			2	1	5,504	114.8800	6,184	5,383	5,483	0	(4)	0	0	7.000	6.321	MON	31	377	10/29/1998	11/15/2024
36225A-F6-2	GNMA 1 POOL NO 780189			2	1	14,752	114.8800	16,629	14,476	14,701	0	(8)	0	0	7.000	6.434	MON	84	1,013	06/30/2000	07/15/2025
36225A-FB-1	GNMA 1 POOL NO 780162			2	1	69,623	117.4100	79,645	67,832	69,349	0	(46)	0	0	8.500	7.583	MON	480	5,766	06/19/2000	06/15/2025
36225A-FH-8	GNMA 1 POOL NO 780168			2	1	712	113.9500	815	715	713	0	0	0	0	6.500	6.616	MON	4	47	04/05/1999	05/15/2024
36225A-GH-7	GNMA 1 POOL NO 780200			2	1	518,779	117.4100	593,451	505,433	516,876	0	(331)	0	0	8.500	7.525	MON	3,580	42,962	06/19/2000	07/15/2025
36225A-HD-5	GNMA 1 POOL NO 780228			2	1	906	115.3000	1,010	876	901	0	(1)	0	0	8.000	6.832	MON	6	70	02/18/1997	12/15/2023
36225A-HF-0	GNMA 1 POOL NO 780230			2	1	14,118	115.3800	16,001	13,868	14,057	0	(10)	0	0	7.500	6.925	MON	87	1,040	06/30/2000	12/15/2022
36225A-KD-1	GNMA 1 POOL NO 780292			2	1	3,844	115.7100	4,420	3,820	3,838	0	(1)	0	0	8.000	7.803	MON	25	306	06/30/2000	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			2	1	2,633	115.7100	2,928	2,530	2,616	0	(3)	0	0	8.000	6.610	MON	17	202	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			2	1	1,671	113.9500	1,899	1,667	1,669	0	0	0	0	6.500	6.434	MON	9	108	01/14/1998	12/15/2023
36225A-MU-1	GNMA 1 POOL NO 780371			2	1	2,407	115.3000	2,726	2,364	2,397	0	(2)	0	0	8.000	7.380	MON	16	189	08/18/2000	11/15/2022
36225A-MX-5	GNMA 1 POOL NO 780374			2	1	20,336	115.3800	23,138	20,053	20,276	0	(10)	0	0	7.500	7.036	MON	125	1,504	06/30/2000	12/15/2023
36225A-N5-5	GNMA 1 POOL NO 780412			2	1	890	115.3800	992	859	887	0	(1)	0	0	7.500	6.210	MON	5	65	06/23/1999	08/15/2026
36225A-NB-2	GNMA 1 POOL NO 780386			2	1	4,915	114.8800	5,607	4,881	4,906	0	(1)	0	0	7.000	6.782	MON	28	342	12/06/2000	12/15/2023
36225A-NN-6	GNMA 1 POOL NO 780397			2	1	31,616	115.7100	35,938	31,058	31,488	0	(23)	0	0	8.000	7.384	MON	207	2,485	08/18/2000	12/15/2022
36225A-NX-4	GNMA 1 POOL NO 780406			2	1	21,491	114.8800	24,516	21,341	21,451	0	(6)	0	0	7.000	6.791	MON	124	1,494	12/06/2000	12/15/2023
36225A-Q3-7	GNMA 1 POOL NO 780474			2	1	13,162	115.3800	15,092	13,080	13,141	0	(4)	0	0	7.500	7.290	MON	82	981	06/30/2000	12/15/2023
36225A-QT-0	GNMA 1 POOL NO 780466			2	1	163,396	115.3800	187,464	162,468	163,158	0	(42)	0	0	7.500	7.313	MON	1,015	12,185	06/30/2000	12/15/2023
36225A-QV-5	GNMA 1 POOL NO 780468			2	1	28,834	114.8800	32,892	28,633	28,780	0	(9)	0	0	7.000	6.790	MON	167	2,004	12/06/2000	12/15/2023
36225A-R6-9	GNMA 1 POOL NO 780509			2	1	318,721	114.4900	358,840	313,432	317,925	0	(119)	0	0	6.500	5.989	MON	1,698	20,373	01/31/2002	02/15/2027
36225A-U2-4	GNMA 1 POOL NO 780601			2	1	31,468	115.5600	35,742	30,929	31,397	0	(12)	0	0	7.000	6.424	MON	180	2,165	06/30/2000	07/15/2027
36225A-UA-6	GNMA 1 POOL NO 780577			2	1	39,783	114.8800	45,382	39,505	39,713	0	(11)	0	0	7.000	6.773	MON	230	2,766	12/06/2000	12/15/2023
36225A-UH-1	GNMA 1 POOL NO 780584			2	1	9,642	115.5600	10,951	9,477	9,631	0	(4)	0	0	7.000	6.369	MON	55	663	06/30/2000	06/15/2027
36225A-UK-4	GNMA 1 POOL NO 780586			2	1	127,443	114.8800	145,405	126,576	127,237	0	(34)	0	0	7.000	6.793	MON	738	8,860	06/30/2000	09/15/2024
36225A-UN-8	GNMA 1 POOL NO 780589			2	1	17,655	115.5600	20,082	17,378	17,619	0	(6)	0	0	7.000	6.460	MON	101	1,217	06/30/2000	06/15/2027
36225A-VT-4	GNMA 1 POOL NO 780626			2	1	14,810	115.5600	16,804	14,541	14,777	0	(6)	0	0	7.000	6.373	MON	85	1,018	06/30/2000	08/15/2027
36225B-2X-5	GNMA POOL NO 781690			2	1	340,941	112.7100	378,268	335,623	340,662	0	(54)	0	0	6.000	5.487	MON	1,678	20,137	06/18/2004	12/15/2033
36225B-3M-8	GNMA POOL NO 781704			2	1	14,829	114.2100	16,208	14,192	14,795	0	(6)	0	0	6.500	4.900	MON	77	922	08/16/2005	04/15/2033
36225B-3V-8	GNMA POOL NO 781712			2	1	107,605	112.4300	119,073	105,909	107,498	0	(19)	0	0	6.000	5.488	MON	530	6,355	06/18/2004	01/15/2034
36225B-4W-5	GNMA POOL NO 781737			2	1	105,652	110.6400	119,742	108,231	105,762	0	21	0	0	5.500	6.194	MON	496	5,953	08/15/2007	04/15/2034
36225B-AC-2	GNMA POOL NO 780903			2	1	1,227,237	115.3000	1,404,687	1,218,284	1,224,822	0	(447)	0	0	8.000	7.755	MON	8,122	97,463	06/30/2000	12/15/2022
36225B-AK-4	GNMA POOL NO 780910			2	1	5,210	116.5900	5,848	5,016	5,201	0	(3)	0	0	8.000	6.464	MON	33	401	06/30/2000	11/15/2028
36225B-BU-1	GNMA POOL NO 780951			2	1	11,427	115.7500	13,631	11,776	11,452	0	4	0	0	7.000	8.151	MON	69	824	06/30/2000	01/15/2029
36225B-D8-8	GNMA POOL NO 781027			2	1	6,452	115.7500	7,549	6,522	6,457	0	1	0	0	7.000	7.414	MON	38	457	10/18/2000	04/15/2029
36225B-DY-1	GNMA POOL NO 781019			2	1	14,333	115.7500	17,096	14,770	14,365	0	6	0	0	7.000	8.119	MON	86	1,034	06/30/2000	03/15/2029
36225B-FV-5	GNMA POOL NO 781080			2	1	2,004	112.0800	2,318	2,068	2,008	0	1	0	0	7.500	8.847	MON	13	155	05/18/2000	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36225B-HM-3	GNMA POOL NO 781136			2	1	8,548	115.7500	10,000	8,640	8,554	0	1	0	0	7.000	7.403	MON	50	605	10/18/2000	12/15/2028
36225B-WZ-7	GNMA POOL NO 781564			2	1	1,586,081	112.7100	1,759,501	1,561,138	1,584,695	0	(265)	0	0	6.000	5.434	MON	7,806	93,668	06/03/2004	02/15/2033
36225B-Y9-3	GNMA POOL NO 781636			2	1	1,741,586	110.6700	1,920,741	1,735,620	1,740,935	0	(88)	0	0	5.500	5.403	MON	7,955	95,459	04/29/2004	07/15/2033
36225C-4V-5	GNMA 2 POOL NO 080835			2	1	1,252,008	103.8900	1,242,168	1,195,703	1,251,206	0	(802)	0	0	1.625	0.659	MON	1,619	1,619	11/07/2012	02/20/2034
36230S-KD-5	GNMA POOL NO 757492			2	1	916,826	109.7400	939,762	856,346	915,338	0	(1,488)	0	0	4.000	3.455	MON	2,854	28,545	02/17/2012	01/15/2042
36241K-DR-6	GNMA POOL NO 781912			2	1	54,304	114.3100	59,409	51,972	54,171	0	(23)	0	0	6.500	5.226	MON	282	3,378	08/16/2005	11/15/2034
36241K-FC-7	GNMA POOL NO 781963			2	1	696,980	114.3100	762,495	667,041	695,391	0	(262)	0	0	6.500	5.190	MON	3,613	43,358	08/16/2005	06/15/2035
36241K-ZA-9	GNMA POOL NO 782537			2	1	20	109.8400	21	19	20	0	0	0	0	5.500	3.720	MON	0	1	04/16/2009	12/15/2038
36290Q-JV-8	GNMA 1 POOL NO 614176			2	1	352,175	112.4300	383,828	341,395	351,763	0	(102)	0	0	6.000	5.124	MON	1,707	20,484	07/20/2004	07/15/2034
36290Q-TH-8	GNMA 1 POOL NO 614452			2	1	132,737	112.7100	147,327	130,718	132,659	0	(28)	0	0	6.000	5.550	MON	654	7,843	06/18/2004	06/15/2033
36290Q-WD-3	GNMA 1 POOL NO 614544			2	1	340,500	112.7100	384,592	341,233	340,498	0	(1)	0	0	6.000	6.068	MON	1,706	20,474	08/16/2007	06/15/2033
36290R-HU-0	GNMA POOL NO 615043			2	1	47,790	110.6400	54,163	48,956	47,837	0	7	0	0	5.500	6.215	MON	224	2,693	08/15/2007	05/15/2034
36290R-RP-0	GNMA POOL NO 615294			2	1	88,286	114.1700	96,470	84,494	87,998	0	(40)	0	0	6.500	5.412	MON	458	5,492	08/16/2005	07/15/2033
36290S-2L-4	GNMA 1 POOL NO 616479			2	1	410,423	110.6400	465,157	420,441	410,921	0	90	0	0	5.500	6.102	MON	1,927	23,124	08/15/2007	06/15/2034
36290S-6R-7	GNMA 1 POOL NO 616580			2	1	170,144	110.6400	192,835	174,298	170,421	0	75	0	0	5.500	5.979	MON	799	9,586	08/15/2007	08/15/2034
36290S-CU-3	GNMA 1 POOL NO 615783			2	1	208,521	112.7100	231,446	205,353	208,348	0	(34)	0	0	6.000	5.639	MON	1,027	12,321	06/18/2004	09/15/2033
36290S-K5-9	GNMA 1 POOL NO 616016			2	1	4,676,223	109.6800	5,205,045	4,745,741	4,681,323	0	616	0	0	5.000	5.347	MON	19,774	237,287	04/13/2004	10/15/2033
36290S-MS-7	GNMA 1 POOL NO 616069			2	1	124,653	112.7100	138,374	122,774	124,551	0	(28)	0	0	6.000	5.664	MON	614	7,366	06/18/2004	11/15/2033
36290S-PT-2	GNMA 1 POOL NO 616134			2	1	1,169,222	112.7100	1,316,142	1,167,763	1,168,975	0	(48)	0	0	6.000	5.989	MON	5,839	70,066	08/15/2007	12/15/2033
36290S-QK-0	GNMA 1 POOL NO 616158			2	1	62,286	112.7100	69,130	61,336	62,253	0	(12)	0	0	6.000	5.536	MON	307	3,680	06/18/2004	12/15/2033
36290S-TH-4	GNMA 1 POOL NO 616252			2	1	208,504	110.6400	236,822	214,056	208,845	0	68	0	0	5.500	6.143	MON	981	11,773	05/16/2006	02/15/2034
36290S-U6-6	GNMA 1 POOL NO 616305			2	1	421,440	110.6400	477,643	431,727	422,004	0	117	0	0	5.500	6.070	MON	1,979	23,745	08/15/2007	03/15/2034
36290T-CW-7	GNMA POOL NO 616685			2	1	179,110	110.6400	202,996	183,482	179,363	0	45	0	0	5.500	6.025	MON	841	10,091	08/15/2007	10/15/2034
36290T-QA-0	GNMA POOL NO 617049			2	1	625,597	110.1000	705,760	641,022	626,752	0	213	0	0	5.500	5.899	MON	2,938	35,256	08/15/2007	04/15/2036
36290U-AW-6	GNMA POOL NO 617521			2	1	1,463,814	111.8700	1,650,211	1,475,108	1,464,140	0	85	0	0	6.000	6.207	MON	7,376	88,506	08/17/2007	05/15/2037
36290V-6R-0	GNMA POOL NO 619280			2	1	466,006	110.3900	526,996	477,381	467,125	0	263	0	0	5.500	5.851	MON	2,188	26,256	08/15/2007	01/15/2035
36290V-VQ-4	GNMA POOL NO 619023			2	1	16,582	114.1500	18,115	15,870	16,548	0	(6)	0	0	6.500	4.827	MON	86	1,032	08/16/2005	07/15/2034
36290V-XL-3	GNMA POOL NO 619083			2	1	140,538	110.6400	159,280	143,969	140,720	0	31	0	0	5.500	6.063	MON	660	7,918	08/15/2007	09/15/2034
36290W-4P-4	GNMA 1 POOL NO 620130			2	1	161,632	110.3900	182,786	165,577	161,784	0	39	0	0	5.500	6.212	MON	759	9,107	08/15/2007	01/15/2035
36290X-P8-7	GNMA 1 POOL NO 620647			2	1	220,652	112.7100	244,891	217,283	220,547	0	(36)	0	0	6.000	5.480	MON	1,086	13,037	06/18/2004	07/15/2033
36290Y-2E-7	GNMA 1 POOL NO 621873			2	1	1,864,640	110.6400	2,113,309	1,910,155	1,866,329	0	327	0	0	5.500	6.300	MON	8,755	105,059	08/15/2007	02/15/2034
36290Y-F8-6	GNMA 1 POOL NO 621291			2	1	64,721	112.7100	71,831	63,733	64,699	0	(6)	0	0	6.000	5.385	MON	319	3,824	06/18/2004	10/15/2033
36290Y-Y4-4	GNMA 1 POOL NO 621831			2	1	58,519	112.7100	64,915	57,597	58,477	0	(7)	0	0	6.000	5.225	MON	288	3,456	06/18/2004	12/15/2033
36291A-CD-9	GNMA POOL NO 622068			2	1	217,841	112.4300	245,493	218,353	217,841	0	0	0	0	6.000	6.076	MON	1,092	13,101	08/16/2007	07/15/2034
36291A-H8-5	GNMA POOL NO 622255			2	1	131,746	110.3900	148,989	134,962	131,862	0	24	0	0	5.500	6.251	MON	619	7,423	08/15/2007	02/15/2035
36291A-UZ-0	GNMA POOL NO 622600			2	1	100,780	112.7100	111,856	99,246	100,732	0	(10)	0	0	6.000	5.503	MON	496	5,955	06/18/2004	11/15/2033
36291B-QX-8	GNMA POOL NO 623370			2	1	97,300	110.6400	110,275	99,675	97,414	0	22	0	0	5.500	6.139	MON	457	5,482	08/15/2007	01/15/2034
36291B-RH-2	GNMA POOL NO 623388			2	1	271,002	110.6400	307,143	277,617	271,318	0	51	0	0	5.500	6.138	MON	1,272	15,269	08/15/2007	02/15/2034
36291C-Q2-4	GNMA POOL NO 624273			2	1	89,916	110.6400	101,907	92,110	90,000	0	13	0	0	5.500	6.279	MON	422	5,066	08/15/2007	03/15/2034
36291C-UF-0	GNMA POOL NO 624382			2	1	66,765	110.6400	75,668	68,394	66,829	0	14	0	0	5.500	6.245	MON	313	3,762	08/15/2007	03/15/2034
36291D-6M-0	GNMA POOL NO 625576			2	1	121,009	110.6700	137,185	123,963	121,152	0	36	0	0	5.500	6.141	MON	568	6,818	08/15/2007	12/15/2033
36291E-BU-4	GNMA POOL NO 625651			2	1	136,875	110.6400	155,129	140,216	137,028	0	28	0	0	5.500	6.165	MON	643	7,712	08/15/2007	01/15/2034
36291F-H5-0	GNMA POOL NO 626752			2	1	400,048	110.3900	452,406	409,813	400,511	0	91	0	0	5.500	6.093	MON	1,878	22,540	08/15/2007	03/15/2035
36291F-M7-0	GNMA POOL NO 626882			2	1	108,949	110.6400	123,478	111,608	109,081	0	29	0	0	5.500	6.101	MON	512	6,138	08/15/2007	06/15/2034
36291F-TZ-1	GNMA POOL NO 627068			2	1	80,378	110.6400	91,097	82,340	80,447	0	13	0	0	5.500	6.337	MON	377	4,529	08/15/2007	03/15/2034
36291F-UR-7	GNMA POOL NO 627092			2	1	210,568	110.6400	238,650	215,708	210,790	0	37	0	0	5.500	6.194	MON	989	11,864	08/15/2007	02/15/2034
36291F-V5-4	GNMA POOL NO 627136			2	1	89,982	110.6400	101,981	92,178	90,063	0	14	0	0	5.500	6.295	MON	422	5,070	08/15/2007	03/15/2034
36291G-SJ-6	GNMA POOL NO 627921			2	1	60,004	112.4300	66,398	59,058	59,945	0	(13)	0	0	6.000	5.481	MON	295	3,544	06/18/2004	02/15/2034
36291G-UQ-7	GNMA POOL NO 627991			2	1	29,301	112.4300	32,441	28,854	29,292	0	(2)	0	0	6.000	5.361	MON	144	1,731	06/18/2004	03/15/2034
36291G-YM-2	GNMA POOL NO 628116			2	1	208,796	110.6400	236,641	213,892	209,051	0	54	0	0	5.500	6.103	MON	980	11,764	08/15/2007	05/15/2034
36291J-7E-4	GNMA POOL NO 630093			2	1	72,126	110.6400	81,745	73,886	72,185	0	11	0	0	5.500	6.364	MON	339	4,064	08/15/2007	06/15/2034
36291J-7J-3	GNMA POOL NO 630097			2	1	130,416	110.6400	147,808	133,599	130,537	0	27	0	0	5.500	6.256	MON	612	7,348	08/15/2007	06/15/2034
36291J-FP-0	GNMA POOL NO 629374			2	1	183,470	110.6400	207,938	187,949	183,673	0	37	0	0	5.500	6.161	MON	861	10,337	08/15/2007	03/15/2034
36291K-4N-4	GNMA POOL NO 630929			2	1	202,956	110.6400	230,022	207,910	203,240	0	60	0	0	5.500	6.044	MON	953	11,435	08/15/2007	05/15/2034
36291K-A3-1	GNMA POOL NO 630126			2	1	136,529	110.6400	154,736	139,861	136,680	0	34	0	0	5.500	6.148	MON	641	7,692	08/15/2007	06/15/2034
36291K-AF-4	GNMA POOL NO 630106			2	1	144,221	110.6400	163,454	147,741	144,397	0	29	0	0	5.500	6.100	MON	677	8,126	08/15/2007	06/15/2034
36291L-EN-1	GNMA POOL NO 631141			2	1	1,229,169	112.4300	1,380,221	1,227,634	1,228,985	0	(25)	0	0	6.000	5.964	MON	6,138	73,658	08/15/2007	09/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36291L-TQ-8	GNMA POOL NO 631559			2	1	244,676	110.6400	277,307	250,649	245,074	0	86	0	0	5.500	5.979	MON	1,149	13,786	08/15/2007	08/15/2034
36291L-VN-2	GNMA POOL NO 631621			2	1	116,555	110.6400	132,098	119,400	116,682	0	23	0	0	5.500	6.150	MON	547	6,567	08/15/2007	08/15/2034
36291L-Z6-5	GNMA POOL NO 631765			2	1	100,490	110.6400	113,892	102,943	100,584	0	17	0	0	5.500	6.233	MON	472	5,662	08/15/2007	10/15/2034
36291M-ST-1	GNMA POOL NO 632430			2	1	208,574	112.4300	225,412	200,492	207,955	0	(100)	0	0	6.000	5.059	MON	1,002	12,030	01/25/2005	08/15/2034
36291N-2C-4	GNMA POOL NO 633571			2	1	415,172	112.4300	467,871	416,147	415,171	0	0	0	0	6.000	6.076	MON	2,081	24,969	08/16/2007	08/15/2034
36291N-M7-3	GNMA POOL NO 633182			2	1	88,646	110.6400	100,467	90,809	88,745	0	17	0	0	5.500	6.142	MON	416	4,994	08/15/2007	06/15/2034
36291N-PZ-8	GNMA POOL NO 633240			2	1	289,010	110.6400	327,553	296,065	289,365	0	37	0	0	5.500	6.087	MON	1,357	16,284	08/15/2007	09/15/2034
36291N-UN-9	GNMA POOL NO 633389			2	1	10,795	112.1000	12,130	10,821	10,795	0	0	0	0	6.000	6.076	MON	54	649	08/16/2007	01/15/2036
36291P-CY-0	GNMA POOL NO 633787			2	1	113,120	110.6400	128,205	115,881	113,232	0	29	0	0	5.500	6.193	MON	531	6,374	08/15/2007	10/15/2034
36291P-XA-9	GNMA POOL NO 634373			2	1	88,137	110.6400	99,891	90,288	88,231	0	5	0	0	5.500	6.158	MON	414	4,966	08/15/2007	09/15/2034
36291Q-EW-0	GNMA POOL NO 634749			2	1	652,301	112.4300	704,959	627,024	649,784	0	(547)	0	0	6.000	5.267	MON	3,135	37,621	01/25/2005	08/15/2034
36291R-3M-2	GNMA POOL NO 636304			2	1	51,067	110.3900	57,751	52,314	51,105	0	2	0	0	5.500	6.393	MON	240	2,877	08/15/2007	04/15/2035
36291R-LR-1	GNMA POOL NO 635836			2	1	110,750	110.6400	125,519	113,453	110,856	0	(2)	0	0	5.500	6.211	MON	520	6,240	08/15/2007	10/15/2034
36291R-NV-0	GNMA POOL NO 635904			2	1	1,756,108	112.4300	1,897,873	1,688,058	1,751,280	0	(721)	0	0	6.000	5.015	MON	8,440	101,283	11/17/2004	11/15/2034
36291R-PW-6	GNMA POOL NO 635937			2	1	28,652	114.1500	31,302	27,421	28,596	0	(9)	0	0	6.500	4.735	MON	149	1,782	08/16/2005	11/15/2034
36291R-X7-2	GNMA POOL NO 636202			2	1	176,231	110.3900	199,296	180,533	176,399	0	44	0	0	5.500	6.202	MON	827	9,929	08/15/2007	02/15/2035
36291T-AC-2	GNMA POOL NO 637303			2	1	476,921	110.6400	540,524	488,563	477,581	0	182	0	0	5.500	6.030	MON	2,239	26,871	08/15/2007	11/15/2034
36291T-YZ-5	GNMA POOL NO 638028			2	1	5,943	114.0300	6,486	5,688	5,933	0	(2)	0	0	6.500	4.606	MON	31	369	08/16/2005	07/15/2035
36291V-J8-7	GNMA POOL NO 639387			2	1	275,484	112.1700	311,402	277,610	275,544	0	13	0	0	6.000	6.235	MON	1,388	16,656	08/17/2007	05/15/2035
36291W-E2-3	GNMA POOL NO 640153			2	1	408,297	110.3900	461,734	418,263	408,855	0	128	0	0	5.500	6.025	MON	1,917	23,004	08/15/2007	02/15/2035
36291W-GW-5	GNMA POOL NO 640213			2	1	96,818	110.3900	109,489	99,181	96,916	0	21	0	0	5.500	6.159	MON	455	5,455	08/15/2007	03/15/2035
36291X-B8-1	GNMA POOL NO 640963			2	1	24,280	114.0300	26,498	23,237	24,232	0	(6)	0	0	6.500	4.906	MON	126	1,510	08/16/2005	05/15/2035
36291X-BE-8	GNMA POOL NO 640937			2	1	5,656	114.0300	6,172	5,413	5,645	0	(2)	0	0	6.500	4.702	MON	29	352	08/16/2005	05/15/2035
36291Y-3Y-1	GNMA POOL NO 642615			2	1	82,895	110.1000	93,518	84,939	83,017	0	35	0	0	5.500	5.972	MON	389	4,672	08/15/2007	03/15/2036
36292B-DU-7	GNMA POOL NO 643715			2	1	27,981	112.1700	31,460	28,046	27,981	0	0	0	0	6.000	6.076	MON	140	1,683	08/16/2007	08/15/2035
36292F-K7-1	GNMA POOL NO 647518			2	1	457,612	112.1000	514,180	458,687	457,611	0	0	0	0	6.000	6.076	MON	2,293	27,521	08/16/2007	01/15/2036
36292F-K8-9	GNMA POOL NO 647519			2	1	339,498	112.1000	381,465	340,295	339,497	0	0	0	0	6.000	6.076	MON	1,701	20,418	08/16/2007	01/15/2036
36292F-PQ-4	GNMA POOL NO 647631			2	1	589,637	112.1000	662,525	591,022	589,636	0	0	0	0	6.000	6.076	MON	2,955	35,461	08/16/2007	12/15/2036
36292F-PR-2	GNMA POOL NO 647632			2	1	667,480	112.1000	749,991	669,048	667,479	0	0	0	0	6.000	6.076	MON	3,345	40,143	08/16/2007	12/15/2036
36292G-TE-5	GNMA POOL NO 648649			2	1	11,125	110.3900	12,585	11,400	11,135	0	3	0	0	5.500	6.204	MON	52	627	08/15/2007	01/15/2036
36292H-LX-9	GNMA POOL NO 649342			2	1	4,114	110.3900	4,654	4,216	4,117	0	1	0	0	5.500	6.400	MON	19	232	08/15/2007	01/15/2036
36292H-MS-9	GNMA POOL NO 649369			2	1	123,910	110.1000	139,787	126,965	124,045	0	38	0	0	5.500	6.095	MON	582	6,983	08/15/2007	01/15/2036
36292J-D4-8	GNMA POOL NO 650023			2	1	306,727	110.1000	346,030	314,289	307,043	0	(4)	0	0	5.500	6.118	MON	1,440	17,286	08/15/2007	02/15/2036
36292J-JD-2	GNMA POOL NO 650160			2	1	484,090	110.1000	546,120	496,026	484,627	0	127	0	0	5.500	6.078	MON	2,273	27,281	08/15/2007	04/15/2036
36292K-6L-5	GNMA POOL NO 651675			2	1	1,653,047	110.3900	1,871,278	1,695,104	1,654,621	0	227	0	0	5.500	6.207	MON	7,769	93,231	08/15/2007	01/15/2036
36292K-6M-3	GNMA POOL NO 651676			2	1	11,570	112.1700	13,009	11,597	11,570	0	0	0	0	6.000	6.076	MON	58	696	08/16/2007	01/15/2036
36292K-MY-9	GNMA POOL NO 651175			2	1	991,144	110.3900	1,121,133	1,015,582	992,328	0	188	0	0	5.500	6.055	MON	4,655	55,857	08/15/2007	01/15/2036
36292K-P6-7	GNMA POOL NO 651245			2	1	435,608	110.3900	492,738	446,348	436,063	0	62	0	0	5.500	6.112	MON	2,046	24,549	08/15/2007	02/15/2036
36292K-P7-5	GNMA POOL NO 651246			2	1	227,991	110.1000	257,205	233,612	228,230	0	44	0	0	5.500	6.111	MON	1,071	12,849	08/15/2007	02/15/2036
36292L-AC-8	GNMA POOL NO 651703			2	1	436,465	110.1000	492,275	447,120	436,966	0	42	0	0	5.500	6.059	MON	2,049	24,591	08/15/2007	02/15/2036
36292L-AL-8	GNMA POOL NO 651711			2	1	139,279	110.1000	157,088	142,679	139,441	0	13	0	0	5.500	6.053	MON	654	7,847	08/15/2007	02/15/2036
36292L-BN-3	GNMA POOL NO 651745			2	1	194,992	110.1000	219,978	199,800	195,297	0	44	0	0	5.500	5.951	MON	916	10,989	08/15/2007	03/15/2036
36292L-BZ-6	GNMA POOL NO 651756			2	1	309,481	110.1000	349,137	317,111	309,795	0	48	0	0	5.500	6.124	MON	1,453	17,441	08/15/2007	03/15/2036
36292L-CH-5	GNMA POOL NO 651772			2	1	796,427	110.1000	898,479	816,064	797,402	0	139	0	0	5.500	6.036	MON	3,740	44,883	08/15/2007	04/15/2036
36292L-DN-1	GNMA POOL NO 651809			2	1	113,444	112.1000	128,150	114,320	113,469	0	5	0	0	6.000	6.220	MON	572	6,859	08/17/2007	05/15/2036
36292N-HV-5	GNMA POOL NO 653744			2	1	631,349	110.1000	712,248	646,915	632,202	0	200	0	0	5.500	6.001	MON	2,965	35,580	08/15/2007	03/15/2036
36292N-KS-8	GNMA POOL NO 653805			2	1	80,385	110.1000	90,686	82,367	80,472	0	16	0	0	5.500	6.087	MON	378	4,530	08/15/2007	04/15/2036
36292N-KU-3	GNMA POOL NO 653807			2	1	205,986	110.1000	232,381	211,065	206,270	0	71	0	0	5.500	5.992	MON	967	11,609	08/15/2007	04/15/2036
36294N-S4-1	GNMA POOL NO 654939			2	1	90,224	112.1000	101,357	90,418	90,223	0	0	0	0	6.000	6.071	MON	452	5,425	08/16/2007	08/15/2036
36294P-DQ-3	GNMA POOL NO 655411			2	1	25,033	112.1000	28,121	25,086	25,032	0	0	0	0	6.000	6.069	MON	125	1,505	08/16/2007	06/15/2036
36294X-AH-9	GNMA POOL NO 662508			2	1	87,676	111.8700	98,314	87,882	87,676	0	0	0	0	6.000	6.076	MON	439	5,273	08/16/2007	07/15/2037
36295Q-BH-2	GNMA POOL NO 676940			2	1	6,182,516	109.1200	6,839,407	6,267,718	6,184,340	0	126	0	0	5.000	5.466	MON	26,115	313,386	09/04/2008	04/15/2038
36296N-Y5-9	GNMA POOL NO 696532			2	1	195,546	111.7200	192,527	172,327	195,127	0	(419)	0	0	6.000	(0.377)	MON	862	6,893	04/17/2012	08/15/2038
36296N-YU-4	GNMA POOL NO 696523			2	1	586,636	109.8400	573,484	522,131	585,752	0	(884)	0	0	5.500	1.656	MON	2,393	19,145	04/17/2012	08/15/2038
36296R-PJ-0	GNMA POOL NO 698925			2	1	941,966	109.8700	926,266	843,065	940,702	0	(1,264)	0	0	5.500	2.585	MON	3,864	30,912	04/17/2012	08/20/2038
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			2	1	1,527,410	98.0200	2,171,737	2,215,628	1,839,852	0	22,076	0	0	7.430	11.415	MON	13,718	164,621	08/07/1985	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			2	1	168,821	98.0200	172,391	175,875	172,057	0	225	0	0	7.430	7.916	MON	1,089	13,050	10/27/1992	10/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			2	1	1,446,167	98.0200	1,582,734	1,614,722	1,535,443	0	5,906	0	0	7.430	8.626	MON	9,998	119,431	06/30/2000	10/01/2022
999070-AC-9	FHA REILLY PROJ POOL 48 120102 PUT			2	1	583,684	98.0200	614,379	626,796	601,104	0	1,731	0	0	7.430	8.368	MON	3,881	46,563	06/30/2000	07/01/2023
999070-AF-2	FHA REILLY PROJ POOL 64			2	1	169,951	98.0200	174,057	177,575	172,828	0	284	0	0	7.430	8.018	MON	1,099	13,194	06/30/2000	01/01/2024
999070-AJ-4	FHA REILLY PROJ POOL 87 SEC 236			2	1	595,779	98.0200	678,715	692,432	673,846	0	4,688	0	0	7.097	8.783	MON	4,095	47,586	02/02/1987	12/01/2015
999070-AL-9	FHA BANCO PROJ POOL 5 100199 PUT			2	1	180,439	98.0200	236,650	241,433	197,619	0	3,867	0	0	7.469	13.301	MON	1,503	17,531	06/30/2000	02/01/2021
999070-AP-0	FHA GMAC PROJ POOL 56 70101 PUT			2	1	236,598	98.0200	277,697	283,309	261,898	0	1,614	0	0	7.430	9.302	MON	1,754	21,047	05/28/1986	11/01/2022
999070-AS-4	FHA FEDERAL HSG ADMIN BANCO PROJ P			2	1	45,599	98.0200	45,675	46,598	45,855	0	53	0	0	7.430	7.847	MON	289	3,508	06/30/2000	05/01/2021
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC			2	1	220,904	98.0200	252,347	257,448	241,397	0	1,303	0	0	7.430	9.044	MON	1,594	19,851	06/30/2000	03/01/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC			2	1	71,040	98.0200	81,704	83,355	77,466	0	416	0	0	7.430	9.102	MON	516	6,193	01/26/1989	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ			2	1	538,745	98.0200	577,845	589,523	557,225	0	2,196	0	0	7.430	8.683	MON	3,650	43,789	05/14/1986	09/01/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO			2	1	274,642	98.0200	420,484	428,982	345,050	0	5,169	0	0	7.430	12.371	MON	2,656	31,873	05/31/1985	12/01/2023
999070-BB-0	FHA FEDERAL HSG ADMIN CITICORP PRO			2	1	919,415	98.0200	1,032,526	1,053,394	990,304	0	4,464	0	0	7.430	8.838	MON	6,522	78,267	06/30/2000	05/01/2023
999070-BF-1	FHA FEDERAL HSG ADMIN PROJ POOL			2	1	769,425	98.0200	852,994	870,233	822,223	0	3,516	0	0	7.460	8.787	MON	5,410	60,396	06/22/1990	01/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			2	1	505,877	98.0200	603,118	615,308	560,702	0	3,601	0	0	7.430	9.461	MON	3,810	45,703	04/15/1987	01/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						332,174,240	XXX	353,870,783	322,171,967	332,826,418	0	(71,756)	0	0	XXX	XXX	XXX	1,300,801	12,896,611	XXX	XXX
62888X-AB-0	NCUA GUARANTEED NOTES NGN_10-C CMBS			2	1	29,702,910	106.6000	31,978,980	30,000,000	29,810,236	0	66,826	0	0	2.900	3.126	MON	9,667	870,000	01/12/2011	10/29/2020
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						29,702,910	XXX	31,978,980	30,000,000	29,810,236	0	66,826	0	0	XXX	XXX	XXX	9,667	870,000	XXX	XXX
38373P-AZ-6	GOVT LN TRUST ZERO CPN US GOVT GUARANT	.@			1	5,651,121	93.7500	17,240,239	18,389,000	13,632,068	0	927,077	0	0	0.000	7.168	N/A	0	0	06/30/2000	04/01/2017
38373P-BD-4	GOVT LN TRUST ZERO CPN US GOVT GUARANT	.@			1	1,833,505	91.1900	6,286,570	6,894,000	4,433,738	0	302,333	0	0	0.000	7.189	N/A	0	0	06/30/2000	04/01/2019
38373P-BE-2	GOVT LN TRUST ZERO CPN US GOVT GUARANT	.@			1	1,769,948	87.0600	6,002,054	6,894,000	4,279,952	0	291,839	0	0	0.000	7.189	N/A	0	0	06/30/2000	10/01/2019
83162C-HX-4	SMALL BUSINESS ADMINISTRATION SERIES 19			1	1	31,474	109.0800	35,665	32,697	32,688	0	(2)	0	0	6.550	6.550	JD	178	2,142	08/18/2000	12/01/2017
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						9,286,048	XXX	29,564,528	32,209,697	22,378,446	0	1,521,247	0	0	XXX	XXX	XXX	178	2,142	XXX	XXX
0599999. Total - U.S. Government Bonds						5,383,742,639	XXX	8,195,454,417	12,054,253,664	6,338,976,307	0	224,219,044	0	0	XXX	XXX	XXX	10,587,061	42,634,851	XXX	XXX
110709-DL-3	BRITISH COLUMBIA PROVINCE GOVT FOREIGN		A		1FE	1,142,565	141.3000	1,834,087	1,298,000	1,185,109	0	4,946	0	0	6.500	7.560	JJ	38,904	84,370	03/02/2000	01/15/2026
110709-EJ-7	BRITISH COLUMBIA PROVINCE CORP FOREIGN		C		1FE	582,482	136.5700	685,799	502,159	585,254	0	(3,739)	0	12,991	6.150	4.601	MN	3,638	30,546	03/23/2010	11/19/2027
11070T-AB-4	BRITISH COLUMBIA (PROVINCE OF) GOVT FORE		A		1FE	8,783,113	98.5400	8,701,329	8,830,000	8,783,806	0	693	0	0	2.000	2.059	AO	33,358	0	10/16/2012	10/23/2022
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	3,604,595	133.6600	4,302,174	3,218,841	3,682,681	0	(7,278)	0	58,612	4.000	3.209	JD	10,935	118,897	11/02/2012	06/01/2041
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	1,098,628	108.2000	1,113,840	1,029,427	1,118,684	0	(4,117)	0	24,174	2.750	1.747	JD	2,411	14,187	10/09/2012	06/01/2022
135087-ZV-9	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	698,219	100.5100	706,587	703,023	705,332	0	(285)	0	7,398	1.500	1.418	MS	3,554	5,320	07/31/2012	03/01/2017
135087-ZY-3	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	593,535	99.5000	599,572	602,591	599,365	0	1,914	0	3,917	0.750	1.156	MN	762	3,621	03/08/2012	05/01/2014
13521J-AB-7	CANADA POST CORP CORP FOREIGN		C		1FE	639,790	125.8400	758,295	602,591	627,354	0	(481)	0	13,936	4.360	4.109	JJ	12,165	25,721	04/21/2011	07/16/2040
13521J-AC-5	CANADA POST CORP CORP FOREIGN		C		1FE	190,026	116.6800	234,370	200,864	200,735	0	7	0	4,455	4.080	4.086	JJ	3,795	8,023	07/07/2010	07/16/2025
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	6,287,791	158.7500	7,953,290	5,010,000	5,902,701	0	(41,208)	0	0	8.875	6.798	MS	148,213	444,638	01/26/2000	03/01/2026
448814-CT-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	1,892,282	154.6200	2,566,695	1,660,000	1,854,210	0	(8,797)	0	0	8.250	6.891	JJ	63,149	136,950	07/19/2011	01/15/2027
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	39,054,229	161.2000	53,002,560	32,880,000	37,849,132	0	(162,873)	0	0	8.625	7.040	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	3,646,320	161.2100	6,448,340	4,000,000	3,712,977	0	6,776	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	1,965,840	170.6000	3,411,968	2,000,000	1,971,774	0	615	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	19,225,960	173.7000	33,003,408	19,000,000	19,185,432	0	(4,000)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-DM-2	HYDRO-QUEBEC GOVT FOREIGN	LS	A		1FE	38,637,592	147.9300	52,588,657	35,550,000	37,310,778	0	(151,929)	0	0	9.400	8.524	FA	1,392,375	3,341,700	01/27/2000	02/01/2021
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	9,563,093	143.4800	12,981,636	9,048,000	9,370,912	0	(23,984)	0	0	8.400	7.839	JJ	350,459	760,032	07/21/2004	01/15/2022
448814-ED-1	HYDRO-QUEBEC GOVT FOREIGN	LS	A		1FE	29,186,643	100.6000	25,853,473	25,698,000	25,760,583	0	(770,779)	0	0	8.000	4.902	FA	856,600	2,055,840	09/18/2008	02/01/2013
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	43,566,792	146.5700	54,964,005	37,500,000	41,640,500	0	(235,479)	0	0	8.050	6.656	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
448814-EK-5	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	775,039	121.0000	960,703	794,000	788,027	0	1,523	0	0	7.500	7.760	AO	14,888	59,550	01/27/2000	04/01/2016
563469-CE-3	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	3,508,330	122.9600	4,211,243	3,425,000	3,449,862	0	(5,964)	0	0	7.750	7.511	JJ	120,922	265,438	08/28/1996	07/17/2016
563469-CL-7	MANITOBA PROV CDA GOVT FOREIGN	.C	A		1FE	10,745,461	141.8900	12,632,331	8,903,000	9,759,268	0	(111,213)	0	0	9.625	7.575	JD	71,409	856,914	07/21/2004	12/01/2018
563469-CP-8	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	4,907,750	144.1100	7,205,576	5,000,000	4,951,133	0	4,402	0	0	9.250	9.434	AO	115,625	462,500	12/06/1990	04/01/2020
563469-TJ-4	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	7,993,840	100.5600	8,044,960	8,000,000	7,999,170	0	1,854	0	0	2.125	2.150	AO	32,583	170,000	01/13/2010	04/22/2013
642866-DF-1	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	15,993,217	146.3900	20,121,306	13,745,000	15,088,108	0	(131,914)	0	0	9.750	7.956	MN	171,240	1,340,138	07/21/2004	05/15/2020
642866-DP-9	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	11,943,781	145.9000	16,680,747	11,433,000	11,763,672	0	(23,302)	0	0	8.750	8.292	MN	166,731	1,000,388	07/21/2004	05/01/2022
642866-DT-1	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	1,312,254	100.8300	1,225,085	1,215,000	1,215,914	0	(9,495)	0	0	7.625	6.808	FA	34,999	92,644	09/16/1997	02/15/2013
651333-DK-9	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	.C	A		1FE	2,497,620	139.3200	2,786,320	2,000,000	2,231,587	0	(28,039)	0	0	9.000	6.745	JD	15,000	180,000	11/03/1998	06/01/2019
651333-DM-5	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	34,057,479	149.4700	41,604,696	27,835,000	31,241,824	0	(334,837)	0	0	9.875	7.666	JD	229,059	2,748,706	07/21/2004	06/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
651333-DN-3	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	17,072,673	150.3500	22,122,940	14,714,000	16,159,983	0	(126,044)	0	0	10.000	8.276	JD	122,617	1,471,400	07/21/2004	12/01/2020
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	13,428,919	148.5100	16,102,614	10,843,000	12,365,181	0	(123,339)	0	0	9.000	6.842	AO	206,017	975,870	07/21/2004	10/15/2021
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	7,164,103	148.2600	9,776,462	6,594,000	6,941,645	0	(22,987)	0	0	8.650	7.865	AO	109,323	570,381	02/04/1997	10/22/2022
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	LS	A		1FE	10,000,000	141.2700	14,126,900	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
669827-DF-1	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	12,718,251	140.1600	14,896,311	10,628,000	11,734,640	0	(140,028)	0	0	9.500	7.344	FA	420,692	1,009,660	07/21/2004	02/01/2019
669827-DG-9	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	11,184,587	139.8500	13,985,100	10,000,000	10,607,350	0	(69,778)	0	0	8.875	7.756	JJ	443,750	887,500	03/21/1997	07/01/2019
669827-DH-7	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	5,283,854	136.8300	6,050,755	4,422,000	4,831,428	0	(45,931)	0	0	8.250	6.553	MN	46,615	364,815	07/07/1998	11/15/2019
669827-DL-8	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	10,975,517	148.0400	15,043,754	10,162,000	10,679,452	0	(42,213)	0	0	9.125	8.262	MN	154,547	927,283	07/21/2004	05/01/2021
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	853,680	149.9700	1,124,766	750,000	814,091	0	(4,685)	0	0	8.750	7.452	AO	16,406	65,625	08/10/2000	04/01/2022
669827-DQ-7	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	8,935,138	103.9900	9,388,217	9,028,000	9,019,617	0	12,611	0	0	7.250	7.404	JJ	279,993	654,530	07/21/2004	07/27/2013
683234-8D-3	ONTARIO (PROVINCE OF) GOVT FOREIGN		A		1FE	9,984,120	114.7400	11,474,199	10,000,000	9,988,086	0	1,442	0	0	4.000	4.019	AO	93,333	400,000	09/30/2009	10/07/2019
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN		C		1FE	1,854,088	122.6300	2,309,261	1,883,097	1,967,736	0	(1,396)	0	43,616	4.650	4.372	JD	7,197	85,760	09/17/2010	06/02/2041
683234-PS-1	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	970,957	149.6500	1,239,903	828,563	1,015,554	0	(2,819)	0	22,454	6.200	4.755	JD	4,234	50,313	05/19/2010	12/02/2041
683234-VR-6	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	2,144,457	133.7300	3,357,738	2,510,796	2,659,926	0	(2,786)	0	58,424	5.600	5.154	JD	11,171	137,680	09/27/2007	06/02/2035
683234-YD-4	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	2,830,898	120.6400	4,161,777	3,449,834	3,342,968	0	1,464	0	74,750	4.700	4.909	JD	13,363	158,802	07/29/2011	06/02/2037
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	698,471	120.0100	903,970	753,239	740,228	0	230	0	16,437	4.600	4.715	JD	2,848	33,935	05/27/2010	06/02/2039
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN		C		1FE	383,215	102.3900	385,632	376,619	383,502	0	(21)	0	308	3.500	3.403	JD	1,083	6,606	11/02/2012	06/02/2043
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN	LS	A		1FE	2,823,438	141.4400	4,030,887	2,850,000	2,832,495	0	1,045	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN		A		1FE	27,808,783	151.9800	41,376,854	27,225,000	27,670,172	0	(18,416)	0	0	7.500	7.309	MS	601,219	2,041,875	07/21/2004	09/15/2029
803854-ET-1	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	11,182,852	149.3200	15,468,473	10,359,000	10,855,398	0	(42,232)	0	0	9.375	8.532	JD	43,163	971,156	07/21/2004	12/15/2020
803854-EZ-7	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	19,017,638	148.4300	25,115,502	16,921,000	18,167,912	0	(111,635)	0	0	9.125	7.851	FA	583,304	1,544,041	07/21/2004	02/15/2021
803854-FG-8	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	13,754,148	100.5800	13,075,400	13,000,000	13,005,977	0	(98,686)	0	0	8.000	7.205	FA	433,333	1,040,000	07/21/2004	02/01/2013
803854-FL-7	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	21,855,070	103.7600	22,037,774	21,240,000	21,271,716	0	(57,561)	0	0	7.375	7.079	JJ	722,307	1,566,450	07/21/2004	07/15/2013
C1573C-AA-3	CANADA (GOVERNMENT OF) GOVT FOREIGN		T		1FE	150,075	118.7600	156,579	131,840	149,663	0	(1,701)	0	1,288	3.500	1.458	JAN	4,463	0	04/10/2012	01/13/2020
066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN		F		3FE	6,529,038	115.7500	7,593,200	6,560,000	6,547,132	0	(366)	0	0	8.250	8.260	MS	153,340	541,200	12/15/2010	09/19/2027
085209-B@-2	Government of Bermuda Senior Note		F		1	1,380,631	115.7900	1,337,327	1,155,000	1,299,096	0	(39,766)	0	0	6.980	3.074	MN	8,958	80,619	12/01/2010	05/21/2016
085209-C*-3	Government of Bermuda Seniore Note		F		1	36,000,000	111.3500	40,085,694	36,000,000	36,000,000	0	0	0	0	5.270	5.270	MN	268,770	1,897,200	11/10/2009	11/10/2016
105756-AP-5	FED REPUBLIC OF BRAZIL GOVT FOREIGN		F	1	2FE	9,757,725	126.1000	10,403,250	8,250,000	8,766,711	0	(169,999)	0	0	11.000	8.289	FA	337,792	907,500	07/11/2005	08/17/2040
12015K-CN-1	REPUBLIC OF BULGARIA GOVT FOREIGN		F		2FE	5,845,887	113.7300	6,239,338	5,486,000	5,569,981	0	(38,167)	0	0	8.250	7.413	JJ	208,697	452,595	07/21/2004	01/15/2015
14976C-AA-2	CAYMAN ISLANDS (GOVERNMENT OF) GOVT FORE	LS	F		1FE	10,147,500	118.3500	11,834,999	10,000,000	10,109,750	0	(12,719)	0	0	5.950	5.754	MN	61,153	595,000	11/23/2009	11/24/2019
168863-AS-7	CHILE REPUBLIC OF NT GOVT FOREIGN		F		1FE	1,249,589	100.1000	1,261,260	1,260,000	1,259,872	0	1,412	0	0	5.500	5.620	JJ	31,955	69,300	07/21/2004	01/15/2013
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN		F		1FE	4,993,850	112.7500	5,637,500	5,000,000	4,994,977	0	543	0	0	3.875	3.890	FA	78,576	193,750	07/29/2010	08/05/2020
195325-AJ-4	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	9,701,236	121.2500	12,325,063	10,165,000	9,992,690	0	45,081	0	0	8.700	9.331	FA	334,090	884,355	07/23/2004	02/15/2016
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	1,413,983	128.1800	3,009,572	2,348,000	1,519,907	0	17,769	0	0	8.375	14.227	FA	74,288	196,645	07/21/2004	02/15/2027
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	4,785,298	161.7000	5,429,886	3,358,000	4,306,777	0	(103,113)	0	0	11.750	6.656	FA	138,098	394,565	09/19/2007	02/25/2020
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	384,337	184.2500	617,238	335,000	379,197	0	(773)	0	0	10.375	8.947	JJ	14,771	34,756	07/21/2004	01/28/2033
195325-BD-6	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	3,612,120	150.5000	5,643,750	3,750,000	3,647,987	0	5,071	0	0	8.125	8.499	MN	33,854	304,688	06/29/2006	05/21/2024
195325-BJ-3	REPUBLIC OF COLOMBIA CORP FOREIGN		F		2FE	2,387,568	123.7500	2,970,000	2,400,000	2,393,826	0	1,214	0	0	7.375	7.447	JJ	75,717	177,000	07/21/2006	01/27/2017
19532M-AB-4	REPUBLIC OF COLUMBIA GOVT FOREIGN		F		2FE	10,391,298	127.2400	12,724,400	10,000,000	10,161,915	0	(35,884)	0	0	8.660	8.145	AO	202,067	866,000	07/21/2004	10/07/2016
221597-AK-3	COSTA RICA BD GOVT FOREIGN		F		3FE	2,400,000	100.4500	2,410,800	2,400,000	2,400,000	0	0	0	0	8.050	8.050	JJ	81,037	193,200	01/24/2003	01/31/2013
283875-AH-5	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	13,731,181	120.7500	15,999,375	13,250,000	13,681,660	0	(11,609)	0	0	8.250	7.899	AO	245,953	1,093,125	09/12/2007	04/10/2032
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	10,630,700	118.7500	12,611,250	10,620,000	10,625,224	0	(518)	0	0	7.750	7.741	JJ	358,941	823,050	07/21/2004	01/24/2023
283875-AM-4	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	6,952,475	117.0000	7,195,500	6,150,000	6,872,641	0	(14,733)	0	0	7.625	6.597	MS	130,260	468,938	10/15/2007	09/21/2034
455780-AP-1	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	3,575,000	105.7500	3,701,250	3,500,000	3,516,706	0	(13,451)	0	0	6.750	6.317	MS	72,844	236,250	08/06/2008	03/10/2014
455780-AQ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	2,097,500	112.6200	2,252,500	2,000,000	2,038,434	0	(15,152)	0	0	7.250	6.334	AO	28,597	145,000	09/09/2008	04/20/2015
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	17,543,788	160.0000	24,816,000	15,510,000	17,382,031	0	(31,232)	0	0	8.500	7.394	AO	289,305	1,318,350	08/15/2008	10/12/2035
455780-AU-0	REPUBLIC OF INDONESIA CORP FOREIGN		F		2FE	2,117,000	119.3800	2,387,500	2,000,000	2,060,326	0	(12,358)	0	0	6.875	6.046	MS	42,778	137,500	10/25/2007	03/09/2017
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	3,312,088	133.7500	4,681,250	3,500,000	3,323,445	0	2,590	0	0	6.625	7.058	FA	86,309	231,875	01/11/2008	02/17/2037
455780-AY-2	REPUBLIC OF INDONESIA GOVT FOREIGN	LS	F		2FE	13,030,800	122.1200	16,486,875	13,500,000	13,190,294	0	44,610	0	0	6.875	7.401	JJ	422,813	928,125	12/10/2008	01/17/2018
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	3,657,500	150.7500	6,783,750	4,500,000	3,678,665	0	5,804	0	0	7.750	9.650	JJ	158,875	348,750	10/30/2008	01/17/2038
465138-RE-7	AID-ISRAEL CRP FRGN ZERO COUPON	@	F		1FE	522,355	70.4100	811,804	1,153,000	626,926	0	30,732	0	0	0.000	5.090	N/A	0	0	05/13/2009	02/15/2025
465139-KZ-5	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	9,998,013	70.4100	15,806,596	22,450,000	12,036,405	0	603,297	0	0	0.000	5.209	N/A	0	0	05/21/2009	02/15/2025
465139-RA-3	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	2,567,671	85.6600	3,819,356	4,459,000	3,044,981	0	139,691	0	0	0.000	4.752	N/A	0	0	05/13/2009	02/15/2021
465139-UR-2	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	7,214,697	92.8800	8,777,444	9,450,000	7,814,244	0	250,507	0	0	0.000	3.285	N/A	0	0	07/16/2010	11/01/2018
46513E-FD-9	AID-ISRAEL GOVT FOREIGN	LS	F		1FE	5,712,598	101.6500	5,855,040	5,760,000	5,757,027	0	5,645	0	0	4.625	4.731	JD	11,840	266,400	07/21/2004	06/15/2013
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN		F		1FE	54,756,061	115.8000	75,208,847	64,950,000	57,848,566	0	384,584	0	0	6.875	8.426	MS	1,165,943	4,465,313	07/21/2004	09/27/2023
465410-BN-7	REPUBLIC OF ITALY CORP FOREIGN	LS	F		1FE	3,523,335	104.4100	3,445,563	3,300,000	3,393,990	0	(43,673)	0	0	4.500	3.059	JJ	66,000	148,500	12/11/2009	01/21/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		F		1FE	2,531,250	130.9600	3,273,920	2,500,000	2,524,471	0	(1,303)	0	0	5.625	5.516	MN	23,047	140,625	01/05/2007	11/03/2025
50064F-AH-7	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		F		1FE	1,492,680	106.2800	1,594,146	1,500,000	1,497,751	0	1,520	0	0	5.750	5.864	AO	17,969	86,250	04/08/2009	04/16/2014
50064F-AJ-3	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		F		1FE	5,096,290	129.8100	5,841,549	4,500,000	4,967,893	0	(62,218)	0	0	7.125	5.123	AO	66,797	320,625	02/10/2012	04/16/2019
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	1,542,806	185.3100	2,295,979	1,239,000	1,478,906	0	(9,125)	0	0	11.500	8.974	MN	18,206	142,485	07/21/2004	05/15/2026
593048-BA-8	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	6,950,567	138.0000	8,760,240	6,348,000	6,582,996	0	(52,672)	0	0	11.375	10.115	MS	212,614	722,085	07/21/2004	09/15/2016
593048-BN-0	UNITED MEXICAN STATES GOVT FOREIGN	LS	F		2FE	5,993,218	143.5000	7,324,240	5,104,000	5,723,855	0	(69,622)	0	0	8.125	5.974	JD	1,152	414,700	09/18/2008	12/30/2019
637193-BA-0	NATIONAL POWER CORPORATION GOVT FOREIGN		F		3FE	8,870,750	161.0000	12,880,000	8,000,000	8,751,232	0	(23,138)	0	0	9.625	8.516	MN	98,389	770,000	08/15/2006	05/15/2028
637193-BB-8	NATIONAL POWER CORPORATION GOVT FOREIGN		F		3FE	3,901,250	123.5000	4,322,500	3,500,000	3,691,705	0	(41,004)	0	0	8.400	6.796	JD	13,067	294,000	01/10/2007	12/15/2016
68268A-AA-9	1MALAYSIA SUKUK GLOBAL BERHAD GOVT FOREI		F		1FE	2,000,000	106.2500	2,124,926	2,000,000	2,000,000	0	0	0	0	3.928	3.928	JD	5,892	78,560	05/27/2010	06/04/2015
695847-AA-1	ISLAMIC REP OF PAKISTAN CORP FOREIGN		F		5FE	760,000	93.5000	1,870,000	2,000,000	979,212	0	147,254	0	0	7.125	25.612	MS	36,021	142,500	03/05/2008	03/31/2016
695847-AB-9	ISLAMIC REP OF PAKISTAN CORP FOREIGN		F		5FE	410,000	75.0000	750,000	1,000,000	366,305	0	924	0	0	7.875	19.349	MS	19,906	78,750	09/20/2007	03/31/2036
695847-AC-7	ISLAMIC REP OF PAKISTAN GOVT FOREIGN		F		5FE	760,000	91.0000	1,820,000	2,000,000	902,625	0	105,282	0	0	6.875	23.068	JD	11,458	137,500	12/04/2007	06/01/2017
698299-AD-6	Republic of Panama GOVT FOREIGN		F		2FE	8,019,730	162.5000	11,605,750	7,142,000	7,868,087	0	(31,996)	0	0	8.875	7.631	MS	160,224	633,853	04/25/2007	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		F		2FE	24,068,403	171.0000	37,252,350	21,785,000	23,755,146	0	(63,208)	0	0	9.375	8.315	AO	510,586	2,042,344	10/14/2008	04/01/2029
698299-AM-6	Republic of Panama GOVT FOREIGN		F		2FE	206,500	147.0000	294,000	200,000	203,956	0	(348)	0	0	10.750	10.355	MN	2,747	21,500	04/30/2001	05/15/2020
698299-AS-3	Republic of Panama GOVT FOREIGN		F		2FE	11,228,667	145.5000	15,083,985	10,367,000	10,980,644	0	(38,078)	0	0	9.375	8.482	JJ	445,457	971,906	07/21/2004	01/16/2023
70687W-AC-6	PENERBANGAN CORP FOREIGN		F		1FE	2,996,700	112.0400	3,361,111	3,000,000	2,998,472	0	345	0	0	5.625	5.639	MS	49,688	168,750	10/20/2006	03/15/2016
712219-AC-8	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN		F		1FE	9,130,160	187.9300	13,155,309	7,000,000	9,127,467	0	(512)	0	0	9.000	6.896	JJ	290,500	630,000	04/29/2005	01/15/2096
715638-AN-2	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	738,413	117.8880	884,063	750,000	746,737	0	1,275	0	0	9.875	10.100	FA	29,831	74,063	01/30/2003	02/06/2015
715638-AP-7	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	14,892,085	173.7500	19,871,788	11,437,000	14,576,568	0	(72,454)	0	0	8.750	6.345	MN	111,193	1,000,738	05/20/2008	11/21/2033
715638-AQ-5	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	9,981,300	123.0000	12,300,000	10,000,000	9,990,964	0	1,789	0	0	8.375	8.400	MN	134,931	837,500	04/26/2004	05/03/2016
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	6,764,876	144.2500	11,428,928	7,923,000	7,242,596	0	71,249	0	0	9.875	11.880	JJ	360,772	782,396	04/18/2007	01/15/2019
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	2,290,517	161.0000	4,118,380	2,558,000	2,348,637	0	8,433	0	0	9.500	10.732	AO	47,252	243,010	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	4,036,904	173.5000	6,827,225	3,935,000	4,001,150	0	(9,536)	0	0	10.625	10.208	MS	121,944	418,094	03/07/2007	03/16/2025
718286-AQ-0	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	303,750	130.7500	392,250	300,000	301,616	0	(322)	0	0	9.375	9.210	JJ	12,734	28,125	04/01/2003	01/18/2017
718286-AT-4	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	2,899,513	100.7500	2,669,875	2,650,000	2,657,174	0	(60,963)	0	0	9.000	6.588	FA	90,100	238,500	08/12/2008	02/15/2013
718286-AU-1	REPUBLIC OF PHILIPPINES NOTES		F		3FE	150,593	106.8800	147,488	138,000	140,079	0	(1,877)	0	0	8.250	6.719	JJ	5,250	11,385	04/06/2006	01/15/2014
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	1,425,474	173.5000	2,168,750	1,250,000	1,403,804	0	(4,315)	0	0	9.500	8.133	FA	49,149	118,750	07/30/2008	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	9,757,725	153.5000	13,884,075	9,045,000	9,687,708	0	(17,496)	0	0	7.750	7.045	JJ	325,180	700,988	09/24/2008	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	2,913,750	137.0000	4,110,000	3,000,000	2,921,753	0	2,007	0	0	6.375	6.618	JJ	88,188	191,250	09/09/2008	01/15/2032
718286-BE-6	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	2,082,318	137.9000	2,895,900	2,100,000	2,087,028	0	1,440	0	0	8.375	8.500	JD	6,840	175,875	01/07/2009	06/17/2019
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		3FE	165,353	140.5000	196,700	140,000	164,092	0	(595)	0	0	6.375	5.062	AO	1,686	8,925	11/02/2010	10/23/2034
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN		F		3FE	5,218,769	112.2500	5,815,673	5,181,000	5,211,507	0	(3,180)	0	0	4.000	3.914	JJ	95,561	207,240	09/28/2010	01/15/2021
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN		F		1FE	39,411,184	124.6700	44,445,568	35,650,000	39,178,207	0	(167,364)	0	0	6.375	4.540	JJ	1,047,961	1,319,625	10/10/2012	07/15/2019
744080-AC-6	Buenos Aires CORP FRGN		F	2	4FE	793,975	38.5000	2,502,500	6,500,000	1,048,233	0	(95,130)	0	0	4.000	32.810	MN	33,222	260,000	10/17/2006	05/15/2035
74727P-AK-7	STATE OF QATAR GOVT FOREIGN		F		1FE	178,400	119.5000	191,200	160,000	176,111	0	(1,972)	0	0	5.250	3.619	JJ	3,757	8,400	10/27/2011	01/20/2020
74727P-AL-5	STATE OF QATAR GOVT FOREIGN		F		1FE	239,484	140.5000	337,200	240,000	239,467	0	7	0	0	6.400	6.417	JJ	6,869	15,360	11/17/2009	01/20/2040
760942-AS-1	REPUBLICA ORIENT URUGUAY CORP SINKING FU		F	2	3FE	6,116,300	154.4000	9,264,000	6,000,000	6,106,179	0	(1,927)	0	0	7.625	7.458	MS	127,083	457,500	10/27/2006	03/21/2036
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN	LS	F		2FE	2,484,100	202.5000	5,558,625	2,745,000	2,430,512	0	(7,826)	0	0	12.750	14.047	JD	6,805	349,988	02/28/2002	06/24/2028
78307A-AG-8	RUSSIAN FEDERATION GOVT FOREIGN	LS	F		2FE	4,130,654	147.9000	8,282,400	5,600,000	4,302,609	0	51,528	0	0	11.000	15.903	JJ	268,644	616,000	12/11/2003	07/24/2018
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		F	2	2FE	10,401,253	128.4400	19,851,428	15,455,799	12,073,074	0	66,545	0	0	7.500	12.603	MS	293,016	1,159,185	09/26/2008	03/31/2030
82937J-AB-0	SINOPEC GROUP OVERSEAS DEVELOP GOVT FORE		F		1FE	1,414,671	107.7600	1,433,163	1,330,000	1,412,039	0	(2,632)	0	0	3.900	3.135	MN	6,340	25,935	08/21/2012	05/17/2022
836205-AD-6	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		F		2FE	12,063,913	124.2500	14,767,113	11,885,000	11,963,047	0	(17,010)	0	0	8.500	8.300	JD	22,449	1,010,225	07/21/2004	06/23/2017
836205-AJ-3	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		F		2FE	2,911,296	107.5000	3,171,250	2,950,000	2,942,631	0	4,656	0	0	6.500	6.682	JD	15,447	191,750	05/25/2004	06/02/2014
836205-AL-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		F		2FE	2,711,000	123.8600	3,357,872	2,711,000	2,711,000	0	0	0	0	5.875	5.875	MN	13,715	159,271	05/15/2007	05/30/2022
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN		F		1FE	9,340,000	118.6000	9,488,000	8,000,000	9,302,939	0	(37,061)	0	0	5.125	2.903	AO	79,722	205,000	09/20/2012	04/21/2021
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN		F		1FE	60,271,875	118.1000	61,471,050	52,050,000	60,056,996	0	(214,879)	0	0	5.000	3.072	MS	708,458	463,750	10/05/2012	03/23/2022
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		F		3FE	686,526	196.3800	1,629,913	830,000	696,877	0	1,777	0	0	11.875	14.424	JJ	45,448	98,563	07/21/2004	01/15/2030
900123-AR-1	REPUBLIC OF TURKEY GOVT FOREIGN		F		3FE	9,851,731	100.3800	8,827,981	8,795,000	8,801,101	0	(198,192)	0	0	11.000	8.632	JJ	448,789	967,450	09/05/2006	01/14/2013
900123-AS-9	REPUBLIC OF TURKEY GOVT FOREIGN		F		3FE	3,678,959	108.5000	3,674,895	3,387,000	3,438,147	0	(45,671)	0	0	9.500	7.950	JJ	148,369	321,765	07/12/2006	01/15/2014
900123-AW-0	REPUBLIC OF TURKEY CORP FOREIGN		F		3FE	7,210,000	135.5000	10,840,000	8,000,000	7,363,266	0	29,375	0	0	7.375	8.436	FA	239,278	590,000	07/05/2006	02/05/2025
900123-BA-7	REPUBLIC OF TURKEY GOVT FOREIGN		F		3FE	3,474,100	121.0000	4,235,000	3,500,000	3,484,274	0	2,336	0	0	6.750	6.850	AO	57,750	236,250	09/26/2007	04/03/2018
900123-BB-5	REPUBLIC OF TURKEY GOVT FOREIGN		F		3FE	1,929,140	141.4500	2,829,000	2,000,000	1,932,527	0	878	0	0	7.250	7.550	MS	46,722	145,000	02/27/2008	03/05/2038
903724-AA-0	UKRAINE GOVERNMENT GOVT FOREIGN		F		4FE	1,070,000	101.0000	1,080,700	1,070,000	1,070,000	0	0	0	0	7.650	7.650	JD	4,548	81,855	06/04/2003	06/11/2013
910860-AG-3	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	11,054,092	161.2500	17,648,813	10,945,000	11,036,988	0	(3,949)	0	0	8.300	8.193	FA	343,187	908,435	03/28/2006	08/15/2031
910860-AJ-7	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	1,109,003	144.0000	1,641,600	1,140,000	1,118,429	0	1,383	0	0	8.000	8.284	MS	24,573	91,200	07/21/2004	09/24/2022
910860-AK-4	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	1,492,210	100.1500	1,522,280	1,520,000	1,519,711	0	3,747	0	0	6.375	6.639	JJ	44,413	96,900	07/21/2004	01/16/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		F		3FE	79,982	155.7500	183,214	117,633	81,953	0	429	0	0	7.875	11.360	JJ	4,272	9,264	07/21/2004	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		4FE	236,250	100.0000	350,000	350,000	248,567	0	2,044	0	0	9.250	13.927	MS	9,533	32,375	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		4FE	48,261	116.0000	58,000	50,000	48,984	0	110	0	0	13.625	14.150	FA	2,574	6,813	12/01/1999	08/15/2018
922646-BL-7	REPUBLIC OF VENEZUELA GOVT FOREIGN	LS	F		4FE	7,765,923	99.0000	7,043,850	7,115,000	7,704,812	0	(11,617)	0	0	9.375	8.498	JJ	311,281	667,031	07/11/2006	01/13/2034
922646-BM-5	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		4FE	6,610,455	102.3000	7,419,819	7,253,000	7,080,219	0	82,674	0	0	8.500	9.974	AO	142,139	616,505	01/19/2005	10/08/2014
92670L-AD-1	SOCIALIST REP OF VIETNAM NOTES		F		4FE	1,413,070	109.2500	1,518,575	1,390,000	1,400,056	0	(2,936)	0	0	6.875	6.606	JJ	44,065	95,563	08/08/2007	01/15/2016
B8A117-GE-5	AUSTRALIAN GOVERNMENT GOVT FOREIGN		D		1FE	96,278	93.4700	97,044	103,820	96,506	0	0	0	228	3.250	3.835	AO	677	0	12/27/2012	04/21/2029
D20658-7X-8	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	158,937	101.7800	161,016	158,208	160,711	0	(11)	0	1,784	1.500	1.320	SEP	774	0	12/20/2012	09/04/2022
D20658-D5-2	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	1,393,261	108.2100	1,426,601	1,318,400	1,366,444	0	(7,457)	0	38,041	3.250	1.720	JUL	21,248	40,658	06/21/2012	07/04/2015
D20658-JB-3	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	142,262	149.8600	148,178	98,880	147,210	0	(333)	0	5,281	5.625	1.853	JAN	5,516	0	11/13/2012	01/04/2028
D20658-PR-1	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	215,571	153.0200	242,091	158,208	210,130	0	(1,880)	0	(988)	5.500	3.047	JAN	8,630	3,195	03/01/2012	01/04/2031
D20658-UR-5	BUNDESOBLIGATION		D		1FE	185,912	146.5100	193,154	131,840	190,045	0	(516)	0	4,649	4.750	2.149	JUL	3,105	0	09/28/2012	07/04/2034
D20659-2A-1	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	670,175	104.3200	708,287	678,976	688,839	0	(434)	0	19,097	1.750	1.577	JUL	8,554	0	09/18/2012	07/04/2022
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	1,101,989	107.7800	1,158,039	1,074,496	1,122,887	0	(91)	0	20,989	2.500	2.284	JUL	18,312	0	11/30/2012	07/04/2044
F40404-GJ-2	GOVT OF FRANCE BONDS		D		1FE	737,291	160.3400	750,419	468,032	616,260	0	(12,376)	0	10,890	8.500	4.523	APR	27,357	39,783	08/19/2008	04/25/2023
F4040S-3S-3	FRANCE O.A.T. GOVT BOND GOVT FOREIGN		D		1FE	968,358	107.9200	1,031,495	955,840	1,026,302	0	(7,674)	0	65,619	3.000	0.361	OCT	5,342	24,300	11/12/2012	10/25/2015
F4040S-HL-3	FRANCE O.A.T. GOVT BOND GOVT FOREIGN		D		1FE	685,137	138.9400	778,520	560,320	606,827	0	(2,087)	0	9,542	5.500	4.699	APR	21,192	30,818	08/19/2008	04/25/2029
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY		D		1FE	675,214	131.7900	706,925	536,415	598,696	0	(1,447)	0	27,073	4.750	3.998	JD	1,750	24,765	01/11/2012	12/07/2038
G92450-UG-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		D		1FE	100,040	123.4800	100,362	81,275	100,981	0	(143)	0	1,084	4.750	1.213	MS	1,237	0	12/07/2012	03/07/2020
J26150-EV-3	JAPAN TREASURY DISC BILL GOVT FOREIGN		D		1FE	178,263	100.1200	173,684	173,481	173,716	0	(1)	0	(4,546)	0.200	0.171	MS	98	0	12/20/2012	09/20/2017
J26160-2W-0	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	909,191	112.1600	921,017	821,141	880,325	0	(3,921)	0	(109,370)	2.200	1.612	MS	5,098	19,320	09/02/2010	09/20/2026
J26160-3V-1	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	1,447,942	106.1900	1,871,683	1,762,563	1,802,204	0	(8,151)	0	(226,640)	1.800	1.180	MS	8,953	33,930	08/19/2008	09/20/2016
J26160-8S-3	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	1,543,570	112.9200	1,541,035	1,364,714	1,482,592	0	(7,401)	0	(184,218)	2.300	1.628	JD	1,032	33,179	09/01/2010	06/20/2027
J26160-HW-4	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	669,644	109.4800	942,079	860,464	855,703	0	321	0	(105,795)	1.800	1.858	JD	509	16,372	08/19/2008	06/20/2023
J26160-R6-0	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	519,433	113.7600	719,701	632,626	650,632	0	(934)	0	(80,937)	2.300	2.053	MS	4,106	15,561	08/07/2008	03/20/2026
J26161-4D-8	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	1,152,106	100.1400	1,042,362	1,040,884	1,035,944	0	206	0	(116,368)	1.700	1.730	MS	4,993	18,924	02/17/2012	09/20/2031
J26161-B4-0	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	530,084	101.5400	469,730	462,615	472,007	0	(270)	0	(57,808)	2.000	1.905	MS	2,611	9,895	02/10/2012	09/20/2040
J26161-BK-4	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	805,313	112.2600	869,857	774,880	837,255	0	(2,027)	0	(103,811)	2.500	2.078	MS	5,467	20,718	11/02/2011	09/20/2037
J26161-H2-8	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	901,837	101.1900	819,226	809,576	819,344	0	(1,366)	0	(81,127)	0.500	0.093	JD	133	2,074	08/10/2012	12/20/2015
J26161-HN-2	JAPAN GOVERNMENT JGB #103 20YR		D		1FE	1,098,514	112.3600	1,243,596	1,106,806	1,169,907	0	(3,677)	0	(145,136)	2.300	1.870	JD	837	26,909	10/05/2011	06/20/2028
J2S39K-BS-4	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	392,086	100.9600	350,293	346,961	357,812	0	(100)	0	(34,174)	2.000	1.861	MS	1,958	2,428	11/09/2012	03/20/2042
J2S39K-BU-9	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	501,219	101.4300	469,230	462,615	468,558	0	(179)	0	(32,482)	1.800	1.721	MS	2,350	4,601	06/06/2012	03/20/2032
J2S39K-BY-1	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	1,280,091	101.6000	1,175,007	1,156,537	1,167,638	0	(661)	0	(111,792)	0.900	0.792	MS	2,937	5,751	06/19/2012	03/20/2022
J2S39K-CW-4	JAPAN GOVERNMENT GOVT FOREIGN		D		1FE	2,929,702	100.1800	2,664,744	2,660,036	2,661,628	0	(126)	0	(267,949)	0.200	0.187	JD	175	2,725	10/10/2012	06/20/2017
K5675S-JH-3	KINGDOM OF DENMARK GOVT FOREIGN		D		1FE	142,941	102.1500	157,021	153,716	156,232	0	(996)	0	14,287	3.165	1.813	MAR	3,662	0	06/08/2012	03/31/2014
K5675S-KS-7	KINGDOM OF DENMARK GOVT FOREIGN		D		1FE	136,059	104.2100	137,388	131,840	135,246	0	(813)	0	0	1.750	0.797	OCT	556	2,286	04/26/2012	10/05/2015
K5675S-KZ-1	KINGDOM OF DENMARK GOVT FOREIGN		D		1FE	289,602	116.3400	308,357	265,060	294,476	0	(2,896)	0	7,769	3.000	1.638	NOV	1,024	7,717	01/06/2012	11/15/2021
L61632-BM-3	Luxembourg GOVT FOREIGN		D		1FE	290,721	116.0000	305,879	263,680	290,106	0	(2,276)	0	1,660	3.375	1.895	MAY	5,559	8,587	05/10/2012	05/18/2020
M8489C-LJ-9	STATE OF ISRAEL GOVT FOREIGN		D		1FE	219,729	110.8700	237,715	214,414	224,311	0	(1,085)	0	5,667	5.000	4.230	JAN	9,869	8,688	04/03/2012	01/31/2020
N4580Z-KQ-9	NETHERLANDS GOVERNMENT GOVT FOREIGN		D		1FE	267,332	108.0700	284,954	263,680	284,498	0	(3,151)	0	20,317	3.250	0.127	JUL	3,991	0	07/31/2012	07/15/2015
N4580Z-LN-5	NETHERLANDS GOVERNMENT GOVT FOREIGN		D		1FE	702,585	113.3400	747,157	659,200	743,499	0	(8,431)	0	49,345	4.000	0.352	JUL	12,281	0	08/10/2012	07/15/2016
P4R0C9-EJ-8	MEXICAN BONOS DESARR GOVT FOREIGN		D		1FE	344,766	108.1900	374,923	3,465	369,647	0	(878)	0	25,759	6.500	5.589	JD	751	11,579	06/26/2012	06/09/2022
P97475-AJ-9	BOLIVARIAN REP OF VZLA GOVT FOREIGN		F		4FE	3,800,000	80.0000	8,000,000	10,000,000	3,834,995	0	11,442	0	0	7.000	18.575	MS	176,944	700,000	10/28/2008	03/31/2038
P97675-R7-8	MEX BONOS DESARR FIX RT GOVT FOREIGN		D		1FE	97,591	144.5500	111,309	770	98,026	0	(851)	0	1,286	10.000	6.585	JD	257	7,644	04/11/2012	11/20/2036
P9767H-EA-3	UNITED MEXICAN STATES GOVT FOREIGN		D	2	2FE	419,175	104.1300	441,042	4,235	435,019	0	(2,594)	0	18,438	6.250	5.389	JD	882	26,275	04/03/2012	06/16/2016
Q0819A-CW-8	AUSTRALIAN GOVERNMENT GOVT FOREIGN		D		1FE	547,779	119.1200	581,261	487,954	540,558	0	(4,059)	0	(3,162)	5.750	4.208	MN	3,643	27,437	04/03/2012	05/15/2021
Q0819A-EL-0	AUSTRALIAN GOVERNMENT GOVT FOREIGN		D		1FE	315,470	120.5700	312,939	259,550	313,437	0	(1,263)	0	(770)	5.750	3.206	JJ	6,894	0	09/21/2012	07/15/2022
Q0819A-FX-3	AUSTRALIAN GOVERNMENT GOVT FOREIGN		D		1FE	48,021	112.4400	46,692	41,528	48,126	0	(115)	0	220	4.750	3.343	AO	390	983	09/03/2012	04/21/2027
Q6750X-JT-6	NEW ZEALAND GOVT GOVT FOREIGN		D		1FE	345,833	114.0900	346,374	303,600	339,007	0	(5,676)	0	(1,151)	6.000	3.420	JD	851	18,007	02/13/2012	12/15/2017
R3551X-AC-9	NORWEGIAN GOVERNMENT GOVT FOREIGN		D		1FE	248,072	111.4000	260,220	233,590	261,923	0	(5,602)	0	19,453	4.250	1.376	MAY	6,174	9,222	01/10/2012	05/19/2017
S69124-NF-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		1FE	164,863	92.6400	178,529	192,707	159,074	0	694	0	(6,482)	7.000	8.959	FA	4,546	13,132	04/11/2012	02/28/2031
S69124-NG-6	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		1FE	158,616	82.3400	162,067	196,832	152,842	0	189	0	(5,963)	6.500	8.619	FA	4,311	4,049	08/28/2012	02/28/2041
W9478G-QW-6	SWEDEN GOVT GOVT FOREIGN		D		1FE	281,218	107.1900	296,583	276,689	295,033	0	(4,613)	0	18,428	3.000	1.072	JUL	3,897	7,664	01/09/2012	07/12/2016
W9478G-UA-9	SWEDEN GOVT GOVT FOREIGN		D		1FE	139,381	104.2000	137,380	131,840	136,881	0	(2,500)	0	0	3.125	0.273	MAY	2,698	4,078	04/26/2012	05/07/2014
W9478G-ZC-0	SWEDEN GOVT GOVT FOREIGN		D		1FE	166,400	117.0700	179,957	153,716	179,973	0	(1,186)	0	14,759	3.500	1.531	JUN	3,138	0	06/27/2012	06/01/2022
X1761R-AX-9	CZECH REPUBLIC GOVT FOREIGN		D		1FE	311,635	113.6100	358,101	315,210	328,093	0	(2,563)	0	19,021	4.000	2.944	APR	9,106	12,667	01/06/2012	04/11/2017
X6650P-QP-6	POLAND GOVERNMENT BOND GOVT FOREIGN	B	D		1FE	148,015	96.8000	156,386	161,556	154,005	0	5,085	0	905	0.000	4.538	N/A	0	0	03/28/2012	01/25/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
X7331A-EX-0	REPUBLIC OF FINLAND GOVT FOREIGN		D		1FE	705,029	110.6200	751,104	678,976	748,449	0	(11,574)	0	54,993	4.250	0.153	JUL	14,310	0	07/19/2012	07/04/2015
X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN		F		2FE	10,620,202	202.5000	23,771,475	11,739,000	10,542,866	0	(10,539)	0	0	12.750	14.090	JD	29,103	1,496,723	04/02/2002	06/24/2028
Y6972C-AJ-6	REPUBLIC OF PHILIPPINES UNSUBORDINATED		F		3FE	707,688	127.5000	828,750	650,000	676,149	0	(5,837)	0	0	8.750	7.498	AO	13,271	56,875	06/02/2006	10/07/2016
Y7996F-VX-5	SINGAPORE (REPUBLIC OF) GOVT FOREIGN		D		1FE	446,535	112.6400	461,077	409,333	455,395	0	(11,097)	0	19,957	3.750	0.637	MS	5,173	13,524	03/28/2012	09/01/2016
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,202,904,816	XXX	1,533,714,121	1,172,156,666	1,186,798,047	0	(2,856,454)	0	(841,368)	XXX	XXX	XXX	24,041,186	83,555,527	XXX	XXX
1099999. Total - All Other Government Bonds						1,202,904,816	XXX	1,533,714,121	1,172,156,666	1,186,798,047	0	(2,856,454)	0	(841,368)	XXX	XXX	XXX	24,041,186	83,555,527	XXX	XXX
13063A-5D-2	CALIFORNIA ST CORP MUNI				1FE	12,563,250	113.3800	14,172,375	12,500,000	12,531,147	0	(8,830)	0	0	5.950	5.861	AO	185,938	743,750	04/22/2009	04/01/2016
13063A-5E-0	CALIFORNIA ST CORP MUNI				1FE	120,882	138.7100	166,452	120,000	120,799	0	(16)	0	0	7.500	7.436	AO	2,250	9,000	04/22/2009	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI				1FE	942,797	143.5000	1,334,531	930,000	942,061	0	(148)	0	0	7.550	7.435	AO	17,554	70,215	04/22/2009	04/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN			2	1FE	50,851	143.6100	71,805	50,000	50,810	0	(10)	0	0	7.625	7.479	MS	1,271	3,813	03/25/2010	03/01/2040
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN			2	1FE	8,107,820	125.1200	10,134,882	8,100,000	8,106,812	0	(275)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN			2	1FE	33,300,000	116.6400	38,842,785	33,300,000	33,300,000	0	0	0	0	4.503	4.503	MN	249,917	1,499,499	11/04/2009	11/01/2025
452151-8V-8	ILLINOIS STATE FIRST SER CORP MUNI				1FE	261,588	106.0200	265,048	250,000	258,419	0	(3,168)	0	0	4.421	2.680	JJ	5,526	5,526	03/14/2012	01/01/2015
452151-LF-8	ILLINOIS STATE FIRST SER GENERAL OBLIGAT	LS		2	1FE	8,528,500	98.9200	9,891,600	10,000,000	8,821,717	0	39,988	0	0	5.100	6.254	JD	42,500	510,000	08/13/2003	06/01/2033
452152-HQ-7	ILLINOIS STATE CORP MUNI				1FE	300,000	106.2800	318,843	300,000	300,000	0	0	0	0	4.511	4.511	MS	4,511	13,533	02/23/2011	03/01/2015
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN			2	1FE	21,624,644	125.6900	27,022,920	21,500,000	21,617,586	0	(2,578)	0	0	5.456	5.413	JJ	586,520	1,173,040	12/02/2009	12/01/2039
68607L-XQ-5	OREGON ST TAXABLE PENSION CORP SINK FUN			2	1FE	6,500,000	127.9000	8,313,566	6,500,000	6,500,000	0	0	0	0	5.892	5.891	JD	29,787	382,980	10/28/2003	06/01/2027
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN			2	1FE	4,000,000	125.5400	5,021,720	4,000,000	4,000,000	0	0	0	0	5.382	5.382	FA	89,700	215,280	04/22/2010	08/01/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN			2	1FE	29,233,490	131.0200	38,127,692	29,100,000	29,225,702	0	(2,414)	0	0	5.517	5.485	AO	401,362	1,605,447	09/22/2009	04/01/2039
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F			2	1FE	18,355,000	117.5600	21,577,220	18,355,000	18,355,000	0	0	0	0	4.554	4.554	JJ	417,943	835,887	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN			2	1FE	12,307,706	126.6600	15,452,154	12,200,000	12,299,845	0	(2,348)	0	0	5.481	5.417	FA	278,618	668,682	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI			2	1FE	6,056,210	119.3400	7,160,520	6,000,000	6,053,486	0	(2,024)	0	0	5.090	5.009	FA	127,250	305,400	08/19/2011	08/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						162,252,738	XXX	197,874,113	163,205,000	162,483,384	0	18,177	0	0	XXX	XXX	XXX	2,478,663	8,498,244	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						162,252,738	XXX	197,874,113	163,205,000	162,483,384	0	18,177	0	0	XXX	XXX	XXX	2,478,663	8,498,244	XXX	XXX
167505-KH-8	CHICAGO IL BRD OF ED CORPORATE MUNI FRGN			2	1FE	38,204,728	111.2700	41,104,246	36,940,000	38,131,563	0	(25,214)	0	0	6.138	5.876	JD	188,948	2,267,377	10/22/2009	12/01/2039
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE			2	1FE	18,491,829	126.8500	22,362,950	17,630,000	18,443,997	0	(17,043)	0	0	5.720	5.370	JD	84,036	1,008,436	10/19/2009	12/01/2038
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI			2	1FE	46,327,716	129.6000	58,667,657	45,270,000	46,271,327	0	(16,805)	0	0	5.621	5.461	FA	961,303	2,544,627	10/20/2009	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE			2	1FE	5,806,720	126.2100	7,320,354	5,800,000	5,805,983	0	(183)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE			2	1FE	39,582,668	116.7400	45,704,102	39,150,000	39,531,229	0	(15,577)	0	0	5.755	5.657	JJ	1,126,541	2,253,083	10/02/2009	07/01/2029
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST CORPORATE			2	1FE	24,581,313	120.5000	30,125,500	25,000,000	24,609,251	0	10,220	0	0	5.750	5.883	JJ	718,750	1,437,500	10/09/2009	07/01/2034
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN			2	1FE	44,786,825	118.0500	53,157,916	45,030,000	44,811,015	0	8,562	0	0	5.206	5.251	AO	586,065	2,344,262	10/08/2009	10/01/2031
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN			2	1FE	34,000,000	118.4900	40,286,597	34,000,000	34,000,000	0	0	0	0	5.269	5.269	JJ	895,730	1,791,460	10/07/2009	07/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						251,781,799	XXX	298,729,322	248,820,000	251,604,365	0	(56,040)	0	0	XXX	XXX	XXX	4,588,749	13,975,257	XXX	XXX
16765#-AA-5	City of Chicago PartN Orange Line 2005-1			2	1	133,013,781	62.0200	86,321,518	139,184,045	134,544,461	0	229,850	0	0	5.600	0.168	MON	21,652	8,199,697	12/31/2012	12/31/2060
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						133,013,781	XXX	86,321,518	139,184,045	134,544,461	0	229,850	0	0	XXX	XXX	XXX	21,652	8,199,697	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						384,795,580	XXX	385,050,840	388,004,045	386,148,826	0	173,810	0	0	XXX	XXX	XXX	4,610,401	22,174,954	XXX	XXX
313586-QR-3	FEDERAL NATL MTG ASSN DEBENTURES	M			1FE	36,898,507	98.7600	253,351,529	256,525,000	225,422,197	0	18,479,410	0	0	0.000	8.739	N/A	0	0	10/31/1991	07/05/2014
313586-RC-5	FEDERAL NATL MTG ASSN SUB DEBENTURES	C			1FE	31,768,242	87.6100	89,427,899	102,080,000	66,761,291	0	4,057,415	0	0	0.000	6.369	N/A	0	0	03/16/2001	10/09/2019
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP	C			1FE	6,996,421	56.4000	18,643,648	33,055,000	11,638,409	0	678,733	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
31359M-A4-5	FANNIE MAE CORPORATE				1FE	28,129,995	110.6900	27,672,001	25,000,000	26,206,411	0	(503,835)	0	0	5.000	2.807	AO	263,889	1,250,000	01/08/2009	04/15/2015
31359M-FJ-7	FANNIE MAE NOTES				1FE	246,900	157.0100	376,819	240,000	245,480	0	(166)	0	0	7.125	6.895	JJ	7,885	17,100	08/18/2000	01/15/2030
317705-AM-3	FINANCING CORP BOND				1FE	1,838,897	150.1700	1,802,052	1,200,000	1,520,408	0	(43,072)	0	0	9.700	4.722	AO	27,807	116,400	03/09/2004	04/05/2019
31771C-4U-6	FINANCING CORP DEBENTURES	P			1FE	1,700,339	90.4700	4,987,832	5,513,000	3,735,461	0	227,897	0	0	0.000	6.395	N/A	0	0	06/30/2000	03/07/2019
31771C-CE-3	FINANCING CORP DEBENTURES	P			1FE	4,068,415	98.6600	9,838,475	9,972,000	8,878,381	0	537,208	0	0	0.000	6.340	N/A	0	0	06/30/2000	11/11/2014
31771C-CG-8	FINANCING CORP DEBENTURES	P			1FE	5,551,039	97.7600	13,640,453	13,953,000	11,752,323	0	684,313	0	0	0.000	6.090	N/A	0	0	06/30/2000	11/11/2015
31771E-AA-9	FINANCING CORP PRINCIPAL FICO DEBENTURES	C			1FE	2,906,791	93.7600	12,844,032	13,699,000	9,317,565	0	646,347	0	0	0.000	7.320	N/A	0	0	10/16/1996	05/11/2018
31771E-AP-6	FINANCING CORP PRINCIPAL FICO DEBENTURES	C			1FE	9,507,085	91.6500	38,539,792	42,050,000	27,413,425	0	1,832,612	0	0	0.000	7.040	N/A	0	0	09/10/1997	03/07/2019
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO	P			1FE	22,905,647	67.4500	37,331,385	55,347,000	27,504,561	0	1,384,521	0	0	0.000	5.232	N/A	0	0	07/15/2009	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO	RA			1FE	730,090	62.8200	1,292,218	2,057,000	885,301	0	46,753	0	0	0.000	5.500	N/A	0	0	06/11/2009	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO	C			1FE	5,287,389	61.0600	9,937,841	16,275,000	7,230,914	0	356,652	0	0	0.000	5.123	N/A	0	0	10/20/2006	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO	C			1FE	7,028,290	59.6800	11,338,706	19,000,000	8,217,485	0	394,452	0	0	0.000	4.980	N/A	0	0	10/26/2009	01/15/2030
76116E-GY-0	RESOLUTION FUNDING STRIP CORP ZERO COUPO	P			1FE	1,354,673	80.5700	2,060,175	2,557,000	1,608,706	0	74,381	0	0	0.000	4.790	N/A	0	0	05/13/2009	10/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@C			1FE	5,097,341	66.4800	8,558,914	12,875,000	6,139,380	0	310,086	0	0	0.000	5.251	N/A	0	0	05/28/2009	04/15/2027
76116E-HP-8	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	9,631,320	59.0100	16,745,006	28,378,000	11,536,365	0	585,152	0	0	0.000	5.274	N/A	0	0	08/07/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	@RA			1FE	37,164,220	60.4900	118,554,520	196,000,000	71,090,821	0	4,100,769	0	0	0.000	6.031	N/A	0	0	08/05/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	@M			1FE	86,346,668	59.8600	292,748,753	489,050,000	173,500,139	0	10,084,045	0	0	0.000	6.079	N/A	0	0	07/14/2009	04/15/2030
880591-EB-4	Tenn Valley Authority CORPORATE	C			1FE	18,740,080	124.3800	23,631,250	19,000,000	18,751,147	0	2,605	0	0	4.875	4.954	JJ	427,104	926,250	01/16/2008	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE	C			1FE	11,949,240	135.1600	16,219,319	12,000,000	11,952,433	0	833	0	0	5.500	5.529	JD	29,333	660,000	06/17/2008	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE	RA			1FE	20,337,990	131.5900	25,659,659	19,500,000	20,301,902	0	(14,502)	0	0	5.250	4.968	MS	301,438	1,023,750	05/24/2010	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE				1FE	14,803,950	119.7700	17,965,590	15,000,000	14,805,488	0	1,077	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060
880591-EP-3	Tenn Valley Authority CORPORATE				1FE	24,373,500	99.3700	24,843,600	25,000,000	24,373,616	0	116	0	0	3.500	3.638	JD	24,306	0	12/18/2012	12/15/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						395,363,029	XXX	1,078,011,468	1,415,326,000	790,789,609	0	43,923,802	0	0	XXX	XXX	XXX	1,286,033	4,687,250	XXX	XXX
31282Y-DS-5	FREDDIEMAC STRIP FHSTR 232			24	1FE	1,187,660	12.8300	662,405	0	985,923	0	(10,413)	0	0	5.000	11.384	MON	21,516	258,187	07/14/2005	08/01/2035
31283G-6D-4	FHLMC GOLD POOL NO G00868			2	1	288,419	114.4600	320,205	279,764	287,545	0	(105)	0	0	7.000	5.750	MON	1,632	19,583	02/08/2002	02/01/2028
31283G-6L-6	FHLMC GOLD POOL NO G00875			2	1	1,710,402	111.9500	1,875,791	1,675,581	1,706,414	0	(554)	0	0	6.500	5.715	MON	9,076	108,913	02/08/2002	11/01/2027
31283G-DA-2	FHLMC GOLD POOL NO G00097			2	1	677	114.2200	751	657	674	0	(1)	0	0	7.500	6.421	MON	4	49	10/05/1998	02/01/2023
31283G-EQ-6	FHLMC GOLD POOL NO G00143			2	1	1,526	114.2200	1,685	1,475	1,519	0	(2)	0	0	7.500	6.247	MON	9	111	06/30/2000	06/01/2023
31283G-GE-1	FHLMC GOLD POOL NO G00197			2	1	74,316	114.5100	81,910	71,531	73,774	0	(88)	0	0	7.500	6.253	MON	447	5,365	06/30/2000	02/01/2024
31283G-JR-9	FHLMC GOLD POOL NO G00272			2	1	155,237	114.5100	180,970	158,039	155,588	0	56	0	0	7.500	8.145	MON	988	11,853	06/30/2000	10/01/2024
31283G-K2-2	FHLMC GOLD POOL NO G00313			2	1	22,152	114.5100	24,689	21,560	22,060	0	(16)	0	0	7.500	6.524	MON	135	1,617	06/30/2000	02/01/2025
31283G-KS-5	FHLMC GOLD POOL NO G00305			2	1	6,330	114.5100	7,572	6,613	6,356	0	7	0	0	7.500	9.118	MON	41	496	06/30/2000	12/01/2024
31283G-LZ-8	FHLMC GOLD POOL NO G00344			2	1	39,256	111.6300	46,585	41,733	39,506	0	60	0	0	6.500	8.633	MON	226	2,713	06/30/2000	09/01/2024
31283G-Q2-6	FHLMC GOLD POOL NO G00473			2	1	49,498	114.5100	55,316	48,307	49,420	0	(25)	0	0	7.500	6.453	MON	302	3,623	06/30/2000	03/01/2026
31283G-XZ-5	FHLMC GOLD POOL NO G00696			2	1	18,160	115.4800	20,458	17,716	18,114	0	(7)	0	0	7.500	6.486	MON	111	1,329	06/30/2000	02/01/2027
31283G-ZU-4	FHLMC GOLD POOL NO G00755			2	1	29,662	115.4800	33,190	28,742	29,574	0	(13)	0	0	7.500	6.191	MON	180	2,156	06/30/2000	07/01/2027
31283H-5J-0	FHLMC POOL NO G01749			2	1	1,213,125	108.8400	1,213,558	1,114,997	1,211,499	0	(927)	0	0	5.500	3.058	MON	5,110	61,325	06/27/2011	01/01/2035
31283H-HW-8	FHLMC POOL NO G01145			2	1	7,769	114.4400	8,488	7,416	7,748	0	(3)	0	0	7.000	4.604	MON	43	519	07/13/2004	11/01/2030
31283H-N4-3	FHLMC POOL NO G01311			2	1	1,357,578	114.2300	1,480,396	1,296,017	1,354,061	0	(448)	0	0	7.000	4.785	MON	7,560	90,720	07/13/2004	09/01/2031
31283H-PA-7	FHLMC POOL NO G01317			2	1	1,185,264	114.2300	1,292,493	1,131,517	1,182,289	0	(358)	0	0	7.000	4.650	MON	6,601	79,206	07/13/2004	10/01/2031
31283H-Q3-2	FHLMC POOL NO G01374			2	1	113,818	113.9800	123,851	108,656	113,519	0	(41)	0	0	7.000	4.997	MON	634	7,606	07/13/2004	03/01/2032
31283H-S7-1	FHLMC POOL NO G01442			2	1	124,120	113.0200	133,618	118,227	123,792	0	(43)	0	0	6.500	4.374	MON	640	7,685	11/10/2004	08/01/2032
31283H-S8-9	FHLMC POOL NO G01443			2	1	226,810	113.0200	244,521	216,354	226,213	0	(75)	0	0	6.500	4.433	MON	1,172	14,063	11/10/2004	08/01/2032
31283H-S9-7	FHLMC POOL NO G01444			2	1	17,362	113.0200	18,959	16,775	17,327	0	(4)	0	0	6.500	5.022	MON	91	1,091	05/27/2004	08/01/2032
31283H-SW-6	FHLMC FGOLD 30YR GIANT			2	1	16,020	113.0200	17,246	15,259	15,977	0	(5)	0	0	6.500	4.348	MON	83	992	11/10/2004	07/01/2032
31283K-4W-5	FHLMC GOLD POOL NO G11737			2	1	57,420,830	107.5200	62,089,942	57,745,649	57,489,667	0	11,080	0	0	5.000	5.146	MON	240,607	2,887,283	01/24/2006	07/01/2020
31287M-RY-8	FHLMC GOLD POOL NO G62303			2	1	245,558	113.1000	264,548	233,899	244,867	0	(92)	0	0	6.500	4.422	MON	1,267	15,203	11/10/2004	01/01/2032
31287M-YW-4	FHLMC GOLD POOL NO G62525			2	1	12,246	113.9800	13,346	11,709	12,231	0	(4)	0	0	7.000	5.008	MON	68	820	07/13/2004	01/01/2032
31287N-SM-1	FHLMC GOLD POOL NO G63224			2	1	130,118	113.0200	140,075	123,940	129,752	0	(48)	0	0	6.500	4.432	MON	671	8,056	11/10/2004	01/01/2032
31287S-WN-3	FHLMC GOLD FGOLD 30YR			2	1	376,879	113.9800	410,103	359,789	375,931	0	(126)	0	0	7.000	4.854	MON	2,099	25,186	07/13/2004	05/01/2032
31287T-3G-8	FHLMC GOLD FGOLD 30YR			2	1	150,592	113.9800	163,868	143,764	150,236	0	(37)	0	0	7.000	4.516	MON	839	10,064	07/13/2004	06/01/2032
31287T-SL-0	FHLMC GOLD POOL NO C67723			2	1	50,570	113.9800	55,028	48,277	50,394	0	(28)	0	0	7.000	5.635	MON	282	3,379	07/13/2004	06/01/2032
31287V-B2-5	FHLMC GOLD POOL NO G69057			2	1	3,827	113.9800	4,164	3,653	3,814	0	(2)	0	0	7.000	5.116	MON	21	256	07/13/2004	07/01/2032
31287X-G5-9	FHLMC GOLD POOL NO C70220			2	1	136,690	113.0200	147,150	130,200	136,296	0	(56)	0	0	6.500	4.647	MON	705	8,463	11/10/2004	08/01/2032
31287X-GY-6	FHLMC GOLD POOL NO C70215			2	1	342,504	113.9800	372,698	326,973	341,617	0	(137)	0	0	7.000	5.069	MON	1,907	22,888	07/13/2004	08/01/2032
31288A-ML-6	FHLMC GOLD POOL NO C72163			2	1	7,532	113.9800	8,196	7,190	7,513	0	(3)	0	0	7.000	5.078	MON	42	503	07/13/2004	10/01/2032
31288A-X2-6	FHLMC GOLD POOL NO C72497			2	1	73,507	113.1000	79,191	70,017	73,328	0	(18)	0	0	6.500	3.772	MON	379	4,551	11/10/2004	06/01/2032
31288D-VT-3	FHLMC GOLD POOL NO C75126 - 30YR 5.5			2	1	246,340	108.9600	244,707	224,577	246,050	0	(290)	0	0	5.500	3.277	MON	1,029	7,205	05/23/2012	12/01/2032
31288H-KH-2	FHLMC GOLD POOL NO C78396			2	1	1,860,471	108.2300	2,084,930	1,926,390	1,865,832	0	(133)	0	0	4.500	5.321	MON	7,224	86,688	11/05/2004	04/01/2033
31288H-KJ-8	FHLMC GOLD POOL NO C78397			2	1	342,751	108.2300	383,431	354,274	343,459	0	55	0	0	4.500	5.253	MON	1,329	15,942	11/05/2004	04/01/2033
3128CU-CP-9	FHLMC POOL NO G30078			2	1	967	114.0300	1,070	939	955	0	(3)	0	0	7.500	6.216	MON	6	70	10/05/1998	08/01/2017
3128CU-CW-4	FHLMC POOL NO G30085			2	1	32,787	114.0300	36,329	31,860	32,368	0	(73)	0	0	7.500	6.383	MON	199	2,390	06/30/2000	10/01/2017
3128DY-DU-8	FHLMC POOL NO D94615			2	1	98,081	113.3300	106,111	93,633	96,806	0	(263)	0	0	7.000	5.622	MON	546	6,554	07/13/2004	05/01/2021
3128F2-2E-4	FHLMC POOL NO D63473			2	1	15,527	114.5100	17,255	15,069	15,460	0	(13)	0	0	7.500	6.442	MON	94	1,130	06/30/2000	09/01/2025
3128F3-CP-6	FHLMC GOLD POOL NO D63678			2	1	15,190	113.7900	16,500	14,501	15,093	0	(18)	0	0	7.000	5.431	MON	85	1,015	07/13/2004	09/01/2025
3128F4-4A-6	FHLMC POOL NO D65317			2	1	9,666	114.5100	10,779	9,413	9,626	0	(8)	0	0	7.500	6.757	MON	59	706	04/05/1999	11/01/2025
3128F4-6F-3	FHLMC POOL NO D65370			2	1	5,915	111.6300	6,689	5,993	5,923	0	1	0	0	6.500	6.969	MON	32	390	03/04/1999	11/01/2025
3128F5-DF-2	FHLMC GOLD POOL NO D65502			2	1	629	114.5100	701	612	626	0	(1)	0	0	7.500	6.678	MON	4	46	04/05/1999	11/01/2025
3128F7-TK-0	FHLMC GOLD POOL NO D67754			2	1	15,784	114.5100	17,436	15,227	15,698	0	(17)	0	0	7.500	6.176	MON	95	1,142	06/30/2000	12/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128FB-6Z-3	FHLMC GOLD POOL NO D70888			2	1	21,463	114.5100	23,783	20,769	21,348	0	(21)	0	0	7.500	6.547	MON	130	1,558	06/30/2000	05/01/2026
3128FB-P9-0	FHLMC GOLD POOL NO D70448			2	1	303	114.5100	338	295	302	0	0	0	0	7.500	6.453	MON	2	22	04/05/1999	04/01/2026
3128FF-KN-5	FHLMC POOL NO D73901			2	1	4,124	114.5100	4,615	4,030	4,114	0	(2)	0	0	7.500	6.651	MON	25	302	03/09/1999	08/01/2026
3128FF-PT-7	FHLMC POOL NO D74034			2	1	5,876	114.5100	6,525	5,698	5,863	0	(3)	0	0	7.500	6.290	MON	36	427	06/30/2000	08/01/2026
3128FG-DP-6	FHLMC POOL NO D74610			2	1	5,759	114.5100	6,373	5,566	5,738	0	(4)	0	0	7.500	6.101	MON	35	417	06/30/2000	09/01/2026
3128FG-PX-6	FHLMC POOL NO D74938			2	1	21,859	114.5100	24,345	21,260	21,765	0	(15)	0	0	7.500	6.647	MON	133	1,595	06/30/2000	05/01/2026
3128FW-JZ-3	FHLMC GOLD POOL NO D86580			2	1	8,816	115.4800	9,870	8,547	8,793	0	(4)	0	0	7.500	6.162	MON	53	641	06/30/2000	01/01/2028
3128GA-5Z-5	FHLMC GOLD POOL NO E76264			2	1	2,537	103.4600	2,663	2,574	2,560	0	5	0	0	6.500	7.074	MON	14	167	11/12/1999	05/01/2014
3128GC-3A-8	FHLMC GOLD POOL NO E77993			2	1	961	103.4600	1,009	976	970	0	2	0	0	6.500	7.014	MON	5	63	11/12/1999	08/01/2014
3128GC-FX-5	FHLMC GOLD POOL NO E77382			2	1	214	103.4600	225	217	216	0	0	0	0	6.500	7.109	MON	1	14	11/12/1999	06/01/2014
3128GC-MS-8	FHLMC GOLD POOL NO E77569			2	1	1,825	103.4600	1,916	1,852	1,842	0	3	0	0	6.500	7.062	MON	10	120	11/12/1999	06/01/2014
3128GC-PT-3	FHLMC GOLD POOL NO E77634			2	1	3,000	103.4600	3,151	3,045	3,028	0	5	0	0	6.500	7.063	MON	17	198	11/12/1999	07/01/2014
3128GC-QD-7	FHLMC GOLD POOL NO E77652			2	1	562	103.4600	590	571	567	0	1	0	0	6.500	7.211	MON	3	37	11/12/1999	07/01/2014
3128GC-S8-6	FHLMC GOLD POOL NO E77743			2	1	652	103.4600	685	662	658	0	1	0	0	6.500	7.169	MON	4	43	11/12/1999	07/01/2014
3128GC-ST-0	FHLMC GOLD POOL NO E77730			2	1	1,234	103.4600	1,296	1,253	1,245	0	2	0	0	6.500	7.144	MON	7	81	11/12/1999	07/01/2014
3128GC-TY-8	FHLMC GOLD POOL NO E77767			2	1	413	103.4600	434	419	417	0	1	0	0	6.500	7.093	MON	2	27	11/12/1999	07/01/2014
3128GC-UG-5	FHLMC GOLD POOL NO E77783			2	1	2,294	103.4600	2,409	2,329	2,315	0	4	0	0	6.500	7.128	MON	13	151	11/12/1999	07/01/2014
3128GC-UK-6	FHLMC GOLD POOL NO E77786			2	1	1,247	103.4600	1,309	1,265	1,259	0	2	0	0	6.500	6.978	MON	7	82	11/12/1999	07/01/2014
3128GD-C3-2	FHLMC GOLD POOL NO E78190			2	1	9,373	103.4600	9,833	9,504	9,455	0	12	0	0	6.500	6.955	MON	51	618	11/12/1999	08/01/2014
3128GD-CG-3	FHLMC GOLD POOL NO E78171			2	1	2,188	103.4600	2,295	2,218	2,207	0	3	0	0	6.500	6.914	MON	12	144	11/12/1999	08/01/2014
3128GD-DU-1	FHLMC GOLD POOL NO E78215			2	1	904	103.4600	950	918	912	0	2	0	0	6.500	7.213	MON	5	60	11/12/1999	09/01/2014
3128GD-F6-2	FHLMC GOLD POOL NO E78289			2	1	1,067	103.4600	1,121	1,084	1,077	0	2	0	0	6.500	7.166	MON	6	70	11/12/1999	08/01/2014
3128GD-F8-8	FHLMC GOLD POOL NO E78291			2	1	357	103.4600	375	363	360	0	1	0	0	6.500	7.299	MON	2	24	11/12/1999	08/01/2014
3128GD-FY-1	FHLMC GOLD POOL NO E78283			2	1	322	103.4600	338	327	325	0	1	0	0	6.500	7.204	MON	2	21	11/12/1999	08/01/2014
3128GD-N7-1	FHLMC GOLD POOL NO E78514			2	1	2,157	103.4600	2,265	2,189	2,176	0	4	0	0	6.500	7.081	MON	12	142	11/12/1999	09/01/2014
3128GD-QS-2	FHLMC GOLD POOL NO E78565			2	1	315	103.4600	331	320	318	0	1	0	0	6.500	7.117	MON	2	21	11/12/1999	09/01/2014
3128GD-W7-1	FHLMC GOLD POOL NO E78770			2	1	1,146	103.4600	1,203	1,163	1,156	0	2	0	0	6.500	7.104	MON	6	76	11/12/1999	10/01/2014
3128GE-AN-8	FHLMC GOLD POOL NO E79013			2	1	266	103.4600	279	270	268	0	1	0	0	6.500	7.253	MON	1	18	11/12/1999	12/01/2014
3128HV-F2-0	FHLMC FHSTR_232			2	1FE	3,930,292	94.7200	4,890,888	5,163,741	4,576,978	0	25,526	0	0	0.000	5.474	N/A	0	0	07/14/2005	08/01/2035
3128HV-GN-3	FHLMC CMO PRIN ONLY			2	1FE	3,994,200	96.2500	5,758,318	5,982,419	5,094,405	0	60,601	0	0	0.000	8.139	N/A	0	0	11/16/2005	10/01/2035
3128JM-FV-4	FHLMC POOL NO 1B2079			2	1	763,709	106.6900	761,155	713,447	762,536	0	(1,173)	0	0	2.742	0.222	MON	1,630	1,625	11/07/2012	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354			2	1	2,634,194	107.0800	2,616,163	2,443,231	2,629,253	0	(4,941)	0	0	2.999	(0.106)	MON	6,106	6,106	11/07/2012	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578			2	1	3,317,127	106.5400	3,348,495	3,143,094	3,314,177	0	(2,950)	0	0	2.380	0.942	MON	6,234	6,234	11/07/2012	10/01/2035
3128K0-ER-0	FHLMC POOL NO A40144			2	1	66,697	108.5800	66,571	61,313	66,609	0	(88)	0	0	5.500	3.501	MON	281	1,967	05/10/2012	12/01/2035
3128K3-X5-1	FHLMC POOL NO A43400			2	1	1,234,584	108.1200	1,345,467	1,244,432	1,234,902	0	33	0	0	5.500	5.735	MON	5,704	68,444	10/24/2007	03/01/2036
3128K4-LW-3	FHLMC POOL NO A43941	C		2	1	370,924	108.1200	408,442	377,771	371,182	0	23	0	0	5.500	6.157	MON	1,731	20,777	03/21/2006	03/01/2036
3128K4-PS-8	FHLMC POOL NO A44033			2	1	1,222,150	108.1200	1,331,917	1,231,899	1,222,488	0	10	0	0	5.500	5.720	MON	5,646	67,754	10/24/2007	03/01/2036
3128K9-KT-0	FHLMC POOL NO A48406			2	1	2,045,541	108.1200	2,229,291	2,061,885	2,046,001	0	40	0	0	5.500	5.790	MON	9,450	113,404	12/10/2007	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			2	1	20,079,687	109.2200	22,177,359	20,304,945	20,087,578	0	1,046	0	0	6.000	6.346	MON	101,525	1,218,297	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			2	1	9,571,763	109.2200	10,571,701	9,679,141	9,575,571	0	469	0	0	6.000	6.344	MON	48,396	580,748	06/01/2006	06/01/2036
3128KA-WX-5	FHLMC POOL NO A49662	C		2	1	1,112,352	109.2200	1,236,961	1,132,525	1,113,026	0	54	0	0	6.000	6.731	MON	5,663	67,952	06/29/2006	06/01/2036
3128KB-AK-5	FHLMC POOL NO A49910	C		2	1	135,541	109.2200	150,725	137,999	135,623	0	7	0	0	6.000	6.755	MON	690	8,280	06/29/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314	C		2	1	6,257,453	109.2200	6,940,763	6,354,761	6,260,891	0	366	0	0	6.000	6.513	MON	31,774	381,286	06/21/2006	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602	C		2	1	5,712,850	109.2200	6,310,155	5,777,394	5,715,519	0	335	0	0	6.000	6.304	MON	28,887	346,644	06/01/2006	05/01/2036
3128KH-DK-9	FHLMC POOL NO A54606			2	1	1,208,099	108.1200	1,316,602	1,217,734	1,208,365	0	20	0	0	5.500	5.796	MON	5,581	66,975	10/24/2007	04/01/2036
3128KR-WX-8	FHLMC POOL NO A61562			2	1	516,826	108.1200	513,680	475,106	516,007	0	(819)	0	0	5.500	2.244	MON	2,178	15,243	05/10/2012	10/01/2036
3128KU-EW-3	FHLMC POOL NO A63749			2	1	140,509	108.0100	139,516	129,166	140,326	0	(183)	0	0	5.500	3.061	MON	592	4,144	05/10/2012	08/01/2037
3128LO-P7-1	FHLMC POOL NO A68546			2	1	24,694	108.0100	24,520	22,701	24,647	0	(47)	0	0	5.500	1.397	MON	104	728	05/10/2012	11/01/2037
3128LO-XH-0	FHLMC POOL NO A68780			2	1	783,759	108.9300	772,082	708,778	782,970	0	(788)	0	0	6.000	4.136	MON	3,544	24,807	05/23/2012	10/01/2037
3128L3-UQ-7	FHLMC POOL NO A70591			2	1	86,157	108.0100	85,548	79,202	85,988	0	(169)	0	0	5.500	1.242	MON	363	2,541	05/10/2012	12/01/2037
3128LA-FY-1	FHLMC POOL NO A76483			2	1	540,337	107.9000	535,939	496,719	539,306	0	(1,031)	0	0	5.500	1.348	MON	2,277	15,936	05/10/2012	04/01/2038
3128LX-AT-7	FHLMC POOL NO G01818	C		2	1	7,235,476	108.2900	7,696,826	7,107,675	7,230,007	0	(896)	0	0	5.000	4.504	MON	29,615	355,384	07/27/2009	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918	LS		2	1	27,892,760	108.5800	30,902,616	28,462,001	27,921,616	0	1,268	0	0	5.500	6.039	MON	130,451	1,565,410	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123	C		2	1	9,032,823	108.5800	9,992,402	9,203,226	9,039,609	0	414	0	0	5.500	6.116	MON	42,181	506,177	03/15/2006	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162	C		2	1	5,164,109	108.1200	5,216,592	4,824,860	5,155,456	0	(2,817)	0	0	5.500	3.352	MON	22,114	265,367	03/21/2011	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194	C		2	1	950,131	108.5800	1,065,226	981,097	951,321	0	73	0	0	5.500	6.541	MON	4,497	53,960	05/02/2006	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219			2	1	21,055,211	109.2200	23,254,794	21,291,413	21,063,237	0	909	0	0	6.000	6.368	MON	106,457	1,277,485	06/01/2006	04/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128LX-R5-1	FHLMC POOL NO G02308			2	1	29,729	108.1200	29,548	27,329	29,686	0	(44)	0	0	5.500	2.601	MON	125	877	05/10/2012	09/01/2036
3128LX-TD-2	FHLMC POOL NO G02348			2	1	6,859,243	108.1200	7,442,895	6,883,983	6,859,592	0	45	0	0	5.500	5.615	MON	31,552	378,619	11/29/2007	10/01/2036
3128M1-GE-3	FHLMC POOL NO G12097			2	1	2,165,063	106.6100	2,436,202	2,285,119	2,204,459	0	6,442	0	0	4.500	6.145	MON	8,569	102,830	05/16/2006	02/01/2019
3128M1-GF-0	FHLMC POOL NO G12098			2	1	32,312,741	106.5800	36,347,646	34,104,751	32,867,394	0	89,749	0	0	4.500	6.108	MON	127,893	1,534,714	05/16/2006	07/01/2019
3128M1-JN-0	FHLMC POOL NO G12169			2	1	446,718	103.4600	455,415	440,200	441,486	0	(1,105)	0	0	6.500	5.968	MON	2,384	28,613	05/24/2006	12/01/2014
3128M1-JR-1	FHLMC POOL NO G12172			2	1	428,388	107.3000	474,657	442,349	432,381	0	659	0	0	5.000	5.948	MON	1,843	22,118	05/24/2006	12/01/2019
3128M1-ML-0	FHLMC POOL NO G12263			2	1	1,194,835	107.0700	1,183,717	1,105,531	1,190,956	0	(3,880)	0	0	5.500	2.532	MON	5,067	35,469	05/23/2012	07/01/2021
3128M4-E9-0	FHLMC POOL NO G02560			2	1	6,791,091	108.2900	7,558,190	6,979,651	6,799,200	0	289	0	0	5.000	5.787	MON	29,082	348,982	03/08/2007	12/01/2035
3128M4-W9-0	FHLMC POOL NO G03072			2	1	43,160,798	108.2900	45,132,295	41,677,659	43,124,365	0	(5,077)	0	0	5.000	3.943	MON	173,657	2,083,883	04/28/2009	11/01/2036
3128M4-ZK-2	FHLMC POOL NO G03146			2	1	15,563,718	108.0100	16,939,107	15,682,562	15,566,728	0	383	0	0	5.500	5.743	MON	71,878	862,541	02/27/2008	07/01/2037
3128M5-KA-7	FHLMC POOL NO G03589			2	1	538,067	108.1200	577,915	534,518	537,917	0	(21)	0	0	5.500	5.234	MON	2,450	29,398	10/07/2008	05/01/2037
3128M5-KN-9	FHLMC POOL NO G03601	C		2	1	1,924,190	108.9300	2,008,641	1,843,950	1,921,117	0	(567)	0	0	6.000	4.872	MON	9,220	110,637	01/13/2009	07/01/2037
3128M6-AP-3	FHLMC POOL NO G04214			2	1	585,098	107.9000	632,335	586,060	585,087	0	(1)	0	0	5.500	5.547	MON	2,686	32,233	10/09/2008	05/01/2038
3128M6-AU-2	FHLMC POOL NO G04219			2	1	17,991	107.9000	17,845	16,539	17,963	0	(28)	0	0	5.500	2.257	MON	76	531	05/10/2012	04/01/2038
3128M6-AV-0	FHLMC POOL NO G04220	C		2	1	5,537,046	107.9000	6,092,284	5,646,446	5,539,996	0	394	0	0	5.500	6.269	MON	25,880	310,555	06/11/2008	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641	C		2	1	690,652	108.9300	720,964	661,851	689,694	0	(156)	0	0	6.000	4.628	MON	3,309	39,711	01/13/2009	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709	C		2	1	1,071,892	108.7000	1,116,568	1,027,193	1,070,329	0	(293)	0	0	6.000	4.860	MON	5,136	61,632	01/13/2009	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927			2	1	36,617,263	107.3100	36,831,902	34,321,478	36,596,531	0	(20,733)	0	0	4.500	3.314	MON	128,706	900,939	05/23/2012	07/01/2040
3128M7-TA-4	FHLMC POOL NO G05645			2	1	66,612,813	107.2400	67,272,632	62,731,313	66,545,314	0	(67,499)	0	0	4.500	2.889	MON	235,242	2,352,424	02/08/2012	10/01/2039
3128M7-UJ-3	FHLMC POOL NO G05685	RA		2	1	21,515,354	106.9100	22,318,968	20,876,703	21,502,984	0	(8,354)	0	0	4.000	3.410	MON	69,589	835,068	10/24/2011	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405			2	1	13,585,676	107.4400	14,126,392	13,148,091	13,576,397	0	(3,944)	0	0	4.500	3.824	MON	49,305	591,664	05/12/2011	04/01/2041
3128M8-R3-0	FHLMC POOL NO G06506			2	1	2,518,436	106.7900	2,696,637	2,525,242	2,518,474	0	15	0	0	4.000	4.064	MON	8,417	101,010	05/20/2011	12/01/2040
3128MB-GS-0	FHLMC POOL NO G12709			2	1	1,539,473	107.6500	1,706,988	1,585,749	1,544,891	0	1,031	0	0	5.000	6.206	MON	6,607	79,287	08/15/2007	07/01/2022
3128MB-HT-7	FHLMC POOL NO G12742			2	1	5,040,881	107.6500	5,602,453	5,204,539	5,060,533	0	3,490	0	0	5.000	6.330	MON	21,686	260,227	08/14/2007	08/01/2022
3128MJ-AQ-3	FHLMC POOL NO G08014			2	1	389,892	108.3800	450,178	415,362	391,049	0	108	0	0	5.000	6.637	MON	1,731	20,768	09/27/2004	10/01/2034
3128MJ-AT-7	FHLMC POOL NO G08017			2	1	190,102	112.8600	204,371	181,076	189,479	0	(91)	0	0	6.500	5.210	MON	981	11,770	11/10/2004	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061	LS		2	1	30,050,712	108.5800	33,290,774	30,661,548	30,081,521	0	2,152	0	0	5.500	6.053	MON	140,532	1,686,385	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095	LS		2	1	13,747,425	108.5800	15,230,883	14,027,984	13,760,748	0	622	0	0	5.500	6.065	MON	64,295	771,539	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116	C		2	1	6,131,153	108.1200	6,884,420	6,367,445	6,141,092	0	623	0	0	5.500	6.696	MON	29,184	350,210	06/15/2006	03/01/2036
3128MJ-MN-7	FHLMC POOL NO G08364			2	1	47,223,050	107.2400	47,690,807	44,471,383	47,174,978	0	(48,072)	0	0	4.500	2.866	MON	166,768	1,667,677	02/08/2012	09/01/2039
3128MJ-Q9-4	FHLMC POOL NO G08479			2	1	5,286,735	106.3300	5,352,129	5,033,487	5,283,114	0	(3,621)	0	0	3.500	2.278	MON	14,681	88,086	06/04/2012	03/01/2042
3128MJ-RJ-1	FHLMC POOL NO G08488			2	1	1,480,529	106.3300	1,513,023	1,422,945	1,479,800	0	(729)	0	0	3.500	2.781	MON	4,150	24,902	05/15/2012	04/01/2042
3128MJ-RM-4	FHLMC POOL NO G08491			2	1	41,972,036	106.3300	42,226,317	39,712,355	41,947,023	0	(25,013)	0	0	3.500	2.568	MON	115,828	515,621	07/27/2012	05/01/2042
3128MM-DQ-3	FHLMC POOL NO G18110	C		2	1	704,377	107.0700	761,329	711,043	705,429	0	192	0	0	5.500	5.833	MON	3,259	39,107	04/27/2006	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050			2	1	395,192	105.9800	391,198	369,135	394,585	0	(607)	0	0	2.681	0.165	MON	825	825	11/07/2012	02/01/2035
3128NC-VB-7	FHLMC POOL NO 1G0610			2	1	293,257	105.8000	311,303	294,223	293,225	0	2	0	0	4.966	4.926	MON	1,218	15,363	01/10/2006	12/01/2035
3128P7-AU-7	FHLMC POOL NO C90919			2	1	16,471	108.2700	16,394	15,142	16,427	0	(44)	0	0	5.500	2.917	MON	69	486	05/10/2012	09/01/2025
3128P7-CZ-4	FHLMC POOL NO C90988			2	1	67,837	108.2100	67,480	62,361	67,679	0	(159)	0	0	5.500	2.416	MON	286	2,001	05/10/2012	09/01/2026
3128P7-D7-5	FHLMC POOL NO C91026			2	1	1,486,359	108.2100	1,478,539	1,366,375	1,483,001	0	(3,358)	0	0	5.500	2.054	MON	6,263	43,838	05/10/2012	04/01/2027
3128P7-JM-6	FHLMC POOL NO C91168			2	1	86,753	108.1300	86,236	79,750	86,563	0	(190)	0	0	5.500	1.764	MON	366	2,559	05/10/2012	04/01/2028
3128P7-KT-9	FHLMC POOL NO C91206			2	1	58,050	108.1300	57,704	53,364	57,915	0	(135)	0	0	5.500	1.161	MON	245	1,712	05/10/2012	08/01/2028
3128PB-EA-8	FHLMC POOL NO J00129			2	1	970,463	107.1700	961,826	897,506	966,043	0	(4,420)	0	0	5.500	3.023	MON	4,114	28,795	05/23/2012	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647			2	1	690,273	107.1700	684,130	638,381	687,629	0	(2,644)	0	0	5.500	2.615	MON	2,926	20,481	05/23/2012	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068			2	1	830,167	107.0700	822,442	768,119	826,915	0	(3,253)	0	0	5.500	2.780	MON	3,521	24,644	05/23/2012	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413			2	1	1,525,518	107.7100	1,523,981	1,414,932	1,520,164	0	(5,354)	0	0	5.000	2.241	MON	5,896	41,269	05/23/2012	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256			2	1	446,787	107.1700	442,811	413,199	444,915	0	(1,872)	0	0	5.500	2.591	MON	1,894	13,257	05/23/2012	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257			2	1	420,409	107.1700	416,668	388,804	418,448	0	(1,962)	0	0	5.500	2.925	MON	1,782	12,474	05/23/2012	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316			2	1	314,808	107.1700	312,006	291,142	313,451	0	(1,357)	0	0	5.500	2.685	MON	1,334	9,341	05/23/2012	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468			2	1	2,045,994	107.0700	2,028,102	1,894,164	2,039,893	0	(6,100)	0	0	5.500	2.939	MON	8,682	60,771	05/23/2012	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075			2	1	576,897	107.7700	577,106	535,501	575,466	0	(1,431)	0	0	5.000	2.411	MON	2,231	15,619	05/23/2012	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344			2	1	374,293	107.7700	374,428	347,435	373,580	0	(713)	0	0	5.000	1.473	MON	1,448	10,134	05/23/2012	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548			2	1	4,828,331	107.7700	4,830,075	4,481,863	4,814,014	0	(14,317)	0	0	5.000	2.950	MON	18,674	130,721	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549			2	1	3,916,424	107.7700	3,917,839	3,635,392	3,905,545	0	(10,880)	0	0	5.000	2.797	MON	15,147	106,032	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523			2	1	2,596,557	106.5000	2,596,818	2,438,237	2,591,290	0	(5,268)	0	0	4.500	2.810	MON	9,143	64,004	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587			2	1	3,307,292	106.5000	3,307,624	3,105,636	3,302,299	0	(4,992)	0	0	4.500	2.073	MON	11,646	81,523	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589			2	1	7,490,698	106.5000	7,491,452	7,033,968	7,478,749	0	(11,949)	0	0	4.500	2.238	MON	26,377	184,642	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690			2	1	2,354,940	106.5000	2,355,177	2,211,352	2,350,788	0	(4,152)	0	0	4.500	2.523	MON	8,293	58,048	05/23/2012	09/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3128PP-XU-2	FHLMC POOL NO J10691			2	1	1,876,136	106.5000	1,876,324	1,761,742	1,873,198	0	(2,938)	0	0	4.500	2.223	MON	6,607	46,246	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582			2	1	3,606,737	105.7800	3,617,506	3,419,687	3,601,359	0	(5,378)	0	0	4.000	2.410	MON	11,399	79,793	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631			2	1	3,371,806	105.7800	3,381,873	3,196,940	3,365,982	0	(5,824)	0	0	4.000	2.669	MON	10,656	74,595	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088			2	1	3,807,299	105.7800	3,818,666	3,609,848	3,800,143	0	(7,156)	0	0	4.000	2.838	MON	12,033	84,230	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955	C		2	1	5,711,906	105.7800	5,866,332	5,545,540	5,699,267	0	(4,367)	0	0	4.000	3.222	MON	18,485	221,822	12/21/2010	12/01/2025
31280G-FP-2	FHLMC POOL NO 1N0174			2	1	1,221,913	106.0500	1,206,666	1,137,838	1,219,721	0	(2,192)	0	0	2.484	(0.446)	MON	2,355	2,357	11/07/2012	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G			2	1FE	85,662	110.7200	96,678	87,313	86,494	0	53	0	0	9.000	9.414	MON	655	7,858	07/30/1991	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E			2	1FE	12,127	101.6900	12,564	12,354	12,170	0	22	0	0	1.259	1.826	MON	6	162	04/13/2004	09/15/2021
312927-HV-1	FHLMC POOL NO A81144	C		2	1	2,410,110	111.5500	2,630,177	2,357,797	2,408,045	0	(159)	0	0	6.500	5.263	MON	12,771	153,257	08/13/2008	08/01/2038
312929-P2-2	FHLMC POOL NO A83141			2	1	4,311,787	107.9000	4,275,234	3,962,369	4,308,547	0	(3,240)	0	0	5.500	3.804	MON	18,161	127,126	05/23/2012	11/01/2038
312929-RW-4	FHLMC POOL NO A83201			2	1	65,959	107.9000	65,422	60,635	65,836	0	(123)	0	0	5.500	1.448	MON	278	1,945	05/10/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785	C		2	1	328,340	112.9300	367,655	325,560	328,035	0	(48)	0	0	6.500	6.181	MON	1,763	21,162	11/10/2004	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108			2	1	586	114.2200	649	568	582	0	(1)	0	0	7.500	6.406	MON	4	43	10/05/1998	03/01/2022
31292G-FG-6	FHLMC GOLD POOL NO C00167			2	1	1,982	114.2200	2,183	1,911	1,972	0	(3)	0	0	7.500	6.122	MON	12	143	06/30/2000	09/01/2022
31292G-G3-4	FHLMC GOLD POOL NO C00218			2	1	5,661	114.2200	6,488	5,680	5,662	0	0	0	0	7.500	7.634	MON	36	426	06/30/2000	12/01/2022
31292G-GA-8	FHLMC GOLD POOL NO C00193			2	1	7,795	114.2200	8,560	7,494	7,730	0	(11)	0	0	7.500	6.124	MON	47	562	06/30/2000	12/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206			2	1	7,678	114.2200	8,534	7,472	7,639	0	(8)	0	0	7.500	6.540	MON	47	560	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			2	1	871	114.2200	1,027	899	875	0	1	0	0	7.500	8.663	MON	6	67	08/08/1994	02/01/2023
31292G-HE-9	FHLMC GOLD POOL NO C00229			2	1	15,439	114.2200	16,990	14,875	15,319	0	(20)	0	0	7.500	6.266	MON	93	1,116	06/30/2000	05/01/2023
31292G-KV-7	FHLMC GOLD POOL NO C00308			2	1	3,434	114.5100	4,062	3,547	3,452	0	3	0	0	7.500	8.609	MON	22	266	06/30/2000	01/01/2024
31292G-L3-8	FHLMC GOLD POOL NO C00346			2	1	1,686	114.5100	1,855	1,620	1,674	0	(2)	0	0	7.500	6.148	MON	10	121	06/30/2000	07/01/2024
31292G-L8-7	FHLMC GOLD POOL NO C00351			2	1	1,311	116.1800	1,472	1,267	1,305	0	(1)	0	0	8.000	6.761	MON	8	101	01/14/1998	07/01/2024
31292G-LQ-7	FHLMC GOLD POOL NO C00335			2	1	221,944	114.5100	244,512	213,530	220,355	0	(237)	0	0	7.500	6.243	MON	1,335	16,015	06/30/2000	05/01/2024
31292G-LU-8	FHLMC GOLD POOL NO C00339			2	1	12,855	114.5100	14,919	13,029	12,876	0	4	0	0	7.500	7.983	MON	81	977	06/30/2000	06/01/2024
31292G-QM-1	FHLMC GOLD POOL NO C00460			2	1	36,031	114.5100	39,970	34,905	35,883	0	(22)	0	0	7.500	6.358	MON	218	2,618	06/30/2000	05/01/2026
31292G-XD-3	FHLMC GOLD POOL NO C00676			2	1	12,431	112.8600	14,674	13,003	12,468	0	7	0	0	6.500	8.233	MON	70	845	08/18/2000	11/01/2028
31292G-Z5-8	FHLMC GOLD POOL NO C00764			2	1	568,605	109.8100	627,704	571,642	568,767	0	21	0	0	6.000	6.177	MON	2,858	34,299	02/06/2002	05/01/2029
31292H-4F-8	FHLMC POOL NO C01722			2	1	44,909	113.8800	48,822	42,873	44,801	0	(15)	0	0	7.000	5.132	MON	250	3,001	07/13/2004	09/01/2033
31292H-6A-7	FHLMC FGOLD 30YR			2	1	108,019	113.8800	117,431	103,121	107,730	0	(51)	0	0	7.000	5.427	MON	602	7,218	07/13/2004	11/01/2033
31292H-7J-7	FHLMC POOL NO C01797 144A	C		2	1	1,136,145	108.8400	1,279,596	1,175,672	1,137,886	0	263	0	0	5.500	6.437	MON	5,388	64,662	03/26/2004	03/01/2034
31292H-GC-2	FHLMC POOL NO C01095			2	1	29,095	114.4400	31,787	27,775	29,015	0	(9)	0	0	7.000	4.736	MON	162	1,944	07/13/2004	11/01/2030
31292H-GL-2	FHLMC POOL NO C01103			2	1	7,309	115.7800	8,127	7,019	7,290	0	(2)	0	0	7.500	5.582	MON	44	526	10/11/2001	12/01/2030
31292H-L9-3	FHLMC POOL NO C01252	C		2	1	1,967,652	113.1000	2,186,336	1,933,041	1,965,451	0	(289)	0	0	6.500	5.700	MON	10,471	125,648	11/10/2004	11/01/2031
31292H-LZ-5	FHLMC POOL NO C01244			2	1	206,921	113.1000	226,040	199,852	206,506	0	(56)	0	0	6.500	4.914	MON	1,083	12,991	11/10/2004	10/01/2031
31292H-MF-8	FHLMC POOL NO C01258			2	1	20,790	110.4600	23,061	20,878	20,795	0	0	0	0	6.000	6.146	MON	104	1,253	10/02/2001	11/01/2031
31292H-N3-4	FHLMC POOL NO C01310			2	1	148,976	113.0200	160,377	141,903	148,551	0	(60)	0	0	6.500	4.551	MON	769	9,224	11/10/2004	03/01/2032
31292H-W6-7	FHLMC POOL NO C01569			2	1	67,725	113.8800	73,626	64,654	67,560	0	(22)	0	0	7.000	5.035	MON	377	4,526	07/13/2004	03/01/2033
31292H-YK-4	FHLMC POOL NO C01614			2	1	1,455,142	108.2300	1,630,700	1,506,700	1,459,796	0	(24)	0	0	4.500	5.230	MON	5,650	67,802	11/05/2004	08/01/2033
31292J-AK-6	FHLMC POOL NO C01810			2	1	1,232,474	112.8700	1,324,998	1,173,960	1,228,890	0	(601)	0	0	6.500	4.968	MON	6,359	76,307	11/10/2004	02/01/2034
31292J-B7-4	FHLMC POOL NO C01862			2	1	151,265	112.8600	162,620	144,084	150,815	0	(71)	0	0	6.500	5.048	MON	780	9,366	11/10/2004	05/01/2034
31292J-BG-4	FHLMC POOL NO C01839	M		2	1	28,922,610	108.3800	32,658,403	30,132,623	29,005,050	0	(1,406)	0	0	5.000	5.991	MON	125,553	1,506,631	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS	C		2	1	1,578,150	108.8400	1,777,408	1,633,053	1,580,550	0	292	0	0	5.500	6.425	MON	7,485	89,818	06/10/2004	06/01/2034
31292R-7M-8	FHLMC POOL NO C09000	LS		2	1	97,732,819	106.3300	98,334,078	92,479,718	97,674,051	0	(58,768)	0	0	3.500	2.561	MON	269,733	934,201	11/07/2012	06/01/2042
31292S-AH-3	FHLMC POOL NO C09008			2	1	9,991,629	104.5900	10,135,122	9,690,320	9,988,881	0	(2,748)	0	0	3.000	2.654	MON	24,226	72,677	08/28/2012	08/01/2042
31292Y-SY-4	FHLMC GOLD POOL NO C14135			2	1	490	112.8600	551	488	490	0	0	0	0	6.500	6.353	MON	3	32	06/23/1999	08/01/2028
31292Y-XH-5	FHLMC GOLD POOL NO C14280			2	1	349	112.8600	376	333	347	0	0	0	0	6.500	4.774	MON	2	22	05/11/2004	09/01/2028
312939-C5-8	FHLMC POOL NO A90992			2	1	3,555,173	107.3100	3,576,012	3,332,275	3,553,281	0	(1,892)	0	0	4.500	3.118	MON	12,496	87,472	05/23/2012	02/01/2040
31293B-AQ-9	FHLMC GOLD POOL NO C15415			2	1	322,715	112.8600	348,107	308,450	321,089	0	(259)	0	0	6.500	5.212	MON	1,671	20,049	02/14/2005	09/01/2028
31293E-FL-9	FHLMC GOLD POOL NO C18271			2	1	2,687	114.4600	2,936	2,565	2,676	0	(2)	0	0	7.000	5.294	MON	15	180	07/13/2004	11/01/2028
31293H-SW-4	FHLMC GOLD POOL NO C20533			2	1	570	112.9300	642	569	570	0	0	0	0	6.500	6.362	MON	3	37	06/23/1999	01/01/2029
31293N-TW-0	FHLMC GOLD POOL NO C25065			2	1	45,332	116.5300	52,233	44,824	45,262	0	(15)	0	0	8.000	7.690	MON	299	3,586	08/18/2000	08/01/2027
31293T-F7-7	FHLMC GOLD POOL NO C29190			2	1	2,914	112.9300	3,241	2,870	2,911	0	(1)	0	0	6.500	5.889	MON	16	187	10/02/2001	07/01/2029
31293T-F9-3	FHLMC GOLD POOL NO C29192			2	1	2,723	112.9300	2,938	2,601	2,711	0	(2)	0	0	6.500	4.984	MON	14	169	05/11/2004	07/01/2029
31293V-FH-0	FHLMC GOLD POOL NO C30168			2	1	3,522	115.5700	4,061	3,514	3,522	0	0	0	0	7.500	7.377	MON	22	264	06/30/2000	08/01/2029
312940-4X-4	FHLMC POOL NO A92638			2	1	10,836,003	107.3100	11,317,368	10,545,988	10,825,657	0	(2,279)	0	0	4.500	4.072	MON	39,547	474,569	06/16/2010	06/01/2040
312940-DM-8	FHLMC POOL NO A91908			2	1	6,839,201	107.3100	7,322,288	6,823,209	6,838,322	0	(55)	0	0	4.500	4.465	MON	25,587	307,044	04/20/2010	04/01/2040
312940-MG-1	FHLMC POOL NO A92159	C		2	1	25,946,655	107.3100	27,273,470	25,414,538	25,931,125	0	(858)	0	0	4.500	4.047	MON	95,305	1,143,654	05/27/2010	05/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312941-NJ-2	FHLMC POOL NO A93093			2	1	16,425,941	107.3100	16,522,225	15,396,087	16,416,936	0	(9,005)	0	0	4.500	3.253	MON	57,735	404,147	05/23/2012	07/01/2040
312941-SE-8	FHLMC POOL NO A93217			2	1	9,067,509	107.3100	9,120,660	8,499,005	9,062,397	0	(5,111)	0	0	4.500	3.302	MON	31,871	223,099	05/23/2012	07/01/2040
312942-EF-8	FHLMC POOL NO A93734			2	1	9,582,749	107.3100	9,585,900	8,932,535	9,577,320	0	(5,429)	0	0	4.500	3.468	MON	33,497	33,423	11/07/2012	09/01/2040
312943-CW-1	FHLMC POOL NO A94585			2	1	10,696,268	106.7600	10,942,115	10,249,456	10,686,914	0	(5,383)	0	0	4.000	3.234	MON	34,165	409,978	08/19/2011	10/01/2040
312943-UG-6	FHLMC POOL NO A95083			2	1	38,162,952	106.7600	39,399,947	36,905,847	38,122,204	0	(10,236)	0	0	4.000	3.498	MON	123,019	1,476,232	12/09/2010	11/01/2040
312946-AR-7	FHLMC POOL NO A97216	C		2	1	7,553,886	106.7900	7,743,536	7,251,368	7,547,813	0	(3,378)	0	0	4.000	2.738	MON	24,171	290,055	08/15/2011	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945			2	1	5,756,458	107.4400	6,099,947	5,677,505	5,754,386	0	(855)	0	0	4.500	4.271	MON	21,291	255,488	04/11/2011	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00			2	1	80,846	109.8100	79,603	72,494	80,726	0	(121)	0	0	6.000	2.350	MON	362	2,537	05/23/2012	10/01/2029
31294J-YR-3	FHLMC GOLD POOL NO E00720			2	1	31,963	102.8800	32,388	31,481	31,546	0	(72)	0	0	6.000	5.425	MON	157	1,889	01/31/2002	07/01/2014
31294K-ZS-7	FHLMC POOL NO E01653			2	1	721,871	106.5800	719,926	675,502	718,637	0	(3,235)	0	0	4.500	1.897	MON	2,533	17,732	05/23/2012	06/01/2019
31295V-KX-7	FHLMC GOLD POOL NO A00310			2	1	56	115.5900	62	54	55	0	0	0	0	9.500	7.059	MON	0	6	04/28/1992	05/15/2019
31295V-SS-0	FHLMC GOLD POOL NO A00529			2	1	515	115.5900	558	483	510	0	(1)	0	0	9.500	6.631	MON	4	46	04/29/1996	08/01/2021
31295V-TU-4	FHLMC GOLD POOL NO A00563			2	1	2,889	115.5900	3,169	2,742	2,850	0	(11)	0	0	9.500	7.204	MON	22	260	06/30/2000	11/01/2018
31295V-WE-6	FHLMC GOLD POOL NO A00645			2	1	20,030	115.5900	21,875	18,924	19,828	0	(58)	0	0	9.500	7.254	MON	150	1,798	06/30/2000	01/01/2021
31295V-WX-4	FHLMC GOLD POOL NO A00662			2	1	653	115.5900	723	625	639	0	(3)	0	0	9.500	7.835	MON	5	59	04/28/1992	09/01/2016
31295W-H2-7	FHLMC GOLD POOL NO A01149			2	1	935	114.2200	1,037	908	925	0	(2)	0	0	7.500	6.341	MON	6	68	10/05/1998	08/01/2018
31295W-ZU-5	FHLMC GOLD POOL NO A01655			2	1	743	114.2200	824	722	734	0	(2)	0	0	7.500	6.159	MON	5	54	10/02/1998	05/01/2017
31295X-A5-5	FHLMC GOLD POOL NO A01828			2	1	2,416	114.2200	2,684	2,350	2,383	0	(7)	0	0	7.500	6.380	MON	15	176	06/30/2000	01/01/2017
312965-QS-8	FHLMC POOL NO B13165			2	1	206,752	106.5800	206,195	193,471	205,792	0	(960)	0	0	4.500	1.867	MON	726	5,079	05/23/2012	04/01/2019
31296N-NW-3	FHLMC POOL NO A14005			2	1	436,883	108.9600	470,503	431,823	436,491	0	(49)	0	0	5.500	5.137	MON	1,979	23,750	05/11/2004	10/01/2033
31296P-U2-6	FHLMC POOL NO A15101			2	1	44,400	113.8800	48,269	42,387	44,300	0	(12)	0	0	7.000	4.848	MON	247	2,967	07/13/2004	10/01/2033
31296P-U6-7	FHLMC POOL NO A15105			2	1	487,314	108.9600	536,667	492,547	487,700	0	45	0	0	5.500	5.748	MON	2,258	27,090	05/17/2004	10/01/2033
31296Q-4R-8	FHLMC POOL NO A16232			2	1	1,077,801	108.9600	1,173,226	1,076,774	1,077,619	0	(14)	0	0	5.500	5.474	MON	4,935	59,223	04/29/2004	11/01/2033
31296S-4A-1	FHLMC POOL NO A18017			2	1	380,777	108.8400	409,193	375,960	380,329	0	(92)	0	0	5.500	5.194	MON	1,723	20,678	05/11/2004	01/01/2034
31296S-6H-4	FHLMC POOL NO A18072			2	1	165,488	108.8400	177,838	163,394	165,348	0	(24)	0	0	5.500	5.051	MON	749	8,987	05/11/2004	01/01/2034
31296S-HZ-2	FHLMC POOL NO A17448			2	1	258,230	108.8400	277,501	254,964	257,969	0	89	0	0	5.500	5.133	MON	1,169	14,023	05/11/2004	01/01/2034
31296S-JT-4	FHLMC POOL NO A17474			2	1	494,088	108.8400	530,960	487,837	493,463	0	13	0	0	5.500	5.220	MON	2,236	26,831	05/11/2004	01/01/2034
31296S-MH-6	FHLMC POOL NO A17560			2	1	300,081	112.8700	325,711	288,582	299,358	0	(82)	0	0	6.500	5.300	MON	1,563	18,758	06/01/2005	01/01/2034
31296S-U5-3	FHLMC POOL NO A17804			2	1	127,378	108.8400	137,031	125,902	127,233	0	(7)	0	0	5.500	5.232	MON	577	6,925	05/11/2004	01/01/2034
31296S-U6-1	FHLMC POOL NO A17805			2	1	314,496	108.8400	338,210	310,742	314,342	0	(13)	0	0	5.500	5.175	MON	1,424	17,091	05/11/2004	01/01/2034
31296T-FY-5	FHLMC POOL NO A18283			2	1	837,020	108.8400	900,145	827,038	836,439	0	(24)	0	0	5.500	5.250	MON	3,791	45,487	05/11/2004	02/01/2034
31296T-SW-5	FHLMC POOL NO A18633			2	1	278,245	108.8400	299,010	274,725	277,947	0	(6)	0	0	5.500	5.162	MON	1,259	15,110	05/11/2004	02/01/2034
31296U-CY-5	FHLMC POOL NO A19087			2	1	378,331	108.8400	406,565	373,545	377,924	0	(43)	0	0	5.500	5.167	MON	1,712	20,545	05/11/2004	02/01/2034
31296U-FV-8	FHLMC POOL NO A19180			2	1	454,858	108.8400	488,803	449,104	454,334	0	(105)	0	0	5.500	5.192	MON	2,058	24,701	05/11/2004	03/01/2034
31296U-MH-1	FHLMC POOL NO A19360			2	1	21,703	108.8400	23,323	21,429	21,674	0	(6)	0	0	5.500	5.241	MON	98	1,179	05/11/2004	01/01/2034
31296W-RN-9	FHLMC POOL NO A20493			2	1	1,140,119	108.3800	1,247,841	1,151,334	1,140,694	0	8	0	0	5.000	5.251	MON	4,797	57,567	07/18/2005	04/01/2034
31296W-YT-8	FHLMC POOL NO A20722			2	1	855,295	108.8400	920,501	845,741	854,551	0	(108)	0	0	5.500	5.275	MON	3,876	46,516	05/11/2004	04/01/2034
31296X-5V-3	FHLMC POOL NO A21760			2	1	508,922	108.3800	559,537	516,263	509,412	0	37	0	0	5.000	5.336	MON	2,151	25,813	07/21/2005	05/01/2034
31296X-F3-4	FHLMC POOL NO A21086			2	1	2,498,993	108.8400	2,687,766	2,469,475	2,496,899	0	(71)	0	0	5.500	5.100	MON	11,318	135,821	05/11/2004	04/01/2034
31296X-SN-6	FHLMC POOL NO. A12425	C		2	1	600,565	108.8400	676,392	621,458	601,322	0	34	0	0	5.500	6.570	MON	2,848	34,180	07/13/2004	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997			2	1	785,932	108.3800	907,455	837,273	788,040	0	295	0	0	5.000	6.827	MON	3,489	41,864	04/12/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366	M		2	1	6,164,495	108.3800	6,960,733	6,422,395	6,177,481	0	(186)	0	0	5.000	6.250	MON	26,760	321,120	05/26/2004	05/01/2034
312970-2A-3	FHLMC POOL NO B17969			2	1	252,764	107.1700	250,514	233,762	251,628	0	(1,135)	0	0	5.500	2.554	MON	1,071	7,500	05/23/2012	03/01/2020
312970-CX-2	FHLMC POOL NO B17286			2	1	711,809	106.5800	709,400	665,626	710,324	0	(1,485)	0	0	4.500	1.828	MON	2,496	2,496	11/07/2012	11/01/2019
312970-KJ-4	FHLMC POOL NO B17497			2	1	560,533	106.5800	558,636	524,164	559,366	0	(1,167)	0	0	4.500	1.806	MON	1,966	1,966	11/07/2012	12/01/2019
312971-LX-0	FHLMC POOL NO B18442			2	1	1,346,799	107.5200	1,342,414	1,248,488	1,341,056	0	(5,743)	0	0	5.000	2.206	MON	5,202	36,414	05/23/2012	05/01/2020
312972-R2-0	FHLMC POOL NO B19505			2	1	583,154	107.5200	581,255	540,586	580,606	0	(2,548)	0	0	5.000	2.401	MON	2,252	15,767	05/23/2012	07/01/2020
312972-R3-8	FHLMC POOL NO B19506			2	1	1,514,136	107.5200	1,509,207	1,403,611	1,507,670	0	(6,467)	0	0	5.000	2.333	MON	5,848	40,939	05/23/2012	07/01/2020
312972-R4-6	FHLMC POOL NO B19507			2	1	822,290	107.5200	819,612	762,266	819,123	0	(3,166)	0	0	5.000	2.005	MON	3,176	22,233	05/23/2012	07/01/2020
31297A-X3-3	FHLMC POOL NO A23398			2	1	7,507,442	108.8400	8,118,655	7,459,286	7,504,066	0	(202)	0	0	5.500	5.315	MON	34,188	410,261	07/16/2004	06/01/2034
31297B-4V-1	FHLMC POOL NO A24436			2	1	377,958	108.8400	408,686	375,494	377,743	0	(9)	0	0	5.500	5.328	MON	1,721	20,652	07/16/2004	07/01/2034
31297B-JC-7	FHLMC POOL NO A23859			2	1	45,542	108.3800	49,624	45,786	45,552	0	0	0	0	5.000	5.159	MON	191	2,289	10/27/2004	06/01/2034
31297C-QX-1	FHLMC POOL NO A24970			2	1	79,560	112.8600	85,532	75,782	79,359	0	(31)	0	0	6.500	4.701	MON	410	4,926	11/10/2004	07/01/2034
31297C-ZU-7	FHLMC POOL NO A25255			2	1	45,909	112.8600	49,355	43,730	45,805	0	(13)	0	0	6.500	4.338	MON	237	2,842	11/10/2004	08/01/2034
31297E-TE-6	FHLMC POOL NO A26849			2	1	293,110	112.8600	315,111	279,194	291,924	0	(44)	0	0	6.500	5.453	MON	1,512	18,148	11/10/2004	09/01/2034
31297E-TS-5	FHLMC POOL NO A26861			2	1	379,426	112.8600	405,193	359,008	377,872	0	(198)	0	0	6.500	5.174	MON	1,945	23,336	10/29/2004	09/01/2034
31297K-FD-9	FHLMC POOL NO A30164			2	1	1,355,546	112.8600	1,471,091	1,303,410	1,350,928	0	(797)	0	0	6.500	5.730	MON	7,060	84,722	05/18/2005	12/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31297K-JQ-6	FHLMC POOL NO A30271			2	1	803,710	112.8600	872,218	772,798	801,684	0	(339)	0	0	6.500	5.449	MON	4,186	50,232	05/18/2005	12/01/2034
31297U-S5-0	FHLMC POOL NO A38640			2	1	1,853,262	108.5800	1,849,748	1,703,660	1,850,606	0	(2,657)	0	0	5.500	2.856	MON	7,808	54,659	05/10/2012	10/01/2035
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5	C		2	1	489,193	108.7700	484,973	445,864	488,356	0	(837)	0	0	5.500	3.411	MON	2,044	14,305	05/23/2012	11/01/2029
31298D-CA-3	FHLMC GOLD POOL NO C44565			2	1	2,339	114.4400	2,556	2,233	2,333	0	(1)	0	0	7.000	4.327	MON	13	156	07/13/2004	11/01/2030
31298E-W5-0	FHLMC GOLD POOL NO C46068			2	1	11,966	114.4400	13,074	11,423	11,935	0	(3)	0	0	7.000	4.487	MON	67	800	07/13/2004	12/01/2030
31298M-AW-7	FHLMC GOLD POOL NO C50921			2	1	36,074	113.1000	40,195	35,539	36,062	0	(6)	0	0	6.500	5.762	MON	193	2,310	10/02/2001	04/01/2031
31298Q-F3-7	FHLMC GOLD POOL NO C53786			2	1	799	113.1000	863	763	797	0	0	0	0	6.500	4.465	MON	4	50	05/11/2004	06/01/2031
31298R-ZR-0	FHLMC GOLD POOL NO C55252			2	1	10,811	114.2300	11,809	10,338	10,801	0	(3)	0	0	7.000	4.379	MON	60	724	07/13/2004	07/01/2031
31298T-R3-8	FHLMC GOLD POOL NO C56806			2	1	29,834	113.1000	33,220	29,371	29,808	0	(4)	0	0	6.500	5.655	MON	159	1,907	10/02/2001	08/01/2031
31298T-TX-0	FHLMC GOLD POOL NO C56866			2	1	26,925	114.2300	29,405	25,743	26,887	0	(13)	0	0	7.000	5.215	MON	150	1,802	07/13/2004	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744			2	1	14,392	113.1000	16,034	14,176	14,383	0	(3)	0	0	6.500	5.813	MON	77	921	10/02/2001	09/01/2031
31298V-EA-1	FHLMC GOLD POOL NO C58229			2	1	93,357	113.1000	104,018	91,967	93,307	0	(7)	0	0	6.500	5.904	MON	498	5,978	10/02/2001	09/01/2031
31298V-FX-0	FHLMC GOLD POOL NO C58282			2	1	1,090	113.3300	1,181	1,042	1,086	0	(1)	0	0	6.500	4.757	MON	6	68	05/11/2004	01/01/2030
31298W-4X-0	FHLMC GOLD POOL NO C59838			2	1	87,988	113.1000	97,957	86,608	87,884	0	(15)	0	0	6.500	5.833	MON	469	5,630	10/02/2001	11/01/2031
31298W-AB-1	FHLMC GOLD POOL NO C59002			2	1	6,009	113.1000	6,695	5,920	6,006	0	(1)	0	0	6.500	5.647	MON	32	385	10/02/2001	10/01/2031
31298W-JP-1	FHLMC GOLD POOL NO C59270			2	1	104,582	114.2300	114,043	99,839	104,310	0	(38)	0	0	7.000	4.819	MON	582	6,989	07/13/2004	10/01/2031
31298W-L6-0	FHLMC GOLD FGOLD 30YR			2	1	20,415	114.2300	22,301	19,524	20,393	0	(8)	0	0	7.000	4.840	MON	114	1,367	07/13/2004	10/01/2031
31298W-SM-8	FHLMC GOLD POOL NO C59524			2	1	31,800	114.2300	34,738	30,412	31,764	0	(13)	0	0	7.000	4.973	MON	177	2,129	07/13/2004	10/01/2031
31298Y-EM-9	FHLMC GOLD POOL NO C60140			2	1	985	110.4600	1,093	990	986	0	0	0	0	6.000	6.165	MON	5	60	10/02/2001	11/01/2031
31298Y-HN-4	FHLMC GOLD POOL NO C60237			2	1	6,898	110.4600	7,651	6,927	6,899	0	0	0	0	6.000	6.173	MON	35	416	10/02/2001	11/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312			2	1	79,149	110.4600	87,796	79,482	79,170	0	2	0	0	6.000	6.135	MON	397	4,769	10/02/2001	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			2	1	25,443	110.4600	28,223	25,550	25,450	0	1	0	0	6.000	6.124	MON	128	1,533	10/02/2001	11/01/2031
31298Y-PP-0	FHLMC GOLD POOL NO C60430			2	1	29,634	113.1000	33,018	29,193	29,621	0	(6)	0	0	6.500	5.907	MON	158	1,898	10/02/2001	11/01/2031
31298Y-S4-4	FHLMC GOLD POOL NO C60539			2	1	1,212,146	113.1000	1,356,566	1,199,402	1,211,173	0	(114)	0	0	6.500	5.981	MON	6,497	77,961	02/07/2002	11/01/2031
3132GL-Q4-9	FHLMC POOL NO Q05275			2	1	13,820,481	106.7900	13,972,554	13,084,479	13,803,101	0	(17,380)	0	0	4.000	3.464	MON	43,615	479,764	01/03/2012	12/01/2041
31335G-AL-9	FHLMC GOLD POOL NO C80011			2	1	143	114.2200	167	146	143	0	0	0	0	7.500	8.360	MON	1	11	04/12/1995	02/01/2023
31335G-BR-5	FHLMC GOLD POOL NO C80048			2	1	244,661	114.2200	278,351	243,700	244,344	0	(53)	0	0	7.500	7.386	MON	1,523	18,277	06/30/2000	07/01/2023
31335G-CL-7	FHLMC GOLD POOL NO C80075			2	1	16,768	114.2200	18,408	16,116	16,613	0	(24)	0	0	7.500	6.409	MON	101	1,209	06/30/2000	11/01/2023
31335G-E7-6	FHLMC GOLD POOL NO C80158			2	1	2,031	114.5100	2,389	2,086	2,039	0	1	0	0	7.500	8.437	MON	13	156	06/30/2000	05/01/2024
31335G-FA-8	FHLMC GOLD POOL NO C80161			2	1	33,643	114.5100	37,870	33,071	33,531	0	(16)	0	0	7.500	6.912	MON	207	2,480	06/30/2000	06/01/2024
31335G-FL-4	FHLMC GOLD POOL NO C80171			2	1	8,395	114.5100	9,242	8,071	8,332	0	(9)	0	0	7.500	6.249	MON	50	605	06/30/2000	04/01/2024
31335G-FP-5	FHLMC GOLD POOL NO C80174			2	1	12,233	114.5100	13,448	11,744	12,149	0	(14)	0	0	7.500	6.080	MON	73	881	06/30/2000	07/01/2024
31335G-FS-9	FHLMC GOLD POOL NO C80177			2	1	8,938	114.5100	9,828	8,582	8,871	0	(12)	0	0	7.500	6.181	MON	54	644	06/30/2000	05/01/2024
31335G-GM-1	FHLMC GOLD POOL NO C80204			2	1	16,443	114.5100	18,266	15,951	16,371	0	(15)	0	0	7.500	6.397	MON	100	1,196	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			2	1	1,431	116.1800	1,643	1,414	1,428	0	(1)	0	0	8.000	7.562	MON	9	113	08/18/2000	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272			2	1	1,744	114.5100	1,949	1,702	1,739	0	(1)	0	0	7.500	6.434	MON	11	128	03/29/1999	12/01/2024
31335G-KG-9	FHLMC GOLD POOL NO C80295			2	1	60,077	116.0000	67,415	58,115	59,927	0	(47)	0	0	8.500	7.091	MON	412	4,940	06/30/2000	04/01/2025
31335G-L6-0	FHLMC GOLD POOL NO C80349			2	1	35,340	114.5100	39,403	34,410	35,208	0	(22)	0	0	7.500	6.535	MON	215	2,581	06/30/2000	10/01/2025
31335G-LH-6	FHLMC GOLD POOL NO C80328			2	1	10,266	114.5100	11,384	9,941	10,219	0	(8)	0	0	7.500	6.321	MON	62	746	06/30/2000	07/01/2025
31335G-LZ-6	FHLMC GOLD POOL NO C80344			2	1	11,988	114.5100	13,300	11,615	11,937	0	(8)	0	0	7.500	6.325	MON	73	871	06/30/2000	09/01/2025
31335G-MF-9	FHLMC GOLD POOL NO C80358			2	1	14,937	114.5100	16,677	14,564	14,884	0	(8)	0	0	7.500	6.596	MON	91	1,092	06/30/2000	11/01/2025
31335G-MW-2	FHLMC GOLD POOL NO C80373			2	1	5,133	114.5100	5,745	5,017	5,120	0	(3)	0	0	7.500	6.629	MON	31	376	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			2	1	291	111.6300	324	290	291	0	0	0	0	6.500	6.405	MON	2	19	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			2	1	518	114.5100	579	506	517	0	0	0	0	7.500	6.480	MON	3	38	03/29/1999	09/01/2026
31335H-AG-8	FHLMC GOLD POOL NO C90007			2	1	18	102.5800	18	18	18	0	0	0	0	7.500	6.014	MON	0	1	10/05/1998	02/01/2013
31335H-J5-3	FHLMC GOLD FGOLD 20YR			2	1	3,958	113.1100	4,273	3,778	3,902	0	(11)	0	0	7.000	5.178	MON	22	264	07/13/2004	06/01/2019
31335H-M5-9	FHLMC GOLD POOL NO C90380			2	1	9,581	113.3300	10,366	9,147	9,499	0	(19)	0	0	7.000	4.594	MON	53	640	07/13/2004	11/01/2020
31335H-MP-5	FHLMC GOLD POOL NO C90366			2	1	4,470	113.2600	4,833	4,267	4,434	0	(8)	0	0	7.000	4.360	MON	25	299	07/13/2004	10/01/2020
31335H-Q3-0	FHLMC GOLD POOL NO C90474			2	1	215,608	109.2600	224,889	205,831	213,571	0	(402)	0	0	7.000	5.106	MON	1,201	14,408	07/13/2004	08/01/2021
31335H-QB-2	FHLMC GOLD POOL NO C90450			2	1	24,928	113.4500	26,999	23,798	24,695	0	(50)	0	0	7.000	5.028	MON	139	1,666	07/13/2004	06/01/2021
31335H-QK-2	FHLMC GOLD POOL NO C90458			2	1	187,485	113.3300	202,834	178,983	185,781	0	(355)	0	0	7.000	4.995	MON	1,044	12,529	07/13/2004	07/01/2021
31335H-RT-2	FHLMC GOLD POOL NO C90498			2	1	12,204	108.1800	12,136	11,218	12,155	0	(48)	0	0	5.500	2.075	MON	51	360	05/10/2012	11/01/2021
31335H-SN-4	FHLMC GOLD POOL NO C90525			2	1	7,060	113.4500	7,646	6,740	6,993	0	(14)	0	0	7.000	5.250	MON	39	472	07/13/2004	02/01/2022
31336K-DL-6	FHLMC GOLD POOL NO F80107			2	1	2,648	111.9100	2,854	2,550	2,585	0	(12)	0	0	7.500	6.014	MON	16	191	06/30/2000	09/01/2015
313401-PL-9	FHLMC POOL NO 170110			2	1	985	105.9100	1,085	1,025	1,000	0	3	0	0	12.000	13.371	MON	10	123	12/06/1984	01/01/2015
313401-PM-7	FHLMC POOL NO 170111			2	1	17	105.1500	18	17	17	0	0	0	0	12.500	13.138	MON	0	2	06/30/2000	01/01/2015
313401-RF-0	FHLMC POOL NO 170129			2	1	51	109.6800	57	52	51	0	0	0	0	11.500	11.990	MON	1	7	05/21/1985	06/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31340B-E5-4	FHLMC POOL NO 141056			2	1	22,766	113.7300	24,830	21,832	22,157	0	(98)	0	0	9.000	7.497	MON	164	1,965	04/29/1996	10/01/2016
31340B-GT-0	FHLMC POOL NO 141110			2	1	54,033	114.2200	59,387	51,996	52,967	0	(273)	0	0	9.000	7.403	MON	390	4,680	06/30/2000	02/01/2017
31340V-5R-2	FHLMC POOL NO 188956			2	1	124	104.8900	133	127	125	0	0	0	0	11.500	11.950	MON	1	15	05/21/1985	07/01/2014
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B			2	1FE	70,007	112.2000	83,610	74,522	72,901	0	177	0	0	9.000	9.934	MON	298	6,707	10/11/1988	12/15/2019
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D			2	1FE	55,495	109.4100	63,392	57,940	56,923	0	86	0	0	9.500	10.183	MON	245	5,504	01/20/1989	02/15/2020
31341D-ET-7	FHLMC POOL NO 252846			2	1	1,379	110.4800	1,553	1,405	1,384	0	1	0	0	11.500	11.924	MON	13	162	05/21/1985	03/01/2015
31349U-HL-5	FHLMC POOL NO 782935			2	1	2,606,615	106.8000	2,599,314	2,433,814	2,604,005	0	(2,610)	0	0	2.375	0.782	MON	4,817	4,817	11/07/2012	12/01/2034
31356D-3U-8	FHLMC GOLD POOL NO D51711			2	1	4,690	114.5100	5,528	4,827	4,713	0	3	0	0	7.500	8.431	MON	30	362	06/30/2000	04/01/2024
31356D-K7-0	FHLMC GOLD POOL NO D51218			2	1	1,793	114.5100	2,008	1,754	1,785	0	(1)	0	0	7.500	6.863	MON	11	131	10/09/1998	04/01/2024
31356D-L9-5	FHLMC GOLD POOL NO D51252			2	1	6,664	113.7900	7,601	6,680	6,664	0	0	0	0	7.000	7.089	MON	39	468	03/01/1994	04/01/2024
31356D-W6-9	FHLMC GOLD POOL NO D51569			2	1	17,726	114.5100	20,999	18,338	17,838	0	20	0	0	7.500	8.515	MON	115	1,375	06/30/2000	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635			2	1	2,823	113.7900	3,220	2,830	2,823	0	0	0	0	7.000	7.090	MON	17	198	03/01/1994	04/01/2024
31356E-3G-7	FHLMC GOLD POOL NO D52599			2	1	1,770	114.5100	2,086	1,822	1,777	0	1	0	0	7.500	8.507	MON	11	136	06/30/2000	05/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681			2	1	610	114.5100	716	625	612	0	0	0	0	7.500	8.364	MON	4	47	04/12/1995	05/01/2024
31356F-AQ-4	FHLMC GOLD POOL NO D52715			2	1	3,443	114.5100	4,159	3,632	3,472	0	2	0	0	7.500	9.343	MON	23	273	06/30/2000	05/01/2024
31356F-B3-4	FHLMC GOLD POOL NO D52758			2	1	1,957	114.5100	2,150	1,877	1,944	0	(2)	0	0	7.500	5.909	MON	12	141	06/30/2000	05/01/2024
31356F-LF-6	FHLMC GOLD POOL NO D53026			2	1	1,303	114.5100	1,497	1,308	1,303	0	0	0	0	7.500	7.624	MON	8	98	04/29/1996	04/01/2024
31356F-MY-4	FHLMC GOLD POOL NO D53075			2	1	8,811	114.5100	10,348	9,036	8,845	0	6	0	0	7.500	8.355	MON	56	678	06/30/2000	05/01/2024
31356F-MZ-1	FHLMC GOLD POOL NO D53076			2	1	23,704	114.5100	27,815	24,291	23,835	0	20	0	0	7.500	8.109	MON	152	1,822	06/30/2000	05/01/2024
31356F-PY-1	FHLMC GOLD POOL NO D53139			2	1	7,784	114.5100	9,128	7,972	7,819	0	6	0	0	7.500	8.152	MON	50	598	04/12/1995	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433			2	1	2,095	114.5100	2,456	2,145	2,103	0	2	0	0	7.500	8.187	MON	13	161	04/12/1995	06/01/2024
31356G-AQ-2	FHLMC GOLD POOL NO D53615			2	1	761	114.5100	893	780	764	0	0	0	0	7.500	8.323	MON	5	59	04/12/1995	06/01/2024
31356G-ER-6	FHLMC GOLD POOL NO D53744			2	1	4,781	114.5100	5,616	4,905	4,793	0	3	0	0	7.500	8.453	MON	31	368	06/30/2000	06/01/2024
31356G-GR-4	FHLMC GOLD POOL NO D53808			2	1	32,902	114.5100	36,355	31,748	32,582	0	(50)	0	0	7.500	6.734	MON	198	2,381	06/30/2000	06/01/2024
31356G-QC-6	FHLMC GOLD POOL NO D54051			2	1	3,393	114.5100	4,031	3,520	3,417	0	4	0	0	7.500	8.539	MON	22	264	06/30/2000	06/01/2024
31356G-QG-7	FHLMC GOLD POOL NO D54055			2	1	9,557	114.5100	11,265	9,838	9,608	0	2	0	0	7.500	8.350	MON	61	738	06/30/2000	06/01/2024
31356G-WE-5	FHLMC GOLD POOL NO D54245			2	1	7,517	114.5100	8,635	7,541	7,517	0	0	0	0	7.500	7.629	MON	47	566	06/30/2000	06/01/2024
31356H-DW-4	FHLMC GOLD POOL NO D54617			2	1	15,491	114.5100	17,261	15,074	15,418	0	(6)	0	0	7.500	6.668	MON	94	1,131	10/05/1998	07/01/2024
31356H-LG-0	FHLMC GOLD POOL NO D54827			2	1	3,516	114.5100	3,888	3,395	3,492	0	(4)	0	0	7.500	6.429	MON	21	255	06/30/2000	07/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			2	1	11,001	114.5100	12,635	11,034	11,003	0	0	0	0	7.500	7.615	MON	69	828	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			2	1	254	114.5100	282	246	253	0	0	0	0	7.500	6.413	MON	2	18	10/05/1998	08/01/2024
31356J-TG-8	FHLMC GOLD POOL NO D55951			2	1	9,766	114.5100	11,468	10,015	9,805	0	5	0	0	7.500	8.306	MON	63	751	06/30/2000	08/01/2024
31356J-WL-3	FHLMC GOLD POOL NO D56051			2	1	16,172	114.5100	17,808	15,552	16,009	0	(26)	0	0	7.500	6.635	MON	97	1,166	06/30/2000	09/01/2024
31356K-S6-8	FHLMC GOLD POOL NO D56841			2	1	72,261	114.5100	82,866	72,366	72,236	0	(4)	0	0	7.500	7.583	MON	452	5,428	06/30/2000	07/01/2024
31356L-VF-2	FHLMC GOLD POOL NO D57814			2	1	530	114.5100	609	532	530	0	0	0	0	7.500	7.624	MON	3	40	04/29/1996	11/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M			2	1FE	4,093	100.0000	129	129	4,093	0	0	0	0	1,178.100	13.002	MON	127	1,525	06/30/2000	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G			2	1FE	245,576	115.3100	290,817	252,196	248,770	0	169	0	0	9.000	9.483	MON	1,891	22,698	07/19/1991	08/25/2021
31362D-HY-3	FANNIE MAE SERIES 1988 30 CLASS D			2	1FE	64,511	112.7900	75,905	67,298	66,386	0	15	0	0	9.500	10.205	MON	533	6,393	12/05/1988	12/25/2018
31360C-JH-6	FNMA POOL NO 002064			2	1	230	109.2400	261	239	237	0	1	0	0	12.000	13.264	MON	2	29	12/10/1984	05/01/2013
31360E-3N-6	FNMA POOL NO 004405			2	1	20,731	103.4400	23,075	22,309	21,858	0	71	0	0	4.614	5.222	MON	86	1,094	10/05/1984	07/01/2019
31360G-B3-6	FNMA POOL NO 005458			2	1	90	109.2400	102	93	92	0	0	0	0	12.000	13.166	MON	1	11	10/01/1987	03/01/2014
31360M-WW-6	FNMA POOL NO 010561			2	1	12,187	109.2400	13,849	12,678	12,498	0	45	0	0	12.000	12.983	MON	127	1,521	12/10/1984	01/01/2015
31361I-6E-0	FNMA POOL NO 047669			2	1	25,258	114.5000	28,249	24,671	24,895	0	(63)	0	0	8.000	7.299	MON	164	1,974	07/07/1999	05/01/2017
31361J-3X-5	FNMA POOL NO 050314			2	1	347	114.3500	368	322	341	0	(1)	0	0	10.000	6.726	MON	3	32	01/28/1993	06/01/2020
31361J-CJ-6	FNMA POOL NO 049573			2	1	4,699	114.5000	5,272	4,604	4,642	0	(10)	0	0	8.000	7.346	MON	31	368	03/21/1996	06/01/2017
31361J-XS-3	FNMA POOL NO 050189			2	1	363	114.3500	381	333	354	0	(2)	0	0	10.000	6.342	MON	3	33	06/30/2000	05/01/2019
31361S-B4-7	FNMA POOL NO 050459			2	1	259	114.3500	274	239	255	0	(1)	0	0	10.000	6.545	MON	2	24	06/30/2000	05/01/2021
31361S-C3-8	FNMA POOL NO 050490			2	1	672	114.3500	706	617	661	0	(2)	0	0	10.000	6.292	MON	5	62	04/29/1996	08/01/2021
31361S-GJ-9	FNMA POOL NO 050601			2	1	10,211	113.9800	11,307	9,920	10,144	0	(12)	0	0	8.500	7.366	MON	70	843	06/30/2000	07/01/2022
31361S-K2-1	FNMA POOL NO 050713			2	1	6,203	113.9800	6,860	6,019	6,167	0	(6)	0	0	8.500	7.214	MON	43	512	06/30/2000	02/01/2023
31361S-M9-4	FNMA POOL NO 050784			2	1	338	114.5000	394	344	338	0	0	0	0	8.000	8.725	MON	2	28	06/30/2000	06/01/2023
31361S-R7-3	FNMA POOL NO 050910			2	1	3,065	113.1800	3,484	3,078	3,064	0	0	0	0	7.000	7.088	MON	18	216	06/30/2000	09/01/2013
31361S-TA-4	FNMA POOL NO 050945			2	1	126,787	109.2700	142,111	130,052	127,425	0	82	0	0	6.000	6.633	MON	650	7,804	06/30/2000	12/01/2023
31361G-YV-0	FNMA POOL NO 052024			2	1	3,041	113.1800	3,411	3,014	3,024	0	(3)	0	0	7.000	6.594	MON	18	211	12/15/1993	07/01/2017
31361G-JP-4	FNMA POOL NO 054270			2	1	155	114.3500	164	144	151	0	(1)	0	0	10.000	6.735	MON	1	14	04/29/1996	08/01/2017
31361G-Z7-6	FNMA POOL NO 054766			2	1	2,674	114.5000	3,003	2,623	2,639	0	(5)	0	0	8.000	7.545	MON	17	210	03/21/1996	09/01/2017
31361U-QT-1	FNMA POOL NO 041866			2	1	942	113.9800	1,079	947	942	0	0	0	0	8.500	8.618	MON	7	81	09/29/1994	02/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31362L-E7-1	FNMA POOL NO 064058			2	1	8,544	114.3500	8,876	7,762	8,169	0	(59)	0	0	10.000	7.267	MON	65	776	06/30/2000	08/01/2018
31362M-NJ-3	FNMA POOL NO 065193			2	1	2,554	114.3500	2,707	2,368	2,481	0	(12)	0	0	10.000	7.290	MON	20	237	04/29/1996	09/01/2018
31362T-JH-7	FNMA POOL NO 070464			2	1	547	114.3500	581	508	537	0	(2)	0	0	10.000	6.804	MON	4	51	04/29/1996	01/01/2020
31362T-PY-3	FNMA POOL NO 070639			2	1	175	114.3500	184	161	171	0	0	0	0	10.000	6.555	MON	1	16	06/30/2000	11/01/2020
31362T-XX-6	FNMA POOL NO 070894			2	1	118	114.5000	136	119	118	0	0	0	0	8.000	8.138	MON	1	9	03/15/1995	03/01/2021
31363F-KE-1	FNMA POOL NO 087593			2	1	2,908	114.3500	3,063	2,679	2,820	0	(14)	0	0	10.000	7.613	MON	22	268	06/30/2000	02/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			2	1FE	63,027	92.5400	74,184	80,166	58,173	0	1,120	0	0	0.000	9.941	N/A	0	0	04/27/2001	11/01/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO			24	1FE	13,763	19.4900	15,621	0	0	0	0	0	0	7.500	0.000	MON	501	6,012	04/27/2001	11/01/2029
31365D-6P-5	FNMA POOL NO 125178			2	1	983	114.5000	1,153	1,007	986	0	1	0	0	8.000	8.859	MON	7	81	03/15/1995	01/01/2023
31365D-A5-4	FNMA POOL NO 124328			2	1	3,210	114.5000	3,693	3,225	3,209	0	0	0	0	8.000	8.114	MON	22	258	06/30/2000	04/01/2022
31365D-JE-6	FNMA POOL NO 124561			2	1	3,270	113.6900	3,623	3,186	3,253	0	(3)	0	0	7.500	6.504	MON	20	239	02/05/1999	11/01/2022
31365D-JK-2	FNMA POOL NO 124566			2	1	543	114.5000	635	555	545	0	0	0	0	8.000	8.730	MON	4	44	07/12/1994	11/01/2022
31365D-R4-9	FNMA POOL NO 124807			2	1	106	114.5000	122	107	106	0	0	0	0	8.000	8.152	MON	1	9	03/15/1995	06/01/2021
31365D-SX-4	FNMA POOL NO 124834			2	1	2,228	114.5000	2,482	2,168	2,215	0	(2)	0	0	8.000	6.928	MON	14	174	06/30/2000	04/01/2023
31365D-WF-8	FNMA POOL NO 124946			2	1	93	113.1800	102	90	90	0	(1)	0	0	7.000	5.647	MON	1	6	05/09/2006	07/01/2013
31365D-X9-1	FNMA POOL NO 125004			2	1	21,254	113.9800	23,580	20,687	21,111	0	(28)	0	0	8.500	7.375	MON	147	1,758	06/30/2000	09/01/2021
31365D-ZT-5	FNMA POOL NO 125054			2	1	1,626	114.5000	1,894	1,654	1,630	0	1	0	0	8.000	8.605	MON	11	132	06/30/2000	01/01/2022
31365K-HS-1	FNMA POOL NO 129941			2	1	868	114.5000	994	868	868	0	0	0	0	8.000	8.070	MON	6	70	08/02/1994	10/01/2018
31366A-4M-9	FNMA POOL NO 143128			2	1	1,962	114.3500	2,088	1,826	1,909	0	(11)	0	0	10.000	7.773	MON	15	183	01/28/1993	04/01/2019
31367H-DP-6	FNMA POOL NO 169410			2	1	202	114.3500	215	188	191	0	(2)	0	0	10.000	7.407	MON	2	19	06/30/2000	10/01/2014
31367Q-RC-0	FNMA POOL NO 176083			2	1	485	114.3500	515	451	474	0	(2)	0	0	10.000	7.297	MON	4	45	01/28/1993	10/01/2019
31367W-ZD-6	FNMA POOL NO 181740			2	1	5,670	114.5000	6,447	5,631	5,658	0	(2)	0	0	8.000	7.644	MON	38	450	06/30/2000	10/01/2022
31367Y-CN-5	FNMA POOL NO 182877			2	1	3,251	114.3500	3,470	3,035	3,156	0	(18)	0	0	10.000	7.826	MON	25	303	10/29/1992	07/01/2018
31368D-4A-7	FNMA POOL NO 187217			2	1	738	113.1800	882	779	745	0	1	0	0	7.000	8.902	MON	5	54	06/30/2000	11/01/2022
31368F-4L-8	FNMA POOL NO 189027			2	1	7,977	113.6900	9,066	7,974	7,968	0	(2)	0	0	7.500	7.438	MON	50	598	06/30/2000	11/01/2022
31368F-BC-0	FNMA POOL NO 188235			2	1	16,358	113.1800	19,588	17,307	16,607	0	39	0	0	7.000	8.312	MON	101	1,212	06/30/2000	12/01/2022
31368G-BX-2	FNMA POOL NO 189154			2	1	4,351	113.6900	4,821	4,240	4,327	0	(5)	0	0	7.500	6.583	MON	27	318	02/05/1999	11/01/2022
31368H-5P-4	FNMA POOL NO 190854			2	1	413,966	111.6300	488,095	437,233	417,751	0	540	0	0	6.500	8.153	MON	2,368	28,420	06/30/2000	06/01/2024
31368H-7K-3	FNMA POOL NO 190898			2	1	4,746	115.3500	5,269	4,567	4,718	0	(5)	0	0	8.000	6.442	MON	30	365	06/30/2000	07/01/2024
31368H-A8-6	FNMA POOL NO 190031			2	1	292	114.5000	326	285	289	0	0	0	0	8.000	7.160	MON	2	23	03/21/1996	12/01/2019
31368H-EB-5	FNMA POOL NO 190130			2	1	1,834	109.2700	2,094	1,916	1,850	0	3	0	0	6.000	7.126	MON	10	115	05/26/1999	11/01/2023
31368H-FZ-1	FNMA POOL NO 190184			2	1	1,396	114.5000	1,622	1,417	1,398	0	0	0	0	8.000	8.479	MON	9	114	06/30/2000	12/01/2023
31368H-GL-1	FNMA POOL NO 190203			2	1	283	114.5000	316	276	282	0	0	0	0	8.000	6.997	MON	2	22	07/07/1999	02/01/2023
31368H-H4-8	FNMA POOL NO 190251			2	1	4,621	114.5000	5,165	4,511	4,599	0	(4)	0	0	8.000	7.081	MON	30	361	06/30/2000	11/01/2023
31368H-HN-6	FNMA POOL NO 190237			2	1	1,879	114.5000	2,102	1,836	1,871	0	(2)	0	0	8.000	7.068	MON	12	147	03/21/1996	08/01/2023
31368H-KA-0	FNMA POOL NO 190289			2	1	4,697	114.8700	5,373	4,677	4,696	0	(1)	0	0	7.000	6.728	MON	27	327	06/30/2000	11/01/2027
31368H-MQ-3	FNMA POOL NO 190367	C		2	1	1,012,506	109.1700	1,030,760	944,199	1,010,412	0	(584)	0	0	5.500	3.518	MON	4,328	51,931	08/13/2010	01/01/2036
31368J-4M-8	FNMA POOL NO 191728			2	1	3,137	114.5000	3,740	3,267	3,159	0	4	0	0	8.000	9.326	MON	22	261	06/30/2000	12/01/2022
31368J-DH-9	FNMA POOL NO 191004			2	1	4,301	113.1800	5,132	4,534	4,356	0	9	0	0	7.000	8.365	MON	26	317	06/30/2000	11/01/2022
31368K-AT-3	FNMA POOL NO 191818			2	1	4,922	113.1800	5,875	5,191	4,973	0	10	0	0	7.000	8.550	MON	30	363	03/29/1995	12/01/2022
31368N-A3-4	FNMA POOL NO 194526			2	1	84,293	114.5000	94,147	82,223	83,691	0	(104)	0	0	8.000	7.261	MON	548	6,578	06/30/2000	12/01/2022
31368P-NB-7	FNMA POOL NO 195786			2	1	29,353	113.6900	32,469	28,558	29,054	0	(44)	0	0	7.500	6.921	MON	178	2,142	06/30/2000	12/01/2022
31368Q-VN-0	FNMA POOL NO 196921			2	1	9,228	113.1800	11,569	10,222	9,503	0	42	0	0	7.000	9.299	MON	60	716	06/30/2000	12/01/2022
31368U-HD-9	FNMA POOL NO 200128			2	1	63,889	113.9800	70,566	61,910	63,421	0	(84)	0	0	8.500	7.398	MON	439	5,262	06/30/2000	01/01/2023
31368X-XD-5	FNMA POOL NO 203276			2	1	876	114.5000	1,036	905	880	0	1	0	0	8.000	9.043	MON	6	72	01/18/1995	02/01/2023
31369C-XY-4	FNMA POOL NO 206895			2	1	22,627	114.5000	25,201	22,009	22,419	0	(30)	0	0	8.000	7.350	MON	147	1,761	06/30/2000	03/01/2023
31369Q-MM-1	FNMA POOL NO 217364			2	1	1,523	115.5200	1,770	1,532	1,524	0	0	0	0	8.000	8.145	MON	10	123	03/15/1995	01/01/2022
3136FA-3A-6	FANNIEMAE STRIP FNSTR_340			24	1FE	1,063,254	12.3600	612,236	0	956,331	0	(13,629)	0	0	5.000	7.622	MON	20,636	247,628	07/13/2005	09/01/2033
3136FC-GR-1	FNMA FNSTR_350			24	1FE	152,450	12.6800	100,078	0	136,960	0	(1,413)	0	0	5.500	5.582	MON	3,618	43,416	07/13/2005	03/01/2034
31370P-TX-9	FNMA POOL NO 237366			2	1	2,106	109.2700	2,404	2,200	2,123	0	3	0	0	6.000	7.192	MON	11	132	05/26/1999	10/01/2023
31370W-AW-6	FNMA POOL NO 243121			2	1	7,474	109.2700	8,262	7,561	7,487	0	2	0	0	6.000	6.278	MON	38	454	06/30/2000	10/01/2023
31370W-MH-6	FNMA POOL NO 243460			2	1	277	113.1800	321	284	277	0	0	0	0	7.000	7.931	MON	2	20	01/10/1997	10/01/2023
31370X-DP-6	FNMA POOL NO 244110			2	1	8,204	113.1800	9,580	8,465	8,252	0	8	0	0	7.000	7.980	MON	49	593	06/30/2000	08/01/2022
31371A-AQ-6	FNMA POOL NO 245815			2	1	33,416	109.2700	38,098	34,865	33,736	0	50	0	0	6.000	6.945	MON	174	2,092	05/26/1999	11/01/2023
31371C-ZZ-5	FNMA POOL NO 248360			2	1	76,481	111.6300	89,778	80,423	76,904	0	88	0	0	6.500	8.116	MON	436	5,227	06/30/2000	04/01/2024
31371E-2V-6	FNMA POOL NO 250188			2	1	7,351	115.3500	8,292	7,188	7,336	0	(5)	0	0	8.000	6.989	MON	48	575	06/30/2000	01/01/2025
31371E-6V-2	FNMA POOL NO 250284			2	1	58,977	115.3500	66,411	57,571	58,769	0	(35)	0	0	8.000	6.993	MON	384	4,606	06/30/2000	06/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31371E-TP-0	FNMA POOL NO 249958			2	1	419	113.1800	486	429	421	0	0	0	0	7.000	7.757	MON	3	30	01/10/1997	11/01/2022
31371E-U5-2	FNMA POOL NO 250004			2	1	205,299	111.6300	241,976	216,760	207,245	0	270	0	0	6.500	8.112	MON	1,174	14,089	06/30/2000	04/01/2024
31371E-VW-2	FNMA POOL NO 250029	C		2	1	216,275	111.6300	254,528	228,004	217,981	0	274	0	0	6.500	8.132	MON	1,235	14,820	04/26/2000	05/01/2024
31371E-WV-3	FNMA POOL NO 250060			2	1	18,725	114.3800	20,781	18,169	18,624	0	(15)	0	0	7.500	6.376	MON	114	1,363	06/30/2000	06/01/2024
31371E-ZG-3	FNMA POOL NO 250143			2	1	3,058	114.3800	3,407	2,979	3,044	0	(2)	0	0	7.500	6.507	MON	19	223	06/30/2000	09/01/2024
31371E-ZT-5	FNMA POOL NO 250154			2	1	573	115.3500	644	559	571	0	0	0	0	8.000	6.958	MON	4	45	07/07/1999	12/01/2024
31371F-7D-8	FNMA POOL NO 251192			2	1	18,878	115.9200	21,388	18,451	18,828	0	(9)	0	0	8.000	7.091	MON	123	1,476	06/30/2000	09/01/2027
31371F-AG-7	FNMA POOL NO 250307			2	1	9,396	114.3800	10,450	9,136	9,359	0	(7)	0	0	7.500	6.345	MON	57	685	06/30/2000	07/01/2025
31371F-BH-4	FNMA POOL NO 250340			2	1	36,638	114.3800	40,985	35,834	36,539	0	(22)	0	0	7.500	6.578	MON	224	2,687	11/09/1998	09/01/2025
31371F-C5-9	FNMA POOL NO 250392			2	1	145	109.4900	159	145	145	0	0	0	0	7.000	7.104	MON	1	10	06/01/1999	08/01/2015
31371F-LJ-9	FNMA POOL NO 250629			2	1	3,644	115.1300	4,056	3,523	3,630	0	(3)	0	0	8.500	7.016	MON	25	299	06/30/2000	07/01/2026
31371F-MY-5	FNMA POOL NO 250675			2	1	10,019	115.3500	11,290	9,787	9,990	0	(5)	0	0	8.000	7.033	MON	65	783	06/30/2000	09/01/2026
31371F-NR-9	FNMA POOL NO 250700			2	1	15,824	115.3500	17,834	15,460	15,780	0	(7)	0	0	8.000	6.996	MON	103	1,237	06/30/2000	10/01/2026
31371F-PW-6	FNMA POOL NO 250737			2	1	83,094	115.3500	94,653	82,054	83,024	0	(24)	0	0	8.000	7.382	MON	547	6,565	06/30/2000	11/01/2026
31371F-UQ-3	FNMA POOL NO 250891			2	1	12,410	113.1700	14,100	12,459	12,405	0	(1)	0	0	7.000	7.077	MON	73	872	06/30/2000	02/01/2017
31371F-W9-9	FNMA POOL NO 250972			2	1	7,243	115.9200	8,279	7,142	7,231	0	(2)	0	0	8.000	7.334	MON	48	571	06/30/2000	06/01/2027
31371F-WA-6	FNMA POOL NO 250941			2	1	550	113.8600	611	537	543	0	(1)	0	0	8.000	6.894	MON	4	43	07/07/1999	03/01/2017
31371G-7J-3	FNMA POOL NO 252097			2	1	3,154	101.6300	3,186	3,134	3,128	0	(5)	0	0	6.000	5.630	MON	16	188	09/14/2007	11/01/2013
31371G-FK-1	FNMA POOL NO 251370			2	1	9,227	113.5200	10,202	8,987	9,113	0	(21)	0	0	7.500	6.402	MON	56	674	06/30/2000	11/01/2017
31371G-GU-8	FNMA POOL NO 251411			2	1	6,743	115.9200	7,659	6,607	6,736	0	(3)	0	0	8.000	7.053	MON	44	529	06/30/2000	01/01/2028
31371G-MU-1	FNMA POOL NO 251571			2	1	456	101.3900	462	455	453	0	0	0	0	6.500	6.309	MON	2	30	06/30/2000	03/01/2013
31371G-PA-2	FNMA POOL NO 251617			2	1	268	101.6300	275	271	269	0	0	0	0	6.000	6.295	MON	1	16	06/30/2000	03/01/2013
31371G-PB-0	FNMA POOL NO 251618			2	1	532	101.3900	543	536	533	0	0	0	0	6.500	6.645	MON	3	35	12/12/2000	04/01/2013
31371G-TQ-3	FNMA POOL NO 251759			2	1	1,350	101.6300	1,352	1,330	1,328	0	(6)	0	0	6.000	5.052	MON	7	80	09/14/2007	05/01/2013
31371G-TS-9	FNMA POOL NO 251761			2	1	522	101.3900	533	526	523	0	0	0	0	6.500	6.652	MON	3	34	12/12/2000	06/01/2013
31371G-UY-4	FNMA POOL NO 251799			2	1	58,011	115.5200	66,173	57,284	57,914	0	(18)	0	0	8.000	7.509	MON	382	4,583	06/30/2000	05/01/2028
31371G-VD-9	FNMA POOL NO 251812			2	1	1,476	101.3900	1,506	1,485	1,479	0	0	0	0	6.500	6.654	MON	8	97	12/12/2000	07/01/2013
31371H-4J-4	FNMA POOL NO 252925			2	1	7,261	115.2000	8,657	7,515	7,275	0	2	0	0	7.500	8.876	MON	47	564	06/29/2000	12/01/2029
31371H-D8-8	FNMA POOL NO 252227			2	1	3,266,338	113.6400	3,649,742	3,211,640	3,258,445	0	(1,202)	0	0	6.500	5.962	MON	17,396	208,757	06/05/2002	12/01/2028
31371H-DS-4	FNMA POOL NO 252213			2	1	3,257	102.6300	3,501	3,412	3,372	0	19	0	0	6.000	7.633	MON	17	205	06/30/2000	01/01/2014
31371H-E5-3	FNMA POOL NO 252256			2	1	59,382	115.0500	68,296	59,363	59,358	0	(4)	0	0	7.000	6.919	MON	346	4,156	06/30/2000	02/01/2029
31371H-E8-7	FNMA POOL NO 252259			2	1	33,922	102.8200	37,337	36,313	35,744	0	287	0	0	5.500	7.793	MON	166	1,998	06/30/2000	02/01/2014
31371H-E9-5	FNMA POOL NO 252260			2	1	1,755	102.6300	1,771	1,726	1,729	0	(7)	0	0	6.000	5.065	MON	9	104	09/14/2007	02/01/2014
31371H-HU-5	FNMA POOL NO 252343			2	1	36,395	115.0500	41,665	36,215	36,365	0	(5)	0	0	7.000	6.757	MON	211	2,535	06/30/2000	03/01/2029
31371H-HV-3	FNMA POOL NO 252344			2	1	1,145	102.8200	1,289	1,253	1,225	0	15	0	0	5.500	8.939	MON	6	69	05/09/2000	03/01/2014
31371H-HX-9	FNMA POOL NO 252346			2	1	282	103.2200	296	287	285	0	1	0	0	6.500	7.186	MON	2	19	10/13/2000	03/01/2014
31371H-J2-5	FNMA POOL NO 252381			2	1	7,518	102.8200	8,076	7,855	7,762	0	37	0	0	5.500	6.889	MON	36	432	12/05/2000	04/01/2014
31371H-J3-3	FNMA POOL NO 252382			2	1	9,484	102.6300	9,704	9,455	9,431	0	(8)	0	0	6.000	5.845	MON	47	567	01/31/2002	04/01/2014
31371H-LQ-9	FNMA POOL NO 252435			2	1	2,564	102.6300	2,756	2,686	2,648	0	14	0	0	6.000	7.655	MON	13	161	06/30/2000	05/01/2014
31371H-LV-8	FNMA POOL NO 252440			2	1	4,457	115.0500	5,104	4,436	4,455	0	(1)	0	0	7.000	6.738	MON	26	311	05/25/1999	05/01/2029
31371H-NK-0	FNMA POOL NO 252494			2	1	3,323	102.6300	3,354	3,268	3,277	0	(12)	0	0	6.000	5.065	MON	16	196	09/14/2007	06/01/2014
31371H-P9-3	FNMA POOL NO 252548			2	1	9,719	103.5400	10,054	9,710	9,674	0	(8)	0	0	7.500	7.418	MON	61	728	08/18/2000	04/01/2014
31371H-QT-8	FNMA POOL NO 252566			2	1	106,220	102.6300	106,839	104,105	104,372	0	(318)	0	0	6.000	5.131	MON	521	6,246	02/12/2002	07/01/2014
31371H-QU-5	FNMA POOL NO 252567			2	1	5,565	103.2200	5,836	5,654	5,606	0	11	0	0	6.500	7.174	MON	31	367	10/13/2000	07/01/2014
31371H-QX-9	FNMA POOL NO 252570			2	1	2,735	112.9800	3,207	2,838	2,741	0	1	0	0	6.500	7.834	MON	15	185	11/08/1999	07/01/2029
31371H-S4-1	FNMA POOL NO 252639			2	1	7,848	102.6300	7,917	7,715	7,742	0	(27)	0	0	6.000	5.060	MON	39	463	09/14/2007	08/01/2014
31371H-S5-8	FNMA POOL NO 252640			2	1	252	103.2200	265	257	255	0	0	0	0	6.500	7.135	MON	1	17	11/14/2000	08/01/2014
31371J-3B-8	FNMA POOL NO 253794			2	1	14,810	113.1600	16,507	14,588	14,794	0	(2)	0	0	6.500	5.751	MON	79	948	10/02/2001	05/01/2031
31371J-6Q-2	FNMA POOL NO 253879			2	1	40,765	106.4000	42,722	40,150	40,366	0	(71)	0	0	6.000	5.362	MON	201	2,409	10/02/2001	07/01/2016
31371J-6U-3	FNMA POOL NO 253883			2	1	1,171	106.4000	1,227	1,154	1,160	0	(2)	0	0	6.000	5.373	MON	6	69	10/02/2001	08/01/2016
31371J-6V-1	FNMA POOL NO 253884			2	1	14,139	106.6600	14,746	13,826	13,964	0	(36)	0	0	6.500	5.501	MON	75	899	09/17/2001	08/01/2016
31371J-A8-7	FNMA POOL NO 253031			2	1	3,572	104.6400	3,876	3,704	3,648	0	14	0	0	6.500	7.889	MON	20	241	11/14/2000	01/01/2015
31371J-F9-0	FNMA POOL NO 253192			2	1	4,288	103.4500	4,294	4,150	4,190	0	(19)	0	0	7.000	5.585	MON	24	290	09/17/2001	04/01/2015
31371J-TR-5	FNMA POOL NO 253560			2	1	5,484	104.6400	5,837	5,579	5,516	0	10	0	0	6.500	7.203	MON	30	363	10/13/2000	11/01/2015
31371J-V2-7	FNMA POOL NO 253633			2	1	647	106.6600	704	660	652	0	1	0	0	6.500	7.303	MON	4	43	11/14/2000	01/01/2016
31371J-XF-6	FNMA POOL NO 253678			2	1	1,553	106.6600	1,617	1,516	1,531	0	(4)	0	0	6.500	5.370	MON	8	99	09/17/2001	02/01/2016
31371K-3A-7	FNMA POOL NO 254693	C		2	1	2,667,691	109.7400	2,691,132	2,452,345	2,661,589	0	(2,591)	0	0	5.500	2.980	MON	11,240	134,879	06/16/2011	04/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371K-3L-3	FNMA POOL NO 254703			2	1	37,419	106.6600	39,248	36,798	37,161	0	(57)	0	0	6.000	5.317	MON	184	2,208	09/14/2007	03/01/2018
31371K-4K-4	FNMA POOL NO 254726			2	1	2,245,022	109.7400	2,435,791	2,219,661	2,243,923	0	(243)	0	0	5.500	5.114	MON	10,173	122,081	12/29/2004	05/01/2033
31371K-5U-1	FNMA POOL NO 254759			2	1	92,939	108.3500	103,066	95,124	93,754	0	114	0	0	4.500	5.103	MON	357	4,280	06/30/2004	06/01/2018
31371K-7E-5	FNMA POOL NO 254793			2	1	4,017	109.2400	4,441	4,065	4,020	0	0	0	0	5.000	5.275	MON	17	203	01/29/2004	07/01/2033
31371K-7M-7	FNMA POOL NO 254800			2	1	4,734,702	109.1700	4,972,033	4,554,309	4,691,722	0	(5,374)	0	0	5.500	4.383	MON	20,874	250,487	06/10/2003	07/01/2023
31371K-BK-6	FNMA POOL NO 253942			2	1	223,349	106.4000	234,098	220,009	221,319	0	(392)	0	0	6.000	5.326	MON	1,100	13,200	09/14/2007	09/01/2016
31371K-BS-9	FNMA POOL NO 253949			2	1	10,834	113.1600	12,084	10,679	10,827	0	(2)	0	0	6.500	5.757	MON	58	694	10/02/2001	09/01/2031
31371K-DG-3	FNMA POOL NO 254003			2	1	43,969	106.4000	46,323	43,535	43,739	0	(65)	0	0	6.000	5.445	MON	218	2,612	09/14/2007	10/01/2016
31371K-EU-1	FNMA POOL NO 254047			2	1	13,615	106.4000	14,268	13,410	13,486	0	(22)	0	0	6.000	5.393	MON	67	804	10/02/2001	11/01/2016
31371K-EV-9	FNMA POOL NO 254048			2	1	6,287	106.6600	6,559	6,149	6,213	0	(15)	0	0	6.500	5.521	MON	33	400	09/17/2001	11/01/2016
31371K-F6-3	FNMA POOL NO 254089			2	1	1,862	106.4000	1,910	1,795	1,827	0	(7)	0	0	6.000	4.532	MON	9	108	08/14/2002	12/01/2016
31371K-F9-7	FNMA POOL NO 254092			2	1	153,412	113.1600	170,978	151,098	153,214	0	(23)	0	0	6.500	5.813	MON	818	9,822	10/02/2001	12/01/2031
31371K-H9-5	FNMA POOL NO 254156			2	1	113,095	113.1600	126,045	111,389	112,947	0	(15)	0	0	6.500	5.814	MON	603	7,240	10/02/2001	11/01/2031
31371K-HR-5	FNMA POOL NO 254140			2	1	1,900	107.9400	2,000	1,853	1,873	0	(4)	0	0	5.500	4.585	MON	8	102	11/15/2002	01/01/2017
31371K-HS-3	FNMA POOL NO 254141			2	1	39,462	106.4000	41,432	38,939	39,197	0	(67)	0	0	6.000	5.351	MON	195	2,336	09/14/2007	01/01/2017
31371K-KH-3	FNMA POOL NO 254196			2	1	32,727	106.6600	34,561	32,404	32,562	0	(45)	0	0	6.000	5.484	MON	162	1,944	09/14/2007	02/01/2017
31371K-LQ-2	FNMA POOL NO 254235			2	1	275,474	106.6600	288,892	270,855	273,311	0	(546)	0	0	6.000	5.213	MON	1,354	16,251	09/14/2007	03/01/2017
31371K-NY-3	FNMA POOL NO 254307			2	1	2,519	106.6600	2,642	2,477	2,500	0	(5)	0	0	6.000	5.195	MON	12	149	09/14/2007	05/01/2017
31371K-P3-9	FNMA POOL NO 254342			2	1	108,641	106.6600	111,827	104,845	106,775	0	(338)	0	0	6.000	4.637	MON	524	6,290	09/14/2007	06/01/2017
31371K-RY-9	FNMA POOL NO 254403			2	1	19,716	106.6600	20,674	19,383	19,575	0	(36)	0	0	6.000	5.200	MON	97	1,163	09/14/2007	08/01/2017
31371K-Y8-8	FNMA POOL NO 254635			2	1	273,800	109.8300	287,734	261,990	271,159	0	(429)	0	0	6.000	4.521	MON	1,310	15,719	03/07/2003	02/01/2023
31371K-Z6-1	FNMA POOL NO 254665			2	1	5,675	106.6600	5,952	5,581	5,633	0	(10)	0	0	6.000	5.359	MON	28	335	09/14/2007	02/01/2018
31371K-ZA-2	FNMA POOL NO 254637			2	1	10,945	109.7400	12,211	11,127	10,954	0	1	0	0	5.500	5.962	MON	51	612	05/11/2004	02/01/2033
31371L-CA-5	FNMA POOL NO 254865			2	1	667,564	108.3500	722,921	667,214	666,614	0	(146)	0	0	4.500	4.445	MON	2,502	30,025	09/08/2004	09/01/2018
31371L-FY-0	FNMA POOL NO 254983			2	1	480,624	109.7400	536,220	488,641	481,056	0	36	0	0	5.500	5.922	MON	2,240	26,875	05/11/2004	12/01/2033
31371L-GH-6	FNMA POOL NO 255000			2	1	108,474	108.9300	124,748	114,523	108,981	0	6	0	0	4.500	5.568	MON	429	5,154	11/08/2005	11/01/2033
31371L-HX-0	FNMA POOL NO 255046			2	1	184,396	106.7200	194,183	181,951	183,426	0	(244)	0	0	6.000	5.482	MON	910	10,917	09/14/2007	12/01/2018
31371L-K8-1	FNMA POOL NO 255119			2	1	51,151	106.7200	53,708	50,325	50,827	0	(73)	0	0	6.000	5.433	MON	252	3,019	09/14/2007	02/01/2019
31371L-KE-8	FNMA POOL NO 255093			2	1	71,371	106.7200	74,939	70,219	70,927	0	(103)	0	0	6.000	5.405	MON	351	4,213	09/14/2007	01/01/2019
31371L-LP-2	FNMA POOL NO 255134			2	1	538,781	112.1100	572,628	510,769	532,362	0	(719)	0	0	6.500	5.037	MON	2,767	33,200	02/03/2004	01/01/2024
31371L-MR-7	FNMA POOL NO 255168			2	1	26,921	114.3500	29,905	26,153	26,878	0	(5)	0	0	7.000	5.870	MON	153	1,831	05/09/2006	02/01/2034
31371L-PJ-2	FNMA POOL NO 255225	M		2	1	17,172,750	109.6000	19,021,170	17,355,800	17,180,230	0	504	0	0	5.500	5.748	MON	79,547	954,569	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230	LS		2	1	22,725,597	109.1300	25,828,684	23,666,995	22,786,459	0	768	0	0	5.000	5.956	MON	98,612	1,183,350	11/30/2004	06/01/2034
31371L-XE-4	FNMA POOL NO 255477			2	1	60,979	106.6500	63,934	59,949	60,634	0	(79)	0	0	6.000	5.373	MON	300	3,597	09/14/2007	09/01/2019
31371L-ZM-4	FNMA POOL NO 255548			2	1	453,641	108.8000	502,831	462,162	455,478	0	387	0	0	5.000	5.538	MON	1,926	23,108	09/06/2007	01/01/2020
31371M-CE-5	FNMA POOL NO 255769	C		2	1	5,680,111	109.0000	5,990,577	5,495,912	5,670,810	0	(1,290)	0	0	5.000	4.090	MON	22,900	274,796	04/29/2009	07/01/2035
31371M-DS-3	FNMA POOL NO 255813	C		2	1	3,899,250	109.0000	4,112,377	3,772,802	3,892,665	0	(936)	0	0	5.000	4.130	MON	15,720	188,640	04/29/2009	08/01/2035
31371M-DT-1	FNMA POOL NO 255814	C		2	1	6,128,673	109.1700	6,799,156	6,228,177	6,132,951	0	125	0	0	5.500	5.894	MON	28,546	342,550	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933	LS		2	1	21,371,288	109.1700	23,829,468	21,828,319	21,391,584	0	545	0	0	5.500	6.045	MON	100,046	1,200,558	11/14/2005	11/01/2035
31371M-LY-1	FNMA POOL NO 256043			2	1	7,026	108.0700	7,834	7,249	7,129	0	24	0	0	4.500	5.659	MON	27	326	11/14/2006	11/01/2015
31371M-MK-0	FNMA POOL NO 256062			2	1	223,077	107.9100	240,174	222,569	222,830	0	(64)	0	0	5.500	5.363	MON	1,020	12,241	11/08/2007	01/01/2021
31371M-NW-3	FNMA POOL NO 256105			2	1	636,501	107.9100	685,282	635,049	635,894	0	(159)	0	0	5.500	5.339	MON	2,911	34,928	11/08/2007	02/01/2021
31371M-PW-1	FNMA POOL NO 256137			2	1	32,398	106.1200	33,826	31,875	32,070	0	(76)	0	0	6.000	5.297	MON	159	1,913	09/14/2007	02/01/2016
31371M-R7-4	FNMA POOL NO 256210			2	1	1,534,234	107.1800	1,617,561	1,509,218	1,527,455	0	(1,500)	0	0	6.000	5.434	MON	7,546	90,553	09/14/2007	04/01/2021
31371M-TY-3	FNMA POOL NO 256267			2	1	23,448	109.0800	26,388	24,192	23,768	0	66	0	0	4.500	5.615	MON	91	1,089	11/14/2006	04/01/2016
31371N-4H-5	FNMA POOL NO 257424			2	1	157,055	108.8200	158,430	145,589	156,572	0	(122)	0	0	5.500	1.683	MON	667	8,007	12/09/2010	10/01/2028
31371N-KY-0	FNMA POOL NO 256911			2	1	13,432	106.7800	14,112	13,216	13,336	0	(23)	0	0	6.000	5.294	MON	66	793	09/14/2007	09/01/2017
31372A-K9-2	FNMA POOL NO 266820			2	1	1,308	109.6300	1,451	1,324	1,310	0	0	0	0	6.000	6.264	MON	7	80	12/04/1998	01/01/2024
31372C-U2-2	FNMA POOL NO 268901			2	1	71,135	111.6300	83,717	74,993	71,669	0	92	0	0	6.500	8.267	MON	406	4,875	04/26/2000	01/01/2024
31372E-5D-2	FNMA POOL NO 270944			2	1	991	113.9400	1,171	1,028	997	0	1	0	0	7.000	8.133	MON	6	72	04/29/1996	06/01/2023
31372K-F8-8	FNMA POOL NO 274791			2	1	16,280	109.6300	18,654	17,016	16,421	0	18	0	0	6.000	7.100	MON	85	1,021	05/26/1999	02/01/2024
31372N-W8-3	FNMA POOL NO 277971			2	1	11,113	115.3500	12,499	10,836	11,061	0	(11)	0	0	8.000	7.169	MON	72	867	07/07/1999	06/01/2024
31372R-F3-4	FNMA POOL NO 280186			2	1	238,125	111.6300	280,702	251,451	241,132	0	475	0	0	6.500	7.757	MON	1,362	16,344	06/30/2000	04/01/2024
31372R-VW-2	FNMA POOL NO 280629			2	1	37,736	111.6300	44,894	40,216	38,319	0	65	0	0	6.500	8.182	MON	218	2,614	06/30/2000	11/01/2022
31372S-PL-1	FNMA POOL NO 281327			2	1	3,414	113.1800	3,972	3,510	3,428	0	3	0	0	7.000	7.781	MON	20	246	04/29/1996	05/01/2024
31372T-Y6-2	FNMA POOL NO 282533			2	1	846	115.1300	978	850	846	0	0	0	0	8.500	8.617	MON	6	72	09/29/1994	10/01/2021
31372V-DQ-6	FNMA POOL NO 283711			2	1	2,922	114.3800	3,256	2,847	2,908	0	(3)	0	0	7.500	6.659	MON	18	213	02/05/1999	05/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31372V-VS-2	FNMA POOL NO 284225			2	1	32,223	111.6300	38,013	34,052	32,507	0	48	0	0	6.500	8.254	MON	184	2,213	06/30/2000	05/01/2024
31373A-L6-6	FNMA POOL NO 287549			2	1	60,282	111.6300	70,853	63,470	60,641	0	97	0	0	6.500	8.065	MON	344	4,126	06/30/2000	06/01/2024
31373B-SX-8	FNMA POOL NO 288634			2	1	3,717	115.3500	4,181	3,624	3,701	0	(4)	0	0	8.000	7.097	MON	24	290	07/07/1999	07/01/2024
31373D-NE-1	FNMA POOL NO 290289			2	1	5,114	115.3500	5,751	4,986	5,092	0	(5)	0	0	8.000	7.136	MON	33	399	07/07/1999	10/01/2024
31373E-5D-1	FNMA POOL NO 291644			2	1	7,281	114.5000	8,131	7,101	7,243	0	(8)	0	0	8.000	7.034	MON	47	568	07/07/1999	09/01/2022
31373E-7A-5	FNMA POOL NO 291689			2	1	266	115.1300	295	256	265	0	0	0	0	8.500	6.679	MON	2	22	07/03/1997	02/01/2025
31373G-6C-7	FNMA POOL NO 293467			2	1	1,112	115.3500	1,250	1,084	1,107	0	(1)	0	0	8.000	7.038	MON	7	87	07/07/1999	09/01/2024
31373L-E9-4	FNMA POOL NO 296360			2	1	4,133	115.8800	4,637	4,001	4,114	0	(4)	0	0	9.000	7.783	MON	30	360	08/15/1995	12/01/2024
31373L-QP-5	FNMA POOL NO 296662			2	1	2,252	115.8800	2,509	2,165	2,240	0	(3)	0	0	9.000	7.435	MON	16	195	04/29/1996	11/01/2024
31373M-MY-8	FNMA POOL NO 297475			2	1	10,586	115.8800	11,898	10,268	10,518	0	(12)	0	0	9.000	8.083	MON	77	924	06/30/2000	11/01/2024
31373P-UQ-9	FNMA POOL NO 299491			2	1	2,329	115.8800	2,612	2,254	2,318	0	(2)	0	0	9.000	7.682	MON	17	203	06/30/2000	12/01/2024
31373Q-B8-8	FNMA POOL NO 299863			2	1	13,437	115.8800	15,079	13,013	13,348	0	(18)	0	0	9.000	8.149	MON	98	1,171	08/15/1995	12/01/2024
31373T-2K-5	FNMA POOL NO 303278			2	1	3,610	113.9400	4,177	3,666	3,616	0	1	0	0	7.000	7.456	MON	21	257	06/30/2000	01/01/2025
31373T-5M-8	FNMA POOL NO 303352			2	1	34,481	115.3500	38,847	33,676	34,362	0	(21)	0	0	8.000	7.010	MON	225	2,694	06/30/2000	06/01/2025
31373T-6J-4	FNMA POOL NO 303373			2	1	139,459	113.9800	154,332	135,401	138,595	0	(160)	0	0	8.500	7.431	MON	959	11,509	06/30/2000	08/01/2023
31373T-7E-4	FNMA POOL NO 303393			2	1	7,347	109.2700	8,016	7,336	7,339	0	(1)	0	0	6.000	5.927	MON	37	440	06/30/2000	09/01/2024
31373T-SK-7	FNMA POOL NO 303022			2	1	2,574	115.3500	2,895	2,510	2,565	0	(2)	0	0	8.000	7.021	MON	17	201	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			2	1	1,403	115.3500	1,578	1,368	1,398	0	(1)	0	0	8.000	6.886	MON	9	109	07/07/1999	11/01/2024
31373T-WR-7	FNMA POOL NO 303156			2	1	140,953	113.9400	154,606	135,695	139,803	0	(173)	0	0	7.000	5.773	MON	792	9,499	02/08/2002	12/01/2023
31373T-XP-0	FNMA POOL NO 303186			2	1	44,293	115.3500	49,905	43,263	44,133	0	(28)	0	0	8.000	7.014	MON	288	3,461	06/30/2000	02/01/2025
31373T-Y3-8	FNMA POOL NO 303230			2	1	12,344	114.5000	13,804	12,056	12,278	0	(10)	0	0	8.000	7.086	MON	80	965	06/30/2000	12/01/2022
31373T-Y7-9	FNMA POOL NO 303234			2	1	1,986	115.3500	2,233	1,936	1,979	0	(2)	0	0	8.000	7.005	MON	13	155	07/07/1999	01/01/2025
31373T-Y9-5	FNMA POOL NO 303236			2	1	10,577	115.3500	11,929	10,341	10,554	0	(7)	0	0	8.000	7.085	MON	69	827	06/30/2000	04/01/2025
31373U-4S-3	FNMA POOL NO 304233			2	1	10,324	115.1300	11,422	9,922	10,267	0	(13)	0	0	8.500	7.041	MON	70	843	07/03/1997	01/01/2025
31373U-EF-0	FNMA POOL NO 303534			2	1	120,224	115.3500	135,648	117,592	119,729	0	(82)	0	0	8.000	7.070	MON	784	9,407	06/30/2000	11/01/2023
31373U-ET-0	FNMA POOL NO 303546			2	1	1,541	113.9400	1,747	1,534	1,539	0	0	0	0	7.000	6.783	MON	9	107	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			2	1	1,443	115.3500	1,623	1,407	1,439	0	(1)	0	0	8.000	6.943	MON	9	113	07/07/1999	10/01/2025
31373U-HH-3	FNMA POOL NO 303632			2	1	11,256	115.1300	12,388	10,760	11,186	0	(13)	0	0	8.500	6.758	MON	76	915	06/30/2000	07/01/2025
31373U-ST-5	FNMA POOL NO 303930			2	1	8,685	115.3500	9,793	8,490	8,670	0	(5)	0	0	8.000	7.029	MON	57	679	06/30/2000	06/01/2026
31373U-UC-9	FNMA POOL NO 303979			2	1	5,999	115.3500	6,746	5,848	5,982	0	(4)	0	0	8.000	6.935	MON	39	468	07/07/1999	01/01/2026
31373V-LD-5	FNMA POOL NO 304624			2	1	468	115.1300	518	450	467	0	0	0	0	8.500	6.619	MON	3	38	07/03/1997	04/01/2025
31373V-U5-2	FNMA POOL NO 304904			2	1	1,344	115.8800	1,509	1,302	1,338	0	(2)	0	0	9.000	7.934	MON	10	117	08/15/1995	02/01/2025
31373W-6Q-1	FNMA POOL NO 306079			2	1	22,737	115.3500	25,618	22,208	22,644	0	(18)	0	0	8.000	7.164	MON	148	1,777	06/30/2000	06/01/2025
31373W-AK-9	FNMA POOL NO 305210			2	1	3,795	109.6300	4,154	3,789	3,793	0	0	0	0	6.000	5.859	MON	19	227	06/30/2000	11/01/2025
31373W-WW-9	FNMA POOL NO 305861			2	1	3,914	115.1300	4,331	3,762	3,894	0	(5)	0	0	8.500	7.021	MON	27	320	07/03/1997	06/01/2025
31373Y-UQ-0	FNMA POOL NO 307591			2	1	828	115.8800	923	796	825	0	(1)	0	0	9.000	7.244	MON	6	72	04/29/1996	03/01/2025
31373Y-WS-4	FNMA POOL NO 307657			2	1	4,579	115.3500	5,150	4,465	4,564	0	(3)	0	0	8.000	6.949	MON	30	357	07/07/1999	03/01/2025
31374A-SL-5	FNMA POOL NO 308423			2	1	5,714	115.8800	6,389	5,514	5,684	0	(6)	0	0	9.000	7.613	MON	41	496	06/30/2000	04/01/2025
31374C-AU-0	FNMA POOL NO 309719			2	1	6,190	115.1300	6,848	5,948	6,162	0	(4)	0	0	8.500	6.835	MON	42	506	07/03/1997	05/01/2025
31374C-B8-8	FNMA POOL NO 309763			2	1	2,451	115.1300	2,711	2,355	2,440	0	(2)	0	0	8.500	6.720	MON	17	200	07/03/1997	05/01/2025
31374C-BD-7	FNMA POOL NO 309736			2	1	5,318	115.3500	5,999	5,201	5,309	0	(3)	0	0	8.000	6.895	MON	35	416	06/30/2000	05/01/2025
31374D-PJ-7	FNMA POOL NO 311025			2	1	4,964	115.3500	5,602	4,856	4,957	0	(3)	0	0	8.000	6.862	MON	32	388	06/30/2000	05/01/2025
31374E-E2-4	FNMA POOL NO 311653			2	1	4,979	115.1300	5,508	4,784	4,952	0	(6)	0	0	8.500	7.089	MON	34	407	07/03/1997	06/01/2025
31374F-4J-5	FNMA POOL NO 313225			2	1	5,947	115.3500	6,712	5,819	5,939	0	(3)	0	0	8.000	6.966	MON	39	465	06/30/2000	12/01/2026
31374F-5F-2	FNMA POOL NO 313246			2	1	7,934	115.1300	8,858	7,694	7,906	0	(5)	0	0	8.500	7.235	MON	55	654	06/30/2000	11/01/2026
31374F-KG-3	FNMA POOL NO 312695			2	1	7,703	115.1300	8,523	7,403	7,665	0	(9)	0	0	8.500	6.996	MON	52	629	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			2	1	3,839	115.3500	4,317	3,743	3,829	0	(2)	0	0	8.000	6.928	MON	25	299	07/07/1999	08/01/2026
31374F-XH-7	FNMA POOL NO 313080			2	1	8,009	115.3500	9,022	7,821	7,986	0	(4)	0	0	8.000	6.988	MON	52	626	06/30/2000	07/01/2026
31374G-LS-4	FNMA POOL NO 313637			2	1	1,482	115.9200	1,675	1,445	1,479	0	(1)	0	0	8.000	6.829	MON	10	116	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			2	1	3,366	114.8700	3,848	3,350	3,364	0	0	0	0	7.000	6.720	MON	20	234	05/25/1999	09/01/2027
31374G-SR-9	FNMA POOL NO 313828			2	1	20,037	114.8700	22,920	19,953	20,023	0	(2)	0	0	7.000	6.733	MON	116	1,397	06/30/2000	10/01/2027
31374G-X4-4	FNMA POOL NO 313999			2	1	99	106.2700	103	97	97	0	0	0	0	6.000	4.795	MON	0	6	09/14/2007	02/01/2013
31374J-FS-5	FNMA POOL NO 315277			2	1	1,614	115.1300	1,786	1,551	1,608	0	(1)	0	0	8.500	6.519	MON	11	132	07/03/1997	06/01/2025
31374K-CR-7	FNMA POOL NO 316080			2	1	13,253	115.3500	14,905	12,921	13,201	0	(11)	0	0	8.000	7.154	MON	86	1,034	07/07/1999	07/01/2025
31374K-MB-1	FNMA POOL NO 316354			2	1	26,729	115.3500	30,099	26,092	26,629	0	(17)	0	0	8.000	7.053	MON	174	2,087	06/30/2000	07/01/2025
31374K-PY-8	FNMA POOL NO 316439			2	1	19,319	115.8800	21,663	18,694	19,186	0	(24)	0	0	9.000	8.090	MON	140	1,683	06/30/2000	06/01/2025
31374K-UX-4	FNMA POOL NO 316598			2	1	7,514	115.1300	8,315	7,223	7,467	0	(10)	0	0	8.500	7.282	MON	51	614	07/03/1997	07/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31374M-QK-3	FNMA POOL NO 318258			2	1	83,118	113.9400	95,844	84,120	83,253	0	22	0	0	7.000	7.269	MON	491	5,889	06/30/2000	07/01/2025
31374N-JD-5	FNMA POOL NO 318960			2	1	2,549	115.3500	2,867	2,485	2,540	0	(2)	0	0	8.000	7.090	MON	17	199	07/07/1999	08/01/2025
31374P-H8-3	FNMA POOL NO 319855			2	1	5,638	115.1300	6,237	5,418	5,608	0	(6)	0	0	8.500	7.071	MON	38	460	07/03/1997	08/01/2025
31374P-N7-8	FNMA POOL NO 320014			2	1	2,620	115.3500	2,947	2,554	2,613	0	(2)	0	0	8.000	6.809	MON	17	204	07/07/1999	08/01/2025
31374P-R3-3	FNMA POOL NO 320106			2	1	9,832	115.3500	11,099	9,621	9,812	0	(6)	0	0	8.000	7.138	MON	64	770	06/30/2000	10/01/2025
31374Q-JC-0	FNMA POOL NO 320759			2	1	10,065	114.3800	11,226	9,815	10,026	0	(8)	0	0	7.500	6.554	MON	61	736	06/30/2000	11/01/2025
31374S-4U-2	FNMA POOL NO 323135			2	1	3,648	101.6300	3,645	3,586	3,581	0	(17)	0	0	6.000	4.899	MON	18	215	09/14/2007	05/01/2013
31374S-6A-4	FNMA POOL NO 323165	C		2	1	47,324	101.6300	48,234	47,459	47,279	0	(15)	0	0	6.000	5.997	MON	237	2,848	09/14/2007	06/01/2013
31374S-6C-0	FNMA POOL NO 323167			2	1	4	100.7600	4	4	4	0	0	0	0	7.500	6.885	MON	0	0	08/19/1999	05/01/2013
31374S-YR-6	FNMA POOL NO 323020			2	1	121	101.3900	123	121	121	0	0	0	0	6.500	6.664	MON	1	8	12/12/2000	02/01/2013
31374S-ZL-8	FNMA POOL NO 323047			2	1	3,670	114.3800	4,094	3,579	3,654	0	(3)	0	0	7.500	6.562	MON	22	269	06/30/2000	12/01/2024
31374S-ZW-4	FNMA POOL NO 323057			2	1	91	101.3900	93	91	91	0	0	0	0	6.500	6.582	MON	0	6	06/30/2000	03/01/2013
31374T-2M-0	FNMA POOL NO 323980			2	1	7,794	102.6300	7,867	7,665	7,682	0	(28)	0	0	6.000	5.064	MON	38	460	09/14/2007	04/01/2014
31374T-5M-7	FNMA POOL NO 324052			2	1	2,488	113.9400	2,848	2,499	2,488	0	0	0	0	7.000	7.094	MON	15	175	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			2	1	4,276	115.5200	4,815	4,168	4,268	0	(2)	0	0	8.000	6.909	MON	28	333	07/07/1999	06/01/2028
31374T-B4-0	FNMA POOL NO 323259			2	1	190	101.6300	190	187	187	0	(1)	0	0	6.000	4.918	MON	1	11	09/14/2007	08/01/2013
31374T-C3-1	FNMA FNMA 15YR			2	1	5,812	101.6300	5,807	5,714	5,714	0	(25)	0	0	6.000	4.966	MON	29	343	09/14/2007	09/01/2013
31374T-D2-2	FNMA POOL NO 323321			2	1	582	101.3900	594	586	583	0	0	0	0	6.500	6.661	MON	3	38	12/12/2000	10/01/2013
31374T-D3-0	FNMA POOL NO 323322			2	1	413	101.6300	413	407	407	0	(2)	0	0	6.000	5.007	MON	2	24	09/14/2007	10/01/2013
31374T-D8-9	FNMA POOL NO 323327			2	1	12,644	115.0100	14,796	12,865	12,657	0	2	0	0	7.000	7.598	MON	75	900	06/30/2000	10/01/2028
31374T-DN-6	FNMA POOL NO 323309			2	1	6,238	101.6300	6,233	6,133	6,133	0	(27)	0	0	6.000	4.984	MON	31	368	09/14/2007	09/01/2013
31374T-DY-2	FNMA POOL NO 323319			2	1	26,872	115.0100	30,761	26,746	26,851	0	(3)	0	0	7.000	6.747	MON	156	1,872	06/30/2000	10/01/2028
31374T-F5-3	FNMA POOL NO 323388			2	1	2,224	101.6300	2,227	2,191	2,192	0	(8)	0	0	6.000	5.119	MON	11	132	09/14/2007	11/01/2013
31374T-FC-8	FNMA POOL NO 323363			2	1	8,177	101.6300	8,294	8,161	8,136	0	(7)	0	0	6.000	5.857	MON	41	490	06/30/2000	11/01/2013
31374T-FU-8	FNMA POOL NO 323379			2	1	1,399	101.6300	1,398	1,375	1,376	0	(6)	0	0	6.000	5.011	MON	7	83	09/14/2007	11/01/2013
31374T-MH-9	FNMA POOL NO 323560	C		2	1	80,333	102.8200	83,470	81,181	80,762	0	87	0	0	5.500	5.859	MON	372	4,465	03/21/2001	01/01/2014
31374T-N9-6	FNMA POOL NO 323616			2	1	2,633	101.9600	2,689	2,638	2,628	0	(1)	0	0	7.000	6.905	MON	15	184	06/30/2000	02/01/2014
31374T-NR-6	FNMA POOL NO 323600			2	1	13,066	115.9200	14,818	12,783	13,039	0	(5)	0	0	8.000	7.078	MON	85	1,023	06/30/2000	11/01/2028
31374T-Q6-9	FNMA POOL NO 323677			2	1	69,835	115.5200	78,748	68,170	69,674	0	(30)	0	0	8.000	6.981	MON	454	5,454	06/30/2000	08/01/2028
31374T-QF-9	FNMA POOL NO 323654			2	1	117,788	103.2200	118,576	114,880	115,142	0	(469)	0	0	6.500	5.498	MON	622	7,467	01/29/2002	04/01/2014
31374T-SD-2	FNMA POOL NO 323716			2	1	993	102.6300	1,002	976	979	0	(4)	0	0	6.000	5.039	MON	5	59	09/14/2007	05/01/2014
31374T-TQ-2	FNMA POOL NO 323759			2	1	327,727	114.5000	367,799	321,214	326,467	0	(230)	0	0	8.000	7.167	MON	2,141	25,697	06/30/2000	12/01/2023
31374T-UG-2	FNMA POOL NO 323783			2	1	4,172	102.6300	4,358	4,247	4,215	0	7	0	0	6.000	6.593	MON	21	255	06/30/2000	06/01/2014
31374T-UM-9	FNMA POOL NO 323788			2	1	5,673	103.2200	5,961	5,775	5,729	0	11	0	0	6.500	7.143	MON	31	375	11/14/2000	06/01/2014
31374T-UN-7	FNMA POOL NO 323789			2	1	1,398	102.6300	1,411	1,374	1,378	0	(5)	0	0	6.000	5.068	MON	7	82	09/14/2007	06/01/2014
31374T-V2-2	FNMA POOL NO 323833			2	1	506	102.6300	542	528	520	0	3	0	0	6.000	7.745	MON	3	32	08/05/1999	07/01/2014
31374T-VE-6	FNMA POOL NO 323813			2	1	18,454	115.0500	21,124	18,361	18,440	0	(2)	0	0	7.000	6.735	MON	107	1,285	06/30/2000	06/01/2029
31374T-XQ-7	FNMA POOL NO 323887			2	1	800	101.6300	800	787	787	0	(3)	0	0	6.000	5.027	MON	4	47	09/14/2007	12/01/2013
31374T-YZ-6	FNMA POOL NO 323928			2	1	228	101.0800	235	233	230	0	0	0	0	7.000	7.877	MON	1	16	07/17/2000	09/01/2014
31374U-JY-3	FNMA POOL NO 324379			2	1	2,296	114.3800	2,559	2,237	2,284	0	(1)	0	0	7.500	6.723	MON	14	168	02/05/1999	05/01/2024
31374V-HR-8	FNMA POOL NO 325240			2	1	1,099	113.9400	1,258	1,104	1,099	0	0	0	0	7.000	7.092	MON	6	77	06/01/1999	10/01/2025
31374V-LN-2	FNMA POOL NO 325333			2	1	16,002	115.3500	17,996	15,601	15,945	0	(13)	0	0	8.000	7.117	MON	104	1,248	07/07/1999	12/01/2025
31374W-BJ-0	FNMA POOL NO 325941			2	1	2,716	115.3500	3,067	2,659	2,712	0	(1)	0	0	8.000	6.958	MON	18	213	06/30/2000	10/01/2025
31374Y-2M-9	FNMA POOL NO 328480			2	1	10,065	115.1300	11,135	9,672	10,016	0	(11)	0	0	8.500	7.029	MON	69	822	07/03/1997	12/01/2025
31374Y-T4-0	FNMA POOL NO 328271			2	1	13,875	115.3500	15,649	13,566	13,848	0	(9)	0	0	8.000	7.085	MON	90	1,085	06/30/2000	11/01/2025
31375B-A2-3	FNMA POOL NO 329525			2	1	5,075	114.3800	5,646	4,937	5,058	0	(3)	0	0	7.500	6.267	MON	31	370	06/30/2000	11/01/2025
31375B-QC-4	FNMA POOL NO 329951			2	1	13,938	114.3800	15,508	13,559	13,881	0	(11)	0	0	7.500	6.449	MON	85	1,017	06/30/2000	11/01/2025
31375B-UQ-8	FNMA POOL NO 330091			2	1	270,351	114.5000	302,621	264,291	268,851	0	(258)	0	0	8.000	7.199	MON	1,762	21,143	06/30/2000	02/01/2023
31375F-VL-9	FNMA POOL NO 333719			2	1	35,553	115.1300	39,346	34,177	35,293	0	(53)	0	0	8.500	7.460	MON	242	2,905	07/03/1997	08/01/2025
31375K-5G-8	FNMA POOL NO 337547			2	1	8,992	111.6300	10,382	9,300	9,044	0	7	0	0	6.500	7.454	MON	50	604	06/30/2000	04/01/2024
31375K-5K-9	FNMA POOL NO 337550			2	1	9,686	114.5000	10,815	9,445	9,640	0	(10)	0	0	8.000	6.996	MON	63	756	07/07/1999	01/01/2023
31375Q-ST-2	FNMA POOL NO 341730			2	1	72,457	115.3500	80,565	69,841	72,088	0	(72)	0	0	8.000	6.601	MON	466	5,587	06/30/2000	12/01/2025
31375T-E3-8	FNMA POOL NO 344054			2	1	2,471	114.5000	2,723	2,378	2,459	0	(2)	0	0	8.000	6.455	MON	16	190	06/30/2000	01/01/2026
31375V-AS-2	FNMA POOL NO 345717			2	1	5,148	115.3500	5,801	5,029	5,135	0	(2)	0	0	8.000	6.918	MON	34	402	06/30/2000	08/01/2026
31375W-QS-3	FNMA POOL NO 347065			2	1	262	115.1300	293	254	262	0	0	0	0	8.500	7.255	MON	2	21	03/11/1997	08/01/2026
31375X-VH-9	FNMA POOL NO 348116			2	1	324	113.9400	370	325	324	0	0	0	0	7.000	7.093	MON	2	23	06/01/1999	09/01/2024
31375Y-DM-6	FNMA POOL NO 348508			2	1	747	115.3500	839	728	745	0	0	0	0	8.000	6.912	MON	5	58	07/07/1999	06/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31376A-YY-8	FNMA POOL NO 350027			2	1	509	113.6900	564	496	501	0	(2)	0	0	7.500	6.407	MON	3	37	01/13/1999	04/01/2016
31376C-RB-2	FNMA POOL NO 351582			2	1	84,301	115.3500	94,795	82,177	83,840	0	(80)	0	0	8.000	7.264	MON	548	6,574	06/30/2000	05/01/2025
31376F-W7-8	FNMA POOL NO 354470			2	1	4,934	115.1300	5,505	4,781	4,905	0	(6)	0	0	8.500	7.656	MON	34	406	03/11/1997	07/01/2025
31376G-FF-7	FNMA POOL NO 354866			2	1	26,492	115.1300	29,551	25,668	26,363	0	(28)	0	0	8.500	7.605	MON	182	2,182	03/11/1997	08/01/2026
31376H-2L-6	FNMA POOL NO 356379			2	1	13,583	115.9200	15,549	13,413	13,558	0	(4)	0	0	8.000	7.471	MON	89	1,073	06/30/2000	01/01/2027
31376H-RE-5	FNMA POOL NO 356085			2	1	150,433	115.3500	170,957	148,201	150,048	0	(70)	0	0	8.000	7.474	MON	988	11,856	06/30/2000	09/01/2026
31376J-VF-3	FNMA POOL NO 357114			2	1	1,265	106.4000	1,326	1,246	1,252	0	(2)	0	0	6.000	5.334	MON	6	75	10/02/2001	04/01/2016
31376J-VP-1	FNMA POOL NO 357122			2	1	1,572	104.2400	1,612	1,546	1,558	0	(4)	0	0	6.000	5.165	MON	8	93	09/14/2007	05/01/2016
31376J-VS-5	FNMA POOL NO 357125			2	1	7,516	106.4000	7,876	7,402	7,446	0	(13)	0	0	6.000	5.248	MON	37	444	10/02/2001	05/01/2016
31376K-CL-8	FNMA POOL NO 357475			2	1	2,667,610	108.3500	2,970,425	2,741,529	2,687,491	0	4,446	0	0	4.500	5.330	MON	10,281	123,369	01/12/2006	01/01/2019
31376K-FR-2	FNMA POOL NO 357576	M		2	1	7,923,634	109.1300	9,006,201	8,252,442	7,943,526	0	(1)	0	0	5.000	6.012	MON	34,385	412,622	05/26/2004	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607			2	1	379,141	108.8000	380,622	349,837	377,308	0	(1,833)	0	0	5.000	1.557	MON	1,458	10,204	05/23/2012	08/01/2019
31376K-UB-0	FNMA POOL NO 357978			2	1	1,978,838	109.0500	1,988,283	1,823,219	1,970,119	0	(8,719)	0	0	5.000	2.060	MON	7,597	53,177	05/23/2012	09/01/2020
31376L-QT-4	FNMA POOL NO 358766			2	1	13,401	115.3500	15,012	13,014	13,345	0	11	0	0	8.000	6.959	MON	87	1,041	06/30/2000	09/01/2026
31376M-TE-2	FNMA POOL NO 359749			2	1	209,117	115.3500	237,892	206,227	208,628	0	(94)	0	0	8.000	7.494	MON	1,375	16,498	06/30/2000	10/01/2026
31376R-6D-8	FNMA POOL NO 363668			2	1	199,299	115.3500	226,823	196,632	198,801	0	(93)	0	0	8.000	7.556	MON	1,311	15,731	06/30/2000	11/01/2026
31376R-6M-8	FNMA POOL NO 363676			2	1	89,538	115.3500	101,751	88,207	89,331	0	(41)	0	0	8.000	7.430	MON	588	7,057	06/30/2000	11/01/2026
31376W-HS-2	FNMA POOL NO 367541			2	1	113,514	115.3500	129,304	112,092	113,311	0	(40)	0	0	8.000	7.448	MON	747	8,968	06/30/2000	12/01/2026
31376Z-6J-7	FNMA POOL NO 370873			2	1	382,044	115.9200	436,918	376,908	380,937	0	(199)	0	0	8.000	7.632	MON	2,513	30,153	06/30/2000	02/01/2027
31376Z-TP-8	FNMA POOL NO 370558			2	1	3,520	115.9200	3,977	3,431	3,511	0	(2)	0	0	8.000	6.989	MON	23	275	07/07/1999	05/01/2027
31377B-QR-9	FNMA POOL NO 372264			2	1	15,342	115.9200	17,478	15,077	15,324	0	(6)	0	0	8.000	7.269	MON	101	1,206	06/30/2000	06/01/2027
31377B-ZP-3	FNMA POOL NO 372550			2	1	36,968	115.9200	42,207	36,410	36,885	0	(16)	0	0	8.000	7.416	MON	243	2,913	06/30/2000	03/01/2027
31377D-AU-5	FNMA POOL NO 373619			2	1	23,034	115.1300	25,764	22,379	22,946	0	(16)	0	0	8.500	7.479	MON	159	1,902	06/30/2000	03/01/2027
31377D-PZ-8	FNMA POOL NO 374040			2	1	8,481	114.7200	9,483	8,266	8,458	0	(5)	0	0	7.500	6.557	MON	52	620	01/13/1999	08/01/2027
31377G-5W-0	FNMA POOL NO 377161			2	1	6,138	113.5400	6,996	6,162	6,136	0	0	0	0	7.000	7.067	MON	36	431	06/30/2000	04/01/2017
31377G-XV-1	FNMA POOL NO 376992			2	1	27,645	114.7200	30,944	26,974	27,554	0	(14)	0	0	7.500	6.634	MON	169	2,023	06/30/2000	08/01/2027
31377K-VN-2	FNMA POOL NO 379621			2	1	412	110.3400	467	423	412	0	0	0	0	6.000	7.041	MON	2	25	03/15/1999	04/01/2028
31377K-X5-9	FNMA POOL NO 379700			2	1	45,026	112.5800	52,439	46,581	45,154	0	34	0	0	6.500	7.429	MON	252	3,028	06/30/2000	05/01/2027
31377K-X6-7	FNMA POOL NO 379701			2	1	1,350	114.8700	1,555	1,354	1,350	0	0	0	0	7.000	7.032	MON	8	95	06/30/2000	05/01/2027
31378A-AG-1	FNMA POOL NO 392507			2	1	4,635	114.7200	5,184	4,519	4,624	0	(2)	0	0	7.500	6.246	MON	28	339	06/30/2000	08/01/2027
31378A-AL-0	FNMA POOL NO 392511			2	1	2,022	114.7200	2,261	1,971	2,018	0	(1)	0	0	7.500	6.355	MON	12	148	01/13/1999	09/01/2027
31378A-AW-6	FNMA POOL NO 392521			2	1	4,438	114.7200	4,962	4,326	4,427	0	(2)	0	0	7.500	6.470	MON	27	324	01/13/1999	09/01/2027
31378B-CR-3	FNMA POOL NO 393480			2	1	554	115.9200	626	540	552	0	0	0	0	8.000	6.869	MON	4	43	07/07/1999	07/01/2027
31378B-KR-4	FNMA POOL NO 393704			2	1	1,972	115.9200	2,228	1,922	1,967	0	(1)	0	0	8.000	6.951	MON	13	154	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			2	1	569	114.7200	636	554	568	0	0	0	0	7.500	6.295	MON	3	42	01/13/1999	09/01/2027
31378D-BM-1	FNMA POOL NO 395244			2	1	111,930	110.9800	126,394	113,894	112,457	0	111	0	0	6.500	6.978	MON	617	7,403	08/20/1997	06/01/2019
31378D-GQ-7	FNMA POOL NO 395407			2	1	14,416	115.9200	16,346	14,101	14,394	0	(7)	0	0	8.000	7.164	MON	94	1,128	06/30/2000	10/01/2027
31378D-QR-4	FNMA POOL NO 395664			2	1	302	115.9200	341	294	301	0	0	0	0	8.000	6.646	MON	2	23	07/07/1999	08/01/2027
31378E-AM-0	FNMA POOL NO 396112			2	1	4,787	115.9200	5,450	4,701	4,782	0	(2)	0	0	8.000	7.101	MON	31	376	06/30/2000	10/01/2027
31378E-BE-7	FNMA POOL NO 396137			2	1	4,588	114.8700	5,295	4,610	4,589	0	0	0	0	7.000	7.094	MON	27	323	06/01/1999	10/01/2027
31378E-GJ-1	FNMA POOL NO 396301			2	1	425	114.7200	475	414	424	0	0	0	0	7.500	6.058	MON	3	31	06/30/2000	08/01/2027
31378E-GS-1	FNMA POOL NO 396309			2	1	9,476	115.9200	10,750	9,274	9,454	0	(2)	0	0	8.000	7.067	MON	62	742	06/30/2000	08/01/2027
31378F-D6-9	FNMA POOL NO 397125			2	1	14,338	114.5000	16,146	14,101	14,191	0	(28)	0	0	8.000	7.346	MON	94	1,128	06/30/2000	03/01/2017
31378F-VC-6	FNMA POOL NO 397611			2	1	5,737	115.9200	6,503	5,610	5,726	0	(2)	0	0	8.000	6.891	MON	37	449	06/30/2000	09/01/2027
31378F-Y9-0	FNMA POOL NO 397736			2	1	2,925	115.9200	3,305	2,851	2,918	0	(1)	0	0	8.000	6.956	MON	19	228	07/07/1999	10/01/2027
31378G-2C-6	FNMA POOL NO 398671			2	1	7,082	115.9200	8,003	6,904	7,058	0	(5)	0	0	8.000	7.264	MON	46	552	07/07/1999	09/01/2027
31378G-M3-4	FNMA POOL NO 398278			2	1	261	102.0300	278	272	271	0	2	0	0	5.500	7.214	MON	1	15	12/05/2000	03/01/2013
31378G-N4-1	FNMA POOL NO 398311			2	1	1,051	101.6300	1,054	1,037	1,034	0	(4)	0	0	6.000	4.928	MON	5	62	09/14/2007	03/01/2013
31378G-NQ-2	FNMA POOL NO 398299			2	1	189	101.6300	189	186	185	0	(1)	0	0	6.000	4.970	MON	1	11	09/14/2007	03/01/2013
31378G-TG-8	FNMA POOL NO 398451			2	1	122	101.3900	123	121	120	0	0	0	0	6.500	6.092	MON	1	8	06/30/2000	02/01/2013
31378G-VZ-3	FNMA POOL NO 398532			2	1	411	114.7200	460	401	410	0	0	0	0	7.500	6.465	MON	3	30	01/13/1999	09/01/2027
31378H-7B-1	FNMA POOL NO 399690			2	1	1,210	114.7200	1,353	1,179	1,208	0	(1)	0	0	7.500	6.300	MON	7	89	01/13/1999	09/01/2027
31378H-HW-4	FNMA POOL NO 399045			2	1	6,180	114.7200	6,916	6,029	6,164	0	(3)	0	0	7.500	6.407	MON	38	452	06/30/2000	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			2	1	725	115.9200	820	707	724	0	0	0	0	8.000	6.877	MON	5	56	07/07/1999	09/01/2027
31378J-D5-3	FNMA POOL NO 399824			2	1	4,775	114.7200	5,349	4,663	4,764	0	(2)	0	0	7.500	6.399	MON	29	350	06/30/2000	09/01/2027
31378J-LH-8	FNMA POOL NO 400028			2	1	16	101.3900	17	16	16	0	0	0	0	6.500	6.666	MON	0	1	12/12/2000	02/01/2013
31378K-K7-8	FNMA POOL NO 400918			2	1	16,658	115.9200	18,664	16,100	16,584	0	(14)	0	0	8.000	6.892	MON	107	1,288	06/30/2000	11/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31378K-KD-5	FNMA POOL NO 400892			2	1	21,792	115.3500	24,825	21,521	21,749	0	(8)	0	0	8.000	7.554	MON	143	1,722	06/30/2000	10/01/2027
31378L-3G-5	FNMA POOL NO 402299			2	1	128	101.6300	130	128	128	0	0	0	0	6.000	5.815	MON	1	8	06/30/2000	04/01/2013
31378L-N5-7	FNMA POOL NO 401912			2	1	1,289	115.9200	1,456	1,256	1,286	0	(1)	0	0	8.000	6.989	MON	8	100	07/07/1999	10/01/2027
31378M-NK-2	FNMA POOL NO 402794			2	1	12,329	115.9200	14,037	12,109	12,317	0	(4)	0	0	8.000	7.169	MON	81	969	06/30/2000	11/01/2027
31378M-UK-4	FNMA POOL NO 402986			2	1	243,339	115.3500	276,180	239,419	242,121	0	(185)	0	0	8.000	7.720	MON	1,596	19,154	06/30/2000	09/01/2026
31378M-VX-5	FNMA POOL NO 403030			2	1	14,156	115.9200	15,997	13,800	14,121	0	(9)	0	0	8.000	7.048	MON	92	1,104	07/07/1999	10/01/2027
31378N-AX-6	FNMA POOL NO 403322			2	1	2,009	115.5200	2,263	1,959	2,004	0	(1)	0	0	8.000	7.063	MON	13	157	07/07/1999	01/01/2028
31378N-HE-1	FNMA POOL NO 403529			2	1	16	101.3900	17	16	16	0	0	0	0	6.500	6.350	MON	0	1	05/14/1999	03/01/2013
31378P-3T-8	FNMA POOL NO 405010			2	1	1,733	115.9200	1,959	1,690	1,730	0	0	0	0	8.000	6.769	MON	11	135	07/07/1999	11/01/2027
31378P-M8-3	FNMA POOL NO 404583			2	1	2,116	115.9200	2,372	2,046	2,110	0	(1)	0	0	8.000	6.372	MON	14	164	06/30/2000	11/01/2027
31378P-M9-1	FNMA POOL NO 404584			2	1	23,700	115.9200	26,996	23,288	23,670	0	(9)	0	0	8.000	7.329	MON	155	1,863	06/30/2000	11/01/2027
31378Q-VE-8	FNMA POOL NO 405713			2	1	149	101.3900	152	150	149	0	0	0	0	6.500	6.790	MON	1	10	06/30/2000	02/01/2013
31378T-DZ-5	FNMA POOL NO 407920			2	1	33,245	113.5200	36,890	32,496	32,799	0	(69)	0	0	7.500	6.835	MON	203	2,437	06/30/2000	12/01/2017
31378U-G4-8	FNMA POOL NO 408919			2	1	674	115.9200	761	657	673	0	0	0	0	8.000	6.834	MON	4	52	07/07/1999	12/01/2027
31378U-G7-1	FNMA POOL NO 408922			2	1	178	101.3900	180	178	177	0	0	0	0	6.500	6.259	MON	1	12	03/03/1999	02/01/2013
31378U-L2-6	FNMA POOL NO 409045			2	1	6,978	115.9200	7,936	6,846	6,971	0	(1)	0	0	8.000	7.085	MON	46	548	06/30/2000	12/01/2027
31378W-R4-2	FNMA POOL NO 411007			2	1	79	101.3900	81	80	79	0	0	0	0	6.500	6.664	MON	0	5	12/12/2000	02/01/2013
31378W-R6-7	FNMA POOL NO 411009			2	1	53	101.3900	54	54	53	0	0	0	0	6.500	6.800	MON	0	3	06/30/2000	02/01/2013
31378X-7C-4	FNMA POOL NO 412291			2	1	48	101.3900	49	48	48	0	0	0	0	6.500	6.051	MON	0	3	06/30/2000	02/01/2013
31378X-DG-8	FNMA POOL NO 411503			2	1	23	101.3900	23	23	23	0	0	0	0	6.500	6.667	MON	0	2	12/12/2000	04/01/2013
31378X-RQ-1	FNMA POOL NO 411895			2	1	1,477	102.0300	1,575	1,543	1,535	0	8	0	0	5.500	6.831	MON	7	85	12/05/2000	03/01/2013
31378X-RT-5	FNMA POOL NO 411898			2	1	89	102.0300	95	93	92	0	0	0	0	5.500	6.792	MON	0	5	12/05/2000	04/01/2013
31378Y-MH-4	FNMA POOL NO 412660			2	1	40,117	110.3400	45,465	41,203	40,238	0	19	0	0	6.000	6.705	MON	206	2,472	06/30/2000	03/01/2028
31378Y-SM-7	FNMA POOL NO 412824			2	1	30	101.3900	31	30	30	0	0	0	0	6.500	6.677	MON	0	2	12/12/2000	03/01/2013
31379A-ST-3	FNMA POOL NO 413730			2	1	63	101.3900	64	63	63	0	0	0	0	6.500	6.333	MON	0	4	05/14/1999	01/01/2013
31379B-HC-0	FNMA POOL NO 414327			2	1	153	101.3900	156	154	153	0	0	0	0	6.500	6.658	MON	1	10	12/12/2000	02/01/2013
31379B-LD-3	FNMA POOL NO 414424			2	1	128,822	115.3500	145,748	126,348	128,263	0	(101)	0	0	8.000	7.501	MON	842	10,108	06/30/2000	05/01/2026
31379B-PV-9	FNMA POOL NO 414536			2	1	71,024	115.3500	79,986	69,339	70,703	0	(51)	0	0	8.000	7.294	MON	462	5,547	06/30/2000	05/01/2026
31379C-5P-2	FNMA POOL NO 415854			2	1	4,374	115.9200	4,957	4,277	4,366	0	0	0	0	8.000	6.824	MON	29	342	06/30/2000	01/01/2028
31379C-HV-6	FNMA POOL NO 415244			2	1	212	101.3900	216	213	212	0	0	0	0	6.500	6.646	MON	1	14	12/12/2000	02/01/2013
31379C-VX-6	FNMA POOL NO 415630			2	1	84	101.3900	85	84	83	0	0	0	0	6.500	6.323	MON	0	5	05/14/1999	02/01/2013
31379D-3E-7	FNMA POOL NO 416697			2	1	35,953	115.0100	41,142	35,773	35,911	0	(8)	0	0	7.000	6.836	MON	209	2,504	06/30/2000	12/01/2028
31379D-FY-0	FNMA POOL NO 416083			2	1	105	101.3900	107	106	105	0	0	0	0	6.500	6.665	MON	1	7	12/12/2000	02/01/2013
31379D-LJ-6	FNMA POOL NO 416229			2	1	48,172	115.5200	54,521	47,198	48,037	0	(25)	0	0	8.000	7.300	MON	315	3,776	06/30/2000	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			2	1	1,521	114.8700	1,755	1,528	1,521	0	0	0	0	7.000	7.093	MON	9	107	06/01/1999	02/01/2028
31379E-QW-0	FNMA POOL NO 417269			2	1	308	101.3900	311	307	306	0	(1)	0	0	6.500	6.131	MON	2	20	06/30/2000	02/01/2013
31379E-SX-6	FNMA POOL NO 417334			2	1	8,360	110.3400	9,649	8,744	8,391	0	6	0	0	6.000	7.500	MON	44	525	05/26/1999	03/01/2028
31379E-X2-8	FNMA POOL NO 417497			2	1	129	101.3900	131	129	128	0	0	0	0	6.500	6.206	MON	1	8	06/30/2000	03/01/2013
31379E-ZD-2	FNMA POOL NO 417540			2	1	6,933	110.3400	8,003	7,252	6,960	0	6	0	0	6.000	7.438	MON	36	435	05/26/1999	03/01/2028
31379E-ZJ-9	FNMA POOL NO 417545			2	1	5,990	115.5200	6,810	5,895	5,978	0	(3)	0	0	8.000	7.389	MON	39	472	09/03/1999	08/01/2026
31379F-2W-3	FNMA POOL NO 418489			2	1	53	102.0300	57	55	55	0	0	0	0	5.500	7.197	MON	0	3	12/05/2000	06/01/2013
31379F-D2-7	FNMA POOL NO 417821			2	1	18,645	110.3400	21,518	19,501	18,747	0	20	0	0	6.000	7.101	MON	98	1,170	05/26/1999	03/01/2028
31379F-QV-9	FNMA POOL NO 418168			2	1	638	101.6300	642	632	630	0	(2)	0	0	6.000	5.286	MON	3	38	09/14/2007	03/01/2013
31379G-BY-7	FNMA POOL NO 418655			2	1	131	101.3900	135	133	132	0	0	0	0	6.500	7.074	MON	1	9	06/21/1999	04/01/2013
31379H-C7-3	FNMA POOL NO 419594			2	1	5,603	110.3400	6,634	6,012	5,636	0	5	0	0	6.000	8.285	MON	30	361	09/29/1999	09/01/2028
31379H-RB-8	FNMA POOL NO 419982			2	1	29	101.3900	30	29	29	0	0	0	0	6.500	6.660	MON	0	2	12/12/2000	04/01/2013
31379H-SN-1	FNMA POOL NO 420025			2	1	233	101.3900	238	234	233	0	0	0	0	6.500	6.658	MON	1	15	12/12/2000	04/01/2013
31379H-VS-6	FNMA POOL NO 420125			2	1	2,823	115.3500	3,174	2,752	2,812	0	(2)	0	0	8.000	7.210	MON	18	220	07/07/1999	05/01/2026
31379H-Z6-0	FNMA POOL NO 420265			2	1	340	101.3900	348	343	342	0	0	0	0	6.500	6.730	MON	2	22	06/30/2000	03/01/2013
31379J-2V-7	FNMA POOL NO 421188			2	1	65	101.3900	66	65	65	0	0	0	0	6.500	6.230	MON	0	4	03/03/1999	04/01/2013
31379J-3L-8	FNMA POOL NO 421203			2	1	1,521	101.3900	1,557	1,535	1,528	0	2	0	0	6.500	6.876	MON	8	100	12/01/2000	04/01/2013
31379J-4H-6	FNMA POOL NO 421224			2	1	190	101.3900	194	191	190	0	0	0	0	6.500	6.656	MON	1	12	12/12/2000	05/01/2013
31379J-5J-1	FNMA POOL NO 421249			2	1	713	101.6300	712	701	699	0	(4)	0	0	6.000	4.829	MON	4	42	09/14/2007	03/01/2013
31379J-BA-3	FNMA POOL NO 420433			2	1	1,913	101.3900	1,951	1,924	1,916	0	0	0	0	6.500	6.647	MON	10	125	12/12/2000	03/01/2013
31379J-BL-9	FNMA POOL NO 420443			2	1	96	101.3900	97	96	95	0	0	0	0	6.500	6.138	MON	1	6	06/30/2000	03/01/2013
31379J-J5-6	FNMA POOL NO 420684			2	1	184	101.3900	188	185	184	0	0	0	0	6.500	6.650	MON	1	12	12/12/2000	04/01/2013
31379J-MM-5	FNMA POOL NO 420764			2	1	436	101.6300	439	432	431	0	(1)	0	0	6.000	5.226	MON	2	26	09/14/2007	06/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31379J-NW-2	FNMA POOL NO 420805			2	1	1,079	101.6300	1,078	1,061	1,060	0	(5)	0	0	6.000	4.955	MON	5	64	09/14/2007	06/01/2013
31379J-S9-8	FNMA POOL NO 420944			2	1	33	101.3900	34	33	33	0	0	0	0	6.500	6.679	MON	0	2	12/12/2000	03/01/2013
31379K-L3-5	FNMA POOL NO 421646			2	1	148,329	110.3300	158,697	143,844	147,880	0	(106)	0	0	6.000	5.169	MON	719	8,631	03/10/2005	03/01/2028
31379K-S7-9	FNMA POOL NO 421842			2	1	647	101.3900	660	651	648	0	0	0	0	6.500	6.655	MON	4	42	12/12/2000	04/01/2013
31379L-09-5	FNMA POOL NO 422680			2	1	146	101.3900	149	147	147	0	0	0	0	6.500	6.644	MON	1	10	12/12/2000	04/01/2013
31379L-WB-3	FNMA POOL NO 422842			2	1	23	101.3900	23	23	23	0	0	0	0	6.500	6.342	MON	0	1	05/14/1999	04/01/2013
31379L-YR-6	FNMA POOL NO 422920			2	1	109	102.0300	116	113	113	0	1	0	0	5.500	6.687	MON	1	6	12/05/2000	04/01/2013
31379N-VE-4	FNMA POOL NO 424613			2	1	172	101.3900	174	172	171	0	0	0	0	6.500	6.429	MON	1	11	05/14/1999	06/01/2013
31379N-Z7-5	FNMA POOL NO 424766			2	1	507	115.3500	583	505	507	0	0	0	0	8.000	7.728	MON	3	40	08/10/1999	01/01/2026
31379P-3B-6	FNMA POOL NO 425694			2	1	1,190	101.6300	1,198	1,179	1,177	0	(3)	0	0	6.000	5.300	MON	6	71	09/14/2007	06/01/2013
31379P-UZ-3	FNMA POOL NO 425500			2	1	1,589	102.0300	1,694	1,660	1,648	0	6	0	0	5.500	7.014	MON	8	91	12/05/2000	06/01/2013
31379Q-A8-3	FNMA POOL NO 425831			2	1	13,507	115.0100	15,630	13,590	13,509	0	0	0	0	7.000	7.154	MON	79	951	06/30/2000	04/01/2028
31379Q-NG-1	FNMA POOL NO 426191			2	1	2,929	115.3500	3,262	2,828	2,916	0	(2)	0	0	8.000	6.696	MON	19	226	06/30/2000	11/01/2026
31379Q-W2-2	FNMA POOL NO 426465			2	1	1,414	101.6300	1,499	1,475	1,459	0	8	0	0	6.000	7.564	MON	7	88	08/05/1999	12/01/2013
31379Q-W3-0	FNMA POOL NO 426466			2	1	573	102.0300	615	603	595	0	4	0	0	5.500	7.468	MON	3	33	11/15/1999	12/01/2013
31379Q-WL-0	FNMA POOL NO 426451			2	1	234	102.0300	261	256	251	0	4	0	0	5.500	9.567	MON	1	14	05/09/2000	11/01/2013
31379R-20-0	FNMA POOL NO 427483			2	1	243	101.3900	246	242	241	0	0	0	0	6.500	6.361	MON	1	16	06/30/2000	05/01/2013
31379R-6N-3	FNMA POOL NO 427577			2	1	186	101.3900	191	188	187	0	0	0	0	6.500	7.134	MON	1	12	10/13/2000	05/01/2013
31379R-E3-8	FNMA POOL NO 426854			2	1	16	114.5000	18	16	16	0	0	0	0	8.000	6.472	MON	0	1	07/07/1999	11/01/2013
31379R-JY-5	FNMA POOL NO 426979			2	1	70,121	115.5200	79,670	68,968	69,931	0	(32)	0	0	8.000	7.518	MON	460	5,517	06/30/2000	05/01/2028
31379T-W5-9	FNMA POOL NO 429168			2	1	156	101.6300	156	153	153	0	(1)	0	0	6.000	4.948	MON	1	9	09/14/2007	05/01/2013
31379T-Y6-5	FNMA POOL NO 429233			2	1	172	101.3900	175	173	172	0	0	0	0	6.500	6.655	MON	1	11	12/12/2000	05/01/2013
31379U-KU-4	FNMA POOL NO 429707			2	1	1,506	101.3900	1,536	1,515	1,508	0	0	0	0	6.500	6.655	MON	8	99	12/12/2000	05/01/2013
31379V-LV-9	FNMA POOL NO 430640			2	1	1,725	101.6300	1,769	1,740	1,732	0	1	0	0	6.000	6.250	MON	9	104	06/30/2000	07/01/2013
31379V-XF-1	FNMA POOL NO 430978			2	1	1,223	101.6300	1,232	1,212	1,209	0	(4)	0	0	6.000	5.300	MON	6	73	09/14/2007	06/01/2013
31379W-A4-9	FNMA POOL NO 431227			2	1	138	101.3900	141	139	138	0	0	0	0	6.500	6.657	MON	1	9	12/12/2000	06/01/2013
31379W-LK-1	FNMA POOL NO 431530			2	1	1,193	110.3400	1,353	1,226	1,196	0	0	0	0	6.000	6.725	MON	6	74	03/11/1999	09/01/2028
31379X-D9-3	FNMA POOL NO 432228			2	1	1,411	101.3900	1,439	1,419	1,413	0	0	0	0	6.500	6.644	MON	8	92	12/12/2000	10/01/2013
31379X-ER-2	FNMA POOL NO 432244			2	1	5,812	101.3900	5,882	5,802	5,779	0	(6)	0	0	6.500	6.428	MON	31	377	06/30/2000	06/01/2013
31379X-GA-7	FNMA POOL NO 432293			2	1	2,884	101.6300	2,884	2,837	2,834	0	(13)	0	0	6.000	5.038	MON	14	170	09/14/2007	06/01/2013
31379X-S2-2	FNMA POOL NO 432637			2	1	4,088	115.5200	4,604	3,985	4,076	0	(3)	0	0	8.000	7.219	MON	27	319	07/07/1999	05/01/2028
31379X-UN-3	FNMA POOL NO 432689			2	1	469	101.3900	479	472	470	0	0	0	0	6.500	6.660	MON	3	31	12/12/2000	07/01/2013
31379Y-FF-5	FNMA POOL NO 433166			2	1	352	101.3900	359	354	353	0	0	0	0	6.500	6.648	MON	2	23	12/12/2000	07/01/2013
31379Y-W8-2	FNMA POOL NO 433671			2	1	4,748	102.0300	5,365	5,258	5,164	0	77	0	0	5.500	9.170	MON	24	289	06/30/2000	10/01/2013
31379Y-WM-1	FNMA POOL NO 433652			2	1	264	102.0300	281	276	273	0	2	0	0	5.500	7.122	MON	1	15	12/05/2000	10/01/2013
31379Y-WW-9	FNMA POOL NO 433661			2	1	585	101.3900	597	589	586	0	0	0	0	6.500	6.664	MON	3	38	12/12/2000	10/01/2013
31380A-FP-2	FNMA POOL NO 434074			2	1	43	101.6300	43	43	43	0	0	0	0	6.000	5.867	MON	0	3	01/05/1999	07/01/2013
31380A-MX-7	FNMA POOL NO 434274			2	1	2,659	102.0300	2,834	2,778	2,753	0	16	0	0	5.500	7.065	MON	13	153	12/05/2000	09/01/2013
31380B-CC-2	FNMA POOL NO 434867			2	1	780	110.3400	900	816	782	0	0	0	0	6.000	7.594	MON	4	49	05/26/1999	08/01/2028
31380B-UW-8	FNMA POOL NO 435397			2	1	10,174	115.5200	11,565	10,011	10,154	0	(4)	0	0	8.000	7.363	MON	67	801	06/30/2000	07/01/2028
31380C-TC-2	FNMA POOL NO 436247			2	1	79	101.3900	81	80	80	0	0	0	0	6.500	6.652	MON	0	5	12/12/2000	08/01/2013
31380D-7B-6	FNMA POOL NO 437490			2	1	346	101.3900	353	348	347	0	0	0	0	6.500	6.648	MON	2	23	12/12/2000	07/01/2013
31380D-F2-7	FNMA POOL NO 436785			2	1	4	101.1200	4	4	4	0	0	0	0	6.500	6.893	MON	0	0	06/03/1999	05/01/2013
31380D-S2-3	FNMA POOL NO 437137			2	1	40,535	110.3400	46,787	42,401	40,733	0	38	0	0	6.000	7.266	MON	212	2,544	06/30/2000	08/01/2028
31380E-DD-3	FNMA POOL NO 437600			2	1	811	110.3400	937	849	813	0	0	0	0	6.000	8.263	MON	4	51	06/30/2000	07/01/2028
31380E-UK-8	FNMA POOL NO 438086			2	1	33,217	114.3800	37,007	32,356	33,054	0	(20)	0	0	7.500	6.415	MON	202	2,427	06/30/2000	08/01/2023
31380E-YJ-7	FNMA POOL NO 438213			2	1	531	101.3900	541	534	532	0	0	0	0	6.500	6.656	MON	3	35	12/12/2000	08/01/2013
31380F-ZT-1	FNMA POOL NO 439154			2	1	4,557	115.9200	5,149	4,442	4,548	0	0	0	0	8.000	6.878	MON	30	355	07/07/1999	04/01/2028
31380G-GP-8	FNMA POOL NO 439506			2	1	24,698	110.3400	28,701	26,011	24,822	0	24	0	0	6.000	7.614	MON	130	1,561	06/30/2000	08/01/2028
31380G-WR-6	FNMA POOL NO 439956			2	1	596	102.0300	643	630	622	0	5	0	0	5.500	8.005	MON	3	35	09/09/1999	11/01/2013
31380H-JD-0	FNMA POOL NO 440460			2	1	6,832	110.3400	7,911	7,169	6,855	0	4	0	0	6.000	7.930	MON	36	430	06/30/2000	09/01/2028
31380H-W5-2	FNMA POOL NO 440868			2	1	4,706	101.6300	5,010	4,930	4,873	0	32	0	0	6.000	7.838	MON	25	296	06/30/2000	11/01/2013
31380H-XJ-1	FNMA POOL NO 440881			2	1	6,249	102.0300	6,791	6,656	6,566	0	49	0	0	5.500	7.663	MON	31	366	06/30/2000	12/01/2013
31380J-H8-9	FNMA POOL NO 441355			2	1	12,066	110.3400	13,294	12,047	12,059	0	0	0	0	6.000	5.898	MON	60	723	06/30/2000	10/01/2028
31380K-5T-3	FNMA POOL NO 442858			2	1	1,472	101.3900	1,487	1,467	1,463	0	(1)	0	0	6.500	6.248	MON	8	95	03/03/1999	02/01/2014
31380L-3J-5	FNMA POOL NO 443701			2	1	15,477	110.3400	17,052	15,453	15,466	0	(1)	0	0	6.000	5.918	MON	77	927	06/30/2000	09/01/2028
31380L-AG-3	FNMA POOL NO 442907			2	1	23,287	110.3400	26,411	23,935	23,398	0	18	0	0	6.000	6.463	MON	120	1,436	03/11/1999	09/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31380M-J4-9	FNMA POOL NO 444083			2	1	8,700	115.0100	10,050	8,738	8,700	0	0	0	0	7.000	7.089	MON	51	612	06/30/2000	11/01/2028
31380M-LR-5	FNMA POOL NO 444136			2	1	12,682	115.0100	14,653	12,740	12,684	0	0	0	0	7.000	7.095	MON	74	892	06/01/1999	12/01/2028
31380M-R7-3	FNMA POOL NO 444310			2	1	5,409	101.6300	5,405	5,318	5,321	0	(23)	0	0	6.000	5.045	MON	27	319	09/14/2007	11/01/2013
31380N-DU-5	FNMA POOL NO 444815			2	1	221	101.3900	219	216	216	0	(1)	0	0	6.500	5.527	MON	1	14	09/17/2001	09/01/2013
31380N-MP-6	FNMA POOL NO 445066			2	1	2,499	115.0100	2,887	2,511	2,500	0	0	0	0	7.000	7.094	MON	15	176	06/01/1999	09/01/2027
31380N-R8-9	FNMA POOL NO 445211			2	1	970	101.3900	989	976	971	0	0	0	0	6.500	6.636	MON	5	63	12/12/2000	09/01/2013
31380N-S3-9	FNMA POOL NO 445238			2	1	2,602	102.0300	2,774	2,718	2,694	0	15	0	0	5.500	6.886	MON	12	150	12/05/2000	10/01/2013
31380N-ST-2	FNMA POOL NO 445230			2	1	1,097	102.0300	1,225	1,200	1,181	0	15	0	0	5.500	8.987	MON	6	66	05/09/2000	09/01/2013
31380N-TK-0	FNMA POOL NO 445254			2	1	2,862	102.0300	3,234	3,170	3,108	0	40	0	0	5.500	8.884	MON	15	174	06/30/2000	12/01/2013
31380N-WQ-3	FNMA POOL NO 445355			2	1	1,702	101.3900	1,726	1,702	1,696	0	(1)	0	0	6.500	6.484	MON	9	111	10/13/2000	12/01/2013
31380P-5S-4	FNMA POOL NO 446457			2	1	2,390	102.0300	2,613	2,561	2,524	0	23	0	0	5.500	8.320	MON	12	141	06/30/2000	10/01/2013
31380P-5X-3	FNMA POOL NO 446462			2	1	541	102.0300	576	565	560	0	3	0	0	5.500	7.075	MON	3	31	12/05/2000	10/01/2013
31380P-7A-1	FNMA POOL NO 446489			2	1	1,057	102.0300	1,141	1,118	1,104	0	9	0	0	5.500	7.559	MON	5	62	06/30/2000	11/01/2013
31380P-HQ-5	FNMA POOL NO 445839			2	1	489	102.0300	521	510	505	0	3	0	0	5.500	7.357	MON	2	28	12/05/2000	11/01/2013
31380P-JA-8	FNMA POOL NO 445857			2	1	313	102.0300	351	344	336	0	5	0	0	5.500	9.427	MON	2	19	05/09/2000	12/01/2013
31380Q-GA-9	FNMA POOL NO 446693			2	1	27	101.3900	28	27	27	0	0	0	0	6.500	6.497	MON	0	2	09/17/2001	10/01/2013
31380Q-V9-5	FNMA POOL NO 447140			2	1	8,936	115.2000	10,653	9,248	8,950	0	3	0	0	7.500	9.045	MON	58	693	06/29/2000	11/01/2029
31380R-6B-6	FNMA POOL NO 448266			2	1	3,613	102.0300	3,919	3,841	3,795	0	32	0	0	5.500	7.677	MON	18	211	06/30/2000	10/01/2013
31380R-BC-8	FNMA POOL NO 447435			2	1	501	102.6300	513	500	499	0	0	0	0	6.000	5.870	MON	3	30	01/05/1999	01/01/2014
31380R-BG-9	FNMA POOL NO 447439			2	1	3,142	102.6300	3,361	3,275	3,234	0	18	0	0	6.000	7.553	MON	16	196	08/05/1999	03/01/2014
31380R-RK-3	FNMA POOL NO 447890			2	1	15,393	102.8200	16,507	16,054	15,834	0	120	0	0	5.500	7.556	MON	74	883	06/30/2000	01/01/2014
31380R-RP-2	FNMA POOL NO 447894			2	1	927	102.6300	936	913	914	0	(3)	0	0	6.000	5.089	MON	5	55	09/14/2007	02/01/2014
31380S-4U-4	FNMA POOL NO 449135			2	1	279	102.0300	312	305	299	0	4	0	0	5.500	9.639	MON	1	17	05/09/2000	11/01/2013
31380S-7E-7	FNMA POOL NO 449193			2	1	2,865	102.0300	3,094	3,033	2,990	0	21	0	0	5.500	7.803	MON	14	167	06/30/2000	12/01/2013
31380S-RP-0	FNMA POOL NO 448794			2	1	9,197	115.0100	10,531	9,156	9,194	0	(1)	0	0	7.000	6.759	MON	53	641	06/30/2000	10/01/2028
31380S-SC-8	FNMA POOL NO 448815			2	1	60,879	115.0100	69,783	60,675	60,837	0	(8)	0	0	7.000	6.809	MON	354	4,247	06/30/2000	11/01/2028
31380S-TS-2	FNMA POOL NO 448861			2	1	108	101.6300	114	113	111	0	1	0	0	6.000	8.011	MON	1	7	08/05/1999	11/01/2013
31380S-WS-8	FNMA POOL NO 448957			2	1	13,950	102.0300	14,854	14,558	14,357	0	115	0	0	5.500	7.758	MON	67	801	06/30/2000	12/01/2013
31380S-ZP-1	FNMA POOL NO 449050			2	1	1,771	102.0300	1,887	1,850	1,831	0	11	0	0	5.500	7.204	MON	8	102	12/05/2000	10/01/2013
31380T-CD-1	FNMA POOL NO 449268			2	1	32,946	101.6300	33,040	32,509	32,523	0	(105)	0	0	6.000	5.204	MON	163	1,951	09/14/2007	01/01/2014
31380T-FQ-9	FNMA POOL NO 449375			2	1	151,833	115.0100	175,440	152,541	151,861	0	0	0	0	7.000	7.095	MON	890	10,678	06/30/2000	06/01/2028
31380T-GB-1	FNMA POOL NO 449394			2	1	45,603	115.0100	52,172	45,363	45,548	0	(10)	0	0	7.000	6.827	MON	265	3,175	06/30/2000	11/01/2028
31380U-5D-6	FNMA POOL NO 450944			2	1	3,857	102.0300	4,162	4,079	4,031	0	32	0	0	5.500	7.426	MON	19	224	09/09/1999	11/01/2013
31380U-BB-3	FNMA POOL NO 450134			2	1	11,207	115.0100	12,845	11,168	11,199	0	(2)	0	0	7.000	6.791	MON	65	782	06/30/2000	12/01/2028
31380U-CK-2	FNMA POOL NO 450174			2	1	922	101.6300	922	907	908	0	(4)	0	0	6.000	5.076	MON	5	54	09/14/2007	12/01/2013
31380U-UU-0	FNMA POOL NO 450695			2	1	62,810	115.9200	71,183	61,406	62,568	0	(46)	0	0	8.000	7.361	MON	409	4,913	06/30/2000	08/01/2027
31380U-ZH-4	FNMA POOL NO 450844			2	1	8,632	115.0100	9,878	8,588	8,625	0	(1)	0	0	7.000	6.723	MON	50	601	06/30/2000	11/01/2028
31380U-ZJ-0	FNMA POOL NO 450845			2	1	6,028	115.0100	6,901	6,000	6,024	0	(1)	0	0	7.000	6.733	MON	35	420	06/30/2000	12/01/2028
31380V-CJ-3	FNMA POOL NO 451073			2	1	17,643	102.8200	18,382	17,878	17,793	0	19	0	0	5.500	5.756	MON	82	983	06/30/2000	02/01/2014
31380V-ZY-5	FNMA POOL NO 451759			2	1	970	102.0300	1,053	1,032	1,017	0	8	0	0	5.500	8.028	MON	5	57	06/30/2000	11/01/2013
31380W-BC-7	FNMA POOL NO 451935			2	1	6,256	102.0300	6,745	6,611	6,524	0	43	0	0	5.500	7.770	MON	30	364	06/30/2000	11/01/2013
31380W-GY-4	FNMA POOL NO 452115			2	1	14,443	115.0100	16,714	14,533	14,445	0	0	0	0	7.000	7.159	MON	85	1,017	06/30/2000	11/01/2028
31380W-HP-2	FNMA POOL NO 452138			2	1	76	101.6300	77	76	76	0	0	0	0	6.000	5.799	MON	0	5	01/05/1999	12/01/2013
31380W-PH-1	FNMA POOL NO 452324			2	1	48,230	115.0100	55,282	48,067	48,192	0	(7)	0	0	7.000	6.840	MON	280	3,365	06/30/2000	12/01/2028
31380W-Q6-4	FNMA POOL NO 452377			2	1	2,992	102.6300	3,204	3,122	3,086	0	17	0	0	6.000	7.559	MON	16	187	08/05/1999	01/01/2014
31380W-XK-5	FNMA POOL NO 452582			2	1	5,510	115.0500	6,309	5,484	5,506	0	(1)	0	0	7.000	6.831	MON	32	384	05/25/1999	04/01/2029
31380W-XR-0	FNMA POOL NO 452588			2	1	5,859	115.0500	6,707	5,830	5,856	0	(1)	0	0	7.000	6.678	MON	34	408	06/30/2000	06/01/2029
31380X-5T-5	FNMA POOL NO 453658			2	1	10,076	115.0100	11,258	9,788	10,049	0	(5)	0	0	7.000	5.953	MON	57	685	05/09/2006	12/01/2028
31380X-LD-2	FNMA POOL NO 453124			2	1	2,337	101.6300	2,337	2,299	2,301	0	(8)	0	0	6.000	5.008	MON	12	138	09/14/2007	12/01/2013
31380X-SM-5	FNMA POOL NO 453324			2	1	4,374	115.0500	5,017	4,361	4,372	0	(1)	0	0	7.000	6.839	MON	25	305	05/20/1999	02/01/2029
31380Y-3P-3	FNMA POOL NO 454506			2	1	68,050	115.5200	77,450	67,047	67,829	0	(39)	0	0	8.000	7.642	MON	447	5,364	06/30/2000	08/01/2027
31380Y-DW-7	FNMA POOL NO 453817			2	1	2,048	101.6300	2,171	2,137	2,114	0	12	0	0	6.000	7.550	MON	11	128	08/05/1999	11/01/2013
31381A-7D-7	FNMA POOL NO 455492			2	1	37,829	110.4300	45,048	40,795	38,194	0	67	0	0	6.000	7.885	MON	204	2,448	06/30/2000	01/01/2029
31381A-GF-2	FNMA POOL NO 454798			2	1	25,596	115.0100	29,334	25,505	25,581	0	3	0	0	7.000	6.750	MON	149	1,786	06/30/2000	12/01/2028
31381A-K4-2	FNMA POOL NO 454915			2	1	2,310	102.8200	2,471	2,403	2,377	0	12	0	0	5.500	6.699	MON	11	132	12/05/2000	04/01/2014
31381A-KK-6	FNMA POOL NO 454898			2	1	20,679	102.8200	22,689	22,067	21,761	0	189	0	0	5.500	7.432	MON	101	1,213	06/30/2000	02/01/2014
31381A-M8-1	FNMA POOL NO 454983			2	1	1,951	102.6300	1,998	1,947	1,942	0	(1)	0	0	6.000	5.843	MON	10	117	06/30/2000	01/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31381A-QC-8	FNMA POOL NO 455051			2	1	1,707	101.6300	1,733	1,705	1,700	0	(1)	0	0	6.000	5.881	MON	9	102	01/05/1999	12/01/2013
31381A-UU-3	FNMA POOL NO 455195			2	1	684	102.6300	736	717	707	0	5	0	0	6.000	8.030	MON	4	43	06/30/2000	01/01/2014
31381B-5L-9	FNMA POOL NO 456351			2	1	540	101.6300	540	531	532	0	(2)	0	0	6.000	5.089	MON	3	32	09/14/2007	12/01/2013
31381B-CB-3	FNMA POOL NO 455566			2	1	28,450	110.3400	32,864	29,783	28,581	0	2	0	0	6.000	7.329	MON	149	1,787	06/30/2000	12/01/2028
31381B-EM-7	FNMA POOL NO 455640			2	1	34,377	102.0300	37,212	36,472	36,003	0	262	0	0	5.500	7.517	MON	167	2,006	06/30/2000	12/01/2013
31381B-KQ-1	FNMA POOL NO 455803			2	1	66,081	115.0500	75,779	65,867	66,038	0	(9)	0	0	7.000	6.811	MON	384	4,611	06/30/2000	02/01/2029
31381C-CM-7	FNMA POOL NO 456476			2	1	1,411	103.2200	1,478	1,432	1,421	0	3	0	0	6.500	7.135	MON	8	93	11/14/2000	02/01/2014
31381C-P2-7	FNMA POOL NO 456841			2	1	6,615	115.0500	7,586	6,593	6,611	0	(1)	0	0	7.000	6.786	MON	38	461	06/30/2000	02/01/2029
31381C-VC-8	FNMA POOL NO 457011			2	1	70,904	115.0500	81,297	70,664	70,855	0	(10)	0	0	7.000	6.814	MON	412	4,947	06/30/2000	01/01/2029
31381C-XG-7	FNMA POOL NO 457079			2	1	5,716	115.0500	6,606	5,742	5,717	0	0	0	0	7.000	7.092	MON	34	402	06/01/1999	01/01/2029
31381D-CT-0	FNMA POOL NO 457382			2	1	410	102.6300	420	410	408	0	0	0	0	6.000	5.867	MON	2	25	01/05/1999	01/01/2014
31381D-QK-4	FNMA POOL NO 457758			2	1	656	115.0500	758	659	656	0	0	0	0	7.000	7.087	MON	4	46	06/01/1999	01/01/2029
31381E-6B-4	FNMA POOL NO 459066			2	1	7,956	102.6300	8,027	7,822	7,832	0	(31)	0	0	6.000	5.047	MON	39	469	09/14/2007	01/01/2014
31381E-6D-0	FNMA POOL NO 459068			2	1	872	102.6300	894	871	868	0	(1)	0	0	6.000	5.844	MON	4	52	01/05/1999	01/01/2014
31381F-JZ-4	FNMA POOL NO 459380			2	1	1,705	115.0500	1,955	1,699	1,704	0	0	0	0	7.000	6.777	MON	10	119	05/20/1999	02/01/2029
31381F-SG-6	FNMA POOL NO 459619			2	1	25,358	115.0500	29,008	25,214	25,332	0	(1)	0	0	7.000	6.775	MON	147	1,765	06/30/2000	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			2	1	11,082	115.0500	12,711	11,049	11,076	0	(2)	0	0	7.000	6.870	MON	64	773	05/20/1999	03/01/2029
31381F-VN-7	FNMA POOL NO 459721			2	1	922	102.8200	1,042	1,013	989	0	13	0	0	5.500	9.408	MON	5	56	05/09/2000	02/01/2014
31381F-XL-9	FNMA POOL NO 459783			2	1	22,817	115.0500	26,358	22,911	22,815	0	0	0	0	7.000	7.085	MON	134	1,604	06/30/2000	01/01/2028
31381F-XY-1	FNMA POOL NO 459795			2	1	4,516	112.9800	5,295	4,687	4,530	0	2	0	0	6.500	7.581	MON	25	305	11/08/1999	06/01/2029
31381K-4D-8	FNMA POOL NO 463520	C		2	1	2,931,331	116.2300	3,348,545	2,880,915	2,914,360	0	(5,859)	0	0	4.550	4.154	MON	11,288	133,265	01/08/2010	10/01/2019
31381K-E6-2	FNMA POOL NO 462857			2	1	12,051,154	115.4700	13,829,036	11,976,302	12,017,958	0	(11,124)	0	0	4.450	4.286	MON	44,412	532,946	01/06/2010	07/01/2019
31381L-AV-9	FNMA POOL NO 463620			2	1	1,743,587	116.7700	1,799,943	1,541,483	1,724,854	0	(18,732)	0	0	4.720	1.374	MON	6,265	49,314	04/17/2012	10/01/2019
31381L-BS-5	FNMA POOL NO 463649			2	1	2,996,093	115.8600	3,094,624	2,670,957	2,965,965	0	(30,127)	0	0	4.465	1.355	MON	10,269	80,831	04/17/2012	10/01/2019
31381L-BY-2	FNMA POOL NO 463655			2	1	17,956,271	115.9700	20,580,300	17,746,228	17,880,720	0	(26,017)	0	0	4.490	4.213	MON	68,614	810,046	01/06/2010	10/01/2019
31381L-ER-4	FNMA POOL NO 463744			2	1	5,167,002	114.0900	5,995,265	5,254,856	5,187,306	0	7,011	0	0	4.120	4.454	MON	18,643	220,107	01/06/2010	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769			2	1	3,001,881	113.5500	3,103,445	2,733,157	2,977,479	0	(24,402)	0	0	4.030	1.510	MON	9,485	74,655	04/17/2012	11/01/2019
31381L-GR-2	FNMA POOL NO 463808			2	1	1,554,221	114.8100	1,783,472	1,553,371	1,552,717	0	(520)	0	0	4.310	4.273	MON	5,765	68,066	01/06/2010	11/01/2019
31381L-J7-3	FNMA POOL NO 463886			2	1	1,929,920	115.5000	2,219,348	1,921,513	1,925,978	0	(1,367)	0	0	4.400	4.284	MON	7,280	85,955	01/11/2010	12/01/2019
31381L-LG-0	FNMA POOL NO 463927			2	1	1,634,250	115.8100	1,887,651	1,629,984	1,631,693	0	(883)	0	0	4.430	4.351	MON	6,218	73,412	01/06/2010	12/01/2019
31381L-LM-7	FNMA POOL NO 463932			2	1	957,790	115.2300	1,106,018	959,852	957,581	0	(73)	0	0	4.320	4.342	MON	3,571	42,157	01/06/2010	12/01/2019
31381L-Q4-2	FNMA POOL NO 464075	C		2	1	7,248,632	115.9200	8,370,933	7,221,551	7,234,984	0	(4,711)	0	0	4.450	4.347	MON	27,673	326,709	01/06/2010	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076	C		2	1	6,048,904	115.9200	6,986,267	6,027,009	6,037,712	0	(3,863)	0	0	4.450	4.350	MON	23,095	272,670	01/06/2010	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077	C		2	1	4,384,170	115.9200	5,063,756	4,368,470	4,376,106	0	(2,784)	0	0	4.450	4.351	MON	16,740	197,636	01/06/2010	12/01/2019
31382D-4G-6	FNMA POOL NO 479723			2	1	3,750	102.8200	4,053	3,942	3,897	0	25	0	0	5.500	7.092	MON	18	217	11/15/1999	01/01/2014
31382D-F4-1	FNMA POOL NO 479087			2	1	64,032	115.0500	73,432	63,828	63,991	0	(5)	0	0	7.000	6.811	MON	372	4,468	06/30/2000	01/01/2029
31382D-N6-7	FNMA POOL NO 479313			2	1	75,689	110.4300	90,233	81,714	76,439	0	137	0	0	6.000	7.898	MON	409	4,903	06/30/2000	01/01/2029
31382D-QY-3	FNMA POOL NO 479371			2	1	7,226	102.8200	7,915	7,698	7,593	0	57	0	0	5.500	7.367	MON	35	423	09/25/2000	02/01/2014
31382D-RJ-5	FNMA POOL NO 479389			2	1	7,869	102.8200	8,619	8,382	8,273	0	60	0	0	5.500	7.268	MON	38	461	09/25/2000	02/01/2014
31382D-U7-7	FNMA POOL NO 479506			2	1	4,158	112.9800	4,920	4,355	4,168	0	2	0	0	6.500	8.407	MON	24	283	08/18/2000	04/01/2029
31382D-VY-7	FNMA POOL NO 479531			2	1	3,449	112.9800	4,044	3,580	3,457	0	2	0	0	6.500	7.867	MON	19	233	11/08/1999	06/01/2029
31382D-WD-2	FNMA POOL NO 479544			2	1	560	112.9800	657	581	561	0	0	0	0	6.500	7.976	MON	3	38	11/08/1999	08/01/2029
31382D-WM-2	FNMA POOL NO 479552			2	1	2,987	115.2000	3,561	3,091	2,992	0	1	0	0	7.500	8.997	MON	19	232	06/29/2000	09/01/2029
31382E-2P-6	FNMA POOL NO 480582			2	1	5,131	102.6300	5,515	5,374	5,307	0	28	0	0	6.000	7.468	MON	27	322	06/30/2000	04/01/2014
31382E-CD-2	FNMA POOL NO 479868			2	1	40,275	115.0500	46,220	40,175	40,262	0	(6)	0	0	7.000	6.887	MON	234	2,812	06/30/2000	02/01/2029
31382E-EF-5	FNMA POOL NO 479934			2	1	1,441	102.8200	1,560	1,517	1,497	0	11	0	0	5.500	7.436	MON	7	83	11/15/1999	01/01/2014
31382E-RJ-3	FNMA POOL NO 480289			2	1	98,064	115.0500	112,253	97,571	97,943	0	(22)	0	0	7.000	6.856	MON	569	6,830	06/30/2000	06/01/2029
31382E-VK-5	FNMA POOL NO 480418			2	1	627	103.2200	632	613	613	0	(2)	0	0	6.500	5.659	MON	3	40	09/17/2001	04/01/2014
31382E-YK-2	FNMA POOL NO 480514			2	1	141	102.6300	152	148	145	0	1	0	0	6.000	8.384	MON	1	9	06/30/2000	01/01/2014
31382E-YW-6	FNMA POOL NO 480525			2	1	1,424	102.6300	1,526	1,487	1,469	0	9	0	0	6.000	7.631	MON	7	89	08/05/1999	01/01/2014
31382E-Z7-0	FNMA POOL NO 480566			2	1	2,015	102.6300	2,154	2,099	2,074	0	11	0	0	6.000	7.472	MON	10	126	08/05/1999	03/01/2014
31382E-ZE-5	FNMA POOL NO 480541			2	1	959	102.6300	1,028	1,002	988	0	6	0	0	6.000	7.829	MON	5	60	08/05/1999	02/01/2014
31382F-2H-1	FNMA POOL NO 481476			2	1	14,574	115.0500	16,711	14,525	14,563	0	(2)	0	0	7.000	6.839	MON	85	1,017	06/30/2000	02/01/2029
31382F-6C-8	FNMA POOL NO 481567			2	1	10,654	110.4300	12,661	11,466	10,713	0	10	0	0	6.000	8.736	MON	57	688	06/30/2000	02/01/2029
31382F-RE-1	FNMA POOL NO 481185			2	1	1,730	102.8200	1,884	1,833	1,805	0	15	0	0	5.500	7.704	MON	8	101	09/09/1999	02/01/2014
31382F-UF-4	FNMA POOL NO 481282			2	1	1,030	102.6300	1,104	1,076	1,061	0	6	0	0	6.000	7.728	MON	5	64	08/05/1999	04/01/2014
31382G-CS-4	FNMA POOL NO 481681			2	1	28,499	115.0500	32,615	28,349	28,474	0	5	0	0	7.000	6.757	MON	165	1,984	06/30/2000	03/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31382G-GB-7	FNMA POOL NO 481794			2	1	8,149	115.0500	9,418	8,187	8,150	0	0	0	0	7.000	7.096	MON	48	573	06/01/1999	05/01/2029
31382G-HT-7	FNMA POOL NO 481842			2	1	4,464	115.9200	5,047	4,354	4,455	0	(2)	0	0	8.000	6.781	MON	29	348	06/30/2000	10/01/2028
31382G-L4-7	FNMA POOL NO 481947			2	1	1,077	102.6300	1,104	1,076	1,073	0	(1)	0	0	6.000	5.878	MON	5	65	01/05/1999	02/01/2014
31382G-LN-5	FNMA POOL NO 481933			2	1	28,272	115.0500	32,418	28,178	28,251	0	(1)	0	0	7.000	6.832	MON	164	1,972	06/30/2000	02/01/2029
31382G-Q8-3	FNMA POOL NO 482079			2	1	1,819	102.8200	1,894	1,842	1,832	0	2	0	0	5.500	5.873	MON	8	101	02/01/1999	02/01/2014
31382G-TQ-0	FNMA POOL NO 482159			2	1	5,398	115.0500	6,193	5,383	5,397	0	(1)	0	0	7.000	6.804	MON	31	377	06/30/2000	02/01/2029
31382G-TW-7	FNMA POOL NO 482165			2	1	19,236	102.8200	20,042	19,493	19,394	0	22	0	0	5.500	5.813	MON	89	1,072	06/30/2000	02/01/2014
31382G-UG-0	FNMA POOL NO 482183			2	1	17,584	102.8200	19,209	18,682	18,455	0	133	0	0	5.500	7.087	MON	86	1,028	06/30/2000	02/01/2014
31382G-XP-7	FNMA POOL NO 482286			2	1	6,877	115.0500	7,949	6,909	6,878	0	0	0	0	7.000	7.094	MON	40	484	06/01/1999	01/01/2029
31382H-3M-5	FNMA POOL NO 483304			2	1	2,900	102.8200	3,021	2,939	2,923	0	5	0	0	5.500	5.869	MON	13	162	06/30/2000	02/01/2014
31382H-3R-4	FNMA POOL NO 483308			2	1	13,120	102.8200	14,420	14,025	13,814	0	126	0	0	5.500	7.672	MON	64	772	06/30/2000	02/01/2014
31382H-5G-6	FNMA POOL NO 483347			2	1	254	102.8200	275	268	264	0	2	0	0	5.500	7.522	MON	1	15	11/15/1999	01/01/2014
31382H-6Z-3	FNMA POOL NO 483388			2	1	11,235	115.0500	12,862	11,179	11,226	0	(1)	0	0	7.000	6.765	MON	65	782	06/30/2000	02/01/2029
31382H-A3-9	FNMA POOL NO 482526			2	1	1,495	102.8200	1,627	1,582	1,561	0	12	0	0	5.500	7.483	MON	7	87	09/09/1999	01/01/2014
31382H-AN-5	FNMA POOL NO 482513			2	1	5,482	102.0300	6,198	6,075	5,943	0	78	0	0	5.500	9.196	MON	28	334	06/30/2000	01/01/2014
31382H-AQ-8	FNMA POOL NO 482515			2	1	1,500	102.0300	1,619	1,587	1,565	0	12	0	0	5.500	7.605	MON	7	87	09/09/1999	01/01/2014
31382H-AR-6	FNMA POOL NO 482516			2	1	121	101.6300	122	120	120	0	0	0	0	6.000	5.354	MON	1	7	09/14/2007	01/01/2014
31382H-K3-8	FNMA POOL NO 482814			2	1	799	102.6300	855	833	823	0	5	0	0	6.000	7.795	MON	4	50	08/05/1999	01/01/2014
31382H-Z2-4	FNMA POOL NO 483261			2	1	81,048	115.0500	93,830	81,558	81,070	0	1	0	0	7.000	7.155	MON	476	5,709	06/30/2000	02/01/2029
31382J-J7-7	FNMA POOL NO 483686			2	1	156,537	116.2700	178,840	153,811	156,070	0	(86)	0	0	8.000	7.549	MON	1,025	12,305	06/30/2000	12/01/2028
31382J-UT-6	FNMA POOL NO 483994			2	1	2,380	102.6300	2,550	2,485	2,451	0	14	0	0	6.000	7.646	MON	12	149	08/05/1999	04/01/2014
31382J-W8-0	FNMA POOL NO 484071			2	1	5,987	115.0500	6,916	6,012	5,987	0	0	0	0	7.000	7.081	MON	35	421	06/30/2000	03/01/2029
31382J-XQ-9	FNMA POOL NO 484087			2	1	19,944	102.8200	20,754	20,185	20,092	0	17	0	0	5.500	5.745	MON	93	1,110	06/30/2000	01/01/2014
31382J-Y9-6	FNMA POOL NO 484136			2	1	11,970	115.0500	13,730	11,934	11,964	0	(2)	0	0	7.000	6.843	MON	70	835	05/20/1999	02/01/2029
31382K-2S-6	FNMA POOL NO 485085			2	1	2,736	115.2000	3,260	2,830	2,741	0	1	0	0	7.500	8.807	MON	18	212	05/11/2000	10/01/2029
31382K-4V-7	FNMA POOL NO 485136			2	1	45,629	115.0500	52,314	45,471	45,601	0	(6)	0	0	7.000	6.782	MON	265	3,183	06/30/2000	02/01/2029
31382K-GN-2	FNMA POOL NO 484505			2	1	3,217	115.0500	3,684	3,203	3,215	0	0	0	0	7.000	6.682	MON	19	224	06/30/2000	02/01/2029
31382K-N5-3	FNMA POOL NO 484712			2	1	1,909	102.6300	1,990	1,940	1,926	0	4	0	0	6.000	6.592	MON	10	116	01/31/2002	02/01/2014
31382K-PW-2	FNMA POOL NO 484737			2	1	1,078	102.6300	1,159	1,129	1,114	0	6	0	0	6.000	7.896	MON	6	68	06/30/2000	03/01/2014
31382K-RT-7	FNMA POOL NO 484798			2	1	8,073	102.6300	8,683	8,461	8,343	0	44	0	0	6.000	7.743	MON	42	508	06/30/2000	04/01/2014
31382K-UH-9	FNMA POOL NO 484884			2	1	25,448	115.0500	29,141	25,330	25,433	0	(3)	0	0	7.000	6.697	MON	148	1,773	06/30/2000	05/01/2029
31382K-UP-1	FNMA POOL NO 484890			2	1	16,073	102.6300	16,279	15,862	15,866	0	(38)	0	0	6.000	5.403	MON	79	952	01/31/2002	05/01/2014
31382K-W9-5	FNMA POOL NO 484972			2	1	5,158	103.2200	5,374	5,207	5,176	0	5	0	0	6.500	6.837	MON	28	339	12/01/2000	06/01/2014
31382K-X6-0	FNMA POOL NO 485001			2	1	217	103.2200	227	220	219	0	0	0	0	6.500	7.148	MON	1	14	10/13/2000	06/01/2014
31382K-XE-3	FNMA POOL NO 484977			2	1	556	112.9800	652	577	557	0	0	0	0	6.500	8.265	MON	3	37	11/08/1999	06/01/2029
31382L-2Y-1	FNMA POOL NO 485991			2	1	40,948	102.8200	44,834	43,605	43,050	0	317	0	0	5.500	7.195	MON	200	2,398	06/30/2000	02/01/2014
31382L-5A-0	FNMA POOL NO 486041			2	1	322	102.8200	350	340	335	0	3	0	0	5.500	7.345	MON	2	19	09/09/1999	03/01/2014
31382L-6W-1	FNMA POOL NO 486085			2	1	17,039	115.0500	19,503	16,952	17,024	0	(3)	0	0	7.000	6.776	MON	99	1,187	06/30/2000	04/01/2029
31382L-HB-5	FNMA POOL NO 485426			2	1	45,234	115.0500	51,876	45,091	45,200	0	(1)	0	0	7.000	6.850	MON	263	3,157	06/30/2000	02/01/2029
31382L-P2-6	FNMA POOL NO 485641			2	1	3,641	112.9800	4,270	3,779	3,650	0	2	0	0	6.500	7.777	MON	20	246	11/08/1999	07/01/2029
31382L-PD-2	FNMA POOL NO 485620			2	1	872	102.6300	934	910	897	0	5	0	0	6.000	7.657	MON	5	55	08/05/1999	05/01/2014
31382L-Q8-2	FNMA POOL NO 485679			2	1	246	102.6300	263	256	253	0	1	0	0	6.000	7.768	MON	1	15	08/05/1999	03/01/2014
31382L-QY-5	FNMA POOL NO 485671			2	1	314	103.2200	330	320	317	0	1	0	0	6.500	7.127	MON	2	21	10/13/2000	03/01/2014
31382L-RK-4	FNMA POOL NO 485690			2	1	6,815	103.2200	7,145	6,922	6,868	0	15	0	0	6.500	7.228	MON	38	450	10/13/2000	03/01/2014
31382L-ZY-5	FNMA POOL NO 485959			2	1	38,796	115.0500	44,405	38,597	38,764	0	(6)	0	0	7.000	6.751	MON	225	2,702	06/30/2000	05/01/2029
31382M-DN-1	FNMA POOL NO 486209			2	1	12,017	102.8200	13,162	12,801	12,613	0	98	0	0	5.500	7.462	MON	59	704	09/25/2000	03/01/2014
31382M-M6-8	FNMA POOL NO 486481			2	1	1,835	102.6300	1,965	1,914	1,892	0	11	0	0	6.000	7.516	MON	10	115	08/05/1999	02/01/2014
31382M-PM-0	FNMA POOL NO 486528			2	1	1,351	102.6300	1,448	1,411	1,393	0	8	0	0	6.000	7.606	MON	7	85	08/05/1999	02/01/2014
31382M-PU-2	FNMA POOL NO 486535			2	1	26,417	110.4300	31,527	28,551	26,642	0	42	0	0	6.000	8.177	MON	143	1,713	06/30/2000	02/01/2029
31382M-XP-4	FNMA POOL NO 486786			2	1	4,995	102.8200	5,471	5,321	5,234	0	36	0	0	5.500	7.819	MON	24	293	09/25/2000	03/01/2014
31382N-DJ-8	FNMA POOL NO 487105			2	1	20,357	115.0500	23,564	20,482	20,359	0	1	0	0	7.000	7.155	MON	119	1,434	06/30/2000	03/01/2029
31382N-UR-1	FNMA POOL NO 487592			2	1	11,715	102.8200	12,893	12,540	12,355	0	104	0	0	5.500	7.587	MON	57	690	09/25/2000	02/01/2014
31382N-UT-7	FNMA POOL NO 487594			2	1	7,663	102.6300	8,233	8,023	7,937	0	32	0	0	6.000	7.210	MON	40	481	06/30/2000	03/01/2014
31382P-2L-0	FNMA POOL NO 488679			2	1	62,839	115.9200	71,188	61,411	62,672	0	(25)	0	0	8.000	7.081	MON	409	4,913	06/30/2000	09/01/2027
31382P-5F-0	FNMA POOL NO 488746			2	1	369	115.0500	423	368	369	0	0	0	0	7.000	6.771	MON	2	26	05/20/1999	03/01/2029
31382P-DX-2	FNMA POOL NO 488018			2	1	14,469	102.6300	15,546	15,149	14,983	0	78	0	0	6.000	7.247	MON	76	909	06/30/2000	03/01/2014
31382P-GN-1	FNMA POOL NO 488105			2	1	777	102.8200	845	821	809	0	6	0	0	5.500	7.590	MON	4	45	09/09/1999	02/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31382P-H7-5	FNMA POOL NO 488154			2	1	1,402	102.6300	1,501	1,463	1,444	0	8	0	0	6.000	7.590	MON	7	88	08/05/1999	03/01/2014
31382P-HD-2	FNMA POOL NO 488128			2	1	39,351	102.8200	43,063	41,882	41,406	0	258	0	0	5.500	6.922	MON	192	2,304	06/30/2000	02/01/2014
31382P-JD-0	FNMA POOL NO 488160			2	1	4,204	102.6300	4,506	4,391	4,338	0	24	0	0	6.000	7.465	MON	22	263	08/05/1999	03/01/2014
31382P-LZ-8	FNMA POOL NO 488244			2	1	111	103.2200	116	113	112	0	0	0	0	6.500	7.200	MON	1	7	10/13/2000	02/01/2014
31382P-PV-3	FNMA POOL NO 488336			2	1	112	102.6300	119	116	115	0	1	0	0	6.000	8.214	MON	1	7	08/05/1999	03/01/2014
31382P-RE-9	FNMA POOL NO 488385			2	1	456	102.6300	489	476	469	0	3	0	0	6.000	7.862	MON	2	29	08/05/1999	03/01/2014
31382P-RJ-8	FNMA POOL NO 488389			2	1	3,631	102.6300	3,901	3,802	3,755	0	19	0	0	6.000	7.500	MON	19	228	06/30/2000	03/01/2014
31382Q-AZ-8	FNMA POOL NO 488824			2	1	3,430	115.0500	3,934	3,419	3,429	0	0	0	0	7.000	6.787	MON	20	239	05/20/1999	03/01/2029
31382Q-DB-8	FNMA POOL NO 488898			2	1	11,977	115.0500	13,738	11,942	11,972	0	(2)	0	0	7.000	6.839	MON	70	836	05/20/1999	05/01/2029
31382Q-EK-7	FNMA POOL NO 488938			2	1	623	102.6300	668	651	641	0	4	0	0	6.000	8.027	MON	3	39	08/05/1999	03/01/2014
31382Q-NZ-4	FNMA POOL NO 489208			2	1	3,376	112.9800	3,958	3,503	3,382	0	1	0	0	6.500	7.982	MON	19	228	11/08/1999	08/01/2029
31382Q-S2-2	FNMA POOL NO 489337			2	1	30,652	110.4300	36,346	32,915	30,874	0	15	0	0	6.000	8.087	MON	165	1,975	06/30/2000	03/01/2029
31382Q-W8-4	FNMA POOL NO 489471			2	1	14,053	115.0500	16,114	14,006	14,043	0	(2)	0	0	7.000	6.831	MON	82	980	06/30/2000	04/01/2029
31382R-4A-8	FNMA POOL NO 490517			2	1	8,122	115.0500	9,300	8,083	8,120	0	(1)	0	0	7.000	6.722	MON	47	566	06/30/2000	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			2	1	3,599	115.0500	4,128	3,588	3,598	0	0	0	0	7.000	6.785	MON	21	251	05/20/1999	05/01/2029
31382R-CP-6	FNMA POOL NO 489778			2	1	1,322	102.6300	1,334	1,300	1,303	0	(5)	0	0	6.000	5.017	MON	7	78	09/14/2007	04/01/2014
31382R-EM-1	FNMA POOL NO 489840			2	1	31,703	102.6300	34,116	33,243	32,858	0	149	0	0	6.000	7.154	MON	166	1,995	06/30/2000	06/01/2014
31382R-HL-0	FNMA POOL NO 489935			2	1	818	102.6300	875	852	841	0	4	0	0	6.000	7.425	MON	4	51	08/05/1999	05/01/2014
31382R-PB-3	FNMA POOL NO 490118			2	1	1,992	115.0500	2,284	1,985	1,991	0	0	0	0	7.000	6.713	MON	12	139	06/30/2000	03/01/2029
31382R-PF-4	FNMA POOL NO 490122			2	1	24,025	115.0500	27,502	23,905	24,006	0	(3)	0	0	7.000	6.743	MON	139	1,674	06/30/2000	03/01/2029
31382R-US-0	FNMA POOL NO 490293			2	1	136	102.6300	145	142	140	0	1	0	0	6.000	7.651	MON	1	8	08/05/1999	03/01/2014
31382R-VD-2	FNMA POOL NO 490312			2	1	3,952	102.6300	4,223	4,115	4,067	0	18	0	0	6.000	7.400	MON	21	247	08/05/1999	03/01/2014
31382R-YB-3	FNMA POOL NO 490406			2	1	25,695	115.0500	29,476	25,621	25,686	0	(4)	0	0	7.000	6.884	MON	149	1,793	06/30/2000	03/01/2029
31382S-2Q-3	FNMA POOL NO 491383			2	1	1,285	102.6300	1,376	1,341	1,321	0	7	0	0	6.000	7.619	MON	7	80	08/05/1999	07/01/2014
31382S-F6-3	FNMA POOL NO 490789			2	1	666	102.8200	729	709	696	0	6	0	0	5.500	8.066	MON	3	39	10/14/1999	03/01/2014
31382S-PM-7	FNMA POOL NO 491028			2	1	474	102.6300	479	467	468	0	(2)	0	0	6.000	5.006	MON	2	28	09/14/2007	07/01/2014
31382S-UG-4	FNMA POOL NO 491183			2	1	928	115.0500	1,064	925	928	0	0	0	0	7.000	6.690	MON	5	65	06/30/2000	03/01/2029
31382S-Y2-1	FNMA POOL NO 491329			2	1	9,818	115.0500	11,256	9,784	9,812	0	(1)	0	0	7.000	6.798	MON	57	685	06/30/2000	04/01/2029
31382S-Z6-1	FNMA POOL NO 491365			2	1	10	103.2200	11	11	11	0	0	0	0	6.500	8.425	MON	0	1	03/10/2000	06/01/2014
31382S-ZW-4	FNMA POOL NO 491357			2	1	1,600	102.8200	1,711	1,664	1,642	0	9	0	0	5.500	6.978	MON	8	91	12/05/2000	06/01/2014
31382T-FW-4	FNMA POOL NO 491681			2	1	41,371	102.6300	44,372	43,237	42,728	0	212	0	0	6.000	7.428	MON	216	2,594	06/30/2000	03/01/2014
31382T-J4-2	FNMA POOL NO 491783			2	1	4,934	102.6300	5,310	5,175	5,110	0	30	0	0	6.000	7.565	MON	26	310	06/30/2000	03/01/2014
31382T-JA-8	FNMA POOL NO 491757			2	1	6,623	115.0500	7,596	6,603	6,620	0	(1)	0	0	7.000	6.824	MON	39	462	05/20/1999	04/01/2029
31382T-QA-0	FNMA POOL NO 491949			2	1	11,071	115.0500	12,690	11,030	11,063	0	(2)	0	0	7.000	6.808	MON	64	772	06/30/2000	04/01/2029
31382T-TH-2	FNMA POOL NO 492052			2	1	405	102.6300	434	423	417	0	2	0	0	6.000	7.905	MON	2	25	08/05/1999	04/01/2014
31382T-UA-5	FNMA POOL NO 492077			2	1	3,075	102.6300	3,296	3,212	3,171	0	18	0	0	6.000	7.509	MON	16	193	08/05/1999	04/01/2014
31382T-WK-1	FNMA POOL NO 492150			2	1	5,130	102.8200	5,619	5,465	5,374	0	48	0	0	5.500	7.849	MON	25	301	09/25/2000	03/01/2014
31382U-6A-9	FNMA POOL NO 493265			2	1	1,346	102.6300	1,440	1,403	1,386	0	8	0	0	6.000	7.521	MON	7	84	08/05/1999	04/01/2014
31382U-EM-4	FNMA POOL NO 492540			2	1	1,598	101.1200	1,636	1,618	1,608	0	0	0	0	6.500	6.970	MON	9	105	06/30/2000	10/01/2013
31382U-NQ-5	FNMA POOL NO 492799			2	1	115	103.2200	121	117	116	0	0	0	0	6.500	7.196	MON	1	8	10/13/2000	08/01/2014
31382U-RV-0	FNMA POOL NO 492900			2	1	326	115.0100	373	324	326	0	0	0	0	7.000	6.726	MON	2	23	05/25/1999	10/01/2028
31382V-7C-2	FNMA POOL NO 494191			2	1	15,456	115.0500	17,722	15,404	15,444	0	(2)	0	0	7.000	6.834	MON	90	1,078	06/30/2000	03/01/2029
31382V-HJ-6	FNMA POOL NO 493533			2	1	8,824	115.0500	10,121	8,797	8,820	0	(1)	0	0	7.000	6.839	MON	51	616	05/20/1999	04/01/2029
31382V-LU-6	FNMA POOL NO 493639			2	1	781	102.6300	838	817	804	0	5	0	0	6.000	8.013	MON	4	49	08/05/1999	04/01/2014
31382V-LV-4	FNMA POOL NO 493640			2	1	161	102.6300	173	168	166	0	1	0	0	6.000	8.076	MON	1	10	08/05/1999	04/01/2014
31382V-MF-8	FNMA POOL NO 493658			2	1	25,808	110.4300	30,722	27,821	25,984	0	34	0	0	6.000	8.390	MON	139	1,669	06/30/2000	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			2	1	1,350	115.0500	1,548	1,345	1,349	0	0	0	0	7.000	6.828	MON	8	94	05/20/1999	04/01/2029
31382V-P7-3	FNMA POOL NO 493746			2	1	8,298	102.6300	8,922	8,693	8,572	0	48	0	0	6.000	7.650	MON	43	522	06/30/2000	05/01/2014
31382W-3X-8	FNMA POOL NO 495014			2	1	5,959	103.2200	6,265	6,069	6,020	0	11	0	0	6.500	7.145	MON	33	394	10/13/2000	06/01/2014
31382W-DX-7	FNMA POOL NO 494318			2	1	2,417	102.6300	2,584	2,518	2,488	0	12	0	0	6.000	7.352	MON	13	151	08/05/1999	04/01/2014
31382W-FH-0	FNMA POOL NO 494368			2	1	31,991	115.0500	36,625	31,835	31,955	0	(6)	0	0	7.000	6.839	MON	186	2,228	06/30/2000	04/01/2029
31382W-UZ-3	FNMA POOL NO 494800			2	1	1,152	102.6300	1,233	1,201	1,185	0	5	0	0	6.000	7.623	MON	6	72	08/05/1999	05/01/2014
31382X-5P-1	FNMA POOL NO 495954			2	1	12,757	115.0500	14,614	12,702	12,753	0	(2)	0	0	7.000	6.795	MON	74	889	06/30/2000	05/01/2029
31382X-JP-6	FNMA POOL NO 495370			2	1	32,950	115.0500	37,782	32,840	32,918	0	(6)	0	0	7.000	6.890	MON	192	2,299	06/30/2000	04/01/2029
31382X-QN-3	FNMA POOL NO 495561			2	1	1,456	115.0500	1,670	1,452	1,456	0	0	0	0	7.000	6.810	MON	8	102	05/20/1999	05/01/2029
31382Y-3Z-9	FNMA POOL NO 496816			2	1	1,326	102.8200	1,494	1,453	1,416	0	18	0	0	5.500	8.854	MON	7	80	05/09/2000	06/01/2014
31382Y-4A-3	FNMA POOL NO 496817			2	1	312	102.6300	335	326	321	0	2	0	0	6.000	7.950	MON	2	19	08/05/1999	06/01/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31382Y-SG-4	FNMA POOL NO 496519			2	1	1,440	112.9800	1,689	1,495	1,443	0	0	0	0	6.500	8.102	MON	8	97	11/08/1999	06/01/2029
31382Y-V3-9	FNMA POOL NO 496634			2	1	2,431	102.6300	2,603	2,536	2,503	0	14	0	0	6.000	7.544	MON	13	152	08/05/1999	05/01/2014
31382Y-W9-5	FNMA POOL NO 496672			2	1	22,161	115.0500	25,230	21,930	22,134	0	(5)	0	0	7.000	6.553	MON	128	1,535	06/30/2000	05/01/2029
31383A-Y5-2	FNMA POOL NO 497632			2	1	1,128	102.6300	1,208	1,178	1,162	0	6	0	0	6.000	7.517	MON	6	71	08/05/1999	05/01/2014
31383B-3C-9	FNMA POOL NO 498595			2	1	9,870	115.0500	11,031	9,588	9,847	0	(4)	0	0	7.000	5.789	MON	56	671	05/09/2006	06/01/2029
31383B-3R-6	FNMA POOL NO 498608			2	1	61,246	115.0500	70,221	61,037	61,207	0	(1)	0	0	7.000	6.807	MON	356	4,273	06/30/2000	05/01/2029
31383B-HE-0	FNMA POOL NO 498029			2	1	3,158	112.9800	3,841	3,400	3,171	0	3	0	0	6.500	9.490	MON	18	221	02/09/2000	09/01/2029
31383C-2H-7	FNMA POOL NO 499476			2	1	343	102.6300	370	360	353	0	1	0	0	6.000	8.566	MON	2	21	06/30/2000	05/01/2014
31383C-2Z-7	FNMA POOL NO 499492			2	1	1,197	115.0500	1,371	1,191	1,196	0	0	0	0	7.000	6.711	MON	7	83	05/25/1999	06/01/2029
31383C-3G-8	FNMA POOL NO 499499			2	1	6,678	102.6300	7,176	6,992	6,897	0	36	0	0	6.000	7.505	MON	35	420	06/30/2000	06/01/2014
31383C-HF-5	FNMA POOL NO 498930			2	1	504	112.9800	605	536	506	0	0	0	0	6.500	8.900	MON	3	35	06/07/2000	06/01/2029
31383C-NX-9	FNMA POOL NO 499106			2	1	1,947	112.9800	2,347	2,077	1,956	0	1	0	0	6.500	8.944	MON	11	135	06/29/2000	05/01/2029
31383C-UB-9	FNMA POOL NO 499278			2	1	698	112.9800	839	743	699	0	0	0	0	6.500	9.569	MON	4	48	01/10/2000	08/01/2029
31383C-UR-4	FNMA POOL NO 499292			2	1	4,192	112.9800	4,916	4,351	4,202	0	2	0	0	6.500	7.850	MON	24	283	11/08/1999	08/01/2029
31383C-VY-8	FNMA POOL NO 499331			2	1	11,290	102.6300	11,435	11,142	11,147	0	(23)	0	0	6.000	5.476	MON	56	669	01/31/2002	08/01/2014
31383C-VZ-5	FNMA POOL NO 499332			2	1	935	103.2200	990	960	949	0	3	0	0	6.500	7.559	MON	5	62	08/18/2000	08/01/2014
31383D-4S-9	FNMA POOL NO 500433			2	1	1,204	103.2200	1,301	1,261	1,241	0	8	0	0	6.500	8.325	MON	7	82	06/01/2000	06/01/2014
31383D-5B-5	FNMA POOL NO 500442			2	1	28,369	115.0500	32,476	28,228	28,343	0	(3)	0	0	7.000	6.795	MON	165	1,976	06/30/2000	06/01/2029
31383D-5T-6	FNMA POOL NO 500458			2	1	30,174	115.0500	34,594	30,069	30,157	0	0	0	0	7.000	6.771	MON	175	2,105	06/30/2000	06/01/2029
31383D-C4-3	FNMA POOL NO 499691			2	1	1,520	102.6300	1,627	1,586	1,565	0	9	0	0	6.000	7.529	MON	8	95	08/05/1999	05/01/2014
31383D-EB-5	FNMA POOL NO 499730			2	1	679	115.0100	785	683	679	0	0	0	0	7.000	7.166	MON	4	48	06/08/1999	06/01/2028
31383D-MG-5	FNMA POOL NO 499959			2	1	31,258	115.2000	37,264	32,348	31,320	0	13	0	0	7.500	8.784	MON	202	2,426	06/29/2000	08/01/2029
31383E-2M-2	FNMA POOL NO 501280			2	1	87,001	112.9800	104,760	92,727	87,268	0	71	0	0	6.500	8.772	MON	502	6,027	06/29/2000	06/01/2029
31383E-7D-7	FNMA POOL NO 501392			2	1	198	103.2200	208	202	200	0	0	0	0	6.500	7.248	MON	1	13	10/13/2000	06/01/2014
31383E-AD-3	FNMA POOL NO 500504			2	1	4,309	115.0500	4,934	4,289	4,307	0	(1)	0	0	7.000	6.731	MON	25	300	05/25/1999	05/01/2029
31383E-AH-4	FNMA POOL NO 500508			2	1	2,721	102.6300	2,913	2,839	2,804	0	15	0	0	6.000	7.320	MON	14	170	08/05/1999	05/01/2014
31383E-BT-7	FNMA POOL NO 500550			2	1	2,611	103.2200	2,749	2,663	2,643	0	4	0	0	6.500	7.079	MON	14	173	11/14/2000	06/01/2014
31383E-CB-5	FNMA POOL NO 500566			2	1	91,716	115.0500	105,082	91,338	91,602	0	(20)	0	0	7.000	6.897	MON	533	6,394	06/30/2000	06/01/2029
31383E-CS-8	FNMA POOL NO 500581			2	1	17,721	115.0500	20,330	17,671	17,717	0	(2)	0	0	7.000	6.855	MON	103	1,237	06/30/2000	06/01/2029
31383E-HS-3	FNMA POOL NO 500741			2	1	10,987	112.9800	13,207	11,690	11,030	0	2	0	0	6.500	8.801	MON	63	760	06/07/2000	06/01/2029
31383E-RP-8	FNMA POOL NO 500994			2	1	333	112.9800	390	346	334	0	0	0	0	6.500	8.094	MON	2	22	11/08/1999	08/01/2029
31383E-XX-4	FNMA POOL NO 501194			2	1	4,036	115.0500	4,621	4,017	4,034	0	(1)	0	0	7.000	6.767	MON	23	281	05/25/1999	06/01/2029
31383E-YC-9	FNMA POOL NO 501207			2	1	5,122	115.0500	5,865	5,098	5,118	0	(1)	0	0	7.000	6.807	MON	30	357	05/25/1999	06/01/2029
31383E-ZC-8	FNMA POOL NO 501239			2	1	9,794	115.0500	11,337	9,855	9,795	0	0	0	0	7.000	7.149	MON	57	690	06/30/2000	06/01/2029
31383E-ZD-6	FNMA POOL NO 501240			2	1	39,888	115.0500	46,175	40,135	39,894	0	1	0	0	7.000	7.149	MON	234	2,809	06/30/2000	06/01/2029
31383F-CK-2	FNMA POOL NO 501474			2	1	99	103.2200	104	101	100	0	0	0	0	6.500	7.192	MON	1	7	09/28/1999	09/01/2014
31383F-PT-9	FNMA POOL NO 501834			2	1	381	103.2200	401	388	385	0	1	0	0	6.500	7.135	MON	2	25	11/14/2000	12/01/2014
31383G-2Y-1	FNMA POOL NO 503091			2	1	13,501	115.0500	15,456	13,434	13,491	0	(2)	0	0	7.000	6.745	MON	78	940	06/30/2000	06/01/2029
31383G-3D-6	FNMA POOL NO 503096			2	1	18,607	115.0500	21,299	18,513	18,589	0	(3)	0	0	7.000	6.796	MON	108	1,296	06/30/2000	06/01/2029
31383G-CG-9	FNMA POOL NO 502371			2	1	1,702	104.6400	1,832	1,751	1,728	0	6	0	0	6.500	7.582	MON	9	114	08/18/2000	02/01/2015
31383G-VB-9	FNMA POOL NO 502910			2	1	32,554	115.0500	37,260	32,387	32,525	0	(4)	0	0	7.000	6.783	MON	189	2,267	06/30/2000	06/01/2029
31383G-WR-3	FNMA POOL NO 502956			2	1	2,823	115.2000	3,366	2,922	2,828	0	1	0	0	7.500	8.915	MON	18	219	06/29/2000	08/01/2029
31383G-YT-7	FNMA POOL NO 503022			2	1	14,820	112.9800	17,377	15,381	14,867	0	8	0	0	6.500	7.544	MON	83	1,000	11/08/1999	06/01/2029
31383H-5M-2	FNMA POOL NO 504052			2	1	27,771	115.0500	31,700	27,554	27,739	0	(6)	0	0	7.000	6.691	MON	161	1,929	06/30/2000	06/01/2029
31383H-6M-1	FNMA POOL NO 504076			2	1	4,879	112.9800	5,721	5,063	4,890	0	2	0	0	6.500	7.868	MON	27	329	11/08/1999	06/01/2029
31383H-A6-1	FNMA POOL NO 503229			2	1	2,299	112.9800	2,695	2,386	2,304	0	1	0	0	6.500	7.868	MON	13	155	11/08/1999	07/01/2029
31383H-AB-0	FNMA POOL NO 503202			2	1	7,243	115.0500	8,291	7,206	7,238	0	0	0	0	7.000	6.693	MON	42	505	06/30/2000	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			2	1	3,712	112.9800	4,353	3,853	3,723	0	2	0	0	6.500	7.644	MON	21	250	11/08/1999	07/01/2029
31383H-TK-0	FNMA POOL NO 503754			2	1	935	112.9800	1,096	970	937	0	0	0	0	6.500	7.847	MON	5	63	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			2	1	1,909	112.9800	2,238	1,981	1,913	0	1	0	0	6.500	7.857	MON	11	129	11/08/1999	07/01/2029
31383H-U3-6	FNMA POOL NO 503802			2	1	1,777	103.2200	1,861	1,803	1,790	0	3	0	0	6.500	7.025	MON	10	117	06/21/1999	07/01/2014
31383H-WM-2	FNMA POOL NO 503852			2	1	3,508	112.9800	4,113	3,641	3,516	0	1	0	0	6.500	7.786	MON	20	237	11/08/1999	07/01/2029
31383H-ZF-4	FNMA POOL NO 503942			2	1	1,465	112.9800	1,718	1,520	1,468	0	0	0	0	6.500	7.981	MON	8	99	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			2	1	5,559	115.2000	6,624	5,750	5,570	0	2	0	0	7.500	8.740	MON	36	431	05/11/2000	07/01/2029
31383J-7D-6	FNMA POOL NO 504992			2	1	598	103.2200	641	621	611	0	3	0	0	6.500	8.303	MON	3	40	06/30/2000	08/01/2014
31383J-AA-8	FNMA POOL NO 504101			2	1	14,292	115.0500	16,351	14,212	14,279	0	0	0	0	7.000	6.745	MON	83	995	06/30/2000	06/01/2029
31383J-DZ-0	FNMA POOL NO 504220			2	1	2,646	112.9800	3,103	2,747	2,652	0	0	0	0	6.500	7.901	MON	15	179	11/08/1999	07/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31383J-XX-3	FNMA POOL NO 504794			2	1	196	103.2200	205	199	197	0	0	0	0	6.500	7.171	MON	1	13	10/13/2000	06/01/2014
31383K-AA-5	FNMA POOL NO 505001			2	1	1,457	115.2000	1,737	1,508	1,459	0	0	0	0	7.500	9.171	MON	9	113	06/29/2000	09/01/2029
31383K-CC-9	FNMA POOL NO 505067			2	1	10,507	102.6300	11,251	10,963	10,813	0	51	0	0	6.000	7.513	MON	55	658	08/18/2000	06/01/2014
31383K-EC-7	FNMA POOL NO 505131			2	1	6,938	112.9800	8,440	7,471	6,974	0	5	0	0	6.500	9.033	MON	40	486	02/09/2000	07/01/2029
31383K-HV-2	FNMA POOL NO 505244			2	1	5,909	112.9800	6,929	6,133	5,927	0	4	0	0	6.500	7.597	MON	33	399	11/08/1999	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			2	1	304	115.2000	362	314	304	0	0	0	0	7.500	8.870	MON	2	24	05/11/2000	08/01/2029
31383K-R6-6	FNMA POOL NO 505509			2	1	956	112.9800	1,121	993	958	0	0	0	0	6.500	8.047	MON	5	65	11/08/1999	07/01/2029
31383K-RB-5	FNMA POOL NO 505482			2	1	8,628	102.6300	8,738	8,514	8,523	0	(20)	0	0	6.000	5.347	MON	43	511	01/31/2002	07/01/2014
31383K-RK-5	FNMA POOL NO 505490			2	1	21,202	102.6300	21,473	20,924	20,926	0	(41)	0	0	6.000	5.503	MON	105	1,255	01/31/2002	07/01/2014
31383K-SP-3	FNMA POOL NO 505526			2	1	8,927	112.9800	10,467	9,265	8,952	0	4	0	0	6.500	7.649	MON	50	602	11/08/1999	07/01/2029
31383K-X3-6	FNMA POOL NO 505698			2	1	441	103.2200	462	448	444	0	1	0	0	6.500	7.152	MON	2	29	10/13/2000	07/01/2014
31383L-3V-5	FNMA POOL NO 506712			2	1	529	103.2200	556	539	534	0	1	0	0	6.500	7.150	MON	3	35	10/13/2000	09/01/2014
31383L-HT-5	FNMA POOL NO 506142			2	1	1,378	103.2200	1,450	1,405	1,393	0	2	0	0	6.500	7.198	MON	8	91	11/14/2000	07/01/2014
31383L-NE-1	FNMA POOL NO 506289			2	1	9,066	112.9800	10,899	9,647	9,106	0	8	0	0	6.500	8.578	MON	52	627	06/07/2000	07/01/2029
31383L-T7-0	FNMA POOL NO 506474			2	1	1,718	112.9800	2,014	1,783	1,722	0	1	0	0	6.500	7.770	MON	10	116	11/08/1999	07/01/2029
31383L-VZ-5	FNMA POOL NO 506532			2	1	6,355	112.9800	7,452	6,596	6,372	0	3	0	0	6.500	7.710	MON	36	429	11/08/1999	07/01/2029
31383L-XV-2	FNMA POOL NO 506592			2	1	4,460	112.9800	5,228	4,628	4,470	0	2	0	0	6.500	7.842	MON	25	301	11/08/1999	07/01/2029
31383M-2L-6	FNMA POOL NO 507579			2	1	2,730	112.9800	3,202	2,834	2,736	0	1	0	0	6.500	7.919	MON	15	184	11/08/1999	07/01/2029
31383M-H7-1	FNMA POOL NO 507054			2	1	7,081	115.2000	8,442	7,328	7,096	0	1	0	0	7.500	8.723	MON	46	550	06/29/2000	09/01/2029
31383M-HL-0	FNMA POOL NO 507035			2	1	697	115.2000	830	721	698	0	0	0	0	7.500	8.659	MON	5	54	05/11/2000	08/01/2029
31383M-LZ-4	FNMA POOL NO 507144			2	1	2,739	102.6300	2,783	2,712	2,717	0	(6)	0	0	6.000	5.293	MON	14	163	09/14/2007	10/01/2014
31383M-QC-0	FNMA POOL NO 507251			2	1	85,126	115.3500	95,862	83,102	84,844	0	(58)	0	0	8.000	7.209	MON	554	6,649	06/30/2000	12/01/2027
31383M-TF-0	FNMA POOL NO 507350			2	1	2,291	112.9800	2,686	2,378	2,296	0	0	0	0	6.500	7.839	MON	13	155	11/08/1999	08/01/2029
31383M-VU-4	FNMA POOL NO 507427			2	1	10,575	115.2000	12,601	10,939	10,599	0	4	0	0	7.500	8.616	MON	68	820	05/11/2000	07/01/2029
31383P-5S-1	FNMA POOL NO 509457			2	1	2,911	115.2000	3,470	3,012	2,915	0	1	0	0	7.500	8.964	MON	19	226	06/29/2000	10/01/2029
31383P-H7-4	FNMA POOL NO 508854			2	1	22,105	115.2000	26,352	22,876	22,153	0	10	0	0	7.500	8.712	MON	143	1,716	06/29/2000	08/01/2029
31383P-HA-7	FNMA POOL NO 508825			2	1	481	103.2200	505	489	485	0	1	0	0	6.500	7.188	MON	3	32	10/13/2000	08/01/2014
31383P-RC-2	FNMA POOL NO 509083			2	1	12,593	115.2000	15,012	13,032	12,613	0	4	0	0	7.500	8.997	MON	81	977	06/29/2000	09/01/2029
31383P-SS-6	FNMA POOL NO 509129			2	1	21,606	102.8200	23,649	23,000	22,712	0	146	0	0	5.500	6.667	MON	105	1,265	06/30/2000	08/01/2014
31383Q-DC-5	FNMA POOL NO 509599			2	1	18,091	116.2700	20,931	18,001	18,075	0	(3)	0	0	8.000	7.782	MON	120	1,440	06/30/2000	08/01/2029
31383Q-FC-3	FNMA POOL NO 509663			2	1	7,227	115.2000	8,615	7,479	7,243	0	3	0	0	7.500	8.700	MON	47	561	06/29/2000	08/01/2029
31383Q-FW-9	FNMA POOL NO 509681			2	1	1,135	112.9800	1,330	1,178	1,137	0	0	0	0	6.500	8.062	MON	6	76	11/08/1999	08/01/2029
31383Q-FY-5	FNMA POOL NO 509683			2	1	4,327	115.2000	5,158	4,478	4,336	0	2	0	0	7.500	8.743	MON	28	336	06/29/2000	08/01/2029
31383Q-XV-1	FNMA POOL NO 510192			2	1	4,934	115.2000	5,882	5,106	4,944	0	2	0	0	7.500	8.800	MON	32	383	06/29/2000	08/01/2029
31383Q-ZW-7	FNMA POOL NO 510257			2	1	1,524	115.2000	1,817	1,577	1,527	0	0	0	0	7.500	9.094	MON	10	118	06/29/2000	09/01/2029
31383Q-ZY-3	FNMA POOL NO 510259			2	1	17,681	112.9800	20,732	18,351	17,738	0	11	0	0	6.500	7.536	MON	99	1,193	11/08/1999	08/01/2029
31383R-C2-6	FNMA POOL NO 510489			2	1	500	115.2000	595	517	500	0	0	0	0	7.500	9.271	MON	3	39	05/11/2000	08/01/2029
31383R-H3-9	FNMA POOL NO 510650			2	1	25,880	102.6300	26,211	25,541	25,562	0	(57)	0	0	6.000	5.412	MON	128	1,532	01/31/2002	08/01/2014
31383R-ME-9	FNMA POOL NO 510757			2	1	310	103.2200	326	316	314	0	1	0	0	6.500	7.079	MON	2	21	11/14/2000	08/01/2014
31383R-X7-2	FNMA POOL NO 511102			2	1	13,344	112.9800	15,647	13,849	13,382	0	8	0	0	6.500	7.636	MON	75	900	11/08/1999	08/01/2029
31383R-Z4-7	FNMA POOL NO 511163			2	1	2,761	116.2700	3,200	2,752	2,761	0	0	0	0	8.000	7.763	MON	18	220	06/30/2000	09/01/2029
31383S-5P-1	FNMA POOL NO 512154			2	1	1,039	102.6300	1,049	1,022	1,025	0	(4)	0	0	6.000	5.090	MON	5	61	09/14/2007	07/01/2014
31383S-C6-5	FNMA POOL NO 511393			2	1	4,522	115.2000	5,390	4,679	4,530	0	1	0	0	7.500	8.814	MON	29	351	06/29/2000	09/01/2029
31383S-SY-7	FNMA POOL NO 511835			2	1	1,568	112.9800	1,839	1,628	1,572	0	0	0	0	6.500	7.891	MON	9	106	11/08/1999	08/01/2029
31383T-CB-2	FNMA POOL NO 512266			2	1	1,666	103.2200	1,754	1,699	1,684	0	3	0	0	6.500	7.202	MON	9	110	11/14/2000	10/01/2014
31383T-DP-0	FNMA POOL NO 512310			2	1	511	101.3900	521	514	511	0	0	0	0	6.500	6.659	MON	3	33	12/12/2000	08/01/2013
31383T-JS-8	FNMA POOL NO 512473			2	1	20,007	115.2000	23,851	20,705	20,042	0	(3)	0	0	7.500	8.890	MON	129	1,553	06/29/2000	09/01/2029
31383T-Q6-8	FNMA POOL NO 512677			2	1	2,027	115.2000	2,416	2,098	2,030	0	0	0	0	7.500	9.021	MON	13	157	06/29/2000	09/01/2029
31383T-RP-5	FNMA POOL NO 512694			2	1	268	103.2200	283	274	271	0	0	0	0	6.500	7.148	MON	1	18	11/14/2000	09/01/2014
31383U-2T-1	FNMA POOL NO 513886			2	1	5,764	115.2000	6,871	5,965	5,775	0	2	0	0	7.500	8.855	MON	37	447	06/29/2000	09/01/2029
31383U-TH-8	FNMA POOL NO 513652			2	1	902	115.2000	1,075	933	904	0	0	0	0	7.500	9.066	MON	6	70	05/11/2000	09/01/2029
31383V-2C-6	FNMA POOL NO 514771			2	1	7,004	115.0500	8,181	7,111	7,008	0	1	0	0	7.000	7.508	MON	41	497	06/30/2000	12/01/2029
31383V-AP-8	FNMA POOL NO 514014			2	1	2,084	115.2000	2,484	2,156	2,087	0	0	0	0	7.500	8.916	MON	13	162	06/29/2000	10/01/2029
31383V-LV-3	FNMA POOL NO 514340			2	1	4,241	115.2000	5,055	4,388	4,248	0	1	0	0	7.500	8.923	MON	27	329	06/29/2000	09/01/2029
31383V-YN-7	FNMA POOL NO 514717			2	1	1,781	106.6600	1,855	1,739	1,753	0	(5)	0	0	6.500	5.688	MON	9	113	09/17/2001	06/01/2016
31383W-X7-1	FNMA POOL NO 515602			2	1	882	112.9800	1,034	915	884	0	0	0	0	6.500	8.068	MON	5	60	11/08/1999	11/01/2029
31383Y-ED-5	FNMA POOL NO 516832			2	1	3,160	114.4100	3,742	3,270	3,165	0	1	0	0	7.500	8.969	MON	20	245	06/29/2000	01/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31383Y-NE-3	FNMA POOL NO 517089			2	1	3,012	115.2000	3,590	3,117	3,017	0	1	0	0	7.500	8.915	MON	19	234	06/29/2000	10/01/2029
31384A-DH-8	FNMA POOL NO 517704			2	1	24,891	104.0700	25,351	24,359	24,427	0	(36)	0	0	7.000	6.033	MON	142	1,705	05/10/2001	07/01/2014
31384A-G7-7	FNMA POOL NO 517822			2	1	15,992	114.4100	18,941	16,555	16,018	0	5	0	0	7.500	8.956	MON	103	1,242	06/29/2000	02/01/2030
31384C-Q5-6	FNMA POOL NO 519876			2	1	423	114.4100	500	437	423	0	0	0	0	7.500	8.836	MON	3	33	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			2	1	2,303	115.0500	2,690	2,339	2,305	0	0	0	0	7.000	7.553	MON	14	164	11/15/1999	12/01/2029
31384D-5G-3	FNMA POOL NO 521147			2	1	298	115.2000	355	308	299	0	0	0	0	7.500	8.922	MON	2	23	05/11/2000	12/01/2029
31384D-AF-9	FNMA POOL NO 520306			2	1	206	103.2200	217	210	208	0	0	0	0	6.500	7.210	MON	1	13	11/14/2000	11/01/2014
31384D-LC-4	FNMA POOL NO 520623			2	1	56	115.2000	66	58	56	0	0	0	0	7.500	9.359	MON	0	4	05/11/2000	11/01/2029
31384D-RM-6	FNMA POOL NO 520792			2	1	12,450	112.9800	14,599	12,922	12,483	0	7	0	0	6.500	7.674	MON	70	840	11/08/1999	11/01/2029
31384E-A5-9	FNMA POOL NO 521228			2	1	76,470	115.0500	89,330	77,646	76,543	0	15	0	0	7.000	7.438	MON	453	5,435	06/30/2000	12/01/2029
31384E-DG-2	FNMA POOL NO 521303			2	1	502	103.2200	526	510	505	0	1	0	0	6.500	7.101	MON	3	33	11/14/2000	12/01/2014
31384F-HC-4	FNMA POOL NO 522327			2	1	3,386	115.0500	3,784	3,289	3,379	0	(1)	0	0	7.000	5.534	MON	19	230	05/09/2006	10/01/2029
31384F-WD-5	FNMA POOL NO 522744			2	1	9,830	112.9800	11,526	10,202	9,855	0	5	0	0	6.500	7.682	MON	55	663	11/08/1999	11/01/2029
31384F-XD-4	FNMA POOL NO 522776			2	1	1,360	115.2000	1,621	1,407	1,362	0	0	0	0	7.500	9.137	MON	9	106	06/29/2000	12/01/2029
31384F-XG-7	FNMA POOL NO 522779			2	1	21,618	115.0500	25,261	21,957	21,634	0	2	0	0	7.000	7.531	MON	128	1,537	06/30/2000	12/01/2029
31384F-XH-5	FNMA POOL NO 522780			2	1	3,405	115.2000	4,060	3,524	3,411	0	1	0	0	7.500	8.914	MON	22	264	06/29/2000	12/01/2029
31384F-Y7-6	FNMA POOL NO 522834			2	1	502	104.6400	535	511	506	0	1	0	0	6.500	7.361	MON	3	33	11/14/2000	02/01/2015
31384F-YN-1	FNMA POOL NO 522817			2	1	2,242	104.6400	2,437	2,329	2,291	0	10	0	0	6.500	7.979	MON	13	151	11/14/2000	01/01/2015
31384F-YR-2	FNMA POOL NO 522820			2	1	755	104.6400	805	769	762	0	1	0	0	6.500	7.223	MON	4	50	11/14/2000	01/01/2015
31384F-YU-5	FNMA POOL NO 522823			2	1	299	104.6400	325	310	305	0	1	0	0	6.500	8.070	MON	2	20	03/10/2000	01/01/2015
31384F-YY-7	FNMA POOL NO 522827			2	1	4,124	104.6400	4,394	4,199	4,161	0	7	0	0	6.500	7.136	MON	23	273	11/14/2000	01/01/2015
31384H-3E-1	FNMA POOL NO 524697			2	1	1,071	103.2200	1,126	1,091	1,080	0	2	0	0	6.500	7.262	MON	6	71	11/14/2000	12/01/2014
31384H-6Y-4	FNMA POOL NO 524787			2	1	1,706	114.4100	2,020	1,766	1,709	0	1	0	0	7.500	9.055	MON	11	132	06/29/2000	01/01/2030
31384H-DS-9	FNMA POOL NO 524013			2	1	4,773	115.2000	5,690	4,940	4,782	0	2	0	0	7.500	8.808	MON	31	371	06/29/2000	12/01/2029
31384H-PU-1	FNMA POOL NO 524335			2	1	996	114.4100	1,179	1,031	997	0	0	0	0	7.500	9.316	MON	6	78	06/29/2000	05/01/2030
31384H-SN-4	FNMA POOL NO 524425			2	1	1,736	104.6400	1,888	1,804	1,772	0	8	0	0	6.500	8.207	MON	10	117	06/30/2000	01/01/2015
31384H-ZL-0	FNMA POOL NO 524647			2	1	22,078	114.4100	26,148	22,855	22,118	0	8	0	0	7.500	8.835	MON	143	1,714	06/29/2000	01/01/2030
31384H-ZN-6	FNMA POOL NO 524649			2	1	29,278	114.4100	34,665	30,300	29,327	0	10	0	0	7.500	8.924	MON	189	2,273	06/29/2000	01/01/2030
31384J-BE-8	FNMA POOL NO 524837			2	1	715	114.4100	846	740	716	0	0	0	0	7.500	9.228	MON	5	55	05/11/2000	01/01/2030
31384J-K9-9	FNMA POOL NO 525120			2	1	2,487	114.4100	2,944	2,574	2,491	0	1	0	0	7.500	9.012	MON	16	193	06/29/2000	01/01/2030
31384J-W7-0	FNMA POOL NO 525470			2	1	10,102	114.4100	11,952	10,447	10,124	0	4	0	0	7.500	8.581	MON	65	784	05/11/2000	02/01/2030
31384K-DG-8	FNMA POOL NO 525803			2	1	5,194	103.2200	5,463	5,292	5,240	0	11	0	0	6.500	7.293	MON	29	344	11/14/2000	12/01/2014
31384K-KW-5	FNMA POOL NO 526009			2	1	1,733	115.2000	2,066	1,793	1,735	0	0	0	0	7.500	9.289	MON	11	135	06/29/2000	01/01/2030
31384K-T3-0	FNMA POOL NO 526270			2	1	19,564	115.0500	22,855	19,865	19,577	0	3	0	0	7.000	7.558	MON	116	1,390	06/30/2000	12/01/2029
31384L-3X-0	FNMA POOL NO 527414			2	1	5,293	114.4100	6,267	5,478	5,301	0	2	0	0	7.500	9.028	MON	34	411	06/29/2000	01/01/2030
31384L-E2-6	FNMA POOL NO 526753			2	1	727	103.2200	766	742	735	0	1	0	0	6.500	7.098	MON	4	48	11/14/2000	12/01/2014
31384L-GM-0	FNMA POOL NO 526804			2	1	4,626	103.2200	4,865	4,713	4,670	0	9	0	0	6.500	7.155	MON	26	306	11/14/2000	12/01/2014
31384L-QX-5	FNMA POOL NO 527070			2	1	5,461	102.8200	6,226	6,055	5,923	0	54	0	0	5.500	8.741	MON	28	333	06/30/2000	03/01/2014
31384L-XZ-2	FNMA POOL NO 527296			2	1	12,107	104.0700	12,323	11,841	11,897	0	(41)	0	0	7.000	5.936	MON	69	829	05/10/2001	11/01/2014
31384L-Z2-3	FNMA POOL NO 527361			2	1	843	103.2200	894	866	856	0	3	0	0	6.500	7.481	MON	5	56	08/18/2000	09/01/2014
31384M-3S-9	FNMA POOL NO 528309			2	1	4,574	104.6400	4,875	4,659	4,613	0	5	0	0	6.500	7.183	MON	25	303	10/13/2000	05/01/2015
31384M-6W-7	FNMA POOL NO 528385			2	1	1,980	104.6400	2,110	2,016	1,997	0	4	0	0	6.500	7.175	MON	11	131	11/14/2000	02/01/2015
31384M-C4-2	FNMA POOL NO 527591			2	1	107	114.4100	127	111	107	0	0	0	0	7.500	9.443	MON	1	8	05/11/2000	01/01/2030
31384M-H3-9	FNMA POOL NO 527750			2	1	12,230	114.4100	14,485	12,661	12,250	0	4	0	0	7.500	8.978	MON	79	949	06/29/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			2	1	6,941	114.4100	8,213	7,179	6,954	0	3	0	0	7.500	8.680	MON	45	538	05/11/2000	01/01/2030
31384M-QV-7	FNMA POOL NO 527968			2	1	50,644	114.4100	59,962	52,411	50,777	0	27	0	0	7.500	8.531	MON	328	3,931	06/29/2000	01/01/2030
31384N-FV-7	FNMA POOL NO 528580			2	1	1,511	104.6400	1,611	1,540	1,524	0	3	0	0	6.500	7.289	MON	8	100	11/14/2000	01/01/2015
31384N-LL-2	FNMA POOL NO 528731			2	1	30,104	115.0400	33,645	29,245	30,020	0	(18)	0	0	7.000	6.139	MON	171	2,047	05/09/2006	02/01/2030
31384N-W2-2	FNMA POOL NO 529065			2	1	102	114.4100	121	105	102	0	0	0	0	7.500	9.097	MON	1	8	05/11/2000	03/01/2030
31384P-GD-1	FNMA POOL NO 529496			2	1	8,704	114.4100	10,306	9,008	8,718	0	1	0	0	7.500	8.919	MON	56	676	06/29/2000	02/01/2030
31384P-XM-2	FNMA POOL NO 529984			2	1	7,644	114.4100	9,050	7,911	7,659	0	3	0	0	7.500	8.729	MON	49	593	06/29/2000	02/01/2030
31384Q-7E-7	FNMA POOL NO 531093			2	1	8,232	114.4100	9,747	8,519	8,249	0	3	0	0	7.500	8.777	MON	53	639	06/29/2000	10/01/2029
31384R-VZ-1	FNMA POOL NO 531732			2	1	15,504	115.0400	18,703	16,257	15,547	0	9	0	0	7.000	8.832	MON	95	1,138	06/29/2000	02/01/2030
31384R-WE-7	FNMA POOL NO 531745			2	1	6,865	114.4100	8,131	7,107	6,877	0	2	0	0	7.500	8.888	MON	44	533	06/29/2000	02/01/2030
31384S-BG-3	FNMA POOL NO 532039			2	1	10,462	114.4100	12,379	10,820	10,481	0	4	0	0	7.500	8.698	MON	68	811	05/11/2000	06/01/2030
31384S-E2-1	FNMA POOL NO 532153			2	1	1,280	114.4100	1,516	1,325	1,282	0	0	0	0	7.500	9.354	MON	8	99	06/29/2000	02/01/2030
31384S-EZ-8	FNMA POOL NO 532152			2	1	2,085	114.4100	2,469	2,158	2,088	0	0	0	0	7.500	9.243	MON	13	162	06/29/2000	02/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31384S-GS-1	FNMA POOL NO 532465			2	1	1,054	104.6400	1,123	1,073	1,063	0	2	0	0	6.500	7.234	MON	6	70	11/14/2000	02/01/2015
31384S-UJ-6	FNMA POOL NO 532585			2	1	402	104.6400	429	410	406	0	1	0	0	6.500	7.118	MON	2	27	11/14/2000	02/01/2015
31384T-VS-3	FNMA POOL NO 533525			2	1	173	114.4100	205	179	173	0	0	0	0	7.500	9.481	MON	1	13	05/11/2000	03/01/2030
31384U-7L-2	FNMA POOL NO 534699			2	1	3,075	114.4100	3,641	3,182	3,078	0	1	0	0	7.500	8.991	MON	20	238	06/29/2000	05/01/2030
31384U-D3-5	FNMA POOL NO 533922			2	1	145	104.6400	154	148	146	0	0	0	0	6.500	7.194	MON	1	10	11/14/2000	03/01/2015
31384U-E3-4	FNMA POOL NO 533954			2	1	828	104.6400	908	868	849	0	5	0	0	6.500	8.360	MON	5	56	06/01/2000	06/01/2015
31384V-2K-7	FNMA POOL NO 535478			2	1	53,309	102.6300	53,983	52,602	52,752	0	(149)	0	0	6.000	5.238	MON	263	3,156	09/14/2007	11/01/2014
31384V-KK-7	FNMA POOL NO 534998			2	1	171	102.6300	173	168	169	0	(1)	0	0	6.000	4.834	MON	1	10	09/14/2007	06/01/2014
31384V-LN-0	FNMA POOL NO 535033			2	1	7,813	115.2000	9,314	8,085	7,825	0	2	0	0	7.500	8.958	MON	51	606	06/29/2000	12/01/2029
31384V-LV-2	FNMA POOL NO 535040			2	1	317	115.2000	377	327	317	0	0	0	0	7.500	8.947	MON	2	24	05/11/2000	12/01/2029
31384V-MB-5	FNMA POOL NO 535054			2	1	33,913	103.2200	33,997	32,938	33,135	0	(140)	0	0	6.500	5.327	MON	178	2,141	01/14/2002	11/01/2014
31384V-MD-1	FNMA POOL NO 535056			2	1	21	103.2200	22	21	21	0	0	0	0	6.500	7.139	MON	0	1	09/28/1999	12/01/2014
31384V-ML-3	FNMA POOL NO 535063			2	1	152,985	103.2200	154,196	149,390	150,137	0	(522)	0	0	6.500	5.472	MON	809	9,710	01/29/2002	12/01/2014
31384V-MM-1	FNMA POOL NO 535064			2	1	280,874	103.2200	283,098	274,274	275,643	0	(958)	0	0	6.500	5.474	MON	1,486	17,828	01/29/2002	12/01/2014
31384V-N7-3	FNMA POOL NO 535114			2	1	592	101.6300	592	583	583	0	(2)	0	0	6.000	5.003	MON	3	35	09/14/2007	12/01/2013
31384V-NU-2	FNMA POOL NO 535103			2	1	14,859	104.0700	15,792	15,175	15,011	0	33	0	0	7.000	7.839	MON	89	1,063	07/17/2000	01/01/2015
31384V-QX-3	FNMA POOL NO 535170			2	1	2,654	102.0300	2,865	2,808	2,758	0	18	0	0	5.500	7.443	MON	13	155	03/13/2001	09/01/2014
31384V-R2-0	FNMA POOL NO 535205			2	1	8,230	103.4500	8,695	8,404	8,311	0	17	0	0	7.000	7.830	MON	49	588	07/17/2000	03/01/2015
31384V-R5-3	FNMA POOL NO 535208			2	1	39,906	104.0700	42,930	41,251	40,508	0	175	0	0	7.000	8.614	MON	241	2,888	06/29/2000	03/01/2015
31384V-S2-9	FNMA POOL NO 535237			2	1	22,752	113.9400	25,183	22,103	22,655	0	(20)	0	0	7.000	5.941	MON	129	1,547	05/09/2006	12/01/2024
31384V-VK-5	FNMA POOL NO 535318			2	1	3,015	115.0500	3,369	2,929	3,009	0	(1)	0	0	7.000	5.609	MON	17	205	05/09/2006	12/01/2029
31384V-ZQ-8	FNMA POOL NO 535451			2	1	8,649	102.6300	8,726	8,502	8,552	0	(24)	0	0	6.000	5.109	MON	43	510	09/14/2007	06/01/2015
31384V-ZT-2	FNMA POOL NO 535454			2	1	2,455	102.6300	2,479	2,416	2,426	0	(8)	0	0	6.000	5.150	MON	12	145	09/14/2007	02/01/2015
31384W-2A-7	FNMA POOL NO 536369			2	1	3,593	114.4100	4,254	3,718	3,597	0	1	0	0	7.500	9.171	MON	23	279	06/29/2000	04/01/2030
31384W-DV-9	FNMA POOL NO 535716			2	1	124,586	104.6400	126,765	121,144	122,225	0	(457)	0	0	6.500	5.230	MON	656	7,874	01/29/2002	06/01/2015
31384W-EU-0	FNMA POOL NO 535747			2	1	128,801	102.6300	132,731	129,336	128,815	0	1	0	0	6.000	6.078	MON	647	7,760	09/14/2007	12/01/2014
31384W-EX-4	FNMA POOL NO 535750			2	1	120,966	104.2400	124,095	119,050	119,480	0	(268)	0	0	6.000	5.321	MON	595	7,143	01/31/2002	06/01/2015
31384W-GU-8	FNMA POOL NO 535811			2	1	6,125	113.1600	6,826	6,033	6,118	0	(1)	0	0	6.500	5.696	MON	33	392	10/02/2001	04/01/2031
31384W-HT-0	FNMA POOL NO 535842			2	1	2,783	106.4000	2,912	2,736	2,758	0	(6)	0	0	6.000	5.105	MON	14	164	09/14/2007	04/01/2016
31384W-JP-6	FNMA POOL NO 535870			2	1	12,053	106.6600	12,557	11,773	11,890	0	(33)	0	0	6.500	5.373	MON	64	765	09/17/2001	04/01/2016
31384W-L2-4	FNMA POOL NO 535945			2	1	8,155	106.4000	8,367	7,863	7,990	0	(30)	0	0	6.000	4.464	MON	39	472	08/14/2002	05/01/2016
31384W-LM-0	FNMA POOL NO 535932			2	1	12,211	110.9900	13,706	12,349	12,216	0	1	0	0	6.000	6.387	MON	62	741	09/13/2001	05/01/2031
31384W-MD-9	FNMA POOL NO 535956			2	1	29,792	106.6600	31,071	29,131	29,421	0	(80)	0	0	6.500	5.417	MON	158	1,893	09/17/2001	05/01/2016
31384X-6J-2	FNMA POOL NO 537373			2	1	22,268	104.6400	23,856	22,798	22,533	0	53	0	0	6.500	7.305	MON	123	1,482	10/13/2000	06/01/2015
31384X-XW-3	FNMA POOL NO 537193			2	1	2,119	114.4100	2,507	2,191	2,122	0	1	0	0	7.500	8.990	MON	14	164	05/11/2000	06/01/2030
31385A-JL-2	FNMA POOL NO 538567			2	1	5,694	114.4100	6,741	5,892	5,703	0	2	0	0	7.500	8.860	MON	37	442	06/29/2000	05/01/2030
31385E-MX-4	FNMA POOL NO 542274			2	1	139	114.4100	164	143	139	0	0	0	0	7.500	9.065	MON	1	11	05/11/2000	06/01/2030
31385H-3H-3	FNMA POOL NO 545400			2	1	1,036	107.9400	1,091	1,011	1,022	0	(2)	0	0	5.500	4.535	MON	5	56	11/15/2002	01/01/2017
31385H-N7-3	FNMA POOL NO 545014			2	1	2,995	106.4000	3,134	2,945	2,969	0	(7)	0	0	6.000	5.098	MON	15	177	09/14/2007	06/01/2016
31385H-N8-1	FNMA POOL NO 545015			2	1	20,434	106.4000	21,398	20,110	20,250	0	(41)	0	0	6.000	5.209	MON	101	1,207	09/14/2007	06/01/2016
31385H-PM-8	FNMA POOL NO 545028	C		2	1	227,258	102.6300	234,712	228,708	227,627	0	78	0	0	6.000	6.163	MON	1,144	13,722	05/18/2001	11/01/2014
31385H-PX-4	FNMA POOL NO 545038			2	1	20,080	101.6300	20,078	19,756	19,840	0	(52)	0	0	6.000	4.938	MON	99	1,185	09/14/2007	09/01/2014
31385H-RA-2	FNMA POOL NO 545081			2	1	65,487	104.6400	66,499	63,551	64,137	0	(254)	0	0	6.500	5.227	MON	344	4,131	02/07/2002	06/01/2015
31385H-RK-0	FNMA POOL NO 545090			2	1	19,441	106.4000	20,374	19,148	19,257	0	(34)	0	0	6.000	5.319	MON	96	1,149	10/02/2001	07/01/2016
31385H-SN-3	FNMA POOL NO 545125			2	1	74,129	106.4000	77,543	72,876	73,503	0	(162)	0	0	6.000	5.118	MON	364	4,373	09/14/2007	08/01/2016
31385H-TJ-1	FNMA POOL NO 545153			2	1	60,911	103.2200	61,073	59,169	59,529	0	(368)	0	0	6.500	5.409	MON	321	3,846	01/17/2002	12/01/2014
31385H-XY-3	FNMA POOL NO 545295			2	1	919,180	113.9400	1,007,988	884,691	913,723	0	(949)	0	0	7.000	5.394	MON	5,161	61,928	02/08/2002	07/01/2024
31385H-XZ-0	FNMA POOL NO 545296			2	1	1,094	106.4000	1,144	1,075	1,085	0	(2)	0	0	6.000	5.115	MON	5	65	09/14/2007	11/01/2016
31385J-4N-5	FNMA POOL NO 546329			2	1	37,928	103.4500	38,375	37,094	37,328	0	(118)	0	0	7.000	6.013	MON	216	2,597	05/10/2001	06/01/2015
31385J-BH-0	FNMA POOL NO 545540			2	1	181	101.6300	181	178	178	0	(1)	0	0	6.000	4.924	MON	1	11	09/14/2007	11/01/2013
31385J-RB-6	FNMA POOL NO 545982			2	1	1,068	106.6600	1,120	1,050	1,061	0	(2)	0	0	6.000	5.173	MON	5	63	09/14/2007	10/01/2017
31385K-NR-2	FNMA POOL NO 546800			2	1	1,339	106.4000	1,404	1,319	1,326	0	(3)	0	0	6.000	5.316	MON	7	79	10/02/2001	04/01/2016
31385N-3T-4	FNMA POOL NO 548110			2	1	1,471	103.4500	1,555	1,503	1,484	0	2	0	0	7.000	7.944	MON	9	105	07/17/2000	08/01/2015
31385R-BD-1	FNMA POOL NO 550036			2	1	210	104.6400	224	214	211	0	0	0	0	6.500	7.195	MON	1	14	11/14/2000	10/01/2015
31385U-EV-1	FNMA POOL NO 552848			2	1	7,233	104.6400	7,713	7,371	7,293	0	12	0	0	6.500	7.155	MON	40	479	11/14/2000	11/01/2015
31385W-2P-3	FNMA POOL NO 555282			2	1	5,386,509	109.2400	6,073,562	5,560,043	5,398,800	0	892	0	0	5.000	5.778	MON	23,167	278,002	07/27/2004	03/01/2033
31385W-5C-9	FNMA POOL NO 555343			2	1	5,306	106.6600	5,566	5,218	5,266	0	(10)	0	0	6.000	5.296	MON	26	313	09/14/2007	08/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31385W-RZ-4	FNMA POOL NO 555004			2	1	20,606	102.6300	20,790	20,258	20,457	0	(40)	0	0	6.000	5.168	MON	101	1,216	09/14/2007	06/01/2017
31385W-TM-1	FNMA POOL NO 555056			2	1	6,418	106.6600	6,732	6,312	6,377	0	(11)	0	0	6.000	5.179	MON	32	379	09/14/2007	11/01/2017
31385W-U2-3	FNMA FNMA 15YR			2	1	4,482	106.6600	4,700	4,406	4,452	0	(8)	0	0	6.000	5.179	MON	22	264	09/14/2007	10/01/2017
31385W-UV-9	FNMA POOL NO 555096			2	1	1,171	101.6300	1,170	1,152	1,153	0	(4)	0	0	6.000	4.846	MON	6	69	09/14/2007	12/01/2013
31385W-XH-7	FNMA POOL NO 555180			2	1	15,574	106.4000	16,291	15,311	15,474	0	(26)	0	0	6.000	5.135	MON	77	919	09/14/2007	11/01/2017
31385W-ZD-4	FNMA POOL NO 555240			2	1	3,578	106.4000	3,743	3,518	3,556	0	(6)	0	0	6.000	5.158	MON	18	211	09/14/2007	01/01/2018
31385X-A4-9	FNMA POOL NO 555427			2	1	74,204	106.6600	77,808	72,950	73,712	0	(122)	0	0	6.000	5.234	MON	365	4,377	09/14/2007	02/01/2018
31385X-AZ-0	FNMA POOL NO 555424			2	1	24,823,571	109.7400	25,047,307	22,824,836	24,767,482	0	(23,362)	0	0	5.500	2.943	MON	104,614	1,255,366	06/20/2011	05/01/2033
31385X-DS-3	FNMA POOL NO 555513			2	1	24,178	106.7200	25,387	23,788	24,014	0	(38)	0	0	6.000	5.369	MON	119	1,427	09/14/2007	05/01/2018
31385X-EC-7	FNMA POOL NO 555531	C		2	1	3,920,420	109.7400	3,971,410	3,619,023	3,908,991	0	(3,237)	0	0	5.500	3.090	MON	16,587	199,046	07/29/2010	06/01/2033
31385X-GQ-4	FNMA POOL NO 555607			2	1	61,017	108.3500	67,665	62,451	61,539	0	72	0	0	4.500	5.114	MON	234	2,810	06/30/2004	07/01/2018
31385X-J8-1	FNMA POOL NO 555687			2	1	15,944,247	109.7400	17,774,476	16,197,330	15,961,241	0	1,641	0	0	5.500	5.839	MON	74,238	890,853	05/10/2004	07/01/2033
31385X-KD-8	FNMA POOL NO 555692			2	1	60,210	109.7400	67,197	61,234	60,277	0	6	0	0	5.500	5.877	MON	281	3,368	05/11/2004	07/01/2033
31385X-M8-7	FNMA POOL NO 555783			2	1	20,801,322	108.9300	23,659,004	21,719,647	20,875,858	0	(4,105)	0	0	4.500	5.423	MON	81,449	977,385	08/19/2004	10/01/2033
31385X-N8-6	FNMA POOL NO 555815			2	1	5,920	106.6600	6,208	5,820	5,883	0	(9)	0	0	6.000	5.292	MON	29	349	09/14/2007	08/01/2018
31385X-PB-7	FNMA POOL NO 555818			2	1	3,366	101.6300	3,366	3,312	3,321	0	(13)	0	0	6.000	5.336	MON	17	199	09/14/2007	12/01/2014
31385X-TY-3	FNMA POOL NO 555967			2	1	553,971	109.7400	608,292	554,318	553,865	0	(10)	0	0	5.500	5.473	MON	2,541	30,487	10/06/2005	11/01/2033
31385Y-LT-0	FNMA POOL NO 556638			2	1	344	104.6400	367	351	346	0	1	0	0	6.500	7.371	MON	2	23	11/14/2000	10/01/2015
31386A-5W-2	FNMA POOL NO 558061			2	1	68	104.6400	69	66	67	0	0	0	0	6.500	5.161	MON	0	4	09/17/2001	12/01/2015
31386A-PC-4	FNMA POOL NO 557619			2	1	285	104.6400	291	278	281	0	(1)	0	0	6.500	5.398	MON	2	18	09/17/2001	12/01/2015
31386C-LF-7	FNMA POOL NO 559326			2	1	13,941	104.6400	14,865	14,206	14,064	0	24	0	0	6.500	7.081	MON	77	923	10/13/2000	10/01/2015
31386E-KQ-0	FNMA POOL NO 561103			2	1	16,594	106.6600	17,318	16,237	16,368	0	(45)	0	0	6.500	5.621	MON	88	1,055	09/17/2001	04/01/2016
31386E-R9-1	FNMA POOL NO 561312			2	1	3,025	104.6400	3,226	3,083	3,047	0	5	0	0	6.500	7.320	MON	17	200	10/13/2000	12/01/2015
31386F-6B-6	FNMA POOL NO 562566			2	1	26,299	110.9900	29,521	26,598	26,312	0	2	0	0	6.000	6.377	MON	133	1,596	09/13/2001	02/01/2031
31386H-VN-8	FNMA POOL NO 564121			2	1	26,553	113.1600	29,594	26,153	26,507	0	(8)	0	0	6.500	5.988	MON	142	1,700	10/02/2001	02/01/2031
31386J-KH-9	FNMA POOL NO 564696			2	1	1,294	104.6400	1,379	1,318	1,302	0	2	0	0	6.500	7.343	MON	7	86	11/14/2000	12/01/2015
31386J-QX-8	FNMA POOL NO 564870			2	1	1,149	106.4000	1,204	1,132	1,138	0	(2)	0	0	6.000	5.280	MON	6	68	10/02/2001	05/01/2016
31386L-WH-1	FNMA POOL NO 566848			2	1	640	107.2400	669	624	631	0	(2)	0	0	5.500	4.407	MON	3	34	11/15/2002	09/01/2016
31386N-CE-6	FNMA POOL NO 568069			2	1	1,856	106.4000	1,942	1,826	1,840	0	(4)	0	0	6.000	5.179	MON	9	110	09/14/2007	06/01/2016
31386N-YE-2	FNMA POOL NO 568709			2	1	5,453	107.4000	5,669	5,278	5,357	0	(23)	0	0	7.000	5.308	MON	31	369	09/17/2001	02/01/2016
31386P-L4-3	FNMA POOL NO 569247			2	1	819	106.6600	853	800	808	0	(2)	0	0	6.500	5.488	MON	4	52	09/17/2001	09/01/2016
31386P-LJ-0	FNMA POOL NO 569229			2	1	435	106.6600	453	425	430	0	(1)	0	0	6.500	5.184	MON	2	28	09/17/2001	08/01/2016
31386P-LV-3	FNMA POOL NO 569240			2	1	5,414	106.6600	5,647	5,294	5,340	0	(13)	0	0	6.500	5.692	MON	29	344	09/17/2001	09/01/2016
31386Q-KV-2	FNMA POOL NO 570108			2	1	8,218	110.9900	9,225	8,312	8,222	0	1	0	0	6.000	6.392	MON	42	499	09/13/2001	03/01/2031
31386R-ZN-2	FNMA POOL NO 571449			2	1	2,402	113.1600	2,680	2,368	2,402	0	0	0	0	6.500	5.671	MON	13	154	10/02/2001	09/01/2031
31386S-CP-0	FNMA POOL NO 571678			2	1	15,983	113.1600	17,814	15,742	15,964	0	(2)	0	0	6.500	5.687	MON	85	1,023	10/02/2001	03/01/2031
31386S-L6-2	FNMA POOL NO 571949			2	1	5,187	113.1600	5,786	5,113	5,184	0	0	0	0	6.500	5.674	MON	28	332	10/02/2001	07/01/2031
31386S-PE-1	FNMA POOL NO 572021			2	1	1,194	107.2400	1,248	1,164	1,176	0	(4)	0	0	5.500	4.449	MON	5	64	11/15/2002	04/01/2016
31386T-6F-7	FNMA POOL NO 573370			2	1	17,824	113.1600	19,859	17,550	17,801	0	(4)	0	0	6.500	5.768	MON	95	1,141	10/02/2001	04/01/2031
31386T-ER-2	FNMA POOL NO 572644			2	1	4,185	107.2400	4,376	4,080	4,111	0	(12)	0	0	5.500	4.773	MON	19	224	11/15/2002	04/01/2016
31386U-2U-5	FNMA POOL NO 574187			2	1	1,348	106.4000	1,410	1,325	1,335	0	(3)	0	0	6.000	5.122	MON	7	79	09/14/2007	04/01/2016
31386U-5B-4	FNMA POOL NO 574242			2	1	31,169	106.4000	32,665	30,699	30,860	0	(61)	0	0	6.000	5.338	MON	154	1,842	10/02/2001	05/01/2016
31386U-5K-4	FNMA POOL NO 574250			2	1	3,610	113.1600	4,026	3,558	3,608	0	(1)	0	0	6.500	5.719	MON	19	231	10/02/2001	08/01/2031
31386U-EX-6	FNMA POOL NO 573550			2	1	876	106.4000	918	863	867	0	(1)	0	0	6.000	5.265	MON	4	52	10/02/2001	04/01/2016
31386V-PW-4	FNMA POOL NO 574737			2	1	4,422	106.4000	4,626	4,347	4,383	0	(11)	0	0	6.000	5.038	MON	22	261	09/14/2007	03/01/2016
31386V-TW-0	FNMA POOL NO 574865			2	1	193	106.4000	203	191	192	0	0	0	0	6.000	5.044	MON	1	12	10/02/2001	04/01/2016
31386W-RH-3	FNMA POOL NO 575688			2	1	13,147	113.1600	14,663	12,958	13,138	0	(2)	0	0	6.500	5.805	MON	70	842	10/02/2001	03/01/2031
31386W-UQ-9	FNMA POOL NO 575791			2	1	24,514	113.1600	27,344	24,165	24,489	0	(7)	0	0	6.500	5.991	MON	131	1,571	10/02/2001	08/01/2031
31386X-2D-7	FNMA POOL NO 576872			2	1	141,094	113.1600	157,363	139,066	140,963	0	(37)	0	0	6.500	5.924	MON	753	9,039	10/02/2001	06/01/2031
31386X-B6-2	FNMA POOL NO 576161			2	1	4,213	106.6600	4,409	4,133	4,173	0	(11)	0	0	6.500	5.407	MON	22	269	09/17/2001	03/01/2016
31386X-BK-1	FNMA POOL NO 576142			2	1	27,694	113.1600	30,891	27,299	27,679	0	(6)	0	0	6.500	5.903	MON	148	1,775	10/02/2001	09/01/2031
31386X-E2-8	FNMA POOL NO 576253			2	1	6,101	106.4000	6,394	6,009	6,044	0	(9)	0	0	6.000	5.227	MON	30	360	10/02/2001	04/01/2016
31386Y-3U-6	FNMA POOL NO 577811			2	1	25,712	106.4000	26,946	25,324	25,457	0	(45)	0	0	6.000	5.319	MON	127	1,520	10/02/2001	04/01/2016
31386Y-4U-5	FNMA POOL NO 577835			2	1	639	106.4000	670	630	633	0	(1)	0	0	6.000	5.316	MON	3	38	10/02/2001	04/01/2016
31386Y-5X-8	FNMA POOL NO 577862			2	1	109,864	113.1600	122,444	108,207	109,709	0	(20)	0	0	6.500	5.863	MON	586	7,033	10/02/2001	04/01/2031
31386Y-FJ-8	FNMA POOL NO 577169			2	1	24,010	113.1600	26,760	23,648	23,981	0	(3)	0	0	6.500	5.687	MON	128	1,537	10/02/2001	05/01/2031
31386Y-LV-4	FNMA POOL NO 577340			2	1	92,724	106.4000	95,125	89,400	90,886	0	(383)	0	0	6.000	4.353	MON	447	5,364	08/14/2002	04/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31386Y-RC-0	FNMA POOL NO 577483			2	1	15,546	113.1600	17,321	15,307	15,522	0	(4)	0	0	6.500	5.924	MON	83	995	10/02/2001	04/01/2031
31386Y-RW-6	FNMA POOL NO 577501			2	1	14,124	113.1600	15,741	13,911	14,108	0	(1)	0	0	6.500	5.624	MON	75	904	10/02/2001	05/01/2031
31387A-3Z-6	FNMA POOL NO 578716			2	1	5,977	106.6600	6,233	5,844	5,913	0	(16)	0	0	6.500	5.280	MON	32	380	09/17/2001	09/01/2016
31387A-DU-6	FNMA POOL NO 578015			2	1	6,156	113.1600	6,867	6,068	6,153	0	(1)	0	0	6.500	5.838	MON	33	394	10/02/2001	05/01/2031
31387A-FR-1	FNMA POOL NO 578076			2	1	864	106.4000	905	850	855	0	(2)	0	0	6.000	5.307	MON	4	51	10/02/2001	04/01/2016
31387B-CM-3	FNMA POOL NO 578876			2	1	7,150	113.1600	7,975	7,047	7,146	0	0	0	0	6.500	5.703	MON	38	458	10/02/2001	05/01/2031
31387B-CZ-4	FNMA POOL NO 578888			2	1	622	106.4000	652	613	616	0	(1)	0	0	6.000	5.300	MON	3	37	10/02/2001	06/01/2016
31387B-DA-8	FNMA POOL NO 578897			2	1	3,923	113.1600	4,376	3,867	3,921	0	0	0	0	6.500	5.682	MON	21	252	10/02/2001	04/01/2031
31387B-N7-4	FNMA POOL NO 579214			2	1	6,937	113.1600	7,729	6,830	6,928	0	(1)	0	0	6.500	5.685	MON	37	444	10/02/2001	03/01/2031
31387B-UV-3	FNMA POOL NO 579396			2	1	4,349	113.1600	4,851	4,287	4,347	0	(1)	0	0	6.500	5.830	MON	23	279	10/02/2001	05/01/2031
31387C-4P-3	FNMA POOL NO 580530			2	1	186,448	113.2800	208,145	183,738	186,202	0	(59)	0	0	6.500	6.056	MON	995	11,943	10/02/2001	05/01/2031
31387C-M2-4	FNMA POOL NO 580077			2	1	28,951	113.1600	32,292	28,538	28,941	0	(3)	0	0	6.500	5.628	MON	155	1,855	10/02/2001	09/01/2031
31387C-QA-2	FNMA POOL NO 580149			2	1	3,013	113.1600	3,360	2,970	3,012	0	0	0	0	6.500	5.711	MON	16	193	10/02/2001	07/01/2031
31387C-QH-7	FNMA POOL NO 580156			2	1	34,493	106.4000	36,215	34,036	34,263	0	(60)	0	0	6.000	5.237	MON	170	2,042	09/14/2007	08/01/2016
31387C-QT-1	FNMA POOL NO 580166			2	1	338	106.4000	353	332	335	0	(1)	0	0	6.000	5.059	MON	2	20	09/14/2007	09/01/2016
31387C-RL-7	FNMA POOL NO 580191			2	1	7,092	106.4000	7,432	6,985	7,026	0	(13)	0	0	6.000	5.239	MON	35	419	10/02/2001	05/01/2016
31387C-X3-0	FNMA POOL NO 580398			2	1	4,674	106.4000	4,898	4,603	4,632	0	(7)	0	0	6.000	5.197	MON	23	276	10/02/2001	05/01/2016
31387C-XF-3	FNMA POOL NO 580378			2	1	10,801	113.1600	12,046	10,645	10,794	0	(2)	0	0	6.500	5.781	MON	58	692	10/02/2001	04/01/2031
31387D-FJ-3	FNMA POOL NO 580769			2	1	1,288	113.1600	1,436	1,269	1,287	0	0	0	0	6.500	5.627	MON	7	83	10/02/2001	05/01/2031
31387D-H6-9	FNMA POOL NO 580853			2	1	3,312	113.1600	3,693	3,264	3,310	0	0	0	0	6.500	5.717	MON	18	212	10/02/2001	05/01/2031
31387D-XQ-7	FNMA POOL NO 581287			2	1	3,711	113.1600	4,139	3,658	3,708	0	(1)	0	0	6.500	5.722	MON	20	238	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			2	1	7,351	113.1600	8,199	7,246	7,347	0	(1)	0	0	6.500	5.737	MON	39	471	10/02/2001	05/01/2031
31387E-XK-8	FNMA POOL NO 582182			2	1	396	106.4000	415	390	392	0	(1)	0	0	6.000	5.284	MON	2	23	10/02/2001	05/01/2016
31387E-ZH-3	FNMA POOL NO 582244			2	1	2,099	106.4000	2,200	2,067	2,075	0	(4)	0	0	6.000	5.536	MON	10	124	10/02/2001	06/01/2016
31387E-ZZ-3	FNMA POOL NO 582260			2	1	1,333	106.6600	1,391	1,304	1,315	0	(4)	0	0	6.500	5.604	MON	7	85	09/17/2001	06/01/2016
31387F-3Z-5	FNMA POOL NO 583216			2	1	4,590	113.1600	5,120	4,525	4,588	0	0	0	0	6.500	5.818	MON	25	294	10/02/2001	05/01/2031
31387F-DK-7	FNMA POOL NO 582506			2	1	36,074	113.1600	40,205	35,530	36,028	0	(6)	0	0	6.500	5.761	MON	192	2,310	10/02/2001	05/01/2031
31387F-L7-7	FNMA POOL NO 582750			2	1	1,103	106.4000	1,156	1,086	1,093	0	(1)	0	0	6.000	5.251	MON	5	65	10/02/2001	07/01/2016
31387F-WT-7	FNMA POOL NO 583058			2	1	1,540	106.4000	1,611	1,514	1,528	0	(3)	0	0	6.000	5.017	MON	8	91	09/14/2007	05/01/2016
31387F-ZA-5	FNMA POOL NO 583137			2	1	1,787	113.1600	1,991	1,760	1,785	0	0	0	0	6.500	5.476	MON	10	114	10/02/2001	05/01/2031
31387G-2Y-7	FNMA POOL NO 584091			2	1	2,621	106.6600	2,730	2,560	2,587	0	(4)	0	0	6.500	5.335	MON	14	166	09/17/2001	06/01/2016
31387G-4N-9	FNMA POOL NO 584129			2	1	74,730	113.1600	83,359	73,666	74,702	0	(13)	0	0	6.500	5.772	MON	399	4,788	10/02/2001	09/01/2031
31387G-6P-2	FNMA POOL NO 584178			2	1	1,759	106.4000	1,843	1,732	1,741	0	(3)	0	0	6.000	5.356	MON	9	104	10/02/2001	06/01/2016
31387G-GZ-9	FNMA POOL NO 583516			2	1	15,287	106.6600	15,952	14,956	15,072	0	(38)	0	0	6.500	5.714	MON	81	972	09/17/2001	06/01/2016
31387G-P6-3	FNMA POOL NO 583745			2	1	9,012	106.4000	9,462	8,892	8,945	0	(17)	0	0	6.000	5.303	MON	44	534	09/14/2007	06/01/2016
31387G-QB-1	FNMA POOL NO 583750			2	1	21,891	113.1600	24,419	21,579	21,880	0	1	0	0	6.500	5.621	MON	117	1,403	10/02/2001	06/01/2031
31387G-SM-5	FNMA POOL NO 583824			2	1	470	106.4000	492	462	466	0	(1)	0	0	6.000	5.139	MON	2	28	09/14/2007	07/01/2016
31387H-U6-5	FNMA POOL NO 584805			2	1	435	106.4000	456	429	431	0	0	0	0	6.000	5.143	MON	2	26	10/02/2001	05/01/2016
31387H-W6-3	FNMA POOL NO 584869			2	1	4,324	113.1600	4,823	4,262	4,322	0	(1)	0	0	6.500	5.773	MON	23	277	10/02/2001	06/01/2031
31387H-WV-8	FNMA POOL NO 584860			2	1	7,567	113.1600	8,440	7,459	7,564	0	(1)	0	0	6.500	5.730	MON	40	485	10/02/2001	06/01/2031
31387J-6U-5	FNMA POOL NO 585983			2	1	2,805	106.6600	2,925	2,743	2,765	0	(8)	0	0	6.500	5.680	MON	15	178	09/17/2001	05/01/2016
31387J-BU-9	FNMA POOL NO 585151			2	1	4,691	113.1600	5,233	4,624	4,689	0	(1)	0	0	6.500	5.773	MON	25	300	10/02/2001	07/01/2031
31387J-FB-7	FNMA POOL NO 585262			2	1	7,711	113.1600	8,594	7,595	7,701	0	(1)	0	0	6.500	5.736	MON	41	494	10/02/2001	05/01/2031
31387J-L4-6	FNMA POOL NO 585447			2	1	11,671	106.4000	12,231	11,495	11,573	0	(17)	0	0	6.000	5.159	MON	57	690	10/02/2001	07/01/2016
31387J-SQ-0	FNMA POOL NO 585627			2	1	4,198	113.1600	4,682	4,138	4,195	0	(1)	0	0	6.500	5.714	MON	22	269	10/02/2001	06/01/2031
31387J-VT-0	FNMA POOL NO 585726			2	1	27,291	106.4000	28,600	26,879	27,022	0	(51)	0	0	6.000	5.327	MON	134	1,613	10/02/2001	05/01/2016
31387J-VU-7	FNMA POOL NO 585727			2	1	82,816	106.4000	86,631	81,417	82,100	0	(190)	0	0	6.000	5.066	MON	407	4,885	09/14/2007	05/01/2016
31387K-BR-3	FNMA POOL NO 586048			2	1	1,552	106.6600	1,618	1,517	1,530	0	(4)	0	0	6.500	5.703	MON	8	99	09/17/2001	08/01/2016
31387K-HE-6	FNMA POOL NO 586229			2	1	7,179	113.1600	8,007	7,076	7,175	0	(1)	0	0	6.500	5.703	MON	38	460	10/02/2001	07/01/2031
31387K-KJ-1	FNMA POOL NO 586297			2	1	451	106.4000	473	444	447	0	(1)	0	0	6.000	5.275	MON	2	27	10/02/2001	06/01/2016
31387L-6T-3	FNMA POOL NO 587782			2	1	1,413	106.4000	1,478	1,389	1,401	0	(3)	0	0	6.000	5.120	MON	7	83	09/14/2007	08/01/2016
31387M-LV-9	FNMA POOL NO 588140			2	1	24,579	113.1600	27,416	24,228	24,558	0	(4)	0	0	6.500	5.904	MON	131	1,575	10/02/2001	07/01/2031
31387M-S9-1	FNMA POOL NO 588344			2	1	10,304	106.4000	10,799	10,149	10,215	0	(15)	0	0	6.000	5.175	MON	51	609	10/02/2001	06/01/2016
31387N-2P-1	FNMA POOL NO 589482			2	1	26,974	106.4000	28,295	26,592	26,747	0	(50)	0	0	6.000	5.311	MON	133	1,596	10/02/2001	07/01/2016
31387N-2W-6	FNMA POOL NO 589489			2	1	12,416	106.6600	12,957	12,148	12,273	0	(31)	0	0	6.500	5.471	MON	66	790	09/17/2001	08/01/2016
31387N-NE-3	FNMA POOL NO 589089			2	1	98,341	113.1600	109,602	96,858	98,229	0	(13)	0	0	6.500	5.647	MON	525	6,294	10/02/2001	10/01/2031
31387N-V9-5	FNMA POOL NO 589340			2	1	3,486	113.1600	3,889	3,436	3,485	0	0	0	0	6.500	5.776	MON	19	223	10/02/2001	06/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31387N-WG-8	FNMA POOL NO 589347			2	1	6,114	106.6600	6,378	5,980	6,038	0	(16)	0	0	6.500	5.475	MON	32	389	09/17/2001	06/01/2016
31387P-QV-7	FNMA POOL NO 590068			2	1	58,560	106.4000	60,076	56,460	57,340	0	(228)	0	0	6.000	4.581	MON	282	3,387	08/14/2002	06/01/2016
31387P-RE-4	FNMA POOL NO 590085			2	1	28,416	106.4000	29,779	27,987	28,130	0	(56)	0	0	6.000	5.374	MON	140	1,679	10/02/2001	06/01/2016
31387Q-3T-5	FNMA POOL NO 591310			2	1	8,220	113.1600	9,159	8,094	8,210	0	(1)	0	0	6.500	5.707	MON	44	526	10/02/2001	08/01/2031
31387Q-JD-3	FNMA POOL NO 590760			2	1	6,929	113.1600	7,728	6,829	6,923	0	(2)	0	0	6.500	5.874	MON	37	444	10/02/2001	06/01/2031
31387Q-KS-8	FNMA POOL NO 590805			2	1	1,243	113.1600	1,386	1,225	1,242	0	0	0	0	6.500	5.691	MON	7	80	10/02/2001	06/01/2031
31387Q-TF-7	FNMA POOL NO 591050			2	1	9,064	106.6600	9,454	8,864	8,959	0	(18)	0	0	6.500	5.402	MON	48	576	09/17/2001	08/01/2016
31387R-4Z-8	FNMA POOL NO 592240			2	1	206,547	113.1600	230,381	203,594	206,364	0	(59)	0	0	6.500	6.018	MON	1,103	13,234	10/02/2001	08/01/2031
31387R-B9-8	FNMA POOL NO 591464			2	1	19,910	113.1600	22,207	19,625	19,895	0	(4)	0	0	6.500	5.863	MON	106	1,276	10/02/2001	09/01/2031
31387R-WV-6	FNMA POOL NO 592060			2	1	17,195	106.4000	18,020	16,936	17,034	0	(30)	0	0	6.000	5.283	MON	85	1,016	10/02/2001	06/01/2016
31387S-GH-3	FNMA POOL NO 592500			2	1	833	106.4000	873	820	825	0	(2)	0	0	6.000	5.261	MON	4	49	10/02/2001	07/01/2016
31387S-M6-0	FNMA POOL NO 592681			2	1	499	106.4000	523	492	495	0	(1)	0	0	6.000	5.152	MON	2	30	10/02/2001	06/01/2016
31387S-ME-3	FNMA POOL NO 592657			2	1	25,202	106.4000	26,427	24,837	25,011	0	(53)	0	0	6.000	5.198	MON	124	1,490	09/14/2007	06/01/2016
31387S-MW-3	FNMA POOL NO 592673			2	1	18,155	106.4000	19,026	17,881	17,976	0	(34)	0	0	6.000	5.366	MON	89	1,073	10/02/2001	07/01/2016
31387S-TZ-9	FNMA POOL NO 592868			2	1	16,895	113.1600	18,843	16,652	16,878	0	(3)	0	0	6.500	5.943	MON	90	1,082	10/02/2001	07/01/2031
31387S-VN-3	FNMA POOL NO 592921			2	1	3,651	106.6600	3,803	3,565	3,595	0	(10)	0	0	6.500	5.671	MON	19	232	09/17/2001	07/01/2016
31387U-VV-0	FNMA POOL NO 594728			2	1	8,061	113.1600	8,984	7,940	8,051	0	(1)	0	0	6.500	5.763	MON	43	516	10/02/2001	07/01/2031
31387V-3C-1	FNMA POOL NO 595795			2	1	5,813	113.1600	6,485	5,731	5,810	0	(1)	0	0	6.500	5.688	MON	31	372	10/02/2001	09/01/2031
31387V-3K-3	FNMA POOL NO 595802			2	1	24,714	113.1600	27,565	24,360	24,697	0	(4)	0	0	6.500	5.806	MON	132	1,583	10/02/2001	09/01/2031
31387V-3W-7	FNMA POOL NO 595813			2	1	16,430	106.6600	17,135	16,065	16,220	0	(45)	0	0	6.500	5.524	MON	87	1,044	09/17/2001	07/01/2016
31387V-3Y-3	FNMA POOL NO 595815			2	1	8,270	113.1600	9,224	8,152	8,267	0	(1)	0	0	6.500	5.737	MON	44	530	10/02/2001	08/01/2031
31387V-4A-4	FNMA POOL NO 595817			2	1	3,490	113.1600	3,889	3,437	3,486	0	0	0	0	6.500	5.617	MON	19	223	10/02/2001	08/01/2031
31387V-4D-8	FNMA POOL NO 595820			2	1	8,650	113.1600	9,641	8,520	8,640	0	(1)	0	0	6.500	5.772	MON	46	554	10/02/2001	08/01/2031
31387V-P5-2	FNMA POOL NO 595444			2	1	3,334	113.1600	3,719	3,287	3,333	0	0	0	0	6.500	5.725	MON	18	214	10/02/2001	09/01/2031
31387V-PX-1	FNMA POOL NO 595438			2	1	7,188	106.6600	7,499	7,031	7,098	0	(17)	0	0	6.500	5.564	MON	38	457	09/17/2001	08/01/2016
31387V-YP-8	FNMA POOL NO 595718			2	1	99,975	106.4000	104,871	98,559	99,136	0	(174)	0	0	6.000	5.325	MON	493	5,913	10/02/2001	08/01/2016
31387W-EE-3	FNMA POOL NO 596033			2	1	5,522	113.1600	6,159	5,443	5,519	0	(1)	0	0	6.500	5.847	MON	29	354	10/02/2001	08/01/2031
31387W-GN-1	FNMA POOL NO 596105			2	1	42,997	113.1600	47,963	42,386	42,971	0	(10)	0	0	6.500	5.968	MON	230	2,755	10/02/2001	12/01/2031
31387W-JZ-1	FNMA POOL NO 596180			2	1	6,034	113.1600	6,729	5,946	6,029	0	(1)	0	0	6.500	5.847	MON	32	387	10/02/2001	09/01/2031
31387W-T7-2	FNMA POOL NO 596474			2	1	6,812	113.1600	7,597	6,713	6,807	0	1	0	0	6.500	5.812	MON	36	436	10/02/2001	10/01/2031
31387W-U9-6	FNMA POOL NO 596508			2	1	2,913	106.6600	3,038	2,848	2,884	0	(5)	0	0	6.500	5.123	MON	15	185	09/17/2001	09/01/2016
31387W-UA-3	FNMA POOL NO 596477			2	1	71,858	113.1600	80,086	70,774	71,774	0	(11)	0	0	6.500	5.702	MON	383	4,601	10/02/2001	11/01/2031
31387W-UX-3	FNMA POOL NO 596498			2	1	731	106.4000	770	723	727	0	(1)	0	0	6.000	5.349	MON	4	43	09/14/2007	07/01/2016
31387W-Z8-3	FNMA POOL NO 596667			2	1	2,124	106.4000	2,223	2,089	2,106	0	(5)	0	0	6.000	5.130	MON	10	125	09/14/2007	08/01/2016
31387X-JU-0	FNMA POOL NO 597075			2	1	16,762	106.6600	17,482	16,390	16,557	0	(42)	0	0	6.500	5.510	MON	89	1,065	09/17/2001	09/01/2016
31387Y-AN-3	FNMA POOL NO 597713			2	1	890	106.6600	928	870	878	0	(2)	0	0	6.500	5.639	MON	5	57	09/17/2001	08/01/2016
31387Y-B9-3	FNMA POOL NO 597764			2	1	2,552	106.6600	2,658	2,492	2,522	0	(7)	0	0	6.500	5.248	MON	14	162	09/17/2001	09/01/2016
31387Y-NG-4	FNMA POOL NO 598091			2	1	11,183	113.1600	12,474	11,023	11,173	0	(2)	0	0	6.500	5.897	MON	60	717	10/02/2001	10/01/2031
31387Y-NS-8	FNMA POOL NO 598101			2	1	3,895	113.1600	4,345	3,840	3,894	0	0	0	0	6.500	5.550	MON	21	250	10/02/2001	10/01/2031
31387Y-UX-9	FNMA POOL NO 598298			2	1	18,867	113.1600	21,027	18,582	18,840	0	(4)	0	0	6.500	5.879	MON	101	1,208	10/02/2001	08/01/2031
31387Y-YQ-0	FNMA POOL NO 598419			2	1	3,481	106.4000	3,643	3,424	3,456	0	(7)	0	0	6.000	5.082	MON	17	205	09/14/2007	12/01/2016
31388A-6E-9	FNMA POOL NO 599469			2	1	5,962	113.1600	6,645	5,872	5,955	0	(1)	0	0	6.500	5.714	MON	32	382	10/02/2001	11/01/2031
31388A-W8-3	FNMA POOL NO 599271			2	1	7,273	106.6600	7,586	7,112	7,193	0	(15)	0	0	6.500	5.341	MON	39	462	09/17/2001	09/01/2016
31388B-C7-5	FNMA POOL NO 599594			2	1	10,421	106.6600	10,868	10,189	10,297	0	(24)	0	0	6.500	5.417	MON	55	662	09/17/2001	08/01/2016
31388B-GG-1	FNMA POOL NO 599699			2	1	2,186	113.1600	2,438	2,155	2,185	0	0	0	0	6.500	5.611	MON	12	140	10/02/2001	09/01/2031
31388B-V7-4	FNMA POOL NO 600138			2	1	19,611	113.1600	21,875	19,331	19,600	0	(4)	0	0	6.500	5.917	MON	105	1,257	10/02/2001	08/01/2031
31388B-VW-9	FNMA POOL NO 600129			2	1	3,127	113.1600	3,488	3,082	3,125	0	0	0	0	6.500	5.683	MON	17	200	10/02/2001	08/01/2031
31388B-W4-0	FNMA POOL NO 600167			2	1	1,292	106.4000	1,354	1,272	1,279	0	(2)	0	0	6.000	5.413	MON	6	76	10/02/2001	07/01/2016
31388C-2U-3	FNMA POOL NO 601187			2	1	403	106.6600	420	394	398	0	(1)	0	0	6.500	5.351	MON	2	26	09/17/2001	10/01/2016
31388C-FZ-8	FNMA POOL NO 600584			2	1	39,636	113.1600	44,214	39,073	39,624	0	(5)	0	0	6.500	5.674	MON	212	2,540	10/02/2001	08/01/2031
31388C-GK-0	FNMA POOL NO 600602			2	1	1,662	113.1600	1,853	1,638	1,661	0	0	0	0	6.500	5.554	MON	9	106	10/02/2001	08/01/2031
31388C-MX-5	FNMA POOL NO 600774			2	1	1,792	113.1600	1,997	1,765	1,790	0	0	0	0	6.500	5.516	MON	10	115	10/02/2001	08/01/2031
31388C-ZW-3	FNMA POOL NO 601157			2	1	1,604	113.1600	1,788	1,580	1,603	0	0	0	0	6.500	5.600	MON	9	103	10/02/2001	09/01/2031
31388D-BL-1	FNMA POOL NO 601343			2	1	5,964	113.1600	6,652	5,879	5,962	0	(1)	0	0	6.500	5.627	MON	32	382	10/02/2001	09/01/2031
31388D-X5-2	FNMA POOL NO 602000			2	1	12,155	106.6600	12,677	11,886	12,008	0	(32)	0	0	6.500	5.457	MON	64	773	09/17/2001	08/01/2016
31388D-YN-2	FNMA POOL NO 602017			2	1	15,964	106.6600	16,649	15,610	15,763	0	(44)	0	0	6.500	5.528	MON	85	1,015	09/17/2001	08/01/2016
31388D-ZB-7	FNMA POOL NO 602038			2	1	9,088	113.1600	10,138	8,959	9,085	0	(1)	0	0	6.500	5.706	MON	49	582	10/02/2001	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388D-ZG-6	FNMA POOL NO 602043			2	1	9,146	106.6600	9,538	8,943	9,039	0	(21)	0	0	6.500	5.396	MON	48	581	09/17/2001	08/01/2016
31388E-4K-9	FNMA POOL NO 603026			2	1	11,110	106.6600	11,587	10,864	10,978	0	(26)	0	0	6.500	5.439	MON	59	706	09/17/2001	08/01/2016
31388E-FR-2	FNMA POOL NO 602376			2	1	11,258	106.4000	11,777	11,068	11,170	0	(23)	0	0	6.000	5.024	MON	55	664	09/14/2007	08/01/2016
31388E-FY-7	FNMA POOL NO 602383			2	1	12,861	106.6600	13,414	12,577	12,707	0	(29)	0	0	6.500	5.451	MON	68	817	09/17/2001	08/01/2016
31388E-YD-2	FNMA POOL NO 602908			2	1	6,796	106.4000	7,109	6,681	6,736	0	(14)	0	0	6.000	5.241	MON	33	401	09/14/2007	10/01/2016
31388F-QA-4	FNMA POOL NO 603549			2	1	508	113.1600	566	500	507	0	0	0	0	6.500	5.779	MON	3	32	10/02/2001	10/01/2031
31388F-T8-6	FNMA POOL NO 603675			2	1	17,437	113.1600	19,451	17,189	17,428	0	(2)	0	0	6.500	5.685	MON	93	1,117	10/02/2001	10/01/2031
31388G-3S-8	FNMA POOL NO 604809			2	1	6,528	113.1600	7,282	6,435	6,524	0	0	0	0	6.500	5.688	MON	35	418	10/02/2001	09/01/2031
31388G-C9-0	FNMA POOL NO 604096			2	1	12,662	113.1600	14,123	12,481	12,653	0	(3)	0	0	6.500	5.802	MON	68	811	10/02/2001	09/01/2031
31388G-CC-3	FNMA POOL NO 604067			2	1	2,481	113.1600	2,767	2,445	2,479	0	0	0	0	6.500	5.635	MON	13	159	10/02/2001	09/01/2031
31388G-CP-4	FNMA POOL NO 604078			2	1	3,069	113.1600	3,423	3,025	3,067	0	0	0	0	6.500	5.671	MON	16	197	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			2	1	8,846	113.1600	9,867	8,720	8,840	0	(2)	0	0	6.500	5.849	MON	47	567	10/02/2001	09/01/2031
31388G-HJ-3	FNMA POOL NO 604233			2	1	58,580	113.1600	65,288	57,697	58,505	0	(9)	0	0	6.500	5.808	MON	313	3,750	10/02/2001	11/01/2031
31388G-Q5-3	FNMA POOL NO 604476			2	1	8,037	113.1600	8,954	7,913	8,027	0	(1)	0	0	6.500	5.695	MON	43	514	10/02/2001	10/01/2031
31388H-BA-6	FNMA POOL NO 604933			2	1	184,494	110.9900	207,097	186,591	184,591	0	13	0	0	6.000	6.350	MON	933	11,195	09/13/2001	10/01/2031
31388H-G4-5	FNMA POOL NO 605119			2	1	41,036	106.6600	42,824	40,151	40,481	0	(108)	0	0	6.500	5.729	MON	217	2,610	09/17/2001	09/01/2016
31388H-NL-9	FNMA POOL NO 605295			2	1	25,818	106.6600	26,926	25,245	25,484	0	(73)	0	0	6.500	5.599	MON	137	1,641	09/17/2001	09/01/2016
31388H-UL-1	FNMA POOL NO 605487			2	1	8,829	113.1600	9,847	8,702	8,822	0	0	0	0	6.500	5.857	MON	47	566	10/02/2001	10/01/2031
31388J-H7-3	FNMA POOL NO 606054			2	1	36,519	106.6600	38,100	35,721	36,041	0	(91)	0	0	6.500	5.675	MON	193	2,322	09/17/2001	10/01/2016
31388J-MU-6	FNMA POOL NO 606171			2	1	265,639	113.1600	296,266	261,818	265,304	0	(55)	0	0	6.500	6.103	MON	1,418	17,018	10/02/2001	10/01/2031
31388K-DY-5	FNMA POOL NO 606819			2	1	1,385	106.4000	1,448	1,361	1,373	0	(3)	0	0	6.000	5.117	MON	7	82	09/14/2007	10/01/2016
31388K-FT-4	FNMA POOL NO 606878			2	1	59,971	113.1600	66,897	59,119	59,918	0	(19)	0	0	6.500	6.088	MON	320	3,843	10/02/2001	10/01/2031
31388K-HQ-8	FNMA POOL NO 606939			2	1	1,937	113.1600	2,159	1,908	1,935	0	0	0	0	6.500	5.797	MON	10	124	10/02/2001	10/01/2031
31388K-JX-1	FNMA POOL NO 606978			2	1	5,322	113.1600	5,936	5,246	5,320	0	(1)	0	0	6.500	5.794	MON	28	341	10/02/2001	10/01/2031
31388K-K9-2	FNMA POOL NO 607020			2	1	9,350	113.1600	10,428	9,216	9,343	0	(2)	0	0	6.500	5.844	MON	50	599	10/02/2001	10/01/2031
31388K-MS-8	FNMA POOL NO 607069			2	1	9,453	113.1600	10,543	9,317	9,446	0	(2)	0	0	6.500	5.845	MON	50	606	10/02/2001	11/01/2031
31388K-W5-7	FNMA POOL NO 607368			2	1	948,253	113.1600	1,056,835	933,952	947,043	0	(166)	0	0	6.500	5.813	MON	5,059	60,712	10/02/2001	11/01/2031
31388K-W6-5	FNMA POOL NO 607369			2	1	3,893	113.1600	4,343	3,838	3,892	0	0	0	0	6.500	5.560	MON	21	250	10/02/2001	11/01/2031
31388K-Z5-4	FNMA POOL NO 607464			2	1	2,315	107.2400	2,421	2,258	2,282	0	(6)	0	0	5.500	4.563	MON	10	124	11/15/2002	11/01/2016
31388L-5B-2	FNMA POOL NO 608442			2	1	11,287	113.1600	12,588	11,124	11,278	0	0	0	0	6.500	5.857	MON	60	723	10/02/2001	09/01/2031
31388L-7F-1	FNMA POOL NO 608494			2	1	868	107.2400	908	846	857	0	(2)	0	0	5.500	4.388	MON	4	47	11/15/2002	11/01/2016
31388L-FV-7	FNMA POOL NO 607780			2	1	4,421	113.1600	4,930	4,357	4,418	0	(1)	0	0	6.500	5.739	MON	24	283	10/02/2001	12/01/2031
31388L-YQ-7	FNMA POOL NO 608319			2	1	68,690	113.1600	76,621	67,712	68,664	0	(8)	0	0	6.500	5.766	MON	367	4,401	10/02/2001	09/01/2031
31388L-ZN-3	FNMA POOL NO 608349			2	1	29,683	106.4000	31,200	29,322	29,523	0	(43)	0	0	6.000	5.243	MON	147	1,759	10/02/2001	11/01/2016
31388M-6Y-9	FNMA POOL NO 609387			2	1	832	113.1600	927	819	831	0	0	0	0	6.500	5.731	MON	4	53	10/02/2001	10/01/2031
31388M-CT-3	FNMA POOL NO 608582			2	1	4,679	106.4000	4,896	4,601	4,644	0	(10)	0	0	6.000	5.032	MON	23	276	09/14/2007	10/01/2016
31388M-FD-5	FNMA POOL NO 608664			2	1	41,954	113.1600	46,798	41,357	41,929	0	(7)	0	0	6.500	5.947	MON	224	2,688	10/02/2001	10/01/2031
31388M-JY-5	FNMA POOL NO 608779			2	1	14,547	106.4000	15,246	14,328	14,410	0	(27)	0	0	6.000	5.352	MON	72	860	10/02/2001	09/01/2016
31388N-DD-5	FNMA POOL NO 609500			2	1	9,418	113.1600	10,494	9,274	9,407	0	(1)	0	0	6.500	5.715	MON	50	603	10/02/2001	10/01/2031
31388N-PT-7	FNMA POOL NO 609834			2	1	29,516	113.1600	32,926	29,098	29,506	0	(4)	0	0	6.500	5.613	MON	158	1,891	10/02/2001	10/01/2031
31388N-QC-3	FNMA POOL NO 609851			2	1	5,118	113.1600	5,709	5,046	5,116	0	(1)	0	0	6.500	5.834	MON	27	328	10/02/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			2	1	12,340	110.9900	13,851	12,480	12,346	0	1	0	0	6.000	6.365	MON	62	749	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			2	1	109,868	110.9900	123,366	111,151	109,927	0	7	0	0	6.000	6.360	MON	556	6,669	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			2	1	140,847	113.1600	157,094	138,828	140,730	0	(30)	0	0	6.500	5.905	MON	752	9,023	10/02/2001	10/01/2031
31388N-VT-0	FNMA POOL NO 610026			2	1	19,888	113.1600	22,185	19,606	19,884	0	(2)	0	0	6.500	5.553	MON	106	1,275	10/02/2001	10/01/2031
31388P-2T-7	FNMA POOL NO 611086			2	1	8,443	113.1600	9,417	8,322	8,438	0	(2)	0	0	6.500	5.744	MON	45	541	10/02/2001	10/01/2031
31388P-CH-2	FNMA POOL NO 610372	C		2	1	221,909	110.9900	249,170	224,497	222,009	0	(2)	0	0	6.000	6.432	MON	1,122	13,469	09/14/2001	10/01/2031
31388P-HP-9	FNMA POOL NO 610538			2	1	53,994	113.1600	60,230	53,227	53,958	0	(12)	0	0	6.500	5.998	MON	288	3,460	10/02/2001	11/01/2031
31388P-Y8-8	FNMA POOL NO 611035			2	1	5,629	106.6600	5,907	5,538	5,587	0	(11)	0	0	6.000	5.226	MON	28	332	09/14/2007	04/01/2017
31388P-YP-0	FNMA POOL NO 611018			2	1	3,794	106.6600	4,005	3,755	3,774	0	(5)	0	0	6.000	5.412	MON	19	225	09/14/2007	01/01/2017
31388Q-CU-1	FNMA POOL NO 611283			2	1	9,046	113.1600	10,090	8,917	9,041	0	0	0	0	6.500	5.667	MON	48	580	10/02/2001	11/01/2031
31388Q-DX-4	FNMA POOL NO 611318			2	1	12,710	113.1600	14,162	12,515	12,694	0	(1)	0	0	6.500	5.773	MON	68	813	10/02/2001	10/01/2031
31388Q-JV-2	FNMA POOL NO 611476			2	1	607	107.2400	635	592	599	0	(2)	0	0	5.500	4.322	MON	3	33	11/15/2002	11/01/2016
31388Q-LC-1	FNMA POOL NO 611523			2	1	132,222	113.1600	147,468	130,322	132,085	0	(37)	0	0	6.500	5.989	MON	706	8,471	10/02/2001	11/01/2031
31388R-C6-2	FNMA POOL NO 612193			2	1	14,092	106.4000	14,782	13,892	14,008	0	(16)	0	0	6.000	4.982	MON	69	833	10/02/2001	11/01/2016
31388R-Y8-4	FNMA POOL NO 612835	C		2	1	79,440	106.4000	83,327	78,312	78,856	0	(67)	0	0	6.000	5.249	MON	392	4,698	10/02/2001	12/01/2016
31388S-AF-2	FNMA POOL NO 613006			2	1	132,279	106.6600	137,417	128,837	130,239	0	(429)	0	0	6.500	5.393	MON	698	8,375	02/01/2002	06/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31388S-ED-3	FNMA POOL NO 613132			2	1	17,684	113.1600	19,726	17,433	17,679	0	(2)	0	0	6.500	5.621	MON	94	1,133	10/02/2001	11/01/2031
31388S-FH-3	FNMA POOL NO 613168			2	1	4,618	113.1600	5,147	4,549	4,613	0	0	0	0	6.500	5.586	MON	25	296	10/02/2001	11/01/2031
31388S-LU-7	FNMA POOL NO 613339			2	1	8,361	113.1600	9,326	8,242	8,358	0	(1)	0	0	6.500	5.699	MON	45	536	10/02/2001	11/01/2031
31388S-X6-7	FNMA POOL NO 613701			2	1	42,229	113.1600	47,064	41,592	42,176	0	(5)	0	0	6.500	5.780	MON	225	2,703	10/02/2001	11/01/2031
31388T-2D-4	FNMA POOL NO 614672			2	1	21,129	113.1600	23,565	20,825	21,108	0	(6)	0	0	6.500	5.984	MON	113	1,354	10/02/2001	11/01/2031
31388U-KZ-2	FNMA POOL NO 615112			2	1	38,271	113.1600	42,679	37,717	38,247	0	(6)	0	0	6.500	5.775	MON	204	2,451	10/02/2001	11/01/2031
31388U-SQ-4	FNMA POOL NO 615327			2	1	1,640	107.2400	1,715	1,599	1,619	0	(4)	0	0	5.500	4.392	MON	7	88	11/15/2002	12/01/2016
31388V-5K-0	FNMA POOL NO 616550			2	1	2,748	107.2400	2,873	2,679	2,704	0	(6)	0	0	5.500	4.773	MON	12	147	11/15/2002	12/01/2016
31388W-RJ-7	FNMA POOL NO 617089			2	1	967,508	110.9900	1,065,017	959,560	967,172	0	(131)	0	0	6.000	5.658	MON	4,798	57,574	02/03/2006	12/01/2031
31388W-W9-3	FNMA POOL NO 617272			2	1	1,366	106.4000	1,430	1,344	1,355	0	(3)	0	0	6.000	5.212	MON	7	81	09/14/2007	01/01/2017
31388X-U4-4	FNMA POOL NO 618103			2	1	4,251	107.2400	4,645	4,331	4,282	0	4	0	0	5.500	6.107	MON	20	238	04/12/2002	12/01/2016
31388X-UP-7	FNMA POOL NO 618090			2	1	2,541	107.2400	2,776	2,589	2,558	0	3	0	0	5.500	6.162	MON	12	142	04/12/2002	12/01/2016
31388Y-UU-4	FNMA POOL NO 618995			2	1	23,788	107.2400	25,991	24,235	23,966	0	28	0	0	5.500	6.074	MON	111	1,333	04/12/2002	12/01/2016
31389A-NM-1	FNMA POOL NO 619696			2	1	16,772	113.1600	18,686	16,514	16,753	0	(1)	0	0	6.500	5.393	MON	89	1,073	02/27/2002	12/01/2031
31389B-YS-4	FNMA POOL NO 620921			2	1	562	106.4000	588	553	558	0	(1)	0	0	6.000	4.957	MON	3	33	09/14/2007	12/01/2016
31389D-AT-4	FNMA POOL NO 622018			2	1	437	107.9400	481	446	440	0	0	0	0	5.500	6.382	MON	2	25	04/12/2002	01/01/2017
31389J-FQ-2	FNMA POOL NO 626675			2	1	21,332	107.9400	23,459	21,733	21,522	0	26	0	0	5.500	5.893	MON	100	1,195	04/12/2002	04/01/2017
31389J-K8-6	FNMA POOL NO 626819			2	1	101,425	106.6600	104,300	97,788	99,831	0	(291)	0	0	6.000	4.413	MON	489	5,868	08/14/2002	08/01/2017
31389J-K9-4	FNMA POOL NO 626820			2	1	52,639	106.6600	54,132	50,752	51,762	0	(164)	0	0	6.000	4.545	MON	254	3,045	08/14/2002	08/01/2017
31389M-AA-5	FNMA POOL NO 629201			2	1	27,773	107.9400	30,542	28,295	27,974	0	37	0	0	5.500	6.054	MON	130	1,556	04/12/2002	04/01/2017
31389M-PE-1	FNMA POOL NO 629621			2	1	4,914	107.9400	5,404	5,006	4,950	0	6	0	0	5.500	6.051	MON	23	275	04/12/2002	03/01/2017
31389P-BP-4	FNMA POOL NO 631046			2	1	7,138	107.9400	7,850	7,273	7,194	0	10	0	0	5.500	6.019	MON	33	400	04/12/2002	02/01/2017
31389P-KB-5	FNMA POOL NO 631290			2	1	2,831	107.9400	3,114	2,885	2,851	0	3	0	0	5.500	6.105	MON	13	159	04/12/2002	02/01/2017
31389P-LB-4	FNMA POOL NO 631322			2	1	1,226	107.9400	1,291	1,196	1,210	0	(3)	0	0	5.500	4.484	MON	5	66	11/15/2002	02/01/2017
31389P-LJ-7	FNMA POOL NO 631329			2	1	6,269	106.6600	6,575	6,165	6,222	0	(12)	0	0	6.000	5.157	MON	31	370	09/14/2007	03/01/2017
31389P-SJ-0	FNMA POOL NO 631521			2	1	11,402	107.9400	12,538	11,616	11,496	0	16	0	0	5.500	5.969	MON	53	639	04/12/2002	02/01/2017
31389Q-PN-2	FNMA POOL NO 632329			2	1	141,961	110.9100	152,614	137,596	141,805	0	(41)	0	0	6.000	4.776	MON	688	8,256	03/10/2005	03/01/2032
31389Q-QX-9	FNMA POOL NO 632370			2	1	40,148	106.6600	42,397	39,750	39,960	0	(53)	0	0	6.000	5.482	MON	199	2,385	09/14/2007	06/01/2017
31389R-7A-8	FNMA POOL NO 633689			2	1	30,767	102.6300	31,042	30,248	30,459	0	(78)	0	0	6.000	5.326	MON	151	1,815	09/14/2007	07/01/2016
31389T-UG-5	FNMA POOL NO 635183			2	1	108,111	106.6600	111,177	104,235	106,081	0	(337)	0	0	6.000	4.799	MON	521	6,254	08/14/2002	08/01/2017
31389U-HE-2	FNMA POOL NO 635729			2	1	2,067,543	114.5100	2,310,594	2,017,813	2,062,308	0	(873)	0	0	7.000	6.290	MON	11,771	141,247	02/01/2002	03/01/2032
31389U-HF-9	FNMA POOL NO 635730			2	1	1,198,725	114.5100	1,340,098	1,170,291	1,195,765	0	(494)	0	0	7.000	6.300	MON	6,827	81,920	01/31/2002	03/01/2032
31389U-KV-0	FNMA POOL NO 635808			2	1	11,499	114.5100	12,792	11,171	11,479	0	(2)	0	0	7.000	5.707	MON	65	782	05/09/2006	03/01/2032
31389V-NZ-6	FNMA POOL NO 636808			2	1	630,084	113.0600	715,513	632,883	630,195	0	0	0	0	6.500	6.585	MON	3,428	41,137	03/11/2002	04/01/2032
31389V-RH-2	FNMA POOL NO 636888	C		2	1	87,637	113.0600	99,519	88,026	87,652	0	0	0	0	6.500	6.585	MON	477	5,722	03/11/2002	04/01/2032
31389V-SB-4	FNMA POOL NO 636914			2	1	4,632	106.6600	4,860	4,557	4,598	0	(9)	0	0	6.000	5.194	MON	23	273	09/14/2007	03/01/2017
31389V-W3-7	FNMA POOL NO 637066			2	1	11,499	106.6600	12,067	11,314	11,414	0	(20)	0	0	6.000	5.205	MON	57	679	09/14/2007	03/01/2017
31389V-Z6-7	FNMA POOL NO 637165			2	1	68,635	106.6600	71,968	67,475	68,137	0	(131)	0	0	6.000	5.102	MON	337	4,048	09/14/2007	03/01/2017
31389W-NM-3	FNMA POOL NO 637696	C		2	1	603,287	113.0600	685,084	605,968	603,394	0	0	0	0	6.500	6.584	MON	3,282	39,388	03/11/2002	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016	C		2	1	780,242	113.0600	885,848	783,547	780,227	0	(1)	0	0	6.500	6.584	MON	4,244	50,931	03/11/2002	04/01/2032
31389X-K4-4	FNMA POOL NO 638515			2	1	18,294	106.6600	19,198	17,999	18,171	0	(24)	0	0	6.000	5.117	MON	90	1,080	09/14/2007	04/01/2017
3138A1-6A-4	FNMA POOL NO AH0864			2	1	138,563	108.0400	146,920	135,992	138,466	0	(46)	0	0	4.000	3.732	MON	453	5,440	12/09/2010	12/01/2040
3138A1-GP-0	FNMA POOL NO AH0205			2	1	275,829	108.0400	292,466	270,711	275,698	0	35	0	0	4.000	3.463	MON	902	10,828	12/09/2010	12/01/2040
3138A1-HM-6	FNMA POOL NO AH0235			2	1	8,008,336	106.8500	8,104,218	7,584,549	7,993,730	0	(14,605)	0	0	3.500	2.329	MON	22,122	154,851	05/23/2012	12/01/2025
3138A1-P4-7	FNMA POOL NO AH0442			2	1	45,364	108.0400	48,101	44,523	45,337	0	0	0	0	4.000	3.676	MON	148	1,781	12/09/2010	12/01/2040
3138A1-VB-4	FNMA POOL NO AH0609			2	1	826,218	108.0400	876,054	810,887	825,608	0	(185)	0	0	4.000	3.751	MON	2,703	32,436	12/09/2010	12/01/2040
3138A2-5M-7	FNMA POOL NO AH1751			2	1	88,952	108.0400	94,317	87,301	88,893	0	(15)	0	0	4.000	3.718	MON	291	3,492	12/09/2010	12/01/2040
3138A2-6G-9	FNMA POOL NO AH1770			2	1	84,052	108.0400	89,122	82,492	83,994	0	(17)	0	0	4.000	3.731	MON	275	3,300	12/09/2010	12/01/2040
3138A2-CF-4	FNMA POOL NO AH0969	LS		2	1	43,977,330	106.8500	46,836,831	43,833,501	43,961,567	0	(4,630)	0	0	3.500	3.364	MON	127,848	1,534,172	12/21/2010	12/01/2025
3138A2-GP-8	FNMA POOL NO AH1105			2	1	320,737	106.8500	340,320	318,497	320,524	0	(78)	0	0	3.500	3.284	MON	929	11,147	02/11/2011	12/01/2025
3138A3-FW-2	FNMA POOL NO AH1980			2	1	96,405	108.0400	102,219	94,616	96,339	0	(11)	0	0	4.000	3.726	MON	315	3,785	12/09/2010	12/01/2040
3138A6-CB-4	FNMA POOL NO AH4565			2	1	348,461	106.4300	368,264	346,028	348,242	0	(45)	0	0	3.500	3.279	MON	1,009	12,111	02/11/2011	03/01/2026
3138A6-E3-0	FNMA POOL NO AH4653			2	1	74,246	106.4300	78,465	73,727	74,206	0	(10)	0	0	3.500	3.224	MON	215	2,580	02/11/2011	02/01/2026
3138A6-TF-7	FNMA POOL NO AH5049			2	1	54,259	106.4300	57,342	53,880	54,225	0	(12)	0	0	3.500	3.274	MON	157	1,886	02/11/2011	03/01/2026
3138A7-G2-8	FNMA POOL NO AH5616			2	1	703,782	106.4300	743,777	698,868	703,303	0	(174)	0	0	3.500	3.296	MON	2,038	24,460	02/11/2011	02/01/2026
3138A7-G6-9	FNMA POOL NO AH5620			2	1	21,186,880	107.0600	22,194,871	20,730,831	21,159,635	0	(10,655)	0	0	4.000	3.220	MON	69,103	829,233	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			2	1	9,969,769	107.8600	10,294,563	9,544,016	9,960,567	0	(5,361)	0	0	4.000	3.255	MON	31,813	381,761	08/18/2011	04/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138AR-ZZ-0	FNMA POOL NO AJ0759			2	1	1,952,875	107.8600	1,950,617	1,808,403	1,951,076	0	(1,800)	0	0	4.000	2.354	MON	6,028	6,028	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709			2	1	23,479,757	107.8600	23,452,610	21,742,747	23,467,449	0	(12,308)	0	0	4.000	3.088	MON	72,476	72,239	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			2	1	1,605,583	107.8600	1,603,727	1,486,804	1,604,920	0	(663)	0	0	4.000	3.365	MON	4,956	4,956	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			2	1	9,037,088	107.8600	9,182,475	8,513,007	9,028,068	0	(9,020)	0	0	4.000	3.201	MON	28,377	255,390	02/29/2012	11/01/2041
3138AW-3M-3	FNMA POOL NO AJ5303			2	1	312,410	107.8600	320,908	297,511	312,199	0	(184)	0	0	4.000	2.497	MON	992	11,900	12/14/2011	11/01/2041
3138E1-3T-2	FNMA POOL NO AJ8909			2	1	10,209,860	107.8600	10,420,125	9,660,424	10,198,677	0	(11,183)	0	0	4.000	3.300	MON	32,201	354,215	01/03/2012	12/01/2041
3138E2-GM-1	FNMA POOL NO AJ9203			2	1	2,306,666	107.6000	2,388,527	2,219,782	2,304,886	0	(1,779)	0	0	4.000	2.672	MON	7,399	81,392	01/10/2012	02/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			2	1	12,162,529	106.6700	12,591,910	11,804,866	12,155,762	0	(6,767)	0	0	3.500	2.525	MON	34,431	344,309	01/24/2012	01/01/2042
3138MF-HJ-9	FNMA POOL NO AQ0232			2	1	20,134,311	104.8300	20,060,868	19,137,089	20,126,509	0	(7,802)	0	0	3.000	2.612	MON	47,843	95,685	10/05/2012	10/01/2042
31390A-3K-4	FNMA POOL NO 640802			2	1	328	107.9400	345	320	325	0	(1)	0	0	5.500	4.158	MON	1	18	11/15/2002	04/01/2017
31390A-5V-8	FNMA POOL NO 640860			2	1	1,582	107.9400	1,666	1,543	1,562	0	(4)	0	0	5.500	4.503	MON	7	85	11/15/2002	04/01/2017
31390B-PC-6	FNMA POOL NO 641319	C		2	1	657,932	113.0600	747,137	660,855	658,049	0	0	0	0	6.500	6.584	MON	3,580	42,955	03/11/2002	04/01/2032
31390C-AK-2	FNMA POOL NO 641810			2	1	3,033	106.6600	3,182	2,983	3,014	0	(5)	0	0	6.000	4.973	MON	15	179	09/14/2007	04/01/2017
31390C-WJ-1	FNMA POOL NO 642449	C		2	1	406,247	113.0600	461,233	407,968	406,239	0	0	0	0	6.500	6.584	MON	2,210	26,518	03/11/2002	04/01/2032
31390D-N5-9	FNMA POOL NO 643112			2	1	61,719	110.9100	66,360	59,830	61,679	0	(9)	0	0	6.000	4.270	MON	299	3,590	03/10/2005	05/01/2032
31390D-XC-3	FNMA POOL NO 643375			2	1	3,121	106.6600	3,273	3,069	3,096	0	(7)	0	0	6.000	5.286	MON	15	184	09/14/2007	06/01/2017
31390F-GK-9	FNMA POOL NO 644702			2	1	13,876	114.5100	15,437	13,481	13,852	0	(3)	0	0	7.000	5.795	MON	79	944	05/09/2006	05/01/2032
31390G-H2-6	FNMA POOL NO 645649			2	1	25,869	106.6600	27,126	25,432	25,663	0	(46)	0	0	6.000	5.280	MON	127	1,526	09/14/2007	06/01/2017
31390H-CU-7	FNMA POOL NO 646383			2	1	149,217	106.6600	153,448	143,867	146,755	0	(422)	0	0	6.000	4.455	MON	719	8,632	08/14/2002	06/01/2017
31390J-E9-8	FNMA POOL NO 647360			2	1	68,289	106.6600	70,225	65,841	66,957	0	(219)	0	0	6.000	4.877	MON	329	3,950	08/14/2002	08/01/2017
31390J-EV-9	FNMA POOL NO 647348			2	1	6,319	106.6600	6,499	6,093	6,205	0	(21)	0	0	6.000	4.717	MON	30	366	08/14/2002	08/01/2017
31390K-JA-7	FNMA POOL NO 648357			2	1	21,940	106.6600	22,622	21,210	21,598	0	(67)	0	0	6.000	4.598	MON	106	1,272	09/14/2007	06/01/2017
31390K-UL-0	FNMA POOL NO 648687			2	1	16,513	114.5100	18,369	16,042	16,472	0	(8)	0	0	7.000	6.241	MON	94	1,123	05/09/2006	07/01/2032
31390K-WZ-7	FNMA POOL NO 648764			2	1	219,848	106.6600	226,081	211,965	216,364	0	(656)	0	0	6.000	4.433	MON	1,060	12,718	08/14/2002	08/01/2017
31390K-X8-6	FNMA POOL NO 648803			2	1	32,038	106.6600	32,946	30,889	31,485	0	(74)	0	0	6.000	4.618	MON	154	1,853	08/14/2002	08/01/2017
31390L-NS-1	FNMA POOL NO 649401			2	1	3,856	107.9400	4,058	3,760	3,795	0	(9)	0	0	5.500	4.878	MON	17	207	11/15/2002	07/01/2017
31390L-VZ-6	FNMA POOL NO 649632			2	1	8,442	106.6600	8,885	8,330	8,394	0	(14)	0	0	6.000	5.313	MON	42	500	09/14/2007	08/01/2017
31390M-3F-9	FNMA POOL NO 650698			2	1	66,113	106.6600	67,988	63,743	64,971	0	(220)	0	0	6.000	4.592	MON	319	3,825	08/14/2002	07/01/2017
31390M-GM-0	FNMA POOL NO 650104			2	1	151,548	106.6600	155,845	146,114	148,626	0	(502)	0	0	6.000	4.852	MON	731	8,767	08/14/2002	08/01/2017
31390M-TF-1	FNMA POOL NO 650450			2	1	32,160	106.6600	33,748	31,640	31,948	0	(58)	0	0	6.000	5.200	MON	158	1,898	09/14/2007	09/01/2017
31390N-PQ-9	FNMA POOL NO 651231			2	1	40,364	106.6600	42,357	39,713	40,089	0	(71)	0	0	6.000	5.200	MON	199	2,383	09/14/2007	07/01/2017
31390Q-F7-5	FNMA POOL NO 652790			2	1	2,915	114.5100	3,243	2,832	2,910	0	(1)	0	0	7.000	5.937	MON	17	198	05/09/2006	08/01/2032
31390R-P8-0	FNMA POOL NO 653947			2	1	150,453	106.6600	154,719	145,059	147,869	0	(420)	0	0	6.000	4.610	MON	725	8,704	08/14/2002	08/01/2017
31390S-GT-2	FNMA POOL NO 654610			2	1	119,699	106.6600	125,977	118,112	118,949	0	(187)	0	0	6.000	5.408	MON	591	7,087	09/14/2007	08/01/2017
31390U-4U-7	FNMA POOL NO 657035			2	1	359,423	109.7400	400,999	365,418	359,749	0	31	0	0	5.500	5.944	MON	1,675	20,098	05/11/2004	01/01/2033
31390U-ET-9	FNMA POOL NO 656346			2	1	71,503	106.6600	73,530	68,939	70,252	0	(171)	0	0	6.000	4.649	MON	345	4,136	08/14/2002	08/01/2017
31390U-F9-2	FNMA POOL NO 656392			2	1	68,026	106.6600	69,954	65,587	66,855	0	(223)	0	0	6.000	4.614	MON	328	3,935	08/14/2002	08/01/2017
31390U-KS-4	FNMA POOL NO 656505			2	1	59,376	106.6600	61,060	57,248	58,271	0	(184)	0	0	6.000	4.807	MON	286	3,435	08/14/2002	09/01/2017
31390U-KX-3	FNMA POOL NO 656510			2	1	144,862	106.6600	148,969	139,668	142,597	0	(418)	0	0	6.000	4.435	MON	698	8,380	08/14/2002	09/01/2017
31390U-LF-1	FNMA POOL NO 656526			2	1	1,445	106.6600	1,486	1,393	1,418	0	(3)	0	0	6.000	4.794	MON	7	84	08/14/2002	09/01/2017
31390U-R6-5	FNMA POOL NO 656709			2	1	95,414	106.6600	98,119	91,993	93,458	0	(350)	0	0	6.000	4.977	MON	460	5,520	08/14/2002	08/01/2017
31390U-R7-3	FNMA POOL NO 656710			2	1	11,070	106.6600	11,383	10,673	10,872	0	(39)	0	0	6.000	4.693	MON	53	640	08/14/2002	08/01/2017
31390V-EQ-3	FNMA POOL NO 657243			2	1	8,753	110.9100	9,410	8,484	8,745	0	(2)	0	0	6.000	4.712	MON	42	509	03/10/2005	09/01/2032
31390V-HN-7	FNMA POOL NO 657337			2	1	211,735	106.6600	217,738	204,144	207,682	0	(356)	0	0	6.000	4.839	MON	1,021	12,249	08/14/2002	08/01/2017
31390W-5Z-1	FNMA POOL NO 658864			2	1	283,545	106.6600	291,584	273,378	278,779	0	(837)	0	0	6.000	4.563	MON	1,367	16,402	08/14/2002	08/01/2017
31390W-6A-5	FNMA POOL NO 658865			2	1	88,478	106.6600	90,986	85,305	86,952	0	(247)	0	0	6.000	4.618	MON	427	5,118	08/14/2002	08/01/2017
31390W-6B-3	FNMA POOL NO 658866			2	1	33,625	106.6600	34,578	32,419	33,039	0	(108)	0	0	6.000	4.643	MON	162	1,945	08/14/2002	08/01/2017
31390W-6C-1	FNMA POOL NO 658867			2	1	8,796	106.6600	9,257	8,679	8,742	0	(13)	0	0	6.000	5.392	MON	43	521	09/14/2007	08/01/2017
31390X-LW-8	FNMA POOL NO 659241			2	1	8,365	110.9100	8,993	8,108	8,357	0	(3)	0	0	6.000	4.747	MON	41	486	03/10/2005	09/01/2032
31391B-T2-3	FNMA POOL NO 662169			2	1	4,816	110.9100	5,177	4,668	4,812	0	(1)	0	0	6.000	4.518	MON	23	280	03/10/2005	09/01/2032
31391C-MB-8	FNMA POOL NO 662854			2	1	90,657	106.6600	95,412	89,455	90,062	0	(143)	0	0	6.000	5.493	MON	447	5,367	09/14/2007	11/01/2017
31391C-YW-9	FNMA POOL NO 663225			2	1	879,419	110.9100	945,388	852,360	878,408	0	(294)	0	0	6.000	4.872	MON	4,262	51,142	03/10/2005	10/01/2032
31391D-Y6-4	FNMA POOL NO 664133			2	1	332	107.9400	349	323	328	0	(1)	0	0	5.500	4.256	MON	1	18	11/15/2002	11/01/2017
31391F-KD-9	FNMA POOL NO 665492			2	1	4,855	106.6600	5,092	4,774	4,826	0	(7)	0	0	6.000	5.081	MON	24	286	09/14/2007	10/01/2017
31391G-PV-2	FNMA POOL NO 666536			2	1	16,128	109.7000	17,992	16,402	16,141	0	1	0	0	5.500	6.017	MON	75	902	05/11/2004	11/01/2032
31391K-UD-7	FNMA POOL NO 669380			2	1	3,646	109.7000	4,066	3,707	3,649	0	1	0	0	5.500	5.954	MON	17	204	05/11/2004	11/01/2032
31391K-VK-0	FNMA POOL NO 669418			2	1	41,600	106.6600	43,782	41,049	41,313	0	(69)	0	0	6.000	5.534	MON	205	2,463	09/14/2007	11/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31391L-W9-2	FNMA POOL NO 670372			2	1	2,734	106.6600	2,866	2,687	2,716	0	(5)	0	0	6.000	5.112	MON	13	161	09/14/2007	09/01/2017
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0			2	1	144,202	110.9100	143,051	128,975	144,020	0	(182)	0	0	6.000	2.685	MON	645	4,514	05/23/2012	10/01/2032
31391T-UL-0	FNMA POOL NO 676587			2	1	20,867	109.7000	22,946	20,918	20,869	0	0	0	0	5.500	5.521	MON	96	1,150	10/07/2005	12/01/2032
31391U-NU-5	FNMA POOL NO 677303			2	1	898,469	109.7400	1,002,271	913,339	899,246	0	92	0	0	5.500	5.954	MON	4,186	50,233	06/07/2004	01/01/2033
31391V-HC-0	FNMA POOL NO 678027			2	1	4,449	106.6600	4,665	4,374	4,416	0	(8)	0	0	6.000	5.249	MON	22	262	09/14/2007	09/01/2017
31392C-XJ-8	FANNIEMAE WHOLE LOAN CMO			2	1FE	4,363,286	114.8100	4,888,647	4,258,151	4,337,545	0	(1,296)	0	0	6.500	5.805	MON	23,065	276,780	10/13/2006	04/25/2032
31393D-F3-0	FANNIE MAE CMO			2	1FE	65,822	100.1800	64,563	64,450	64,659	0	(1,162)	0	0	6.500	0.154	MON	349	2,444	05/23/2012	09/25/2017
313946-ST-3	FHLMC GOLD POOL NO D12330			2	1	4,853	114.2200	5,383	4,713	4,788	0	(14)	0	0	7.500	6.718	MON	29	354	10/05/1998	10/01/2018
313947-QR-7	FHLMC GOLD POOL NO D13164			2	1	597	115.5900	657	569	590	0	(2)	0	0	9.500	7.444	MON	5	54	05/01/1992	06/01/2020
313952-Q6-3	FHLMC GOLD POOL NO D17677			2	1	3,905	114.2200	4,276	3,744	3,868	0	(7)	0	0	7.500	5.976	MON	23	281	06/30/2000	04/01/2022
313961-AJ-3	FHLMC GOLD POOL NO D24509			2	1	19,016	114.2200	20,818	18,226	18,791	0	(37)	0	0	7.500	6.368	MON	114	1,367	06/30/2000	09/01/2022
313961-NY-6	FHLMC GOLD POOL NO D24907			2	1	7,401	114.2200	8,095	7,087	7,311	0	(14)	0	0	7.500	6.365	MON	44	532	06/30/2000	10/01/2022
313962-E7-3	FHLMC GOLD POOL NO D25558			2	1	40,219	114.2200	44,401	38,874	39,863	0	(61)	0	0	7.500	6.522	MON	243	2,916	06/30/2000	10/01/2022
313964-WL-8	FHLMC GOLD POOL NO D27851			2	1	27,561	114.2200	32,292	28,272	27,732	0	27	0	0	7.500	8.191	MON	177	2,120	06/30/2000	12/01/2022
313964-YA-0	FHLMC GOLD POOL NO D27905			2	1	18,315	114.2200	20,299	17,772	18,168	0	(28)	0	0	7.500	6.758	MON	111	1,333	10/05/1998	11/01/2022
313965-GA-7	FHLMC GOLD POOL NO D28293			2	1	11,303	114.2200	12,392	10,850	11,183	0	(20)	0	0	7.500	6.359	MON	68	814	06/30/2000	12/01/2022
313965-SE-6	FHLMC GOLD POOL NO D28617			2	1	22,552	114.2200	24,673	21,601	22,326	0	(39)	0	0	7.500	6.154	MON	135	1,620	06/30/2000	12/01/2022
313966-2L-6	FHLMC GOLD POOL NO D29779			2	1	1,376	114.2200	1,500	1,313	1,368	0	(2)	0	0	7.500	5.674	MON	8	98	06/30/2000	12/01/2022
313966-AY-9	FHLMC GOLD POOL NO D29023			2	1	21,644	114.2200	23,936	20,956	21,475	0	(29)	0	0	7.500	6.465	MON	131	1,572	06/30/2000	08/01/2022
313968-6Z-7	FHLMC GOLD POOL NO D30888			2	1	872	114.2200	1,027	899	875	0	0	0	0	7.500	8.772	MON	6	67	06/30/2000	02/01/2023
313968-NT-2	FHLMC GOLD POOL NO D30402			2	1	1,054	114.2200	1,234	1,081	1,058	0	0	0	0	7.500	8.436	MON	7	81	06/30/2000	02/01/2023
313968-RF-8	FHLMC GOLD POOL NO D30486			2	1	592	114.2200	692	606	594	0	1	0	0	7.500	8.231	MON	4	45	04/12/1995	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547			2	1	1,519	114.2200	1,777	1,556	1,525	0	1	0	0	7.500	8.353	MON	10	117	04/12/1995	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550			2	1	696	114.2200	814	713	698	0	0	0	0	7.500	8.413	MON	4	53	04/12/1995	02/01/2023
313969-DE-4	FHLMC GOLD POOL NO D31001			2	1	7,198	114.2200	8,488	7,432	7,254	0	9	0	0	7.500	8.357	MON	46	557	06/30/2000	02/01/2023
313973-B4-0	FHLMC GOLD POOL NO D34559			2	1	8,363	114.2200	9,891	8,660	8,422	0	10	0	0	7.500	8.560	MON	54	649	06/30/2000	06/01/2023
313974-ES-2	FHLMC GOLD POOL NO D35545			2	1	31,732	114.2200	36,073	31,582	31,693	0	(8)	0	0	7.500	7.301	MON	197	2,369	06/30/2000	01/01/2023
313976-B6-8	FHLMC GOLD POOL NO D37261			2	1	43,319	114.2200	49,299	43,162	43,296	0	(9)	0	0	7.500	7.352	MON	270	3,237	06/30/2000	07/01/2023
31397G-QD-5	FREDDIE MAC CMO			2	1FE	330,088	100.6500	326,233	324,116	326,182	0	(3,906)	0	0	6.000	1.121	MON	1,621	11,344	05/23/2012	02/15/2034
31397J-ME-1	FREDDIE MAC CMO FLOATER			2	1FE	77,826,112	99.3500	77,319,853	77,826,112	77,826,112	0	0	0	0	0.250	0.250	MON	3,239	242,402	07/13/2007	12/25/2036
313989-FX-8	FHLMC GOLD POOL NO D48282			2	1	14,268	114.2200	15,562	13,625	13,984	0	(44)	0	0	7.500	6.289	MON	85	1,022	06/30/2000	06/01/2019
31398M-AW-6	FANNIE MAE CMO			2	1FE	28,788,200	103.5800	28,624,511	27,636,613	28,542,902	0	(245,298)	0	0	5.000	1.972	MON	115,153	806,068	05/23/2012	09/25/2030
31400A-GM-4	FNMA POOL NO 681604			2	1	3,779	114.5100	4,204	3,671	3,772	0	(1)	0	0	7.000	6.037	MON	21	257	05/09/2006	11/01/2032
31400A-VZ-8	FNMA FNMA 30YR			2	1	347,041	110.8500	373,146	336,627	346,077	0	(181)	0	0	6.000	5.239	MON	1,683	20,198	03/10/2005	03/01/2033
31400B-3B-0	FNMA POOL NO 683094			2	1	48,852	106.7200	51,279	48,049	48,551	0	(84)	0	0	6.000	5.243	MON	240	2,883	09/14/2007	02/01/2018
31400B-WY-8	FNMA POOL NO 682963			2	1	2,545	109.7400	2,840	2,588	2,547	0	0	0	0	5.500	5.973	MON	12	142	05/11/2004	02/01/2033
31400C-EY-6	FNMA POOL NO 683351			2	1	271,887	109.7400	303,434	276,510	272,124	0	24	0	0	5.500	5.977	MON	1,267	15,208	05/11/2004	02/01/2033
31400D-GW-6	FNMA POOL NO 684313			2	1	40,195	109.7400	44,217	40,294	40,199	0	0	0	0	5.500	5.504	MON	185	2,216	10/07/2005	02/01/2033
31400D-RD-6	FNMA POOL NO 684584 - 30YR 5.500			2	1	130,023	109.7400	129,645	118,142	129,883	0	(139)	0	0	5.500	2.688	MON	541	3,790	05/23/2012	03/01/2033
31400E-PC-8	FNMA POOL NO 685419			2	1	28,247	109.7400	31,074	28,316	28,249	0	0	0	0	5.500	5.520	MON	130	1,557	10/07/2005	02/01/2033
31400F-X8-5	FNMA POOL NO 686603			2	1	66,224	110.8500	71,149	64,185	66,154	0	(24)	0	0	6.000	4.848	MON	321	3,851	03/10/2005	03/01/2033
31400J-SC-4	FNMA POOL NO 689115			2	1	478,925	109.7400	534,324	486,913	479,373	0	37	0	0	5.500	5.929	MON	2,232	26,780	05/11/2004	02/01/2033
31400Q-3K-7	FNMA POOL NO 694802			2	1	90,528	109.7400	101,000	92,038	90,634	0	13	0	0	5.500	5.855	MON	422	5,062	05/11/2004	05/01/2033
31400R-KS-9	FNMA POOL NO 695205			2	1	302,271	109.2400	343,834	314,763	303,052	0	22	0	0	5.000	6.139	MON	1,312	15,738	06/29/2004	03/01/2033
31400S-CD-9	FNMA POOL NO 695868			2	1	12,810	106.7200	13,451	12,604	12,737	0	(18)	0	0	6.000	5.196	MON	63	756	09/14/2007	04/01/2018
31400T-AH-0	FNMA POOL NO 696708			2	1	343,075	109.7400	382,760	348,797	343,660	0	(18)	0	0	5.500	5.771	MON	1,599	19,184	05/11/2004	05/01/2033
31400U-MB-7	FNMA POOL NO 697954			2	1	473,895	108.4600	528,261	487,073	477,853	0	774	0	0	4.500	5.230	MON	1,827	21,918	05/13/2004	01/01/2019
31400W-BA-7	FNMA POOL NO 699433			2	1	41,373	109.7400	45,514	41,475	41,378	0	0	0	0	5.500	5.517	MON	190	2,281	10/07/2005	04/01/2033
31400W-MC-1	FNMA POOL NO 699755	C		2	1	1,229,979	109.7400	1,375,972	1,253,881	1,231,045	0	79	0	0	5.500	6.084	MON	5,747	68,964	03/29/2006	04/01/2033
31401B-7G-4	FNMA POOL NO 703895			2	1	76,953	109.7400	85,854	78,236	77,032	0	8	0	0	5.500	5.890	MON	359	4,303	05/11/2004	05/01/2033
31401B-W4-3	FNMA POOL NO 703667			2	1	120,568	110.8500	129,638	116,950	120,333	0	(36)	0	0	6.000	4.893	MON	585	7,017	03/10/2005	05/01/2033
31401J-RR-1	FNMA POOL NO 709796			2	1	27,172	109.7400	30,315	27,625	27,200	0	1	0	0	5.500	5.881	MON	127	1,519	05/11/2004	06/01/2033
31401J-TE-8	FNMA POOL NO 709849			2	1	77,936	108.3500	86,428	79,768	78,648	0	95	0	0	4.500	5.069	MON	299	3,590	06/30/2004	06/01/2018
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			2	1	603,164	106.2600	597,824	562,621	602,459	0	(705)	0	0	2.405	0.540	MON	1,128	1,128	11/07/2012	07/01/2033
31401L-BN-2	FNMA POOL NO 711145			2	1	137,433	108.9300	158,051	145,096	138,043	0	(17)	0	0	4.500	5.645	MON	544	6,529	11/08/2005	07/01/2033
31401L-F2-4	FNMA POOL NO 711285			2	1	101,593	108.2000	105,268	97,291	99,495	0	(179)	0	0	5.500	4.452	MON	446	5,351	01/16/2004	01/01/2019
31401N-FV-6	FNMA POOL NO 713080			2	1	159,872	108.3500	177,919	164,208	161,447	0	162	0	0	4.500	5.251	MON	616	7,389	05/14/2004	06/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31401P-FT-6	FNMA POOL NO 713978			2	1	1,418,354	109.7400	1,582,422	1,442,012	1,419,392	0	95	0	0	5.500	6.031	MON	6,609	79,311	05/11/2004	07/01/2033
31401W-BH-1	FNMA POOL NO 720140			2	1	253,555	109.7400	282,885	257,785	253,786	0	3	0	0	5.500	5.926	MON	1,182	14,178	05/11/2004	07/01/2033
31401W-EB-1	FNMA POOL NO 720230			2	1	1,205,640	109.7400	1,340,205	1,221,288	1,206,367	0	(66)	0	0	5.500	5.840	MON	5,598	67,171	06/07/2004	07/01/2033
31401X-KJ-5	FNMA POOL NO 721297			2	1	66,135	108.9300	76,057	69,823	66,369	0	(108)	0	0	4.500	5.908	MON	262	3,142	11/08/2005	07/01/2033
31401Y-3C-7	FNMA POOL NO 722695			2	1	607,635	109.7400	677,923	617,770	608,349	0	79	0	0	5.500	5.847	MON	2,831	33,977	05/11/2004	08/01/2033
31401Y-6Z-3	FNMA POOL NO 722788			2	1	976,027	109.7400	1,088,929	992,307	977,383	0	138	0	0	5.500	5.807	MON	4,548	54,577	05/11/2004	09/01/2033
31401Y-B6-1	FNMA POOL NO 721961			2	1	40,578	108.9300	46,666	42,841	40,700	0	(39)	0	0	4.500	6.171	MON	161	1,928	11/08/2005	07/01/2033
31401Y-K5-3	FNMA POOL NO 722216			2	1	67,028	108.9300	77,084	70,765	67,281	0	(6)	0	0	4.500	5.823	MON	265	3,184	11/08/2005	07/01/2033
31401Y-Z7-3	FNMA POOL NO 722666			2	1	83,705	109.7400	93,388	85,102	83,816	0	(11)	0	0	5.500	5.820	MON	390	4,681	05/11/2004	08/01/2033
31402C-5E-8	FNMA POOL NO 725445			2	1	40,668	108.4600	44,349	40,892	40,707	0	5	0	0	4.500	4.607	MON	153	1,840	08/11/2004	05/01/2019
31402C-PL-0	FNMA POOL NO 725027	C		2	1	1,341,792	109.2400	1,379,297	1,262,678	1,338,717	0	(984)	0	0	5.000	3.461	MON	5,261	63,134	09/16/2010	11/01/2033
31402C-T8-5	FNMA POOL NO 725175			2	1	163,458	106.6600	172,031	161,290	162,545	0	(221)	0	0	6.000	5.428	MON	806	9,677	09/14/2007	04/01/2018
31402C-TT-9	FNMA POOL NO 725162			2	1	1,267,339	110.8500	1,362,981	1,229,587	1,264,904	0	(318)	0	0	6.000	4.979	MON	6,148	73,776	03/10/2005	02/01/2034
31402C-U4-2	FNMA POOL NO 725203			2	1	43,336	106.4000	45,332	42,604	43,042	0	(73)	0	0	6.000	5.276	MON	213	2,556	09/14/2007	03/01/2018
31402C-UT-7	FNMA POOL NO 725194			2	1	6,345	106.6600	6,653	6,237	6,306	0	(9)	0	0	6.000	5.304	MON	31	374	09/14/2007	12/01/2018
31402C-VZ-2	FNMA POOL NO 725232			2	1	16,041,866	109.2400	18,282,500	16,736,717	16,076,681	0	3,500	0	0	5.000	6.059	MON	69,736	836,836	08/15/2007	03/01/2034
31402C-W9-9	FNMA POOL NO 725272			2	1	2,474	106.6600	2,595	2,433	2,459	0	(4)	0	0	6.000	5.334	MON	12	146	09/14/2007	01/01/2019
31402C-Y9-7	FNMA POOL NO 725336			2	1	12,899	102.6300	13,024	12,691	12,767	0	(36)	0	0	6.000	5.355	MON	63	761	09/14/2007	04/01/2016
31402D-AD-2	FNMA POOL NO 725504			2	1	8,376,684	108.4900	9,140,692	8,425,705	8,384,651	0	1,246	0	0	5.000	5.124	MON	35,107	421,285	05/18/2004	01/01/2019
31402D-DB-3	FNMA POOL NO 725598			2	1	9,011,334	109.6000	9,177,652	8,374,117	8,990,434	0	(7,481)	0	0	5.500	3.521	MON	38,381	460,576	02/28/2011	07/01/2034
31402D-GM-6	FNMA POOL NO 725704			2	1	25,236,524	110.8500	27,632,220	24,927,879	25,214,861	0	(2,774)	0	0	6.000	5.562	MON	124,639	1,495,673	10/17/2005	08/01/2034
31402D-KK-5	FNMA POOL NO 725798			2	1	3,988,233	104.7700	3,951,759	3,771,842	3,985,597	0	(2,636)	0	0	2.567	1.312	MON	8,069	55,895	05/23/2012	06/01/2034
31402E-5G-9	FNMA POOL NO 727247			2	1	722,168	109.2400	795,078	727,854	722,499	0	25	0	0	5.000	5.136	MON	3,033	36,393	07/14/2005	09/01/2033
31402E-C2-2	FNMA POOL NO 726489			2	1	202,575	108.9300	232,967	213,870	203,416	0	36	0	0	4.500	5.708	MON	802	9,624	11/08/2005	07/01/2033
31402E-F2-9	FNMA POOL NO 726585			2	1	57,205	108.9300	65,787	60,395	57,397	0	(58)	0	0	4.500	5.985	MON	226	2,718	11/08/2005	07/01/2033
31402E-GK-8	FNMA POOL NO 726602			2	1	153,731	108.9300	176,794	162,302	154,450	0	(224)	0	0	4.500	5.594	MON	609	7,304	11/08/2005	07/01/2033
31402E-V5-4	FNMA POOL NO 727036			2	1	8,017	109.7400	8,944	8,151	8,024	0	1	0	0	5.500	5.922	MON	37	448	05/11/2004	08/01/2033
31402E-V6-2	FNMA POOL NO 727037			2	1	1,202,958	109.2400	1,324,409	1,212,430	1,203,366	0	8	0	0	5.000	5.164	MON	5,052	60,622	07/14/2005	08/01/2033
31402F-EJ-0	FNMA FNMA 15YR			2	1	12,419	108.3500	13,772	12,711	12,522	0	13	0	0	4.500	5.141	MON	48	572	06/30/2004	07/01/2018
31402G-PD-9	FNMA POOL NO 728620			2	1	203,858	108.9300	234,442	215,225	204,914	0	(2)	0	0	4.500	5.504	MON	807	9,685	11/08/2005	07/01/2033
31402H-GL-9	FNMA POOL NO 729303			2	1	110,885	109.7400	121,298	110,535	110,835	0	(2)	0	0	5.500	5.351	MON	507	6,079	04/23/2004	07/01/2033
31402J-7A-9	FNMA POOL NO 730889			2	1	130,298	109.7400	145,371	132,472	130,422	0	20	0	0	5.500	5.907	MON	607	7,286	05/11/2004	08/01/2033
31402J-D9-5	FNMA POOL NO 730128			2	1	142,310	109.7400	158,771	144,683	142,493	0	23	0	0	5.500	5.825	MON	663	7,958	05/11/2004	08/01/2033
31402J-EZ-6	FNMA POOL NO 730152			2	1	178,761	109.7400	199,439	181,743	178,948	0	2	0	0	5.500	5.879	MON	833	9,996	05/11/2004	08/01/2033
31402J-KC-0	FNMA POOL NO 730291			2	1	33,821	109.7400	37,734	34,386	33,850	0	5	0	0	5.500	5.955	MON	158	1,891	05/11/2004	07/01/2033
31402J-NB-9	FNMA POOL NO 730386			2	1	15,588	108.9300	17,927	16,457	15,634	0	(14)	0	0	4.500	6.195	MON	62	741	11/08/2005	08/01/2033
31402J-Q3-4	FNMA POOL NO 730474			2	1	652,310	108.9300	740,643	679,932	654,574	0	3	0	0	4.500	5.390	MON	2,550	30,597	08/17/2004	08/01/2033
31402K-J9-6	FNMA POOL NO 731188			2	1	206,804	108.9300	237,830	218,335	207,718	0	(115)	0	0	4.500	5.643	MON	819	9,825	11/08/2005	08/01/2033
31402K-LD-4	FNMA POOL NO 731224			2	1	1,713,678	109.2400	1,886,692	1,727,172	1,714,394	0	(14)	0	0	5.000	5.144	MON	7,197	86,359	07/14/2005	08/01/2033
31402K-P2-4	FNMA POOL NO 731341			2	1	112,022	108.9300	128,829	118,268	112,600	0	28	0	0	4.500	5.501	MON	444	5,322	11/08/2005	08/01/2033
31402L-K9-2	FNMA POOL NO 732120			2	1	9,850	108.9300	11,328	10,399	9,889	0	1	0	0	4.500	5.770	MON	39	468	11/08/2005	08/01/2033
31402M-6T-2	FNMA POOL NO 733582			2	1	485,855	109.7400	542,057	493,959	486,426	0	58	0	0	5.500	5.847	MON	2,264	27,168	05/11/2004	08/01/2033
31402M-EX-4	FNMA POOL NO 732850			2	1	283,982	109.7400	316,832	288,719	284,375	0	47	0	0	5.500	5.807	MON	1,323	15,880	05/11/2004	09/01/2033
31402M-FD-7	FNMA POOL NO 732864			2	1	815,596	109.7400	909,940	829,200	816,692	0	12	0	0	5.500	5.813	MON	3,801	45,606	05/11/2004	09/01/2033
31402M-XH-8	FNMA POOL NO 733380			2	1	96,512	109.7400	106,171	96,751	96,519	0	(2)	0	0	5.500	5.533	MON	443	5,321	10/07/2005	08/01/2033
31402N-BX-5	FNMA POOL NO 733654			2	1	2,527,417	109.7400	2,819,776	2,569,574	2,530,226	0	293	0	0	5.500	5.859	MON	11,777	141,327	05/11/2004	09/01/2033
31402N-NW-4	FNMA POOL NO 734005			2	1	65,075	109.7400	72,603	66,161	65,142	0	1	0	0	5.500	5.885	MON	303	3,639	05/11/2004	08/01/2033
31402Q-2V-2	FNMA POOL NO 735288			2	1	11,405,050	109.1300	11,849,489	10,857,765	11,388,160	0	(6,225)	0	0	5.000	3.713	MON	45,241	542,888	08/25/2011	03/01/2035
31402Q-4B-4	FNMA POOL NO 735318			2	1	897,843	108.4600	984,720	907,944	899,981	0	425	0	0	4.500	4.781	MON	3,405	40,857	07/19/2005	11/01/2019
31402Q-4L-2	FNMA POOL NO 735327			2	1	7,374	101.6300	7,374	7,255	7,327	0	(3)	0	0	6.000	5.212	MON	36	435	09/14/2007	11/01/2017
31402Q-6T-3	FNMA POOL NO 735382			2	1	24,232,255	109.1300	25,183,298	23,075,623	24,198,693	0	(14,138)	0	0	5.000	3.724	MON	96,148	1,153,781	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			2	1	30,146,873	109.1300	31,844,332	29,179,173	30,095,294	0	(8,581)	0	0	5.000	4.154	MON	121,580	1,458,959	04/29/2009	04/01/2035
31402Q-EL-1	FNMA POOL NO 734639			2	1	131,381	108.9300	151,092	138,707	131,878	0	53	0	0	4.500	5.809	MON	520	6,242	11/08/2005	08/01/2033
31402Q-GH-8	FNMA POOL NO 734700			2	1	2,515,532	107.8900	2,774,053	2,571,166	2,536,902	0	3,315	0	0	4.000	4.499	MON	8,571	102,847	09/09/2004	09/01/2018
31402Q-HE-4	FNMA POOL NO 734729			2	1	956,258	107.3900	1,050,520	978,269	964,597	0	832	0	0	4.000	4.554	MON	3,261	39,131	09/09/2004	09/01/2018
31402Q-JK-8	FNMA POOL NO 734766			2	1	15,907,568	108.3500	17,576,262	16,221,867	16,016,797	0	17,050	0	0	4.500	4.977	MON	60,832	729,984	01/18/2006	09/01/2018
31402Q-LK-5	FNMA POOL NO 734830			2	1	5,630,864	108.9300	6,278,061	5,763,441	5,639,844	0	(240)	0	0	4.500	5.018	MON	21,613	259,355	02/14/2005	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402Q-P7-0	FNMA POOL NO 734946			2	1	115,400	109.7400	126,252	115,050	115,347	0	0	0	0	5.500	5.364	MON	527	6,328	04/27/2004	09/01/2033
31402Q-V7-3	FNMA POOL NO 735138			2	1	469,514	114.6300	522,837	456,116	468,791	0	(100)	0	0	7.000	5.872	MON	2,661	31,928	05/09/2006	07/01/2034
31402Q-WA-5	FNMA POOL NO 735141	C		2	1	989,341	109.6000	1,026,075	936,239	987,410	0	(498)	0	0	5.500	3.926	MON	4,291	51,493	04/20/2010	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			2	1	13,091,553	109.6000	14,642,895	13,360,858	13,103,724	0	1,160	0	0	5.500	6.025	MON	61,237	734,847	03/29/2006	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			2	1	10,257,131	109.6000	10,447,184	9,532,496	10,234,150	0	(7,415)	0	0	5.500	3.406	MON	43,691	524,287	01/27/2011	02/01/2035
31402R-AB-5	FNMA POOL NO 735402	RA		2	1	30,938,802	109.0000	32,963,640	30,241,706	30,906,534	0	(6,050)	0	0	5.000	4.398	MON	126,007	1,512,085	08/21/2009	04/01/2035
31402R-BE-8	FNMA POOL NO 735437			2	1	1,561,675	106.6100	1,552,964	1,456,705	1,559,397	0	(2,278)	0	0	2.328	(0.044)	MON	2,826	2,826	11/07/2012	09/01/2034
31402R-C8-0	FNMA POOL NO 735495			2	1	76,467	104.2400	78,650	75,453	76,108	0	(89)	0	0	6.000	5.538	MON	377	4,527	09/14/2007	01/01/2020
31402R-CS-6	FNMA POOL NO 735481			2	1	9,188	106.6600	9,638	9,036	9,127	0	(14)	0	0	6.000	5.368	MON	45	542	09/14/2007	08/01/2018
31402R-CZ-0	FNMA POOL NO 735488			2	1	5,403	114.6300	6,017	5,249	5,395	0	(1)	0	0	7.000	5.906	MON	31	367	05/09/2006	12/01/2034
31402R-DF-3	FNMA POOL NO 735502			2	1	307,405	110.8100	338,309	305,306	307,273	0	(22)	0	0	6.000	5.731	MON	1,527	18,318	06/19/2008	04/01/2035
31402R-F8-7	FNMA POOL NO 735591	RA		2	1	183,044,617	109.1300	193,629,450	177,423,951	182,825,734	0	(41,508)	0	0	5.000	4.165	MON	739,266	8,871,197	08/24/2011	06/01/2035
31402R-FU-8	FNMA POOL NO 735579	C		2	1	6,384,322	109.1300	6,757,127	6,191,600	6,375,991	0	(1,555)	0	0	5.000	4.170	MON	25,798	309,580	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			2	1	24,502,885	109.1300	26,012,068	23,835,031	24,471,480	0	(5,330)	0	0	5.000	4.264	MON	99,313	1,191,751	07/30/2009	06/01/2035
31402R-JL-4	FNMA POOL NO 735667	RA		2	1	107,060,951	109.1300	114,359,709	104,788,561	106,955,591	0	(18,601)	0	0	5.000	4.408	MON	436,619	5,239,428	07/30/2009	07/01/2035
31402R-JN-0	FNMA POOL NO 735669	C		2	1	983,234	109.1300	1,037,694	950,846	981,807	0	(240)	0	0	5.000	4.107	MON	3,962	47,542	05/13/2009	04/01/2035
31402R-JV-2	FNMA POOL NO 735676	LS		2	1	143,085,284	109.1300	150,850,165	138,225,008	142,911,911	0	(33,342)	0	0	5.000	4.075	MON	575,938	6,911,252	08/24/2011	07/01/2035
31402R-P5-2	FNMA POOL NO 735844			2	1	3,369	106.4000	3,524	3,312	3,351	0	(4)	0	0	6.000	5.424	MON	17	199	09/14/2007	05/01/2020
31402R-RN-1	FNMA POOL NO 735893	C		2	1	5,148,344	109.0000	5,336,560	4,895,900	5,141,138	0	(2,901)	0	0	5.000	3.709	MON	20,400	244,795	04/15/2011	10/01/2035
31402R-SN-0	FNMA POOL NO 735925	C		2	1	9,056,301	109.0000	9,638,002	8,842,155	9,046,869	0	(1,624)	0	0	5.000	4.367	MON	36,842	442,108	08/18/2009	10/01/2035
31402R-UN-7	FNMA POOL NO 735989	C		2	1	6,499,865	109.7400	6,625,026	6,037,181	6,485,688	0	(4,571)	0	0	5.500	3.284	MON	27,670	332,045	06/16/2011	02/01/2035
31402S-VH-7	FNMA POOL NO 736916			2	1	283,918	109.7400	316,760	288,654	284,190	0	12	0	0	5.500	5.906	MON	1,323	15,876	05/11/2004	08/01/2033
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			2	1	495,667	105.2200	492,117	467,711	495,149	0	(518)	0	0	2.458	0.778	MON	958	958	11/07/2012	09/01/2033
31402T-FQ-3	FNMA POOL NO 737375			2	1	34,135	106.7200	35,842	33,584	33,938	0	(56)	0	0	6.000	5.285	MON	168	2,015	09/14/2007	09/01/2018
31402T-HQ-1	FNMA POOL NO 737439			2	1	17,479	109.7400	19,501	17,771	17,496	0	3	0	0	5.500	5.895	MON	81	977	05/11/2004	09/01/2033
31402T-JP-1	FNMA POOL NO 737470			2	1	157,744	109.7400	175,991	160,376	157,899	0	21	0	0	5.500	5.895	MON	735	8,821	05/11/2004	09/01/2033
31402T-PH-2	FNMA POOL NO 737624			2	1	393,533	109.7400	444,706	405,247	394,171	0	52	0	0	5.500	6.177	MON	1,857	22,288	08/10/2007	09/01/2033
31402T-TL-9	FNMA POOL NO 737755			2	1	73,769	109.7400	82,302	74,999	73,865	0	14	0	0	5.500	5.821	MON	344	4,125	05/11/2004	08/01/2033
31402T-V5-1	FNMA POOL NO 737836			2	1	1,085,689	110.8500	1,151,648	1,038,937	1,081,520	0	(403)	0	0	6.000	4.904	MON	5,195	62,336	03/17/2004	10/01/2033
31402U-ME-9	FNMA POOL NO 738457			2	1	24,224	108.9300	27,858	25,574	24,322	0	(9)	0	0	4.500	5.723	MON	96	1,151	11/08/2005	09/01/2033
31402U-NS-7	FNMA POOL NO 738501			2	1	206,111	108.9300	237,033	217,603	206,983	0	84	0	0	4.500	5.683	MON	816	9,792	11/08/2005	09/01/2033
31402U-P7-1	FNMA POOL NO 738546			2	1	254,854	108.9300	293,088	269,064	256,251	0	63	0	0	4.500	5.444	MON	1,009	12,108	11/08/2005	09/01/2033
31402U-SX-1	FNMA FNMA 15YR			2	1	1,274,834	108.3500	1,423,075	1,313,415	1,288,327	0	2,293	0	0	4.500	5.274	MON	4,925	59,104	01/12/2006	11/01/2018
31402V-LN-8	FNMA POOL NO 739333			2	1	547,477	109.7400	610,807	556,609	548,014	0	71	0	0	5.500	5.894	MON	2,551	30,613	05/11/2004	09/01/2033
31402V-PV-6	FNMA POOL NO 739436			2	1	60,573	109.7400	67,216	61,252	60,610	0	4	0	0	5.500	5.760	MON	281	3,369	10/07/2005	10/01/2033
31402W-A5-7	FNMA POOL NO 739928			2	1	839,886	109.7400	929,616	847,130	840,187	0	8	0	0	5.500	5.696	MON	3,883	46,592	05/06/2004	10/01/2033
31402W-K2-3	FNMA POOL NO 740213			2	1	124,470	109.7400	138,869	126,547	124,573	0	10	0	0	5.500	5.960	MON	580	6,960	05/11/2004	09/01/2033
31402W-NL-8	FNMA POOL NO 740295			2	1	89,235	108.9300	102,623	94,211	89,590	0	(58)	0	0	4.500	5.741	MON	353	4,240	11/08/2005	10/01/2033
31402W-QJ-0	FNMA POOL NO 740357			2	1	188,002	109.7400	209,749	191,137	188,198	0	34	0	0	5.500	5.874	MON	876	10,513	05/11/2004	10/01/2033
31402W-WQ-7	FNMA POOL NO 740555			2	1	477,222	108.4900	520,954	480,204	477,766	0	86	0	0	5.000	5.136	MON	2,001	24,010	05/14/2004	11/01/2018
31402W-YH-5	FNMA POOL NO 740612			2	1	5,614	106.7200	5,891	5,520	5,578	0	(7)	0	0	6.000	5.322	MON	28	331	09/14/2007	09/01/2018
31402X-FQ-4	FNMA POOL NO 740975			2	1	2,827	106.7200	2,966	2,779	2,807	0	(5)	0	0	6.000	5.383	MON	14	167	09/14/2007	10/01/2018
31402Y-AN-4	FNMA POOL NO 741713			2	1	261,930	110.8500	277,885	250,689	261,084	0	(89)	0	0	6.000	4.722	MON	1,253	15,041	03/16/2004	11/01/2033
31402Y-DF-8	FNMA POOL NO 741802			2	1	2,034,455	109.2400	2,239,853	2,050,474	2,035,395	0	83	0	0	5.000	5.136	MON	8,544	102,524	07/14/2005	09/01/2033
31402Y-L7-7	FNMA POOL NO 742050			2	1	536,999	108.4600	598,488	551,825	541,415	0	1,033	0	0	4.500	5.231	MON	2,069	24,832	05/13/2004	01/01/2019
31403A-3F-0	FNMA POOL NO 743398			2	1	2,145,065	109.7400	2,393,195	2,180,845	2,147,172	0	312	0	0	5.500	5.889	MON	9,996	119,946	05/11/2004	10/01/2033
31403A-5A-9	FNMA POOL NO 743441			2	1	531,055	109.7400	592,484	539,913	531,556	0	54	0	0	5.500	5.901	MON	2,475	29,695	05/11/2004	10/01/2033
31403A-R4-9	FNMA POOL NO 743107			2	1	408,474	109.7400	455,724	415,287	408,926	0	52	0	0	5.500	5.857	MON	1,903	22,841	05/11/2004	10/01/2033
31403A-S2-2	FNMA POOL NO 743137			2	1	26,537	110.8500	28,909	26,080	26,505	0	(2)	0	0	6.000	5.332	MON	130	1,565	05/27/2004	10/01/2033
31403A-SY-2	FNMA POOL NO 743135			2	1	775,233	109.7400	864,908	788,164	775,956	0	103	0	0	5.500	5.906	MON	3,612	43,349	05/11/2004	10/01/2033
31403A-YP-4	FNMA POOL NO 743318			2	1	203,878	109.7400	227,462	207,279	204,073	0	25	0	0	5.500	5.900	MON	950	11,400	05/11/2004	10/01/2033
31403B-DG-5	FNMA POOL NO 743603			2	1	102,549	114.6300	114,195	99,622	102,384	0	(22)	0	0	7.000	5.843	MON	581	6,974	05/09/2006	11/01/2033
31403B-E2-5	FNMA POOL NO 743653			2	1	49,992	110.8500	54,466	49,135	49,922	0	(9)	0	0	6.000	5.478	MON	246	2,948	05/27/2004	11/01/2033
31403C-3V-1	FNMA POOL NO 745212			2	1	816,909	106.7600	813,882	762,369	815,870	0	(1,038)	0	0	2.660	0.571	MON	1,690	1,690	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275			2	1	94,625,646	109.0000	96,947,136	88,941,838	94,491,097	0	(65,676)	0	0	5.000	3.340	MON	370,591	4,447,091	12/02/2011	02/01/2036
31403C-E4-9	FNMA POOL NO 744555			2	1	58,309	109.7400	65,054	59,282	58,373	0	7	0	0	5.500	5.864	MON	272	3,260	05/11/2004	10/01/2033
31403C-EX-5	FNMA FNMA 30YR			2	1	1,343,533	109.2400	1,479,176	1,354,112	1,344,069	0	18	0	0	5.000	5.147	MON	5,642	67,706	07/14/2005	09/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31403C-KQ-3	FNMA POOL NO 744703			2	1	211,575	108.9300	243,317	223,372	212,544	0	58	0	0	4.500	5.594	MON	838	10,052	11/08/2005	10/01/2033
31403C-Q8-7	FNMA POOL NO 744879			2	1	178,947	108.3500	198,446	183,154	180,631	0	236	0	0	4.500	4.998	MON	687	8,242	06/30/2004	11/01/2018
31403C-RB-9	FNMA POOL NO 744882			2	1	120,266	108.9300	138,309	126,971	120,883	0	(70)	0	0	4.500	5.487	MON	476	5,714	11/08/2005	11/01/2033
31403C-ZM-6	FNMA POOL NO 745148			2	1	15,666,345	109.0000	16,651,694	15,276,700	15,651,066	0	(3,155)	0	0	5.000	4.311	MON	63,653	763,835	06/07/2011	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			2	1	23,315,460	109.0000	24,370,538	22,358,169	23,286,644	0	(8,828)	0	0	5.000	3.837	MON	93,159	1,095,624	05/23/2012	03/01/2036
31403D-BW-8	FNMA POOL NO 745353	C		2	1	5,725,505	109.1700	6,427,147	5,887,408	5,732,741	0	486	0	0	5.500	6.219	MON	26,984	323,807	04/11/2006	03/01/2036
31403D-BY-4	FNMA POOL NO 745355	RA		2	1	55,605,012	109.0000	59,165,002	54,279,521	55,545,872	0	(8,878)	0	0	5.000	4.326	MON	226,165	2,713,976	09/15/2010	03/01/2036
31403D-C7-2	FNMA POOL NO 745394			2	1	3,063,676	108.4600	3,088,072	2,847,301	3,052,358	0	(11,318)	0	0	4.500	1.788	MON	10,677	74,742	05/23/2012	11/01/2020
31403D-DK-2	FNMA POOL NO 745406			2	1	492,862	106.6600	516,815	484,547	490,652	0	(534)	0	0	6.000	5.397	MON	2,423	29,073	09/14/2007	03/01/2021
31403D-DR-7	FNMA POOL NO 745412			2	1	12,140,154	109.6000	12,289,274	11,213,305	12,109,680	0	(8,277)	0	0	5.500	3.275	MON	51,394	616,732	07/27/2010	12/01/2035
31403D-DX-4	FNMA POOL NO 745418	LS		2	1	43,346,212	109.1700	45,672,142	41,836,691	43,292,675	0	(11,266)	0	0	5.500	4.419	MON	191,752	2,301,018	08/25/2010	04/01/2036
31403D-ED-7	FNMA POOL NO 745432			2	1	1,192,661	109.1700	1,308,440	1,198,560	1,192,716	0	4	0	0	5.500	5.600	MON	5,493	65,921	03/21/2007	04/01/2036
31403D-GK-9	FNMA POOL NO 745502			2	1	500,260	106.7200	524,844	491,783	497,997	0	(518)	0	0	6.000	5.408	MON	2,459	29,507	09/14/2007	04/01/2021
31403D-GY-9	FNMA POOL NO 745515	C		2	1	463,508	109.0000	488,399	448,070	462,910	0	(110)	0	0	5.000	4.043	MON	1,867	22,404	11/04/2009	05/01/2036
31403D-HB-8	FNMA POOL NO 745526			2	1	2,068,769	107.0800	2,188,135	2,043,496	2,061,980	0	(1,563)	0	0	6.000	5.532	MON	10,217	122,609	09/14/2007	05/01/2021
31403D-J7-5	FNMA POOL NO 745586	RA		2	1	22,508,538	108.7700	25,403,669	23,355,163	22,540,523	0	2,053	0	0	5.500	6.675	MON	107,045	1,284,534	06/01/2006	06/01/2036
31403D-JM-2	FNMA POOL NO 745568			2	1	411,780	114.9100	459,666	400,029	410,868	0	(169)	0	0	7.000	6.069	MON	2,334	28,002	05/09/2006	12/01/2031
31403D-LY-3	FNMA POOL NO 745643			2	1	513,542	112.0600	565,918	505,000	513,147	0	(54)	0	0	6.500	5.855	MON	2,735	32,825	11/09/2007	07/01/2036
31403D-PZ-6	FNMA POOL NO 745740			2	1	10,629	108.6600	10,853	9,988	10,610	0	(5)	0	0	5.000	3.192	MON	42	499	12/09/2010	07/01/2036
31403D-QD-4	FNMA POOL NO 745752			2	1	257,878	108.2700	278,826	257,528	257,661	0	(63)	0	0	5.500	5.398	MON	1,180	14,164	11/08/2007	08/01/2021
31403D-QG-7	FNMA POOL NO 745755	C		2	1	5,197,112	109.1300	5,639,202	5,167,238	5,195,313	0	(259)	0	0	5.000	4.808	MON	21,530	258,362	06/19/2009	12/01/2035
31403D-SM-2	FNMA POOL NO 745824			2	1	1,367,157	112.0600	1,507,296	1,345,046	1,366,876	0	(128)	0	0	6.500	5.750	MON	7,286	87,428	11/09/2007	09/01/2036
31403D-SV-2	FNMA POOL NO 745832			2	1	76,705	106.4000	80,769	75,908	76,460	0	(55)	0	0	6.000	5.632	MON	380	4,555	09/14/2007	04/01/2021
31403D-VZ-9	FNMA POOL NO 745932	C		2	1	2,522,852	112.0600	2,768,775	2,470,734	2,520,463	0	(283)	0	0	6.500	5.670	MON	13,383	160,598	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959	C		2	1	1,543,165	108.7700	1,626,175	1,495,043	1,541,352	0	(294)	0	0	5.500	4.407	MON	6,852	82,227	06/02/2009	11/01/2036
31403E-CU-9	FNMA POOL NO 746283			2	1	10,481	108.9300	12,229	11,227	10,540	0	(1)	0	0	4.500	5.924	MON	42	505	12/09/2005	10/01/2033
31403E-SN-8	FNMA POOL NO 746725			2	1	776,962	107.8900	857,567	794,847	783,813	0	727	0	0	4.000	4.536	MON	2,649	31,794	09/09/2004	10/01/2018
31403F-4B-7	FNMA POOL NO 747918			2	1	682,220	108.3500	761,550	702,867	689,252	0	915	0	0	4.500	5.302	MON	2,636	31,629	01/12/2006	11/01/2018
31403F-6E-9	FNMA POOL NO 747969			2	1	18,584	106.7200	19,571	18,338	18,473	0	(25)	0	0	6.000	5.572	MON	92	1,100	09/14/2007	12/01/2018
31403F-J6-2	FNMA POOL NO 747385			2	1	623,975	108.9300	711,601	653,270	626,515	0	(520)	0	0	4.500	5.438	MON	2,450	29,397	08/16/2004	10/01/2033
31403F-JX-3	FNMA POOL NO 747378			2	1	3,403,357	109.2400	3,746,960	3,430,155	3,404,718	0	5	0	0	5.000	5.146	MON	14,292	171,508	07/14/2005	10/01/2033
31403F-LB-8	FNMA POOL NO 747422			2	1	497,061	109.7400	554,558	505,352	497,498	0	28	0	0	5.500	5.930	MON	2,316	27,794	05/11/2004	10/01/2033
31403F-MV-3	FNMA POOL NO 747472			2	1	408,615	109.7400	455,881	415,430	409,009	0	33	0	0	5.500	5.899	MON	1,904	22,849	05/11/2004	10/01/2033
31403F-NK-6	FNMA POOL NO 747494			2	1	217,853	108.9300	250,537	230,000	218,826	0	(57)	0	0	4.500	5.619	MON	863	10,350	11/08/2005	10/01/2033
31403F-P2-4	FNMA POOL NO 747541			2	1	201,817	108.9300	232,095	213,069	202,693	0	(25)	0	0	4.500	5.638	MON	799	9,588	11/08/2005	11/01/2033
31403F-XP-4	FNMA POOL NO 747786			2	1	243,126	106.7200	255,283	239,202	241,311	0	(425)	0	0	6.000	5.519	MON	1,196	14,352	09/14/2007	10/01/2018
31403F-Y6-5	FNMA POOL NO 747833			2	1	6,415,042	108.4900	6,999,602	6,452,091	6,421,508	0	893	0	0	5.000	5.117	MON	26,884	322,605	05/13/2004	11/01/2018
31403G-7E-6	FNMA POOL NO 748893			2	1	285,499	108.9300	328,332	301,418	286,896	0	314	0	0	4.500	5.518	MON	1,130	13,564	11/08/2005	12/01/2033
31403G-BV-3	FNMA POOL NO 748052			2	1	309,888	108.4900	338,286	311,825	310,217	0	45	0	0	5.000	5.145	MON	1,299	15,591	05/14/2004	11/01/2018
31403G-JK-9	FNMA POOL NO 748266			2	1	68,103	109.2400	76,232	69,786	68,219	0	1	0	0	5.000	5.565	MON	291	3,489	12/09/2003	10/01/2033
31403G-RF-1	FNMA POOL NO 748486			2	1	454,893	108.9300	523,138	480,256	457,326	0	126	0	0	4.500	5.462	MON	1,801	21,612	11/08/2005	10/01/2033
31403G-WD-0	FNMA POOL NO 748644			2	1	6,895,927	106.0900	7,188,756	6,776,283	6,885,414	0	(2,095)	0	0	2.293	1.821	MON	12,948	150,829	02/05/2004	09/01/2033
31403H-UZ-1	FNMA POOL NO 749500			2	1	101,908	109.7400	112,106	102,159	101,916	0	(1)	0	0	5.500	5.529	MON	468	5,619	10/07/2005	11/01/2033
31403J-BS-4	FNMA POOL NO 749849			2	1	1,112,251	108.3500	1,241,587	1,145,912	1,123,250	0	1,684	0	0	4.500	5.347	MON	4,297	51,567	01/12/2006	11/01/2018
31403J-EW-2	FNMA POOL NO 749949			2	1	122,679	108.9300	141,084	129,520	123,128	0	13	0	0	4.500	5.833	MON	486	5,828	11/08/2005	10/01/2033
31403J-HR-0	FNMA POOL NO 750040			2	1	1,459,125	108.3500	1,628,796	1,503,284	1,474,580	0	2,736	0	0	4.500	5.260	MON	5,637	67,648	01/12/2006	12/01/2018
31403J-KV-7	FNMA POOL NO 750108			2	1	739,056	109.7400	824,546	751,383	739,845	0	103	0	0	5.500	5.868	MON	3,444	41,326	05/11/2004	10/01/2033
31403J-S9-8	FNMA POOL NO 750344			2	1	7,577	110.8500	8,147	7,350	7,560	0	(2)	0	0	6.000	5.154	MON	37	441	03/10/2005	11/01/2033
31403J-T7-1	FNMA POOL NO 750374			2	1	139,632	110.8500	148,137	133,639	139,191	0	(27)	0	0	6.000	4.696	MON	668	8,018	03/16/2004	11/01/2033
31403J-TC-0	FNMA POOL NO 750347			2	1	55,573	109.7400	62,001	56,500	55,625	0	3	0	0	5.500	5.904	MON	259	3,107	05/11/2004	11/01/2033
31403K-6L-2	FNMA POOL NO 751575			2	1	839,817	109.7400	936,963	853,825	842,251	0	311	0	0	5.500	5.683	MON	3,913	46,960	05/11/2004	09/01/2033
31403K-JW-4	FNMA POOL NO 750977			2	1	103,181	108.9300	118,660	108,934	103,611	0	(22)	0	0	4.500	5.679	MON	409	4,902	11/08/2005	11/01/2033
31403K-KH-5	FNMA FNMA 15YR			2	1	671,406	108.3500	749,479	691,726	678,471	0	1,121	0	0	4.500	5.280	MON	2,594	31,128	01/11/2006	11/01/2018
31403L-D5-7	FNMA POOL NO 751724			2	1	1,371,238	108.3500	1,530,690	1,412,737	1,385,911	0	2,330	0	0	4.500	5.263	MON	5,298	63,574	01/12/2006	11/01/2018
31403L-MJ-7	FNMA POOL NO 751961			2	1	1,060,320	108.3500	1,183,617	1,092,410	1,070,964	0	1,719	0	0	4.500	5.331	MON	4,097	49,158	01/12/2006	11/01/2018
31403L-N3-1	FNMA POOL NO 752010			2	1	196,950	108.5400	222,377	204,890	199,146	0	542	0	0	4.500	5.539	MON	768	9,220	02/09/2007	03/01/2020
31403L-XM-8	FNMA POOL NO 752284			2	1	1,652	110.8500	1,776	1,602	1,649	0	0	0	0	6.000	4.836	MON	8	96	03/10/2005	11/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31403M-C9-8	FNMA POOL NO 752596			2	1	191,012	110.8500	202,646	182,813	190,427	0	(1)	0	0	6.000	4.646	MON	914	10,969	03/16/2004	11/01/2033
31403M-E3-9	FNMA POOL NO 752654			2	1	452,250	108.4600	504,400	465,073	455,870	0	661	0	0	4.500	5.335	MON	1,744	20,928	05/13/2004	01/01/2019
31403M-U4-9	FNMA POOL NO 753103			2	1	2,201,293	109.7400	2,459,932	2,241,660	2,203,367	0	143	0	0	5.500	5.993	MON	10,274	123,291	05/10/2004	12/01/2033
31403N-D8-7	FNMA POOL NO 753527			2	1	26,916	109.7400	29,609	26,982	26,918	0	0	0	0	5.500	5.528	MON	124	1,484	10/07/2005	11/01/2033
31403N-GH-4	FNMA POOL NO 753600			2	1	1,301,497	108.3500	1,452,839	1,340,885	1,315,396	0	2,417	0	0	4.500	5.265	MON	5,028	60,340	01/12/2006	11/01/2018
31403N-VH-7	FNMA POOL NO 754016			2	1	147,382	114.6300	164,120	143,176	147,162	0	(18)	0	0	7.000	5.450	MON	835	10,022	05/09/2006	12/01/2033
31403Q-A9-1	FNMA POOL NO 754332			2	1	101,465	109.2400	113,586	103,983	101,632	0	2	0	0	5.000	5.584	MON	433	5,199	12/09/2003	12/01/2033
31403R-GT-9	FNMA POOL NO 755410			2	1	19,098	113.0200	20,618	18,243	19,041	0	(8)	0	0	6.500	4.871	MON	99	1,186	11/14/2003	11/01/2033
31403R-GY-8	FNMA POOL NO 755415			2	1	15,954	113.0200	17,224	15,240	15,900	0	(2)	0	0	6.500	5.132	MON	83	991	11/14/2003	11/01/2033
31403S-XA-9	FNMA POOL NO 756773			2	1	254,100	108.9300	292,222	268,268	255,609	0	(205)	0	0	4.500	5.370	MON	1,006	12,072	11/08/2005	11/01/2033
31403T-L5-1	FNMA POOL NO 757348			2	1	121,927	108.5400	136,685	125,936	122,662	0	170	0	0	4.500	5.569	MON	472	5,667	11/14/2006	10/01/2020
31403T-LZ-5	FNMA POOL NO 757344			2	1	170,183	108.5400	190,895	175,884	171,386	0	329	0	0	4.500	5.479	MON	660	7,915	11/14/2006	08/01/2020
31403U-VY-4	FNMA POOL NO 758531			2	1	296,469	109.6000	330,336	301,414	296,787	0	(68)	0	0	5.500	5.857	MON	1,381	16,578	05/11/2004	02/01/2034
31403V-2X-6	FNMA POOL NO 759590			2	1	802,101	108.4600	897,845	827,842	812,331	0	1,555	0	0	4.500	5.201	MON	3,104	37,253	05/13/2004	02/01/2019
31403V-EJ-4	FNMA POOL NO 758937			2	1	46,567	106.7200	48,858	45,780	46,262	0	(77)	0	0	6.000	5.394	MON	229	2,747	09/14/2007	01/01/2019
31403V-QY-8	FNMA POOL NO 759271			2	1	2,730	114.6300	3,040	2,652	2,725	0	0	0	0	7.000	5.607	MON	15	186	05/09/2006	01/01/2034
31403V-VZ-9	FNMA POOL NO 759432			2	1	143,947	109.6000	155,249	141,657	143,741	0	(13)	0	0	5.500	5.029	MON	649	7,791	02/05/2004	02/01/2034
31403X-6D-2	FNMA POOL NO 761468			2	1	764,471	108.4600	770,559	710,480	760,779	0	(3,692)	0	0	4.500	1.451	MON	2,664	18,650	05/23/2012	05/01/2019
31403X-S5-5	FNMA POOL NO 761140			2	1	1,623,189	108.3500	1,811,938	1,672,313	1,640,911	0	2,603	0	0	4.500	5.229	MON	6,271	75,254	01/12/2006	12/01/2018
31403X-WF-8	FNMA POOL NO 761246			2	1	264,289	108.8000	265,322	243,863	262,718	0	(1,571)	0	0	5.000	1.731	MON	1,016	7,113	05/23/2012	01/01/2019
31403Y-F9-9	FNMA POOL NO 761692			2	1	876,826	109.7400	975,618	889,051	877,432	0	41	0	0	5.500	5.846	MON	4,075	48,898	05/18/2004	12/01/2033
31403Y-Z4-8	FNMA POOL NO 762263			2	1	22,214	114.6300	24,737	21,580	22,178	0	(6)	0	0	7.000	5.929	MON	126	1,511	05/09/2006	11/01/2033
31404A-SZ-8	FNMA POOL NO 762936			2	1	180,671	110.8100	194,193	175,249	180,330	0	(57)	0	0	6.000	4.927	MON	876	10,515	03/10/2005	02/01/2034
31404A-VN-1	FNMA POOL NO 763021			2	1	445,550	107.8900	491,773	455,806	449,771	0	482	0	0	4.000	4.498	MON	1,519	18,232	09/09/2004	08/01/2018
31404B-NY-4	FNMA POOL NO 763707			2	1	160,657	109.7400	181,548	165,439	160,869	0	7	0	0	5.500	6.297	MON	758	9,099	08/10/2007	01/01/2034
31404E-E7-7	FNMA POOL NO 766158			2	1	117,090	108.4600	130,550	120,371	117,965	0	198	0	0	4.500	5.333	MON	451	5,417	05/13/2004	02/01/2019
31404E-LB-0	FNMA POOL NO 766322			2	1	18,153	106.6500	19,047	17,860	18,055	0	(25)	0	0	6.000	5.299	MON	89	1,072	09/14/2007	02/01/2019
31404E-XT-8	FNMA POOL NO 766690			2	1	137,619	106.6500	144,288	135,293	136,735	0	(218)	0	0	6.000	5.402	MON	676	8,118	09/14/2007	03/01/2019
31404G-3X-7	FNMA POOL NO 768614			2	1	49,481	109.6000	55,134	50,307	49,515	0	5	0	0	5.500	6.057	MON	231	2,767	05/11/2004	01/01/2034
31404G-Y9-6	FNMA POOL NO 768536			2	1	9,383	114.3500	10,423	9,115	9,369	0	(2)	0	0	7.000	5.705	MON	53	638	05/09/2006	06/01/2034
31404J-CX-1	FNMA POOL NO 769686			2	1	46,238	110.8100	49,699	44,851	46,151	0	(9)	0	0	6.000	4.945	MON	224	2,691	03/10/2005	03/01/2034
31404K-3S-9	FNMA POOL NO 771309			2	1	238,067	109.7400	265,605	242,038	238,375	0	66	0	0	5.500	5.817	MON	1,109	13,312	05/11/2004	11/01/2033
31404K-KS-0	FNMA POOL NO 770805	M		2	1	9,151,184	109.1300	10,401,466	9,530,932	9,173,117	0	1,277	0	0	5.000	6.040	MON	39,712	476,546	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863	M		2	1	17,471,969	109.1300	19,873,633	18,210,342	17,513,324	0	1,366	0	0	5.000	6.085	MON	75,876	910,517	05/26/2004	04/01/2034
31404L-X8-8	FNMA POOL NO 772103			2	1	184,726	110.8500	198,621	179,182	184,333	0	(58)	0	0	6.000	5.034	MON	896	10,751	03/10/2005	09/01/2033
31404N-FL-5	FNMA POOL NO 773371	M		2	1	9,321,127	109.1300	10,602,381	9,715,032	9,345,850	0	(945)	0	0	5.000	6.000	MON	40,479	485,752	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380	M		2	1	8,010,724	109.1300	9,105,191	8,343,147	8,031,271	0	(1,210)	0	0	5.000	5.987	MON	34,763	417,157	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573	M		2	1	8,605,494	109.1300	9,781,220	8,962,597	8,628,179	0	(997)	0	0	5.000	5.967	MON	37,344	448,130	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506	M		2	1	13,073,903	109.1300	14,860,127	13,616,433	13,108,706	0	1,101	0	0	5.000	5.960	MON	56,735	680,821	05/26/2004	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000	C		2	1	784,264	109.1300	788,709	722,699	783,247	0	(1,017)	0	0	5.000	3.668	MON	3,011	21,079	05/23/2012	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578			2	1	1,307,171	108.2000	1,297,233	1,198,941	1,299,517	0	(7,654)	0	0	5.500	2.011	MON	5,495	38,466	05/23/2012	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615	M		2	1	13,571,495	109.1300	15,437,007	14,145,032	13,610,393	0	2,566	0	0	5.000	5.939	MON	58,938	707,251	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730	M		2	1	10,529,609	109.1300	11,968,218	10,966,557	10,559,217	0	559	0	0	5.000	5.922	MON	45,694	548,328	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719	M		2	1	7,388,120	109.1300	8,403,677	7,700,345	7,406,072	0	(281)	0	0	5.000	6.060	MON	32,085	385,017	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735	M		2	1	11,043,954	109.1300	12,562,034	11,510,676	11,068,009	0	(400)	0	0	5.000	6.151	MON	47,961	575,534	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			2	1	6,177,817	106.5700	6,548,167	6,144,302	6,181,163	0	(940)	0	0	2.252	2.066	MON	11,531	104,662	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968	M		2	1	9,346,672	109.1300	10,631,448	9,741,666	9,369,627	0	(1,359)	0	0	5.000	6.058	MON	40,590	487,083	05/26/2004	04/01/2034
31404T-2J-1	FNMA POOL NO 778477			2	1	331,532	106.6500	348,886	327,136	329,529	0	(411)	0	0	6.000	5.651	MON	1,636	19,628	09/14/2007	08/01/2019
31404U-4J-6	FNMA POOL NO 779425	M		2	1	8,035,000	109.6000	8,900,564	8,121,289	8,038,482	0	256	0	0	5.500	5.751	MON	37,223	446,671	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427	M		2	1	9,755,095	109.6000	10,805,956	9,859,856	9,759,207	0	269	0	0	5.500	5.755	MON	45,191	542,292	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434	LS		2	1	29,860,435	109.1300	33,973,292	31,129,953	29,940,699	0	3,476	0	0	5.000	5.987	MON	129,708	1,556,498	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435	M		2	1	11,876,511	109.6000	13,155,899	12,004,054	11,882,047	0	612	0	0	5.500	5.741	MON	55,019	660,223	05/26/2004	06/01/2034
31404U-KC-3	FNMA POOL NO 778891	M		2	1	9,700,746	109.1300	11,034,192	10,110,703	9,727,512	0	252	0	0	5.000	5.959	MON	42,128	505,535	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191	M		2	1	8,101,735	109.6000	8,975,906	8,190,033	8,105,355	0	481	0	0	5.500	5.754	MON	37,538	450,452	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			2	1	787,008	106.2000	784,305	738,482	786,185	0	(823)	0	0	2.611	0.920	MON	1,607	1,607	11/07/2012	06/01/2034
31404U-Z2-9	FNMA POOL NO 779361			2	1	11,244	106.6500	11,833	11,095	11,183	0	(14)	0	0	6.000	5.565	MON	55	666	09/14/2007	06/01/2019
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			2	1	2,101,437	106.2800	2,081,907	1,958,888	2,099,016	0	(2,420)	0	0	2.242	0.406	MON	3,660	3,660	11/07/2012	05/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31404W-R3-2	FNMA POOL NO 780906	M		2	1	10,881,922	109.1300	12,377,730	11,341,796	10,911,704	0	(2,264)	0	0	5.000	5.972	MON	47,257	567,090	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885	M		2	1	13,278,406	109.1300	15,103,630	13,839,556	13,310,616	0	(941)	0	0	5.000	6.063	MON	57,665	691,978	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890	M		2	1	7,309,507	109.1300	8,307,494	7,612,212	7,334,799	0	1,081	0	0	5.000	5.790	MON	31,718	380,611	05/26/2004	05/01/2034
31404X-VL-5	FNMA POOL NO 781919			2	1	50,195	107.1800	52,889	49,346	49,998	0	(60)	0	0	6.000	5.280	MON	247	2,961	09/14/2007	02/01/2021
31404Y-N5-7	FNMA POOL NO 782612			2	1	88,721	106.6500	93,092	87,288	88,113	0	(117)	0	0	6.000	5.548	MON	436	5,237	09/14/2007	07/01/2019
31405A-KC-6	FNMA POOL NO 783391			2	1	30,014	114.3500	33,342	29,158	29,963	0	(9)	0	0	7.000	6.075	MON	170	2,041	05/09/2006	09/01/2034
31405C-4T-3	FNMA POOL NO 785734			2	1	538,137	108.4600	542,422	500,130	535,713	0	(2,424)	0	0	4.500	1.654	MON	1,875	13,128	05/23/2012	11/01/2019
31405D-3D-7	FNMA POOL NO 786596			2	1	2,261,576	108.2000	2,244,382	2,074,324	2,249,114	0	(12,462)	0	0	5.500	2.036	MON	9,507	66,551	05/23/2012	08/01/2019
31405D-AS-6	FNMA POOL NO 785817			2	1	4,641,787	108.8000	4,659,925	4,283,029	4,619,519	0	(22,268)	0	0	5.000	1.918	MON	17,846	124,922	05/23/2012	01/01/2020
31405D-FQ-5	FNMA POOL NO 785975			2	1	19,358	106.6500	20,312	19,045	19,253	0	(27)	0	0	6.000	5.367	MON	95	1,143	09/14/2007	07/01/2019
31405D-KM-8	FNMA POOL NO 786100			2	1	117,363	106.6500	123,146	115,469	116,644	0	(167)	0	0	6.000	5.465	MON	577	6,928	09/14/2007	07/01/2019
31405E-4V-4	FNMA POOL NO 787536			2	1	96,438	106.6500	101,351	95,032	95,878	0	(132)	0	0	6.000	5.562	MON	475	5,702	09/14/2007	10/01/2019
31405E-CU-7	FNMA POOL NO 786783			2	1	10,794	106.6500	11,317	10,612	10,731	0	(17)	0	0	6.000	5.385	MON	53	637	09/14/2007	08/01/2019
31405F-PB-2	FNMA POOL NO 788018			2	1	68,192	106.6500	71,761	67,287	67,811	0	(93)	0	0	6.000	5.593	MON	336	4,037	09/14/2007	07/01/2019
31405H-FF-0	FNMA POOL NO 789566			2	1	24,577	114.6300	27,368	23,876	24,538	0	(6)	0	0	7.000	5.839	MON	139	1,671	05/09/2006	03/01/2034
31405J-6M-1	FNMA POOL NO 791176			2	1	41,092	106.6500	43,117	40,429	40,839	0	(61)	0	0	6.000	5.480	MON	202	2,426	09/14/2007	08/01/2019
31405J-DC-5	FNMA POOL NO 790399			2	1	1,678,981	108.2000	1,666,217	1,539,967	1,670,110	0	(8,871)	0	0	5.500	1.959	MON	7,058	49,407	05/23/2012	09/01/2019
31405J-DS-0	FNMA POOL NO 790413			2	1	252,414	106.6500	264,850	248,339	251,020	0	(316)	0	0	6.000	5.408	MON	1,242	14,900	09/14/2007	09/01/2019
31405J-H2-3	FNMA POOL NO 790549			2	1	1,380,195	108.2000	1,369,702	1,265,919	1,372,678	0	(7,517)	0	0	5.500	2.076	MON	5,802	40,615	05/23/2012	09/01/2019
31405J-MV-3	FNMA POOL NO 790672			2	1	32,569	114.3500	36,179	31,639	32,518	0	(8)	0	0	7.000	5.889	MON	185	2,215	05/09/2006	09/01/2034
31405J-RZ-9	FNMA POOL NO 790804			2	1	171,287	106.6500	179,726	168,522	170,229	0	(252)	0	0	6.000	5.493	MON	843	10,111	09/14/2007	09/01/2019
31405J-V5-0	FNMA POOL NO 790936			2	1	1,781,335	109.6000	1,916,919	1,749,086	1,778,031	0	(613)	0	0	5.500	5.097	MON	8,017	96,200	09/16/2004	09/01/2034
31405K-GD-7	FNMA POOL NO 791396			2	1	43,410	106.6500	45,514	42,676	43,125	0	(64)	0	0	6.000	5.487	MON	213	2,561	09/14/2007	09/01/2019
31405L-X3-8	FNMA POOL NO 792798			2	1	769	102.6300	776	756	763	0	(1)	0	0	6.000	5.169	MON	4	45	09/14/2007	12/01/2016
31405M-GD-3	FNMA POOL NO 793196			2	1	5,764	110.8100	6,196	5,591	5,752	0	(2)	0	0	6.000	5.088	MON	28	335	03/10/2005	07/01/2034
31405N-LG-8	FNMA POOL NO 794227			2	1	1,606,059	109.6000	1,728,302	1,576,983	1,603,352	0	(372)	0	0	5.500	5.055	MON	7,228	86,734	09/16/2004	09/01/2034
31405N-RY-3	FNMA POOL NO 794403			2	1	2,019,728	106.4900	2,010,928	1,888,391	2,017,217	0	(2,511)	0	0	2.641	0.612	MON	4,156	4,156	11/07/2012	09/01/2034
31405N-XV-2	FNMA POOL NO 794592			2	1	85,794	106.6500	90,022	84,410	85,340	0	(128)	0	0	6.000	5.376	MON	422	5,065	09/14/2007	09/01/2019
31405P-BY-5	FNMA POOL NO 794855			2	1	530,794	109.6000	529,301	482,959	530,149	0	(645)	0	0	5.500	3.649	MON	2,214	15,495	05/23/2012	10/01/2034
31405P-KY-5	FNMA POOL NO 795111			2	1	1,677,479	109.6000	1,851,603	1,689,489	1,678,013	0	39	0	0	5.500	5.641	MON	7,743	92,922	10/20/2005	10/01/2034
31405P-MZ-0	FNMA POOL NO 795176			2	1	21,951	114.3500	24,385	21,325	21,919	0	(4)	0	0	7.000	5.728	MON	124	1,493	05/09/2006	10/01/2034
31405S-LG-7	FNMA POOL NO 797827			2	1	186,774	108.5400	210,888	194,304	188,881	0	407	0	0	4.500	5.509	MON	729	8,744	02/09/2007	04/01/2020
31405S-QE-7	FNMA POOL NO 797953			2	1	146,533	110.8100	157,500	142,136	146,230	0	(18)	0	0	6.000	5.113	MON	711	8,528	03/10/2005	10/01/2034
31405T-UT-7	FNMA POOL NO 798994			2	1	158,545	110.8100	169,206	152,699	157,936	0	(71)	0	0	6.000	5.291	MON	764	9,162	01/27/2005	01/01/2035
31405U-AB-5	FNMA POOL NO 799302			2	1	129,559	110.8100	139,256	125,671	129,292	0	(55)	0	0	6.000	5.104	MON	628	7,540	03/10/2005	10/01/2034
31405U-Q7-7	FNMA POOL NO 799778	C		2	1	643,040	109.6000	641,232	585,089	642,371	0	(669)	0	0	5.500	3.254	MON	2,682	18,772	05/23/2012	11/01/2034
31405V-ZG-5	FNMA POOL NO 800943			2	1	95,798	110.8100	102,880	92,843	95,689	0	(30)	0	0	6.000	5.044	MON	464	5,571	03/10/2005	10/01/2034
31405W-RM-9	FNMA POOL NO 801592			2	1	50,975	108.5400	57,125	52,632	51,449	0	99	0	0	4.500	5.231	MON	197	2,368	11/14/2006	03/01/2020
31405X-M5-9	FNMA POOL NO 802380			2	1	207,796	110.8100	223,349	201,561	207,360	0	20	0	0	6.000	5.140	MON	1,008	12,094	03/10/2005	12/01/2034
31406A-JC-7	FNMA POOL NO 804059			2	1	128,425	110.8100	138,038	124,571	128,144	0	(41)	0	0	6.000	5.165	MON	623	7,474	03/10/2005	10/01/2034
31406B-JY-7	FNMA POOL NO 804979	C		2	1	668,111	109.6000	666,231	607,901	667,278	0	(833)	0	0	5.500	3.719	MON	2,786	19,504	05/23/2012	12/01/2034
31406C-HG-6	FNMA POOL NO 805831			2	1	10,936	110.8100	11,754	10,608	10,917	0	(2)	0	0	6.000	4.875	MON	53	636	03/10/2005	08/01/2034
31406C-UC-0	FNMA POOL NO 806179			2	1	473,381	113.0400	514,052	454,764	472,125	0	(168)	0	0	6.500	5.385	MON	2,463	29,560	06/01/2005	12/01/2034
31406C-Y2-8	FNMA POOL NO 806329			2	1	249,796	110.8100	268,493	242,300	249,075	0	(51)	0	0	6.000	5.374	MON	1,212	14,538	03/10/2005	12/01/2034
31406E-KN-3	FNMA POOL NO 807701			2	1	1,099,379	108.4600	1,108,133	1,021,734	1,094,927	0	(4,452)	0	0	4.500	1.377	MON	3,832	26,821	05/23/2012	12/01/2019
31406E-PQ-1	FNMA POOL NO 807831			2	1	173,374	110.8100	189,138	170,687	173,166	0	(46)	0	0	6.000	5.570	MON	853	10,241	11/09/2005	12/01/2034
31406F-2D-2	FNMA POOL NO 809072			2	1	169,996	108.5400	191,943	176,849	172,005	0	266	0	0	4.500	5.468	MON	663	7,958	02/09/2007	03/01/2020
31406F-5G-2	FNMA POOL NO 809147			2	1	59,139	106.6500	62,235	58,355	58,870	0	(65)	0	0	6.000	5.519	MON	292	3,501	09/14/2007	01/01/2020
31406F-BF-7	FNMA POOL NO 808338			2	1	3,015,423	109.2400	3,319,860	3,039,166	3,016,417	0	(86)	0	0	5.000	5.166	MON	12,663	151,958	07/14/2005	08/01/2033
31406F-FR-7	FNMA POOL NO 808476			2	1	1,543	108.5400	1,739	1,602	1,550	0	(1)	0	0	4.500	6.577	MON	6	72	02/09/2007	03/01/2020
31406G-2N-8	FNMA POOL NO 809981			2	1	1,265,467	106.6300	1,263,643	1,185,039	1,263,879	0	(1,589)	0	0	2.751	0.689	MON	2,717	2,717	11/07/2012	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064	C		2	1	787,197	109.0000	790,942	725,631	786,569	0	(628)	0	0	5.000	2.615	MON	3,023	21,164	05/23/2012	03/01/2035
31406G-BC-2	FNMA POOL NO 809235			2	1	936,532	107.9100	926,870	858,929	931,917	0	(4,615)	0	0	5.500	2.015	MON	3,937	27,557	05/23/2012	01/01/2020
31406G-HH-5	FNMA POOL NO 809432			2	1	611,943	107.9100	605,629	561,235	609,176	0	(2,766)	0	0	5.500	1.757	MON	2,572	18,006	05/23/2012	02/01/2020
31406G-X9-5	FNMA POOL NO 809904			2	1	245,045	107.0800	258,910	241,796	243,866	0	(295)	0	0	6.000	5.562	MON	1,209	14,508	09/14/2007	02/01/2020
31406G-XQ-7	FNMA POOL NO 809887			2	1	59,787	108.5400	67,505	62,197	60,461	0	119	0	0	4.500	5.524	MON	233	2,799	02/09/2007	03/01/2020
31406G-ZR-3	FNMA POOL NO 809952			2	1	2,528,410	109.1700	2,519,877	2,308,263	2,525,923	0	(2,487)	0	0	5.500	3.331	MON	10,580	74,057	05/23/2012	02/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31406H-5P-8	FNMA POOL NO 810954			2	1	75,118	108.5400	84,816	78,146	75,831	0	102	0	0	4.500	5.730	MON	293	3,516	02/09/2007	04/01/2020
31406H-FG-7	FNMA POOL NO 810267			2	1	131,858	106.6500	138,355	129,730	131,093	0	(200)	0	0	6.000	5.489	MON	649	7,784	09/14/2007	01/01/2020
31406J-M9-1	FNMA POOL NO 811384			2	1	253,530	108.5400	286,261	263,750	256,652	0	593	0	0	4.500	5.419	MON	989	11,869	02/09/2007	03/01/2020
31406J-NN-9	FNMA POOL NO 811397			2	1	191,973	108.5400	216,307	199,297	193,721	0	300	0	0	4.500	5.574	MON	747	8,968	02/09/2007	03/01/2020
31406J-NQ-2	FNMA POOL NO 811399			2	1	14,831	108.5400	16,718	15,404	14,994	0	38	0	0	4.500	5.388	MON	58	693	02/09/2007	03/01/2020
31406J-TD-5	FNMA POOL NO 811548			2	1	1,254,279	108.2700	1,246,077	1,150,897	1,249,238	0	(5,041)	0	0	5.500	2.315	MON	5,275	36,925	05/23/2012	03/01/2021
31406J-TR-4	FNMA POOL NO 811560			2	1	1,127,595	107.1800	1,189,276	1,109,619	1,124,012	0	(675)	0	0	6.000	5.223	MON	5,548	66,577	09/14/2007	05/01/2021
31406M-FX-9	FNMA POOL NO 813882			2	1	125,498	108.5400	134,445	123,872	125,073	0	(103)	0	0	4.500	4.018	MON	465	5,574	01/15/2009	06/01/2020
31406M-HW-9	FNMA POOL NO 813945			2	1	14,711	108.5400	16,496	15,198	14,812	0	20	0	0	4.500	5.433	MON	57	684	11/14/2006	12/01/2020
31406M-LH-7	FNMA POOL NO 814028			2	1	135,165	110.3800	144,713	131,109	134,919	0	(12)	0	0	6.000	4.981	MON	656	7,867	03/10/2005	01/01/2035
31406M-R8-1	FNMA POOL NO 814211			2	1	47,143	108.5400	53,230	49,044	47,704	0	105	0	0	4.500	5.475	MON	184	2,207	02/09/2007	02/01/2020
31406M-SP-2	FNMA POOL NO 814226			2	1	179,455	108.5400	202,623	186,689	181,437	0	257	0	0	4.500	5.551	MON	700	8,401	02/09/2007	03/01/2020
31406M-UM-6	FNMA POOL NO 814288			2	1	5,859	114.3500	6,509	5,692	5,850	0	(1)	0	0	7.000	5.949	MON	33	399	05/09/2006	01/01/2035
31406N-DM-3	FNMA POOL NO 814708			2	1	47,195	107.0800	49,697	46,412	46,930	0	(60)	0	0	6.000	5.466	MON	232	2,785	09/14/2007	04/01/2020
31406N-RU-0	FNMA POOL NO 815099			2	1	24,983	107.0800	26,307	24,568	24,867	0	(26)	0	0	6.000	5.316	MON	123	1,474	09/14/2007	04/01/2020
31406N-TF-1	FNMA POOL NO 815150			2	1	155,628	108.5400	175,530	161,726	156,915	0	303	0	0	4.500	5.748	MON	606	7,278	02/09/2007	04/01/2020
31406N-W5-9	FNMA POOL NO 815268			2	1	127,115	107.0800	134,308	125,430	126,544	0	(148)	0	0	6.000	5.547	MON	627	7,526	09/14/2007	05/01/2020
31406P-3K-3	FNMA POOL NO 816302			2	1	88,968	108.5400	100,454	92,555	89,927	0	114	0	0	4.500	5.598	MON	347	4,165	02/09/2007	02/01/2020
31406P-6T-1	FNMA POOL NO 816382			2	1	41,403	108.5400	46,749	43,073	41,885	0	95	0	0	4.500	5.442	MON	162	1,938	02/09/2007	06/01/2020
31406P-N3-9	FNMA POOL NO 815910			2	1	40,462	108.5400	45,348	41,782	40,775	0	71	0	0	4.500	5.408	MON	157	1,880	11/14/2006	03/01/2020
31406P-SN-0	FNMA POOL NO 816025			2	1	4,631	114.3500	5,145	4,499	4,624	0	(1)	0	0	7.000	5.753	MON	26	315	05/09/2006	12/01/2034
31406P-ZF-9	FNMA POOL NO 816242			2	1	28,773	108.5400	32,488	29,933	29,059	0	51	0	0	4.500	5.686	MON	112	1,347	02/09/2007	03/01/2020
31406Q-MP-9	FNMA POOL NO 816766			2	1	269,950	108.5400	304,268	280,340	272,919	0	580	0	0	4.500	5.382	MON	1,051	12,615	02/09/2007	03/01/2020
31406S-3U-5	FNMA POOL NO 819011			2	1	3,519,347	106.4800	3,503,642	3,290,491	3,516,116	0	(3,231)	0	0	2.307	0.855	MON	6,326	6,326	11/07/2012	05/01/2035
31406S-VP-5	FNMA POOL NO 818822			2	1	2,126,606	109.6000	2,365,058	2,157,989	2,127,734	0	105	0	0	5.500	5.885	MON	9,891	118,689	11/18/2005	02/01/2035
31406T-JS-1	FNMA POOL NO 819373			2	1	37,687	108.5400	42,552	39,206	38,045	0	55	0	0	4.500	5.748	MON	147	1,764	02/09/2007	03/01/2020
31406T-L2-5	FNMA POOL NO 819445			2	1	13,807	110.3800	14,782	13,393	13,779	0	(6)	0	0	6.000	5.115	MON	67	804	03/10/2005	03/01/2035
31406T-VC-2	FNMA POOL NO 819711			2	1	35,759	108.5400	40,375	37,200	36,100	0	48	0	0	4.500	5.723	MON	140	1,674	02/09/2007	04/01/2020
31406U-NN-4	FNMA POOL NO 820397			2	1	148,217	107.0800	156,026	145,712	147,412	0	(224)	0	0	6.000	5.422	MON	729	8,743	09/14/2007	04/01/2020
31406V-UX-2	FNMA POOL NO 821498			2	1	67,598	107.0800	71,214	66,507	67,221	0	(97)	0	0	6.000	5.499	MON	333	3,990	09/14/2007	05/01/2020
31406W-YX-6	FNMA POOL NO 822526			2	1	8,628	107.0800	9,083	8,482	8,593	0	(11)	0	0	6.000	5.200	MON	42	509	09/14/2007	05/01/2020
31407A-F7-1	FNMA POOL NO 824690			2	1	96,943	108.5400	109,459	100,851	97,959	0	136	0	0	4.500	5.582	MON	378	4,538	02/09/2007	05/01/2020
31407B-RU-5	FNMA POOL NO 825899			2	1	499,772	108.5400	561,216	517,082	504,366	0	870	0	0	4.500	5.352	MON	1,939	23,269	11/14/2006	09/01/2020
31407B-RW-1	FNMA POOL NO 825901			2	1	311,443	108.5400	349,747	322,244	314,051	0	552	0	0	4.500	5.438	MON	1,208	14,501	11/14/2006	10/01/2020
31407B-RX-9	FNMA POOL NO 825902			2	1	374,156	108.5400	420,233	387,186	377,537	0	384	0	0	4.500	5.368	MON	1,452	17,423	05/15/2007	10/01/2020
31407B-VL-0	FNMA POOL NO 826019			2	1	36,128	107.0800	38,032	35,518	35,932	0	(42)	0	0	6.000	5.453	MON	178	2,131	09/14/2007	07/01/2020
31407B-VM-8	FNMA POOL NO 826020			2	1	3,881	107.0800	4,089	3,818	3,863	0	(5)	0	0	6.000	5.366	MON	19	229	09/14/2007	07/01/2020
31407C-FG-7	FNMA POOL NO 826467			2	1	29,942	107.0800	31,637	29,545	29,854	0	(27)	0	0	6.000	5.277	MON	148	1,773	09/14/2007	07/01/2020
31407C-VY-0	FNMA POOL NO 826931			2	1	157,117	109.1700	168,519	154,367	156,985	0	(24)	0	0	5.500	4.955	MON	708	8,490	01/09/2009	08/01/2035
31407D-G3-3	FNMA POOL NO 827418			2	1	8,385	107.0800	8,830	8,246	8,342	0	(12)	0	0	6.000	5.407	MON	41	495	09/14/2007	05/01/2020
31407D-QT-5	FNMA POOL NO 827666			2	1	471,455	108.5400	528,301	486,756	476,089	0	1,039	0	0	4.500	5.108	MON	1,825	21,904	11/14/2006	10/01/2020
31407F-AY-6	FNMA POOL NO 829023			2	1	6,486,639	109.0500	6,517,599	5,976,518	6,458,099	0	(28,540)	0	0	5.000	1.927	MON	24,902	174,315	05/23/2012	07/01/2020
31407F-ED-8	FNMA POOL NO 829132	LS		2	1	25,104,325	109.1700	27,991,887	25,641,187	25,127,051	0	181	0	0	5.500	6.067	MON	117,522	1,410,266	11/14/2005	10/01/2035
31407F-SD-3	FNMA POOL NO 829516			2	1	17,814	108.5400	20,086	18,507	17,946	0	5	0	0	4.500	5.881	MON	69	833	02/09/2007	03/01/2020
31407G-CG-1	FNMA POOL NO 829971			2	1	405,646	108.9300	466,503	428,264	408,047	0	(237)	0	0	4.500	5.364	MON	1,606	19,272	11/08/2005	01/01/2034
31407G-ZM-3	FNMA POOL NO 830648			2	1	3,644	108.5400	4,092	3,770	3,671	0	0	0	0	4.500	5.563	MON	14	170	11/14/2006	10/01/2020
31407H-2E-5	FNMA POOL NO 831573			2	1	33,856	107.1800	35,701	33,310	33,746	0	(23)	0	0	6.000	5.253	MON	167	1,999	09/14/2007	07/01/2021
31407H-2K-1	FNMA POOL NO 831578			2	1	371,137	107.1800	392,092	365,830	370,044	0	(266)	0	0	6.000	5.324	MON	1,829	21,950	09/14/2007	07/01/2021
31407H-AW-6	FNMA POOL NO 830821			2	1	8,736	114.3300	9,702	8,486	8,724	0	(2)	0	0	7.000	5.837	MON	50	594	05/09/2006	10/01/2035
31407H-T4-8	FNMA POOL NO 831371			2	1	5,266	107.1800	5,551	5,179	5,244	0	(4)	0	0	6.000	5.364	MON	26	311	09/14/2007	04/01/2021
31407H-VR-4	FNMA POOL NO 831424			2	1	111,576	107.1800	117,599	109,723	111,147	0	(92)	0	0	6.000	5.310	MON	549	6,584	09/14/2007	04/01/2021
31407H-XZ-4	FNMA POOL NO 831496			2	1	491,365	107.1800	517,809	483,127	489,601	0	(469)	0	0	6.000	5.275	MON	2,416	28,988	09/14/2007	05/01/2021
31407H-YZ-3	FNMA POOL NO 831528			2	1	330,372	107.1800	349,683	326,261	329,310	0	(235)	0	0	6.000	5.512	MON	1,631	19,576	09/14/2007	06/01/2021
31407H-ZH-2	FNMA POOL NO 831544			2	1	9,254,353	109.7400	10,230,419	9,322,451	9,255,564	0	124	0	0	6.000	6.188	MON	46,612	559,347	06/06/2006	06/01/2036
31407J-D7-4	FNMA POOL NO 831826			2	1	44,951	107.1800	47,677	44,483	44,827	0	(25)	0	0	6.000	5.599	MON	222	2,669	09/14/2007	10/01/2021
31407J-DC-3	FNMA POOL NO 831799			2	1	719,602	112.0600	787,818	703,015	718,812	0	(107)	0	0	6.500	5.774	MON	3,808	45,696	11/07/2007	09/01/2036
31407K-LC-1	FNMA POOL NO 832923			2	1	177,549	107.0800	187,074	174,708	176,897	0	(173)	0	0	6.000	5.281	MON	874	10,483	09/14/2007	09/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31407K-LD-9	FNMA POOL NO 832924			2	1	133,371	107.0800	140,918	131,603	132,784	0	(151)	0	0	6.000	5.568	MON	658	7,896	09/14/2007	09/01/2020
31407K-MD-8	FNMA POOL NO 832956			2	1	202,748	108.5400	227,262	209,390	204,232	0	106	0	0	4.500	5.401	MON	785	9,423	11/14/2006	08/01/2020
31407L-CG-0	FNMA POOL NO 833571			2	1	585,581	107.0800	616,755	575,987	582,435	0	(756)	0	0	6.000	5.510	MON	2,880	34,559	09/14/2007	07/01/2020
31407L-ED-5	FNMA POOL NO 833632			2	1	11,811	107.1800	12,449	11,615	11,755	0	(14)	0	0	6.000	5.458	MON	58	697	09/14/2007	03/01/2021
31407L-EJ-2	FNMA POOL NO 833637			2	1	156,513	107.1800	164,965	153,915	155,749	0	(199)	0	0	6.000	5.483	MON	770	9,235	09/14/2007	04/01/2021
31407L-HQ-3	FNMA POOL NO 833739			2	1	192,916	108.5400	216,643	199,606	194,506	0	351	0	0	4.500	5.497	MON	749	8,982	11/14/2006	07/01/2020
31407M-4F-9	FNMA POOL NO 835222			2	1	1,919,375	108.5400	1,932,649	1,780,667	1,911,667	0	(7,708)	0	0	4.500	1.733	MON	6,678	46,743	05/23/2012	08/01/2020
31407M-4J-1	FNMA POOL NO 835225			2	1	977,781	109.0500	982,448	900,887	973,443	0	(4,338)	0	0	5.000	2.019	MON	3,754	26,276	05/23/2012	08/01/2020
31407N-QM-8	FNMA POOL NO 835760			2	1	2,526,238	108.4000	2,547,625	2,350,223	2,524,471	0	(1,767)	0	0	4.500	2.459	MON	8,813	61,693	05/23/2012	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203			2	1	2,080,494	108.2700	2,066,888	1,909,012	2,071,361	0	(9,133)	0	0	5.500	2.608	MON	8,750	61,247	05/23/2012	03/01/2021
31407S-DA-7	FNMA POOL NO 838997			2	1	141,227	107.0800	148,782	138,947	140,523	0	(117)	0	0	6.000	5.440	MON	695	8,337	09/14/2007	07/01/2020
31407S-NC-2	FNMA POOL NO 839287			2	1	112,237	108.5400	126,041	116,129	113,015	0	122	0	0	4.500	5.662	MON	435	5,226	11/14/2006	09/01/2020
31407W-Q9-7	FNMA POOL NO 842980			2	1	77,023	108.5400	86,496	79,694	77,543	0	(10)	0	0	4.500	5.677	MON	299	3,586	11/14/2006	10/01/2020
31407X-FF-3	FNMA POOL NO 843566	LS		2	1	6,578,339	109.1700	7,334,996	6,719,019	6,583,643	0	(85)	0	0	5.500	6.149	MON	30,796	369,546	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019	LS		2	1	33,123,102	109.1700	36,935,951	33,834,148	33,155,594	0	2,303	0	0	5.500	6.026	MON	155,073	1,860,878	11/14/2005	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131	LS		2	1	27,688,844	109.1700	30,873,684	28,280,977	27,718,779	0	3,565	0	0	5.500	5.979	MON	129,621	1,555,454	11/14/2005	11/01/2035
31407Y-5R-6	FNMA POOL NO 845156			2	1	489,999	107.0800	515,974	481,867	487,365	0	(623)	0	0	6.000	5.520	MON	2,409	28,912	09/14/2007	01/01/2021
31407Y-6W-4	FNMA POOL NO 845185	LS		2	1	89,532,196	109.1700	99,822,449	91,439,569	89,615,715	0	1,412	0	0	5.500	6.043	MON	419,098	5,029,176	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668	LS		2	1	14,791,259	109.6000	16,559,859	15,109,985	14,805,320	0	655	0	0	5.500	6.042	MON	69,254	831,049	11/14/2005	12/01/2035
31407Y-NC-9	FNMA POOL NO 844687			2	1	311,255	107.0800	328,867	307,128	309,807	0	(244)	0	0	6.000	5.621	MON	1,536	18,428	09/14/2007	12/01/2020
31408A-H8-6	FNMA POOL NO 845455			2	1	98,955	107.1800	104,266	97,283	98,618	0	(106)	0	0	6.000	5.176	MON	486	5,837	09/14/2007	03/01/2021
31408A-HN-3	FNMA POOL NO 845437			2	1	4,052	108.3100	4,540	4,192	4,079	0	2	0	0	4.500	5.631	MON	16	189	11/14/2006	02/01/2021
31408A-J2-7	FNMA POOL NO 845481			2	1	1,697,851	108.2700	1,686,748	1,557,908	1,690,766	0	(7,085)	0	0	5.500	2.621	MON	7,140	49,983	05/23/2012	06/01/2021
31408A-J5-0	FNMA POOL NO 845484			2	1	203,977	107.1800	214,992	200,592	202,974	0	(200)	0	0	6.000	5.504	MON	1,003	12,036	09/14/2007	06/01/2021
31408A-KU-3	FNMA POOL NO 845507			2	1	449,895	107.1800	474,709	442,914	448,511	0	(242)	0	0	6.000	5.308	MON	2,215	26,575	09/14/2007	07/01/2021
31408B-3M-8	FNMA POOL NO 846904			2	1	662,649	107.9100	655,813	607,740	659,501	0	(3,148)	0	0	5.500	2.649	MON	2,785	19,498	05/23/2012	12/01/2020
31408B-LY-2	FNMA POOL NO 846443			2	1	122,738	107.1800	129,326	120,664	122,112	0	(141)	0	0	6.000	5.475	MON	603	7,240	09/14/2007	02/01/2021
31408C-VW-3	FNMA POOL NO 847629			2	1	328,385	108.5400	368,179	339,226	331,124	0	680	0	0	4.500	5.260	MON	1,272	15,265	11/14/2006	11/01/2020
31408D-6N-9	FNMA POOL NO 848777			2	1	2,138,257	110.3800	2,325,252	2,106,657	2,136,075	0	(354)	0	0	6.000	5.654	MON	10,533	126,399	11/26/2007	01/01/2036
31408D-Q8-0	FNMA POOL NO 848379			2	1	131,018	107.0800	137,921	128,805	130,258	0	(144)	0	0	6.000	5.543	MON	644	7,728	09/14/2007	12/01/2020
31408F-2F-5	FNMA POOL NO 850474			2	1	286,200	108.5400	321,062	295,814	288,308	0	341	0	0	4.500	5.391	MON	1,109	13,312	11/14/2006	12/01/2020
31408F-LE-7	FNMA POOL NO 850025			2	1	35,548	108.3100	39,756	36,707	35,832	0	57	0	0	4.500	5.213	MON	138	1,652	11/14/2006	05/01/2021
31408G-A4-9	FNMA POOL NO 850627			2	1	97,242	107.1800	102,462	95,599	96,769	0	(109)	0	0	6.000	5.433	MON	478	5,736	09/14/2007	01/01/2021
31408G-LK-1	FNMA POOL NO 850930			2	1	1,462,507	109.1700	1,644,110	1,506,041	1,465,590	0	523	0	0	5.500	5.970	MON	6,903	82,832	08/10/2007	11/01/2035
31408H-NQ-4	FNMA POOL NO 851899			2	1	6,630	114.3300	7,364	6,441	6,619	0	(2)	0	0	7.000	6.125	MON	38	451	05/09/2006	10/01/2035
31408J-HG-9	FNMA POOL NO 852631			2	1	1,202,158	109.7400	1,308,661	1,192,515	1,201,581	0	(40)	0	0	6.000	5.606	MON	5,963	71,551	03/29/2007	02/01/2036
31408J-SW-2	FNMA POOL NO 852933			2	1	308,512	107.1800	325,178	303,398	307,374	0	(245)	0	0	6.000	5.323	MON	1,517	18,204	09/14/2007	04/01/2021
31408X-Z7-8	FNMA POOL NO 863966			2	1	429,055	108.5400	480,834	443,022	432,968	0	901	0	0	4.500	5.153	MON	1,661	19,936	11/14/2006	12/01/2020
31409A-HT-9	FNMA POOL NO 865242			2	1	130,944	107.1800	138,079	128,831	130,374	0	(148)	0	0	6.000	5.416	MON	644	7,730	09/14/2007	02/01/2021
31409A-KE-8	FNMA POOL NO 865293			2	1	82,331	107.1800	86,777	80,965	81,952	0	(100)	0	0	6.000	5.425	MON	405	4,858	09/14/2007	02/01/2021
31409A-N7-0	FNMA POOL NO 865414	C		2	1	868,145	108.7700	862,835	793,258	867,309	0	(837)	0	0	5.500	3.552	MON	3,636	25,450	05/23/2012	01/01/2036
31409A-Q2-8	FNMA POOL NO 865473			2	1	171,027	112.0600	188,412	168,131	170,896	0	(17)	0	0	6.500	5.756	MON	911	10,928	11/08/2007	02/01/2036
31409A-YA-1	FNMA POOL NO 865705			2	1	166,462	107.1800	176,556	164,731	165,979	0	(118)	0	0	6.000	5.577	MON	824	9,884	09/14/2007	03/01/2021
31409B-AC-1	FNMA POOL NO 865903			2	1	149,206	107.1800	157,263	146,730	148,564	0	(174)	0	0	6.000	5.386	MON	734	8,804	09/14/2007	03/01/2021
31409B-AF-4	FNMA POOL NO 865906	C		2	1	5,931,735	109.7400	6,460,002	5,886,665	5,928,589	0	(455)	0	0	6.000	5.704	MON	29,433	353,200	02/23/2006	03/01/2036
31409B-BV-8	FNMA POOL NO 865952	C		2	1	2,015,516	108.7700	2,217,243	2,038,449	2,016,234	0	67	0	0	5.500	5.796	MON	9,343	112,115	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			2	1	11,204,416	109.7400	12,202,257	11,119,284	11,198,572	0	(651)	0	0	6.000	5.692	MON	55,596	667,157	02/23/2006	03/01/2036
31409B-E6-0	FNMA POOL NO 866057			2	1	1,079,527	109.7400	1,167,161	1,063,573	1,078,577	0	(176)	0	0	6.000	5.588	MON	5,318	63,814	11/26/2007	03/01/2036
31409C-AS-4	FNMA POOL NO 866817			2	1	25,431	108.5400	28,508	26,266	25,585	0	37	0	0	4.500	5.519	MON	99	1,182	11/14/2006	01/01/2021
31409D-4U-4	FNMA POOL NO 868535			2	1	289,492	107.1800	306,893	286,337	288,540	0	(211)	0	0	6.000	5.614	MON	1,432	17,180	09/14/2007	04/01/2021
31409D-YK-3	FNMA POOL NO 868414			2	1	139,745	107.1800	147,246	137,384	139,139	0	(130)	0	0	6.000	5.382	MON	687	8,243	09/14/2007	04/01/2021
31409E-7E-5	FNMA POOL NO 869493			2	1	225,707	108.3100	252,489	233,125	227,311	0	209	0	0	4.500	5.345	MON	874	10,491	11/14/2006	03/01/2021
31409E-CG-4	FNMA POOL NO 868671			2	1	457,837	107.1800	482,412	450,100	455,971	0	(472)	0	0	6.000	5.335	MON	2,251	27,006	09/14/2007	04/01/2021
31409E-CJ-8	FNMA POOL NO 868673			2	1	138,311	108.3100	154,994	143,107	139,502	0	289	0	0	4.500	5.335	MON	537	6,440	11/14/2006	04/01/2021
31409E-KZ-3	FNMA POOL NO 868912			2	1	12,629	107.1800	13,307	12,416	12,571	0	(15)	0	0	6.000	5.427	MON	62	745	09/14/2007	04/01/2021
31409E-LL-3	FNMA POOL NO 868931			2	1	150,533	107.1800	159,200	148,537	150,017	0	(119)	0	0	6.000	5.485	MON	743	8,912	09/14/2007	05/01/2021
31409F-3E-6	FNMA POOL NO 870297			2	1	81,003	107.1800	85,484	79,758	80,681	0	(75)	0	0	6.000	5.415	MON	399	4,786	09/14/2007	03/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31409F-J8-2	FNMA POOL NO 869787			2	1	43,362	107.1800	45,992	42,911	43,237	0	(28)	0	0	6.000	5.574	MON	215	2,575	09/14/2007	03/01/2021
31409F-MJ-4	FNMA POOL NO 869861			2	1	17,708	107.1800	18,727	17,473	17,649	0	(15)	0	0	6.000	5.460	MON	87	1,048	09/14/2007	04/01/2021
31409F-MT-2	FNMA POOL NO 869870			2	1	306,086	107.1800	324,203	302,488	305,296	0	(176)	0	0	6.000	5.414	MON	1,512	18,149	09/14/2007	04/01/2021
31409F-TK-4	FNMA POOL NO 870054			2	1	23,721	107.1800	25,002	23,327	23,664	0	(17)	0	0	6.000	4.908	MON	117	1,400	09/14/2007	07/01/2021
31409F-UF-3	FNMA POOL NO 870082			2	1	343,929	107.1800	364,438	340,028	342,478	0	(318)	0	0	6.000	5.705	MON	1,700	20,402	09/14/2007	04/01/2021
31409G-6F-8	FNMA POOL NO 871270			2	1	298,114	114.9100	332,781	289,607	297,698	0	(58)	0	0	7.000	5.904	MON	1,689	20,273	05/09/2006	05/01/2036
31409G-7K-6	FNMA POOL NO 871298			2	1	219,882	107.1800	231,756	216,233	218,959	0	(206)	0	0	6.000	5.388	MON	1,081	12,974	09/14/2007	05/01/2021
31409G-JW-7	FNMA POOL NO 870677			2	1	1,810,134	108.2700	1,798,296	1,660,936	1,803,576	0	(6,558)	0	0	5.500	2.505	MON	7,613	53,288	05/23/2012	12/01/2021
31409G-WE-2	FNMA POOL NO 871045			2	1	1,110,088	112.0600	1,224,058	1,092,296	1,109,915	0	(80)	0	0	6.500	5.654	MON	5,917	70,998	11/09/2007	01/01/2037
31409G-WP-7	FNMA POOL NO 871054			2	1	101,515	112.0600	111,834	99,796	101,440	0	(9)	0	0	6.500	5.495	MON	541	6,487	11/08/2007	01/01/2037
31409H-A6-1	FNMA POOL NO 871329			2	1	17,090	107.1800	18,013	16,807	17,022	0	(21)	0	0	6.000	5.339	MON	84	1,008	09/14/2007	04/01/2021
31409J-BF-6	FNMA POOL NO 872238	C		2	1	971,890	108.7700	965,945	888,053	970,952	0	(938)	0	0	5.500	3.606	MON	4,070	28,492	05/23/2012	04/01/2036
31409J-BM-1	FNMA POOL NO 872244			2	1	353,777	107.1800	372,767	347,799	352,195	0	(311)	0	0	6.000	5.413	MON	1,739	20,868	09/14/2007	05/01/2021
31409J-R7-7	FNMA POOL NO 872710			2	1	7,046,962	109.7400	7,826,863	7,132,214	7,049,429	0	248	0	0	6.000	6.319	MON	35,661	427,933	06/01/2006	06/01/2036
31409T-U2-2	FNMA POOL NO 878201	C		2	1	2,595,689	109.7400	2,738,118	2,495,105	2,591,882	0	(624)	0	0	6.000	4.676	MON	12,476	149,706	01/13/2009	09/01/2036
31409U-UU-7	FNMA POOL NO 879095			2	1	2,966,105	108.2700	2,946,707	2,721,627	2,953,509	0	(12,596)	0	0	5.500	2.620	MON	12,474	87,319	05/23/2012	05/01/2021
31409U-VF-9	FNMA POOL NO 879114			2	1	209,519	107.1800	222,225	207,341	208,929	0	(155)	0	0	6.000	5.577	MON	1,037	12,440	09/14/2007	05/01/2021
31409V-3R-2	FNMA POOL NO 880208			2	1	56,632	107.1800	59,893	55,881	56,424	0	(60)	0	0	6.000	5.503	MON	279	3,353	09/14/2007	02/01/2021
31409V-AC-7	FNMA POOL NO 879403			2	1	35,430	107.1800	37,331	34,831	35,274	0	(36)	0	0	6.000	5.372	MON	174	2,090	09/14/2007	02/01/2021
31409V-G5-6	FNMA POOL NO 879620			2	1	430,882	107.1800	454,011	423,601	429,180	0	(251)	0	0	6.000	5.322	MON	2,118	25,416	09/14/2007	05/01/2021
31409V-GB-3	FNMA POOL NO 879594			2	1	1,060,466	108.2700	1,053,531	973,058	1,055,951	0	(4,515)	0	0	5.500	2.510	MON	4,460	31,219	05/23/2012	03/01/2021
31409V-GF-4	FNMA POOL NO 879598			2	1	117,166	107.1800	123,550	115,275	116,682	0	(75)	0	0	6.000	5.389	MON	576	6,917	09/14/2007	03/01/2021
31409V-HH-9	FNMA POOL NO 879632			2	1	241,047	107.1800	254,075	237,057	240,129	0	(148)	0	0	6.000	5.385	MON	1,185	14,223	09/14/2007	06/01/2021
31409V-HR-7	FNMA POOL NO 879640			2	1	109,593	107.1800	115,903	108,140	109,189	0	(111)	0	0	6.000	5.544	MON	541	6,488	09/14/2007	07/01/2021
31409V-R3-9	FNMA POOL NO 879906	C		2	1	1,060,172	107.2700	1,144,759	1,067,175	1,060,459	0	28	0	0	2.955	3.122	MON	2,628	29,245	04/04/2007	10/01/2033
31409W-EJ-6	FNMA POOL NO 880437			2	1	150,114	107.1800	158,757	148,124	149,515	0	(140)	0	0	6.000	5.566	MON	741	8,887	09/14/2007	04/01/2021
31409W-FF-3	FNMA POOL NO 880466			2	1	8,965	107.1800	9,454	8,820	8,926	0	(8)	0	0	6.000	5.429	MON	44	529	09/14/2007	04/01/2021
31409W-FG-1	FNMA POOL NO 880467			2	1	41,170	107.1800	43,394	40,487	40,983	0	(43)	0	0	6.000	5.438	MON	202	2,429	09/14/2007	04/01/2021
31409W-RP-8	FNMA POOL NO 880794			2	1	166,543	107.1800	175,483	163,729	165,959	0	(181)	0	0	6.000	5.226	MON	819	9,824	09/14/2007	05/01/2021
31409W-W9-8	FNMA POOL NO 880972			2	1	249,940	107.1800	263,446	245,801	248,969	0	(233)	0	0	6.000	5.435	MON	1,229	14,748	09/14/2007	10/01/2021
31409W-XG-1	FNMA POOL NO 880979			2	1	116,751	107.1800	123,055	114,813	116,372	0	(94)	0	0	6.000	5.258	MON	574	6,889	09/14/2007	11/01/2021
31409W-XW-6	FNMA POOL NO 880993			2	1	1,649,473	107.1800	1,642,951	1,532,907	1,644,303	0	(5,170)	0	0	6.000	3.499	MON	7,665	53,652	05/23/2012	01/01/2022
31409X-4J-5	FNMA POOL NO 882025			2	1	90,260	107.1800	95,158	88,784	89,981	0	(30)	0	0	6.000	5.164	MON	444	5,327	09/14/2007	05/01/2021
31409X-M5-5	FNMA POOL NO 881580			2	1	56,803	107.1800	59,894	55,882	56,642	0	(14)	0	0	6.000	5.139	MON	279	3,353	09/14/2007	06/01/2021
31409X-X9-5	FNMA POOL NO 881904			2	1	567,498	107.1800	598,144	558,080	564,608	0	(561)	0	0	6.000	5.510	MON	2,790	33,485	09/14/2007	04/01/2021
31409X-XZ-7	FNMA POOL NO 881896			2	1	511,866	107.1800	541,793	505,504	510,241	0	(440)	0	0	6.000	5.499	MON	2,528	30,331	09/14/2007	04/01/2021
31409Y-ST-5	FNMA POOL NO 882630			2	1	18,990	107.1800	20,020	18,679	18,939	0	(15)	0	0	6.000	5.130	MON	93	1,121	09/14/2007	04/01/2021
31409Y-SZ-1	FNMA POOL NO 882636			2	1	33,498	107.1800	35,296	32,932	33,404	0	(10)	0	0	6.000	5.019	MON	165	1,976	09/14/2007	05/01/2021
31410A-EE-2	FNMA POOL NO 883133			2	1	216,981	107.0800	228,484	213,381	216,040	0	(263)	0	0	6.000	5.402	MON	1,067	12,803	09/14/2007	04/01/2021
31410A-JB-3	FNMA POOL NO 883258			2	1	139,667	107.1800	148,196	138,270	139,386	0	(78)	0	0	6.000	5.509	MON	691	8,296	09/14/2007	07/01/2021
31410B-A3-8	FNMA POOL NO 883926			2	1	155,065	107.1800	163,475	152,525	154,583	0	(111)	0	0	6.000	5.252	MON	763	9,151	09/14/2007	05/01/2021
31410B-B4-5	FNMA POOL NO 883959			2	1	264,082	107.1800	263,038	245,420	263,267	0	(815)	0	0	6.000	3.091	MON	1,227	8,590	05/23/2012	06/01/2021
31410B-C5-1	FNMA POOL NO 883992	C		2	1	4,180,994	109.7400	4,612,530	4,203,159	4,181,199	0	41	0	0	6.000	6.116	MON	21,016	252,189	04/27/2006	04/01/2036
31410B-C6-9	FNMA POOL NO 883993	C		2	1	2,119,946	112.0600	2,336,607	2,085,086	2,117,923	0	(239)	0	0	6.500	5.933	MON	11,294	135,531	04/27/2006	04/01/2036
31410B-CJ-1	FNMA POOL NO 883973			2	1	24,584	107.1800	26,000	24,258	24,509	0	(12)	0	0	6.000	5.427	MON	121	1,455	09/14/2007	06/01/2021
31410B-KJ-2	FNMA POOL NO 884197			2	1	2,612	107.1800	2,753	2,569	2,603	0	(3)	0	0	6.000	5.234	MON	13	154	09/14/2007	05/01/2021
31410C-D3-3	FNMA POOL NO 884922			2	1	71,190	108.7600	76,023	69,901	70,887	0	(72)	0	0	5.000	4.404	MON	291	3,495	01/15/2009	04/01/2021
31410C-RD-6	FNMA POOL NO 885284			2	1	286,722	112.0600	315,867	281,866	286,479	0	(45)	0	0	6.500	5.938	MON	1,527	18,321	11/08/2007	06/01/2036
31410C-SC-7	FNMA POOL NO 885315	C		2	1	2,098,545	109.7400	2,320,337	2,114,403	2,098,865	0	(1)	0	0	6.000	6.180	MON	10,572	126,864	06/06/2006	06/01/2036
31410C-UL-4	FNMA POOL NO 885387			2	1	163,593	107.1800	172,514	160,959	163,193	0	(152)	0	0	6.000	5.111	MON	805	9,658	09/14/2007	06/01/2021
31410D-F3-9	FNMA POOL NO 885886			2	1	8,261	107.1800	8,711	8,128	8,221	0	(11)	0	0	6.000	5.532	MON	41	488	09/14/2007	07/01/2021
31410D-VQ-0	FNMA POOL NO 886323			2	1	291,523	112.0600	321,157	286,586	291,269	0	(26)	0	0	6.500	5.975	MON	1,552	18,628	11/08/2007	08/01/2036
31410E-B4-9	FNMA POOL NO 886659			2	1	137,773	107.1800	145,217	135,491	137,364	0	(101)	0	0	6.000	5.241	MON	677	8,129	09/14/2007	08/01/2021
31410E-E3-8	FNMA POOL NO 886754			2	1	730,084	107.1800	769,535	717,992	727,850	0	(626)	0	0	6.000	5.274	MON	3,590	43,080	09/14/2007	09/01/2021
31410E-FU-7	FNMA POOL NO 886779			2	1	156,976	107.1800	166,014	154,894	156,315	0	(138)	0	0	6.000	5.623	MON	774	9,294	09/14/2007	08/01/2021
31410E-HT-8	FNMA POOL NO 886842			2	1	386,619	107.1800	408,598	381,231	385,111	0	(347)	0	0	6.000	5.549	MON	1,906	22,874	09/14/2007	09/01/2021
31410E-ME-5	FNMA POOL NO 886957			2	1	27,829	107.1800	29,337	27,372	27,772	0	(10)	0	0	6.000	4.940	MON	137	1,642	09/14/2007	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31410E-WW-4	FNMA POOL NO 887261			2	1	428,464	107.1800	453,808	423,412	426,907	0	(418)	0	0	6.000	5.627	MON	2,117	25,405	09/14/2007	07/01/2021
31410F-G4-1	FNMA POOL NO 887719			2	1	71,290	107.1800	75,140	70,107	70,987	0	(26)	0	0	6.000	5.376	MON	351	4,206	09/14/2007	03/01/2021
31410F-JT-3	FNMA POOL NO 887774			2	1	405,585	107.1800	427,487	398,854	403,697	0	(412)	0	0	6.000	5.478	MON	1,994	23,931	09/14/2007	07/01/2021
31410F-JX-4	FNMA POOL NO 887778			2	1	16,964	107.1800	17,880	16,683	16,929	0	0	0	0	6.000	4.703	MON	83	1,001	09/14/2007	07/01/2021
31410F-ST-3	FNMA POOL NO 888030			2	1	8,622,407	108.7700	9,212,077	8,469,232	8,616,321	0	(878)	0	0	5.500	4.808	MON	38,817	465,805	01/09/2009	12/01/2036
31410F-VW-2	FNMA POOL NO 888129	C		2	1	2,109,519	108.7700	2,294,188	2,109,189	2,109,243	0	(36)	0	0	5.500	5.433	MON	9,667	116,005	09/22/2008	02/01/2037
31410F-VX-0	FNMA POOL NO 888130	C		2	1	2,705,841	109.1300	2,897,748	2,655,226	2,703,440	0	(405)	0	0	5.000	4.442	MON	11,063	132,761	07/24/2009	10/01/2034
31410F-YS-8	FNMA POOL NO 888221			2	1	114,565	108.7700	122,432	112,560	114,485	0	(12)	0	0	5.500	4.846	MON	516	6,191	01/05/2009	03/01/2037
31410G-EJ-8	FNMA POOL NO 888537			2	1	21,131	106.2700	22,094	20,790	21,073	0	22	0	0	6.000	5.071	MON	104	1,247	09/14/2007	04/01/2021
31410G-GD-9	FNMA POOL NO 888596			2	1	531,304	112.0300	565,709	504,952	530,421	0	(141)	0	0	6.500	4.609	MON	2,735	32,822	05/08/2009	07/01/2037
31410G-ML-4	FNMA POOL NO 888763			2	1	4,358,030	105.4600	4,357,394	4,131,632	4,355,806	0	(2,032)	0	0	2.460	0.692	MON	8,470	86,051	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			2	1	3,000,961	108.7700	3,093,917	2,844,513	2,986,492	0	(5,006)	0	0	5.000	2.702	MON	11,852	142,226	04/20/2010	01/01/2023
31410K-GR-9	FNMA POOL NO 889508			2	1	191,518	112.0300	204,314	182,371	191,211	0	(36)	0	0	6.500	4.310	MON	988	11,854	05/08/2009	10/01/2037
31410K-JR-6	FNMA POOL NO 889572			2	1	94,445	108.9200	101,103	92,824	94,385	0	(9)	0	0	5.500	4.708	MON	425	5,105	01/09/2009	06/01/2038
31410K-JY-1	FNMA POOL NO 889579	M		2	1	59,230,408	109.5900	63,266,421	57,730,852	59,180,789	0	(8,015)	0	0	6.000	4.843	MON	288,654	3,463,851	04/19/2011	05/01/2038
31410K-JZ-8	FNMA POOL NO 889580			2	1	913,705	108.9700	978,230	897,714	913,100	0	(88)	0	0	5.500	4.887	MON	4,115	49,374	01/09/2009	06/01/2038
31410K-NW-0	FNMA POOL NO 889705			2	1	38,363,724	108.9700	42,718,990	39,202,912	38,384,189	0	2,727	0	0	5.500	6.275	MON	179,680	2,156,160	06/25/2008	06/01/2038
31410K-NY-6	FNMA POOL NO 889707			2	1	13,267,254	110.0400	14,520,463	13,195,093	13,262,595	0	(711)	0	0	6.000	5.770	MON	65,975	791,706	06/20/2008	12/01/2035
31410K-PT-5	FNMA POOL NO 889734			2	1	107,452	108.7700	114,871	105,608	107,382	0	(10)	0	0	5.500	4.699	MON	484	5,809	01/09/2009	06/01/2037
31410K-XY-5	FNMA POOL NO 889995			2	1	87,566	108.9200	93,740	86,064	87,511	0	(7)	0	0	5.500	4.647	MON	394	4,733	01/09/2009	09/01/2038
31410L-CM-2	FNMA POOL NO 890276			2	1	404,933	110.0400	408,169	370,913	403,948	0	(220)	0	0	6.000	1.477	MON	1,855	22,255	12/09/2010	10/01/2039
31410M-DS-6	FNMA POOL NO 891213			2	1	43,780	107.1800	46,329	43,226	43,675	0	(25)	0	0	6.000	5.301	MON	216	2,594	09/14/2007	06/01/2021
31410M-L4-0	FNMA POOL NO 891447			2	1	162,932	107.1800	172,812	161,237	162,461	0	(52)	0	0	6.000	5.575	MON	806	9,674	09/14/2007	03/01/2021
31410M-U3-2	FNMA POOL NO 891702			2	1	174,358	112.0600	192,081	171,405	174,226	0	(13)	0	0	6.500	5.738	MON	928	11,141	11/08/2007	07/01/2036
31410N-N4-6	FNMA POOL NO 892411			2	1	254,215	107.1800	267,901	249,957	253,489	0	(133)	0	0	6.000	5.079	MON	1,250	14,997	09/14/2007	07/01/2021
31410P-RR-6	FNMA POOL NO 893396	C		2	1	951,228	109.7400	942,865	859,184	950,371	0	(858)	0	0	6.000	3.275	MON	4,296	30,071	05/23/2012	08/01/2036
31410Q-6S-5	FNMA POOL NO 894681			2	1	1,154,281	108.7700	1,242,997	1,142,764	1,153,758	0	(76)	0	0	5.500	5.086	MON	5,238	62,852	10/09/2008	11/01/2036
31410Q-UG-4	FNMA POOL NO 894383			2	1	458,092	107.1800	482,915	450,569	456,519	0	(440)	0	0	6.000	5.378	MON	2,253	27,034	09/14/2007	11/01/2021
31410R-ES-4	FNMA POOL NO 894845			2	1	129,531	107.1800	136,989	127,813	129,098	0	(103)	0	0	6.000	5.504	MON	639	7,669	09/14/2007	09/01/2021
31410R-FD-6	FNMA POOL NO 894864			2	1	101,718	107.1800	107,211	100,030	101,317	0	(41)	0	0	6.000	5.382	MON	500	6,002	09/14/2007	09/01/2021
31410S-A6-4	FNMA POOL NO 895629			2	1	840,743	107.1800	885,975	826,633	837,006	0	(995)	0	0	6.000	5.416	MON	4,133	49,598	09/14/2007	05/01/2021
31410T-2T-1	FNMA POOL NO 897286			2	1	57,564	107.1800	60,700	56,635	57,354	0	(39)	0	0	6.000	5.351	MON	283	3,398	09/14/2007	08/01/2021
31410T-2W-4	FNMA POOL NO 897289			2	1	4,727	107.1800	5,013	4,677	4,716	0	(2)	0	0	6.000	5.493	MON	23	281	09/14/2007	08/01/2021
31410T-C8-6	FNMA POOL NO 896595			2	1	190,466	107.1800	201,557	188,057	189,881	0	(118)	0	0	6.000	5.489	MON	940	11,283	10/10/2007	08/01/2021
31410T-DU-6	FNMA POOL NO 896615			2	1	1,681,899	107.1800	1,774,279	1,655,439	1,674,889	0	(1,485)	0	0	6.000	5.485	MON	8,277	99,327	09/14/2007	09/01/2021
31410T-EA-9	FNMA POOL NO 896629			2	1	835,462	108.2700	829,998	766,600	832,609	0	(2,853)	0	0	5.500	2.181	MON	3,514	24,595	05/23/2012	10/01/2021
31410T-EU-5	FNMA POOL NO 896647			2	1	472,453	107.0800	497,498	464,612	469,900	0	(567)	0	0	6.000	5.540	MON	2,323	27,877	09/14/2007	03/01/2021
31410T-EV-3	FNMA POOL NO 896648			2	1	481,476	107.0800	507,289	473,756	479,688	0	(535)	0	0	6.000	5.350	MON	2,369	28,425	09/14/2007	03/01/2021
31410T-L2-9	FNMA POOL NO 896845			2	1	4,889	108.7700	5,481	5,039	4,906	0	2	0	0	5.000	6.312	MON	21	252	09/14/2007	02/01/2022
31410T-ME-2	FNMA POOL NO 896857			2	1	1,678,237	107.8800	1,662,217	1,540,801	1,673,330	0	(4,906)	0	0	5.500	1.952	MON	7,062	49,434	05/23/2012	03/01/2022
31410T-VW-2	FNMA POOL NO 897129			2	1	294,603	112.0600	314,373	280,533	294,094	0	(74)	0	0	6.500	4.903	MON	1,520	18,235	05/08/2009	09/01/2036
31410T-ZM-0	FNMA POOL NO 897248	C		2	1	2,090,530	109.7400	2,201,933	2,006,507	2,087,375	0	(466)	0	0	6.000	4.620	MON	10,033	120,390	01/13/2009	11/01/2036
31410U-CW-0	FNMA POOL NO 897485			2	1	951,398	109.7400	1,028,631	937,338	950,583	0	(63)	0	0	6.000	5.604	MON	4,687	56,240	11/26/2007	11/01/2036
31410U-NH-1	FNMA POOL NO 897792	C		2	1	1,060,269	109.7400	1,172,697	1,068,618	1,060,402	0	16	0	0	6.000	6.280	MON	5,343	64,117	07/26/2007	09/01/2036
31410U-UG-5	FNMA POOL NO 897983			2	1	8,399	107.0800	8,844	8,260	8,355	0	(11)	0	0	6.000	5.546	MON	41	496	09/14/2007	06/01/2021
31410V-5J-5	FNMA POOL NO 899149			2	1	124,074	112.0300	136,649	121,973	123,982	0	(1)	0	0	6.500	5.448	MON	661	7,928	11/08/2007	04/01/2037
31410V-ZE-3	FNMA POOL NO 899041			2	1	146,428	107.1500	154,811	144,486	145,945	0	(112)	0	0	6.000	5.536	MON	722	8,669	09/14/2007	02/01/2022
31410W-BA-5	FNMA POOL NO 899233			2	1	87,457	107.1500	92,768	86,581	87,280	0	(47)	0	0	6.000	5.567	MON	433	5,195	09/14/2007	03/01/2022
31410W-CD-8	FNMA POOL NO 899268			2	1	135,970	107.1500	144,227	134,608	135,606	0	(82)	0	0	6.000	5.683	MON	673	8,076	09/14/2007	04/01/2022
31410W-HU-5	FNMA POOL NO 899443			2	1	15,243	107.1500	16,171	15,092	15,207	0	(8)	0	0	6.000	5.653	MON	75	906	09/14/2007	06/01/2022
31410W-TS-7	FNMA POOL NO 899761			2	1	622,544	107.1500	656,417	612,638	620,556	0	(326)	0	0	6.000	5.388	MON	3,063	36,758	09/14/2007	08/01/2022
31410X-VS-2	FNMA POOL NO 900725			2	1	497,403	107.1800	524,264	489,149	495,357	0	(387)	0	0	6.000	5.404	MON	2,446	29,349	09/14/2007	08/01/2021
31410X-YC-4	FNMA POOL NO 900807			2	1	52,558	107.1800	55,397	51,686	52,295	0	(71)	0	0	6.000	5.563	MON	258	3,101	09/14/2007	12/01/2021
31410Y-VJ-0	FNMA POOL NO 901617			2	1	376,805	107.1800	375,315	350,177	375,658	0	(1,147)	0	0	6.000	3.320	MON	1,751	12,256	05/23/2012	11/01/2021
31411A-EZ-4	FNMA POOL NO 902052			2	1	226,001	107.1800	238,515	222,539	224,903	0	(242)	0	0	6.000	5.606	MON	1,113	13,352	09/14/2007	11/01/2021
31411A-JU-0	FNMA POOL NO 902175			2	1	183,679	112.0600	202,350	180,568	183,542	0	(18)	0	0	6.500	5.799	MON	978	11,737	11/08/2007	11/01/2036
31411B-B6-9	FNMA POOL NO 902861			2	1	70,696	108.6600	81,406	74,918	70,834	0	17	0	0	5.000	7.198	MON	312	3,746	09/11/2007	12/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31411B-H7-1	FNMA POOL NO 903054			2	1	173,182	108.6600	199,419	183,527	173,564	0	40	0	0	5.000	6.679	MON	765	9,176	09/11/2007	12/01/2036
31411B-TL-7	FNMA POOL NO 903355			2	1	28,133	107.1800	29,652	27,666	28,029	0	(22)	0	0	6.000	5.344	MON	138	1,660	09/14/2007	10/01/2021
31411C-CU-3	FNMA POOL NO 903783			2	1	342,174	107.1800	360,819	336,651	340,623	0	(323)	0	0	6.000	5.513	MON	1,683	20,199	09/14/2007	10/01/2021
31411D-2A-6	FNMA POOL NO 905369			2	1	120,880	107.1800	127,369	118,838	120,416	0	(71)	0	0	6.000	5.373	MON	594	7,130	09/14/2007	12/01/2021
31411D-B8-1	FNMA POOL NO 904663			2	1	609,259	107.1800	606,850	566,204	607,215	0	(2,045)	0	0	6.000	3.591	MON	2,831	19,817	05/23/2012	11/01/2021
31411D-CL-1	FNMA POOL NO 904675			2	1	269,354	112.0600	296,734	264,793	269,140	0	(36)	0	0	6.500	5.916	MON	1,434	17,211	11/08/2007	12/01/2036
31411D-TD-1	FNMA POOL NO 905148			2	1	2,864,289	109.5900	3,000,176	2,737,672	2,860,046	0	(695)	0	0	6.000	4.343	MON	13,688	164,260	06/29/2009	02/01/2037
31411D-ZS-1	FNMA POOL NO 905353			2	1	35,237	107.1800	37,140	34,653	35,082	0	(24)	0	0	6.000	5.477	MON	173	2,079	09/14/2007	11/01/2021
31411E-KS-5	FNMA POOL NO 905805			2	1	20,655	108.7700	22,936	21,087	20,670	0	2	0	0	5.500	6.012	MON	97	1,160	09/11/2007	01/01/2037
31411E-L4-7	FNMA POOL NO 905847			2	1	142,230	112.0600	156,688	139,821	142,126	0	(7)	0	0	6.500	5.560	MON	757	9,088	11/08/2007	01/01/2037
31411E-X8-5	FNMA POOL NO 906203			2	1	151,923	108.6600	174,940	160,998	152,302	0	40	0	0	5.000	6.427	MON	671	8,050	09/11/2007	01/01/2037
31411E-Y6-8	FNMA POOL NO 906233			2	1	94,957	108.7700	101,478	93,295	94,892	0	(10)	0	0	5.500	4.779	MON	428	5,131	01/09/2009	01/01/2037
31411F-HX-5	FNMA POOL NO 906646			2	1	87,612	107.0800	92,569	86,450	87,378	0	(44)	0	0	6.000	5.380	MON	432	5,187	09/14/2007	11/01/2021
31411F-MA-9	FNMA POOL NO 906753			2	1	2,652,140	109.7400	2,867,436	2,612,945	2,649,891	0	(309)	0	0	6.000	5.602	MON	13,065	156,777	11/26/2007	12/01/2036
31411G-TG-7	FNMA POOL NO 907851			2	1	347,477	107.8800	344,160	319,021	346,433	0	(1,044)	0	0	5.500	1.997	MON	1,462	10,235	05/23/2012	02/01/2022
31411J-TX-4	FNMA POOL NO 909666			2	1	576,313	108.9200	640,834	588,355	576,738	0	59	0	0	5.500	6.004	MON	2,697	32,360	09/11/2007	02/01/2037
31411J-WF-9	FNMA POOL NO 909746			2	1	5,548,717	108.9200	5,522,514	5,070,272	5,544,030	0	(4,687)	0	0	5.500	3.415	MON	23,239	162,671	05/23/2012	02/01/2037
31411K-D2-6	FNMA POOL NO 910121			2	1	166,749	112.0300	183,649	163,925	166,629	0	(12)	0	0	6.500	5.592	MON	888	10,655	11/08/2007	03/01/2037
31411K-LQ-4	FNMA POOL NO 910335			2	1	1,048,780	112.0300	1,156,366	1,032,172	1,048,666	0	(79)	0	0	6.500	5.565	MON	5,591	67,092	11/09/2007	03/01/2037
31411K-NJ-8	FNMA POOL NO 910393			2	1	169,412	112.0300	186,582	166,543	169,291	0	(11)	0	0	6.500	5.717	MON	902	10,825	11/08/2007	03/01/2037
31411R-VT-2	FNMA POOL NO 913326			2	1	216,370	107.1500	228,758	213,501	215,597	0	(226)	0	0	6.000	5.591	MON	1,068	12,810	09/14/2007	04/01/2022
31411S-6T-8	FNMA POOL NO 914482	C		2	1	2,252,571	108.9200	2,234,551	2,051,563	2,249,844	0	(2,727)	0	0	5.500	3.021	MON	9,403	75,224	04/17/2012	03/01/2037
31411S-7M-2	FNMA POOL NO 914500	C		2	1	1,531,210	109.5900	1,613,007	1,471,875	1,528,814	0	(518)	0	0	6.000	4.913	MON	7,359	88,313	01/13/2009	03/01/2037
31411U-RN-3	FNMA POOL NO 914993			2	1	121,734	112.0300	134,072	119,672	121,645	0	(6)	0	0	6.500	5.497	MON	648	7,779	11/08/2007	04/01/2037
31411U-WP-2	FNMA POOL NO 915154			2	1	45,110	108.4300	45,963	42,390	45,035	0	(22)	0	0	5.000	3.246	MON	177	2,120	12/09/2010	04/01/2037
31411V-S2-6	FNMA POOL NO 915937			2	1	166,187	108.7700	185,810	170,832	166,720	0	99	0	0	5.000	6.116	MON	712	8,542	09/14/2007	03/01/2022
31411V-US-6	FNMA POOL NO 915993			2	1	181,115	107.1500	192,121	179,308	180,743	0	(28)	0	0	6.000	5.577	MON	897	10,758	09/14/2007	03/01/2022
31411W-YM-3	FNMA POOL NO 917016			2	1	153,780	107.1500	162,584	151,741	153,276	0	(153)	0	0	6.000	5.545	MON	759	9,104	09/14/2007	04/01/2022
31411X-RM-9	FNMA POOL NO 917692			2	1	103,161	107.1500	109,427	102,129	102,898	0	(72)	0	0	6.000	5.670	MON	511	6,128	09/14/2007	05/01/2022
31411X-RN-7	FNMA POOL NO 917693			2	1	904,813	107.1500	953,822	890,208	900,576	0	(915)	0	0	6.000	5.576	MON	4,451	53,412	09/14/2007	04/01/2022
31411X-U4-5	FNMA POOL NO 917803			2	1	201,594	112.0300	220,644	196,947	201,399	0	(29)	0	0	6.500	5.667	MON	1,067	12,801	11/07/2007	05/01/2037
31411Y-JP-9	FNMA POOL NO 918370			2	1	230,255	108.9200	246,404	226,225	230,097	0	(25)	0	0	5.500	4.834	MON	1,037	12,442	01/09/2009	05/01/2037
31411Y-JR-5	FNMA POOL NO 918372			2	1	156,500	112.0300	172,362	153,850	156,388	0	(4)	0	0	6.500	5.578	MON	833	10,000	11/08/2007	05/01/2037
31411Y-Z3-0	FNMA POOL NO 918862	C		2	1	4,189,363	109.5900	4,659,500	4,251,812	4,191,008	0	193	0	0	6.000	6.433	MON	21,259	255,109	07/09/2007	04/01/2037
31412A-DE-1	FNMA POOL NO 919101			2	1	538,926	107.1500	567,814	529,944	537,089	0	(366)	0	0	6.000	5.352	MON	2,650	31,796	09/14/2007	04/01/2022
31412A-FW-9	FNMA POOL NO 919181			2	1	129,842	112.0300	143,001	127,643	129,747	0	(10)	0	0	6.500	5.781	MON	691	8,297	11/08/2007	05/01/2037
31412D-MM-7	FNMA POOL NO 922064			2	1	124,456	108.9200	133,185	122,278	124,371	0	(12)	0	0	5.500	4.724	MON	560	6,725	01/09/2009	02/01/2037
31412E-CT-1	FNMA POOL NO 922682			2	1	450,303	106.5700	482,292	452,566	450,357	0	9	0	0	3.021	3.150	MON	1,139	13,409	04/04/2007	10/01/2033
31412F-KV-4	FNMA POOL NO 923808			2	1	545,223	107.1500	574,587	536,265	542,954	0	(603)	0	0	6.000	5.529	MON	2,681	32,176	09/14/2007	04/01/2022
31412F-TC-7	FNMA POOL NO 924047			2	1	1,789,651	112.0300	1,964,019	1,753,083	1,788,171	0	(164)	0	0	6.500	5.291	MON	9,496	113,950	07/25/2008	05/01/2037
31412G-SJ-1	FNMA POOL NO 924921			2	1	3,370,394	109.5900	3,638,982	3,320,585	3,367,819	0	(289)	0	0	6.000	5.564	MON	16,603	199,235	11/26/2007	08/01/2037
31412L-CQ-1	FNMA POOL NO 928079			2	1	1,270,648	109.7400	1,392,229	1,268,666	1,270,316	0	(40)	0	0	6.000	5.952	MON	6,343	76,120	08/15/2008	01/01/2037
31412L-LK-4	FNMA POOL NO 928330			2	1	469,311	112.0300	500,668	446,897	468,440	0	(173)	0	0	6.500	5.213	MON	2,421	29,048	05/08/2009	04/01/2037
31412L-MC-1	FNMA POOL NO 928355			2	1	435,608	107.1500	459,023	428,409	434,230	0	(362)	0	0	6.000	5.384	MON	2,142	25,705	09/14/2007	06/01/2022
31412L-SP-6	FNMA POOL NO 928526			2	1	336,531	107.1500	354,595	330,946	335,086	0	(304)	0	0	6.000	5.522	MON	1,655	19,857	09/14/2007	07/01/2022
31412L-VD-9	FNMA POOL NO 928612			2	1	610,040	107.1500	643,522	600,603	608,225	0	(383)	0	0	6.000	5.371	MON	3,003	36,036	09/14/2007	08/01/2022
31412L-WK-2	FNMA POOL NO 928650			2	1	7,685,038	109.5900	8,297,462	7,571,466	7,679,789	0	(763)	0	0	6.000	5.460	MON	37,857	454,288	11/26/2007	08/01/2037
31412L-WS-5	FNMA POOL NO 928657			2	1	1,196,078	112.0300	1,309,706	1,169,044	1,194,978	0	(144)	0	0	6.500	5.618	MON	6,332	75,988	11/07/2007	09/01/2037
31412L-WW-6	FNMA POOL NO 928661			2	1	925,061	112.0300	986,869	880,880	923,559	0	(195)	0	0	6.500	4.248	MON	4,771	57,257	05/08/2009	09/01/2037
31412L-YW-4	FNMA POOL NO 928725			2	1	5,248,449	109.5900	5,709,327	5,209,783	5,246,332	0	(248)	0	0	6.000	5.675	MON	26,049	312,587	11/20/2007	09/01/2037
31412L-ZL-7	FNMA POOL NO 928747			2	1	173,993	112.0300	185,618	165,683	173,711	0	(34)	0	0	6.500	4.256	MON	897	10,769	05/08/2009	09/01/2037
31412N-TU-0	FNMA POOL NO 930363			2	1	279,513	111.8100	297,593	266,163	279,096	0	(66)	0	0	6.500	4.701	MON	1,442	17,301	05/08/2009	01/01/2039
31412P-BN-0	FNMA POOL NO 930745			2	1	179,383	107.2500	188,822	176,055	179,285	0	(17)	0	0	4.000	3.553	MON	587	7,042	12/09/2010	03/01/2039
31412P-GM-7	FNMA POOL NO 930904			2	1	3,428,969	108.6800	3,474,624	3,196,962	3,422,067	0	(6,902)	0	0	4.500	2.155	MON	11,989	83,920	05/23/2012	04/01/2024
31412Q-SM-7	FNMA POOL NO 932452			2	1	2,995,495	108.8200	3,069,126	2,820,325	2,989,606	0	(5,889)	0	0	4.000	2.474	MON	9,401	65,808	05/23/2012	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274			2	1	2,542,164	109.6200	2,719,979	2,481,295	2,540,480	0	(514)	0	0	4.500	3.926	MON	9,305	111,658	01/21/2011	12/01/2039
31412S-A3-9	FNMA POOL NO 933026			2	1	1,821,370	112.0300	2,005,966	1,790,525	1,820,109	0	(138)	0	0	6.500	5.698	MON	9,699	116,385	11/08/2007	10/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31412S-B7-9	FNMA POOL NO 933062			2	1	164,662	112.0300	175,664	156,798	164,402	0	(24)	0	0	6.500	4.352	MON	849	10,192	05/08/2009	10/01/2037
31412S-BU-8	FNMA POOL NO 933051			2	1	143,729	112.0300	158,296	141,295	143,628	0	(10)	0	0	6.500	5.641	MON	765	9,184	11/08/2007	10/01/2037
31412S-PS-8	FNMA POOL NO 933433			2	1	6,363	108.7500	6,503	5,979	6,353	0	(3)	0	0	5.000	2.669	MON	25	299	12/09/2010	03/01/2038
31412T-MH-3	FNMA POOL NO 934260	C		2	1	4,817,620	110.0400	5,088,443	4,623,990	4,808,706	0	(1,758)	0	0	6.000	5.168	MON	23,120	277,440	01/13/2009	06/01/2038
31412T-QN-6	FNMA POOL NO 934361			2	1	255,163	108.9700	254,088	233,175	254,964	0	(199)	0	0	5.500	1.507	MON	1,069	7,481	05/23/2012	08/01/2038
31412T-TW-3	FNMA POOL NO 934465	C		2	1	874,914	108.8800	982,575	902,410	876,970	0	332	0	0	5.000	6.355	MON	3,760	45,121	10/15/2008	09/01/2023
31412T-XL-2	FNMA POOL NO 934583			2	1	184,550	110.0400	186,025	169,046	184,036	0	(67)	0	0	6.000	0.675	MON	845	10,143	12/09/2010	10/01/2038
31412U-F3-9	FNMA POOL NO 934986			2	1	81,674	107.2500	85,971	80,159	81,632	0	(12)	0	0	4.000	3.307	MON	267	3,206	12/09/2010	02/01/2039
31412U-MZ-0	FNMA POOL NO 935176			2	1	190,039	111.6700	201,697	180,613	189,708	0	(78)	0	0	6.500	3.664	MON	978	11,740	05/08/2009	05/01/2039
31412V-JX-7	FNMA POOL NO 935978			2	1	12,256,637	108.8200	12,557,913	11,539,898	12,232,840	0	(23,797)	0	0	4.000	2.517	MON	38,466	269,264	05/23/2012	05/01/2025
31412W-VT-0	FNMA POOL NO 937226			2	1	274,386	107.1500	291,052	271,640	273,754	0	(87)	0	0	6.000	5.632	MON	1,358	16,299	09/14/2007	05/01/2022
31412X-4T-8	FNMA POOL NO 938334			2	1	4,745,048	107.1500	4,727,497	4,412,203	4,733,326	0	(11,723)	0	0	6.000	3.127	MON	22,061	154,427	05/23/2012	07/01/2022
31412X-D7-6	FNMA POOL NO 937626			2	1	61,947	112.0300	68,296	60,961	61,939	0	(4)	0	0	6.500	5.625	MON	330	3,962	11/09/2007	06/01/2037
31412X-FP-4	FNMA POOL NO 937674			2	1	880,097	112.0300	970,708	866,454	879,988	0	(81)	0	0	6.500	5.661	MON	4,693	56,320	11/09/2007	06/01/2037
31412X-M5-0	FNMA POOL NO 937880			2	1	108,970	108.9200	116,612	107,063	108,895	0	(9)	0	0	5.500	4.874	MON	491	5,889	01/09/2009	07/01/2037
31412X-NX-8	FNMA POOL NO 937906			2	1	296,286	108.9200	317,066	291,101	296,085	0	(30)	0	0	5.500	4.825	MON	1,334	16,010	01/09/2009	07/01/2037
31412Y-AK-8	FNMA POOL NO 938410			2	1	2,168,198	107.1500	2,160,178	2,016,107	2,163,250	0	(4,948)	0	0	6.000	2.851	MON	10,081	70,564	05/23/2012	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458			2	1	4,066,123	107.1500	4,051,082	3,780,901	4,056,451	0	(9,671)	0	0	6.000	2.999	MON	18,905	132,332	05/23/2012	07/01/2022
31412Y-GD-8	FNMA POOL NO 938596			2	1	74,903	107.1500	79,455	74,155	74,750	0	(34)	0	0	6.000	5.588	MON	371	4,449	09/14/2007	05/01/2022
31412Y-Q5-4	FNMA POOL NO 938876			2	1	793,515	109.5900	856,751	781,788	792,884	0	59	0	0	6.000	5.586	MON	3,909	46,907	11/26/2007	06/01/2037
31413A-6J-7	FNMA POOL NO 940173			2	1	360,443	112.0300	396,974	354,339	360,128	0	(62)	0	0	6.500	6.033	MON	1,919	23,032	11/08/2007	06/01/2037
31413A-E9-0	FNMA POOL NO 939460			2	1	822,137	107.1500	867,778	809,902	819,543	0	(422)	0	0	6.000	5.446	MON	4,050	48,594	09/14/2007	06/01/2022
31413A-JU-8	FNMA POOL NO 939575			2	1	562,150	107.8800	556,784	516,114	560,526	0	(1,624)	0	0	5.500	2.157	MON	2,366	16,559	05/23/2012	07/01/2022
31413A-UC-5	FNMA POOL NO 939879			2	1	141,813	107.1500	149,426	139,460	141,130	0	(186)	0	0	6.000	5.581	MON	697	8,368	09/14/2007	06/01/2022
31413A-VH-3	FNMA POOL NO 939916			2	1	261,033	112.0300	287,488	256,612	260,833	0	(36)	0	0	6.500	5.911	MON	1,390	16,680	11/08/2007	06/01/2037
31413B-3K-5	FNMA POOL NO 941002			2	1	550,872	107.1500	580,442	541,731	548,377	0	(524)	0	0	6.000	5.546	MON	2,709	32,504	09/14/2007	06/01/2022
31413B-C5-8	FNMA POOL NO 940292			2	1	193,318	106.6500	203,090	190,429	192,584	0	(232)	0	0	6.000	5.394	MON	952	11,426	09/14/2007	01/01/2021
31413B-E7-2	FNMA POOL NO 940358			2	1	1,881,490	109.5900	2,031,427	1,853,685	1,879,797	0	(272)	0	0	6.000	5.652	MON	9,268	111,221	11/26/2007	06/01/2037
31413B-HZ-7	FNMA POOL NO 940448			2	1	52,227	107.1500	55,401	51,706	52,140	0	(19)	0	0	6.000	5.510	MON	259	3,102	09/14/2007	06/01/2022
31413B-SH-5	FNMA POOL NO 940720			2	1	161,200	112.0300	177,537	158,470	161,086	0	(12)	0	0	6.500	5.717	MON	858	10,301	11/08/2007	10/01/2037
31413B-VL-2	FNMA POOL NO 940819			2	1	308,519	107.1500	327,265	305,439	307,760	0	(185)	0	0	6.000	5.669	MON	1,527	18,326	09/14/2007	07/01/2022
31413B-VM-0	FNMA POOL NO 940820			2	1	57,280	107.1500	60,760	56,707	57,225	0	(22)	0	0	6.000	5.243	MON	284	3,402	09/14/2007	07/01/2022
31413B-XN-6	FNMA POOL NO 940885			2	1	180,547	109.5900	181,236	165,378	180,136	0	(94)	0	0	6.000	2.449	MON	827	9,923	12/09/2010	06/01/2037
31413C-4L-0	FNMA POOL NO 941927			2	1	3,416,782	109.5900	3,689,067	3,366,287	3,413,937	0	(172)	0	0	6.000	5.616	MON	16,831	201,977	11/26/2007	07/01/2037
31413C-R3-5	FNMA POOL NO 941606			2	1	2,334,910	108.0400	2,475,747	2,291,584	2,332,751	0	(912)	0	0	4.000	3.808	MON	7,639	91,663	12/09/2010	12/01/2040
31413C-ZG-7	FNMA POOL NO 941843			2	1	2,317,970	112.0300	2,537,016	2,264,541	2,315,662	0	(305)	0	0	6.500	5.728	MON	12,266	147,195	11/07/2007	07/01/2037
31413D-2T-3	FNMA POOL NO 942786			2	1	1,444,199	109.5900	1,559,287	1,422,856	1,443,188	0	(154)	0	0	6.000	5.491	MON	7,114	85,371	11/26/2007	08/01/2037
31413D-5W-3	FNMA POOL NO 942861	C		2	1	2,477,506	109.5900	2,449,352	2,235,044	2,475,419	0	(2,087)	0	0	6.000	3.010	MON	11,175	78,227	05/23/2012	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047			2	1	3,963,205	107.1500	3,948,545	3,685,202	3,953,696	0	(9,509)	0	0	6.000	3.031	MON	18,426	128,982	05/23/2012	07/01/2022
31413D-D2-0	FNMA POOL NO 942121			2	1	3,466,840	107.1500	3,454,017	3,223,656	3,457,732	0	(9,108)	0	0	6.000	3.319	MON	16,118	112,828	05/23/2012	07/01/2022
31413D-QW-0	FNMA POOL NO 942469	C		2	1	1,738,298	109.5900	1,718,544	1,568,178	1,736,830	0	(1,468)	0	0	6.000	2.967	MON	7,841	54,886	05/23/2012	07/01/2037
31413F-7C-0	FNMA POOL NO 944691			2	1	243,640	112.0300	268,333	239,514	243,459	0	(27)	0	0	6.500	5.859	MON	1,297	15,568	11/08/2007	07/01/2037
31413F-DV-1	FNMA POOL NO 943916			2	1	153,661	112.0300	169,234	151,059	153,552	0	(13)	0	0	6.500	5.690	MON	818	9,819	11/08/2007	08/01/2037
31413F-U6-7	FNMA POOL NO 944405			2	1	70,246	107.1500	74,268	69,315	70,019	0	(55)	0	0	6.000	5.567	MON	347	4,159	09/14/2007	08/01/2022
31413G-A8-3	FNMA POOL NO 944731			2	1	155,066	112.0300	165,427	147,660	154,815	0	(39)	0	0	6.500	4.384	MON	800	9,598	05/08/2009	07/01/2037
31413G-H9-4	FNMA POOL NO 944956			2	1	248,246	107.1500	261,684	244,231	247,681	0	(65)	0	0	6.000	5.079	MON	1,221	14,654	09/14/2007	07/01/2022
31413G-JA-9	FNMA POOL NO 944957			2	1	702,755	107.1500	740,152	690,789	700,993	0	(502)	0	0	6.000	5.093	MON	3,454	41,447	09/14/2007	07/01/2022
31413H-WQ-7	FNMA POOL NO 946255			2	1	222,629	112.0300	237,504	211,996	222,276	0	(39)	0	0	6.500	4.419	MON	1,148	13,780	05/08/2009	09/01/2037
31413H-YJ-1	FNMA POOL NO 946313			2	1	270,937	112.0300	298,396	266,348	270,733	0	(26)	0	0	6.500	5.905	MON	1,443	17,313	11/08/2007	09/01/2037
31413J-LG-7	FNMA POOL NO 946827			2	1	373,251	112.0300	411,080	366,930	372,935	0	(51)	0	0	6.500	6.029	MON	1,988	23,850	11/08/2007	09/01/2037
31413J-UF-9	FNMA POOL NO 947082			2	1	1,222,383	112.0300	1,347,208	1,202,518	1,222,202	0	(81)	0	0	6.500	5.688	MON	6,514	78,164	11/09/2007	10/01/2037
31413J-XY-5	FNMA POOL NO 947195			2	1	2,620,670	112.0300	2,869,636	2,561,437	2,618,250	0	(317)	0	0	6.500	5.681	MON	13,874	166,494	11/07/2007	10/01/2037
31413J-Y5-7	FNMA POOL NO 947232			2	1	2,847,604	112.0300	3,118,129	2,783,242	2,844,830	0	(458)	0	0	6.500	5.776	MON	15,076	180,911	11/07/2007	10/01/2037
31413J-ZJ-6	FNMA POOL NO 947245	C		2	1	1,778,387	109.5900	1,758,178	1,604,344	1,776,880	0	(1,506)	0	0	6.000	2.045	MON	8,022	56,152	05/23/2012	10/01/2037
31413J-ZQ-0	FNMA POOL NO 947251			2	1	2,163,163	109.5900	2,335,546	2,131,195	2,161,661	0	(207)	0	0	6.000	5.500	MON	10,656	127,872	11/26/2007	10/01/2037
31413L-D5-5	FNMA POOL NO 948424			2	1	412,559	112.0300	454,372	405,572	412,181	0	(50)	0	0	6.500	6.069	MON	2,197	26,362	11/08/2007	09/01/2037
31413L-LP-2	FNMA POOL NO 948634			2	1	471,903	112.0300	516,498	461,026	471,420	0	(72)	0	0	6.500	5.773	MON	2,497	29,967	11/07/2007	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31413M-HH-3	FNMA POOL NO 949432			2	1	2,717,699	109.0400	2,758,673	2,529,926	2,709,521	0	(8,178)	0	0	4.500	2.628	MON	9,487	66,411	05/23/2012	05/01/2023
31413M-M9-5	FNMA POOL NO 949584			2	1	80,400	107.1500	84,715	79,065	80,136	0	(86)	0	0	6.000	5.368	MON	395	4,744	09/14/2007	09/01/2022
31413N-F8-3	FNMA POOL NO 950291			2	1	444,475	106.6500	467,629	438,477	443,245	0	(372)	0	0	6.000	5.489	MON	2,192	26,309	09/14/2007	07/01/2022
31413N-HR-9	FNMA POOL NO 950340			2	1	1,412,217	112.0300	1,545,671	1,379,665	1,410,092	0	(326)	0	0	6.500	6.069	MON	7,473	89,678	11/07/2007	11/01/2037
31413N-TF-2	FNMA POOL NO 950650			2	1	1,473,947	107.1500	1,553,410	1,449,807	1,468,473	0	(1,121)	0	0	6.000	5.500	MON	7,249	86,989	09/14/2007	08/01/2022
31413N-VL-6	FNMA POOL NO 950719			2	1	711,407	112.0300	758,940	677,429	710,284	0	(157)	0	0	6.500	4.546	MON	3,669	44,033	05/08/2009	10/01/2037
31413N-Y8-2	FNMA POOL NO 950835			2	1	11,081,547	109.5900	11,964,641	10,917,780	11,073,722	0	(1,008)	0	0	6.000	5.510	MON	54,589	655,067	11/26/2007	09/01/2037
31413N-ZE-8	FNMA POOL NO 950841			2	1	1,851,892	112.0300	2,027,823	1,810,035	1,849,977	0	(323)	0	0	6.500	5.839	MON	9,804	117,652	11/07/2007	09/01/2037
31413Q-2J-6	FNMA POOL NO 952677			2	1	391,203	112.0300	417,341	372,519	390,543	0	(126)	0	0	6.500	5.058	MON	2,018	24,214	05/08/2009	09/01/2037
31413Q-SA-7	FNMA POOL NO 952413			2	1	132,369	112.0300	145,784	130,127	132,275	0	(10)	0	0	6.500	5.605	MON	705	8,458	11/08/2007	09/01/2037
31413R-2K-1	FNMA POOL NO 953578			2	1	5,502,905	112.0300	6,022,926	5,376,063	5,496,876	0	(737)	0	0	6.500	5.873	MON	29,120	349,444	11/07/2007	11/01/2037
31413R-07-4	FNMA POOL NO 953278			2	1	1,099,329	112.0300	1,203,766	1,074,481	1,098,247	0	(132)	0	0	6.500	5.784	MON	5,820	69,841	11/07/2007	10/01/2037
31413T-PX-4	FNMA POOL NO 955038			2	1	212,847	109.5900	229,809	209,701	212,704	0	(21)	0	0	6.000	5.113	MON	1,049	12,582	11/26/2007	10/01/2037
31413T-ZA-3	FNMA POOL NO 955337			2	1	475,817	108.2300	473,044	437,084	474,478	0	(1,339)	0	0	5.500	2.494	MON	2,003	14,023	05/23/2012	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338			2	1	803,914	108.2300	799,229	738,473	800,760	0	(3,154)	0	0	5.500	3.411	MON	3,385	23,693	05/23/2012	02/01/2023
31413X-EE-9	FNMA POOL NO 958333			2	1	3,858,174	115.2900	4,455,088	3,864,212	3,856,693	0	(516)	0	0	4.325	4.335	MON	14,392	169,910	01/11/2010	12/01/2019
31413X-TS-2	FNMA POOL NO 958761	C		2	1	6,980,873	115.4300	7,187,920	6,226,974	6,906,805	0	(74,068)	0	0	4.475	1.211	MON	23,995	188,868	04/17/2012	05/01/2019
31413X-UA-9	FNMA POOL NO 958777			2	1	17,608,577	115.1700	19,936,609	17,311,043	17,504,259	0	(36,151)	0	0	4.430	4.021	MON	66,037	779,646	01/12/2010	05/01/2019
31414A-MH-2	FNMA POOL NO 960360			2	1	449,678	107.8800	445,386	412,853	448,592	0	(1,086)	0	0	5.500	1.657	MON	1,892	13,246	05/23/2012	11/01/2022
31414C-2W-7	FNMA POOL NO 962589			2	1	217,962	108.9700	220,172	202,050	217,555	0	(102)	0	0	5.500	2.934	MON	926	11,113	12/09/2010	04/01/2038
31414C-GW-2	FNMA POOL NO 962013	C		2	1	2,277,611	108.9700	2,259,009	2,073,076	2,274,953	0	(2,658)	0	0	5.500	3.044	MON	9,502	76,013	04/17/2012	03/01/2038
31414C-GX-0	FNMA POOL NO 962014			2	1	1,153,060	110.0400	1,142,523	1,038,238	1,152,102	0	(958)	0	0	6.000	2.881	MON	5,191	36,338	05/23/2012	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465	C		2	1	1,164,261	108.9700	1,298,300	1,191,441	1,164,944	0	99	0	0	5.500	6.216	MON	5,461	65,529	10/31/2008	06/01/2038
31414E-MY-7	FNMA POOL NO 963975			2	1	16,382	108.9700	16,548	15,186	16,351	0	(8)	0	0	5.500	2.532	MON	70	835	12/09/2010	07/01/2038
31414F-YS-4	FNMA POOL NO 965221	C		2	1	1,639,849	108.8800	1,841,636	1,691,383	1,644,480	0	682	0	0	5.000	6.141	MON	7,047	84,569	10/15/2008	09/01/2023
31414F-YW-5	FNMA POOL NO 965225	C		2	1	401,358	108.9700	399,666	366,771	401,066	0	(292)	0	0	5.500	2.167	MON	1,681	11,767	05/23/2012	08/01/2038
31414H-H5-9	FNMA POOL NO 966552			2	1	12,412,279	109.5900	13,061,608	11,918,767	12,392,808	0	(3,648)	0	0	6.000	4.945	MON	59,594	715,126	01/13/2009	01/01/2038
31414H-X7-7	FNMA POOL NO 967002			2	1	154,255	108.1800	171,892	158,891	154,828	0	121	0	0	4.500	5.511	MON	596	7,150	12/13/2007	12/01/2022
31414H-YA-9	FNMA POOL NO 967005			2	1	814,835	107.8800	807,057	748,106	812,129	0	(2,707)	0	0	5.500	2.874	MON	3,429	24,002	05/23/2012	12/01/2022
31414K-BZ-2	FNMA POOL NO 968156			2	1	465,904	112.0300	497,034	443,652	465,194	0	(90)	0	0	6.500	4.635	MON	2,403	28,837	05/08/2009	01/01/2038
31414K-JJ-0	FNMA POOL NO 968365			2	1	427,769	110.0400	431,558	392,167	426,742	0	(154)	0	0	6.000	1.686	MON	1,961	23,530	12/09/2010	09/01/2038
31414K-YS-3	FNMA POOL NO 968821			2	1	271,359	108.9700	290,522	266,610	271,179	0	(29)	0	0	5.500	4.866	MON	1,222	14,664	01/09/2009	01/01/2038
31414L-3M-8	FNMA POOL NO 969804			2	1	2,857,574	108.2300	2,840,920	2,624,957	2,850,599	0	(6,975)	0	0	5.500	1.957	MON	12,031	84,217	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672	C		2	1	2,764,923	108.9700	3,083,243	2,829,470	2,766,545	0	206	0	0	5.500	6.477	MON	12,968	155,621	10/31/2008	11/01/2038
31414N-FF-6	FNMA POOL NO 970966			2	1	147,399	108.9700	148,894	136,639	147,104	0	(33)	0	0	5.500	2.043	MON	626	7,515	12/09/2010	01/01/2039
31414P-7M-5	FNMA POOL NO 972600			2	1	105,155	108.9700	106,221	97,478	104,959	0	(52)	0	0	5.500	3.040	MON	447	5,361	12/09/2010	04/01/2038
31414P-ZP-7	FNMA POOL NO 972450	C		2	1	446,011	114.3800	484,253	423,386	445,129	0	(38)	0	0	7.000	3.892	MON	2,470	29,637	02/29/2008	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455	C		2	1	762,643	114.3800	828,035	723,956	761,233	0	(77)	0	0	7.000	4.429	MON	4,223	50,677	02/29/2008	02/01/2038
31414R-A2-1	FNMA POOL NO 973525	C		2	1	224,318	114.3800	243,552	212,940	223,846	0	(45)	0	0	7.000	3.515	MON	1,242	14,906	02/29/2008	03/01/2038
31414R-A7-0	FNMA POOL NO 973530	C		2	1	422,668	114.3800	458,909	401,227	421,827	0	(146)	0	0	7.000	3.827	MON	2,340	28,086	02/29/2008	03/01/2038
31414S-AC-7	FNMA POOL NO 974403			2	1	1,005,519	109.0400	1,003,549	920,336	1,003,070	0	(2,449)	0	0	4.500	0.737	MON	3,451	3,451	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067	C		2	1	1,037,045	108.2300	1,105,439	1,021,405	1,033,668	0	(801)	0	0	5.500	5.107	MON	4,681	56,177	10/06/2008	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416			2	1	532,619	109.0400	531,576	487,498	531,425	0	(1,194)	0	0	4.500	1.123	MON	1,828	1,828	11/07/2012	03/01/2023
31414X-U8-3	FNMA POOL NO 979507			2	1	214,446	108.9700	216,621	198,791	214,009	0	(105)	0	0	5.500	2.068	MON	911	10,933	12/09/2010	04/01/2038
31414Y-DE-7	FNMA POOL NO 979901			2	1	1,500,281	111.8100	1,594,241	1,425,868	1,497,398	0	(498)	0	0	6.500	5.314	MON	7,723	92,682	05/08/2009	05/01/2038
31414Y-EP-1	FNMA POOL NO 979942			2	1	308,246	110.0400	333,578	303,130	308,054	0	(30)	0	0	6.000	5.377	MON	1,516	18,188	10/09/2008	05/01/2038
31415A-T3-5	FNMA POOL NO 981270			2	1	4,130,708	108.8800	4,154,038	3,815,123	4,120,716	0	(9,991)	0	0	5.000	1.996	MON	15,896	111,274	05/23/2012	04/01/2023
31415A-U6-6	FNMA POOL NO 981305	C		2	1	3,445,894	110.0400	3,639,606	3,307,397	3,440,233	0	(1,115)	0	0	6.000	5.024	MON	16,537	198,444	01/13/2009	06/01/2038
31415A-WK-3	FNMA POOL NO 981350			2	1	2,147,136	109.0400	2,179,507	1,998,785	2,141,526	0	(5,610)	0	0	4.500	2.281	MON	7,495	52,468	05/23/2012	04/01/2023
31415A-WL-1	FNMA POOL NO 981351			2	1	1,856,955	109.0400	1,884,951	1,728,652	1,852,135	0	(4,819)	0	0	4.500	2.267	MON	6,482	45,377	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758	C		2	1	1,294,045	108.8800	1,453,281	1,334,712	1,297,848	0	595	0	0	5.000	6.128	MON	5,561	66,736	10/15/2008	07/01/2023
31415C-LA-3	FNMA POOL NO 982821			2	1	68,245	110.0400	73,853	67,112	68,196	0	(9)	0	0	6.000	4.743	MON	336	4,027	10/09/2008	05/01/2038
31415L-Q4-2	FNMA POOL NO 983475			2	1	185,866	110.0400	187,513	170,398	185,436	0	(93)	0	0	6.000	2.000	MON	852	10,224	12/09/2010	05/01/2038
31415L-U4-7	FNMA POOL NO 983603			2	1	4,396,869	108.8800	4,421,703	4,060,950	4,387,316	0	(9,553)	0	0	5.000	1.642	MON	16,921	118,444	05/23/2012	05/01/2023
31415M-6J-9	FNMA POOL NO 984773			2	1	62,956	108.9700	63,595	58,360	62,791	0	(28)	0	0	5.500	0.469	MON	267	3,210	12/09/2010	06/01/2038
31415R-PC-2	FNMA POOL NO 987019			2	1	34,171	110.0400	36,979	33,604	34,147	0	(3)	0	0	6.000	4.728	MON	168	2,016	10/09/2008	08/01/2038
31415R-RP-1	FNMA POOL NO 987094			2	1	144,300	108.9700	145,763	133,766	144,019	0	(56)	0	0	5.500	2.288	MON	613	7,357	12/09/2010	09/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31415S-KF-8	FNMA POOL NO 987794	C		2	1	1,725,634	108.8800	1,937,978	1,779,864	1,730,278	0	1,255	0	0	5.000	6.192	MON	7,416	88,993	10/15/2008	09/01/2023
31415S-NH-1	FNMA POOL NO 987892	C		2	1	333,520	108.8800	374,561	344,001	334,096	0	129	0	0	5.000	6.949	MON	1,433	17,200	10/15/2008	09/01/2023
31415S-QC-9	FNMA POOL NO 987951			2	1	270,326	110.0400	267,856	243,407	270,092	0	(234)	0	0	6.000	1.720	MON	1,217	8,519	05/23/2012	07/01/2038
31415T-A2-6	FNMA POOL NO 988425	C		2	1	903,289	108.8800	1,014,441	931,676	905,548	0	261	0	0	5.000	6.260	MON	3,882	46,584	10/15/2008	10/01/2023
31415T-R3-6	FNMA POOL NO 988906			2	1	4,148,548	108.2300	4,124,369	3,810,841	4,138,405	0	(10,143)	0	0	5.500	2.307	MON	17,466	122,264	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911			2	1	5,815,670	108.2300	5,781,775	5,342,253	5,803,388	0	(12,281)	0	0	5.500	1.663	MON	24,485	171,397	05/23/2012	08/01/2023
31415V-6U-4	FNMA POOL NO 991083			2	1	2,718	110.0400	2,740	2,490	2,711	0	(1)	0	0	6.000	0.991	MON	12	149	12/09/2010	11/01/2038
31415V-P8-2	FNMA POOL NO 990647			2	1	12,032,229	110.0400	12,927,704	11,747,714	12,022,249	0	(973)	0	0	6.000	4.791	MON	58,739	704,863	09/15/2008	09/01/2038
31415W-BL-6	FNMA POOL NO 991143			2	1	344,667	111.8100	366,962	328,206	344,144	0	(83)	0	0	6.500	4.822	MON	1,778	21,333	05/08/2009	10/01/2038
31415W-ZZ-9	FNMA POOL NO 991860			2	1	3,710	110.0400	3,740	3,398	3,698	0	(1)	0	0	6.000	(0.205)	MON	17	204	12/09/2010	10/01/2038
31415X-5A-5	FNMA POOL NO 992841			2	1	1,094,325	108.6800	1,092,222	1,004,941	1,092,350	0	(1,975)	0	0	4.500	1.859	MON	3,769	3,769	11/07/2012	01/01/2024
31415X-XF-3	FNMA POOL NO 992678	C		2	1	433,233	110.0400	457,587	415,821	432,630	0	(99)	0	0	6.000	4.803	MON	2,079	24,949	01/13/2009	12/01/2038
31416C-EQ-5	FNMA POOL NO 995743			2	1	145,548	111.8100	154,664	138,329	145,315	0	(16)	0	0	6.500	4.190	MON	749	8,991	05/08/2009	09/01/2038
31416C-JR-8	FNMA POOL NO 995872			2	1	202,478	108.4300	206,307	190,267	202,140	0	(73)	0	0	5.000	2.116	MON	793	9,513	12/09/2010	06/01/2039
31416C-KG-0	FNMA POOL NO 995895			2	1	675,082	108.7500	692,280	636,588	674,104	0	(225)	0	0	5.000	2.745	MON	2,652	31,829	12/09/2010	07/01/2039
31416L-4Q-6	FNMA POOL NO AA3530			2	1	1,428,609	108.6800	1,447,630	1,331,948	1,426,395	0	(2,214)	0	0	4.500	1.077	MON	4,995	34,964	05/23/2012	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119			2	1	1,719,672	109.6700	1,716,065	1,564,787	1,716,474	0	(3,197)	0	0	5.000	1.705	MON	6,520	6,520	11/07/2012	02/01/2039
31416M-X8-2	FNMA POOL NO AA4302			2	1	226,914	107.2500	238,853	222,703	226,785	0	(26)	0	0	4.000	3.589	MON	742	8,908	12/09/2010	04/01/2039
31416N-JB-9	FNMA POOL NO AA4757			2	1	43,957	108.0400	46,608	43,141	43,924	0	(11)	0	0	4.000	3.758	MON	144	1,726	12/09/2010	12/01/2040
31416Q-WH-4	FNMA POOL NO AA6947			2	1	1,461,887	108.6800	1,459,077	1,342,480	1,459,189	0	(2,698)	0	0	4.500	1.737	MON	5,034	5,034	11/07/2012	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948			2	1	1,117,153	108.6800	1,115,006	1,025,904	1,114,920	0	(2,234)	0	0	4.500	1.429	MON	3,847	3,847	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393	C		2	1	4,039,899	109.6200	4,372,320	3,988,639	4,037,464	0	(360)	0	0	4.500	4.275	MON	14,957	179,489	03/03/2010	07/01/2039
31416V-SN-5	FNMA POOL NO AB0524			2	1	14,257	107.5400	15,048	13,993	14,250	0	(2)	0	0	4.000	3.539	MON	47	560	12/09/2010	04/01/2039
31416X-JR-2	FNMA POOL NO AB2071			2	1	50,334,545	106.5200	51,027,881	47,905,582	50,301,975	0	(32,570)	0	0	3.500	2.695	MON	139,725	838,348	06/11/2012	01/01/2041
31416X-QU-7	FNMA POOL NO AB2266	RA		2	1	29,286,607	107.8600	31,413,025	29,122,791	29,280,739	0	(3,191)	0	0	4.000	3.914	MON	97,076	1,164,912	07/25/2011	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267			2	1	16,605,436	107.8600	17,747,807	16,453,865	16,600,887	0	(2,412)	0	0	4.000	3.852	MON	54,846	658,155	07/26/2011	02/01/2041
31417A-X8-7	FNMA POOL NO AB4302			2	1	17,728,183	106.6700	18,479,907	17,324,839	17,721,868	0	(6,315)	0	0	3.500	3.090	MON	50,531	404,246	04/03/2012	01/01/2042
31417C-VK-8	FNMA POOL NO AB6017			2	1	9,124,400	106.6300	9,163,197	8,593,146	9,118,788	0	(5,612)	0	0	3.500	2.820	MON	25,063	100,253	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			2	1	9,924,794	104.8300	9,829,471	9,376,835	9,919,692	0	(5,102)	0	0	3.000	2.437	MON	23,442	46,884	10/01/2012	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315			2	1	16,688,004	104.8300	16,615,476	15,850,354	16,681,452	0	(6,552)	0	0	3.000	2.524	MON	39,626	79,252	10/05/2012	09/01/2042
31417K-UM-7	FNMA POOL NO AC1487			2	1	79,429	107.2500	83,608	77,955	79,379	0	(10)	0	0	4.000	3.662	MON	260	3,118	12/09/2010	08/01/2039
31417L-2J-3	FNMA POOL NO AC2576			2	1	4,089,833	109.6200	4,142,115	3,778,635	4,086,198	0	(3,636)	0	0	4.500	3.327	MON	14,170	99,189	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435			2	1	2,697,701	109.6200	2,732,186	2,492,431	2,696,013	0	(1,688)	0	0	4.500	1.683	MON	9,347	65,426	05/23/2012	11/01/2039
31417V-3S-0	FNMA POOL NO AC8908			2	1	326,775	109.6200	341,202	311,260	326,383	0	(109)	0	0	4.500	3.300	MON	1,167	14,007	12/09/2010	01/01/2040
31417V-QW-6	FNMA POOL NO AC8568			2	1	583,977	109.8100	606,584	552,388	583,205	0	(208)	0	0	4.500	2.912	MON	2,071	24,858	12/09/2010	01/01/2040
31417W-3N-9	FNMA POOL NO AC9804			2	1	2,598,176	108.5000	2,652,080	2,444,295	2,593,086	0	(5,090)	0	0	4.000	2.405	MON	8,148	57,034	05/23/2012	01/01/2025
31417W-JT-9	FNMA POOL NO AC9273			2	1	483,469	108.0400	512,631	474,498	483,115	0	(91)	0	0	4.000	3.748	MON	1,582	18,980	12/09/2010	12/01/2040
31418A-JV-1	FNMA POOL NO MA1175			2	1	34,197,637	104.8300	34,483,776	32,895,840	34,185,926	0	(11,711)	0	0	3.000	2.658	MON	82,240	246,719	09/14/2012	09/01/2042
31418M-LY-6	FNMA POOL NO AD0342	C		2	1	30,044,628	116.9800	31,936,456	27,301,950	29,746,131	0	(257,236)	0	0	4.640	2.040	MON	109,086	986,118	04/17/2012	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660	C		2	1	7,892,032	118.0100	9,150,395	7,753,915	7,846,562	0	(15,704)	0	0	4.530	4.133	MON	30,247	357,107	01/08/2010	12/01/2019
31418N-FD-7	FNMA POOL NO AD1063			2	1	1,276,594	109.8100	1,335,289	1,215,985	1,275,083	0	(425)	0	0	4.500	3.252	MON	4,560	54,719	12/09/2010	02/01/2040
31418N-PS-3	FNMA POOL NO AD1332			2	1	21,923	108.0400	23,246	21,516	21,911	0	(3)	0	0	4.000	3.629	MON	72	861	12/09/2010	02/01/2040
31418Q-TE-3	FNMA POOL NO AD3248			2	1	4,403,942	108.8200	4,512,193	4,146,409	4,394,489	0	(9,452)	0	0	4.000	2.669	MON	13,821	96,750	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382			2	1	4,152,232	108.8200	4,254,297	3,909,420	4,143,111	0	(9,122)	0	0	4.000	2.721	MON	13,031	91,220	05/23/2012	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799			2	1	2,637,380	109.8100	2,670,933	2,432,294	2,635,754	0	(1,627)	0	0	4.500	1.915	MON	9,121	63,848	05/23/2012	04/01/2040
31418R-JQ-5	FNMA POOL NO AD3870			2	1	88,720	108.0400	94,071	87,073	88,677	0	(5)	0	0	4.000	3.425	MON	290	3,483	12/09/2010	07/01/2040
31418R-JW-2	FNMA POOL NO AD3876			2	1	511,049	108.0400	541,875	501,566	510,784	0	26	0	0	4.000	3.583	MON	1,672	20,063	12/09/2010	09/01/2040
31418T-3C-9	FNMA POOL NO AD6194			2	1	202,986	108.3500	206,667	190,744	202,694	0	(81)	0	0	5.000	2.923	MON	795	9,537	12/09/2010	06/01/2040
31418T-G9-2	FNMA POOL NO AD5623			2	1	3,770,056	108.8200	3,862,726	3,549,592	3,763,512	0	(6,544)	0	0	4.000	2.301	MON	11,832	82,824	05/23/2012	04/01/2025
31418T-YB-7	FNMA POOL NO AD6105			2	1	136,022	108.0400	144,227	133,498	135,884	0	(70)	0	0	4.000	3.826	MON	445	5,340	12/09/2010	09/01/2040
31418U-B7-8	FNMA POOL NO AD6361			2	1	3,322,693	109.8100	3,364,964	3,064,316	3,320,602	0	(2,090)	0	0	4.500	2.542	MON	11,491	80,438	05/23/2012	05/01/2040
31418U-ED-2	FNMA POOL NO AD6431			2	1	37,267,560	109.8100	38,813,498	35,345,641	37,211,577	0	(11,592)	0	0	4.500	3.430	MON	132,546	1,590,554	10/13/2010	06/01/2040
31418U-H9-8	FNMA POOL NO AD6555			2	1	337,870	108.0400	358,249	331,600	337,654	0	(88)	0	0	4.000	3.702	MON	1,105	13,264	12/09/2010	12/01/2040
31418V-KN-1	FNMA POOL NO AD7500			2	1	202,623	106.4300	214,138	201,208	202,440	0	(81)	0	0	3.500	3.357	MON	587	7,042	02/11/2011	02/01/2026
31418V-RD-6	FNMA POOL NO AD7683			2	1	403,520	108.0400	436,529	404,057	403,502	0	(3)	0	0	4.000	4.013	MON	1,347	16,162	01/11/2011	11/01/2040
31418W-6W-5	FNMA POOL NO AD8984			2	1	47,867	108.0400	50,754	46,979	47,844	0	6	0	0	4.000	3.376	MON	157	1,879	12/09/2010	09/01/2040
31418W-NZ-9	FNMA POOL NO AD8507			2	1	4,045,499	109.8100	4,096,966	3,730,916	4,043,052	0	(2,447)	0	0	4.500	2.186	MON	13,991	97,937	05/23/2012	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418W-X2-1	FNMA POOL NO AD8796			2	1	381,157	106.4300	402,818	378,496	380,873	0	(105)	0	0	3.500	3.318	MON	1,104	13,248	02/11/2011	02/01/2026
31418X-GD-4	FNMA POOL NO AD9195			2	1	1,593,582	108.3500	1,619,330	1,494,567	1,590,469	0	(528)	0	0	5.000	3.892	MON	6,227	74,728	09/07/2010	08/01/2040
31419B-7B-5	FNMA POOL NO AE1789			2	1	6,393,069	108.0400	6,910,084	6,396,067	6,392,785	0	(114)	0	0	4.000	3.979	MON	21,320	255,843	07/07/2011	10/01/2040
31419B-CT-0	FNMA POOL NO AE0981			2	1	25,884,472	106.5200	26,266,801	24,659,585	25,867,923	0	(16,549)	0	0	3.500	2.537	MON	71,924	431,543	06/04/2012	03/01/2041
31419B-DA-0	FNMA POOL NO AE0996	RA		2	1	18,679,809	108.0400	20,049,429	18,558,022	18,675,414	0	(2,346)	0	0	4.000	3.909	MON	61,860	742,321	06/14/2011	02/01/2041
31419B-K7-9	FNMA POOL NO AE1217	SD		2	1	899,352	108.0400	981,443	908,437	899,574	0	91	0	0	4.000	4.116	MON	3,028	36,337	03/24/2011	02/01/2041
31419B-ST-3	FNMA POOL NO AE1429			2	1	72,703	108.0400	77,088	71,354	72,666	0	(10)	0	0	4.000	3.568	MON	238	2,854	12/09/2010	08/01/2040
31419B-TC-9	FNMA POOL NO AE1446			2	1	18,311	108.0400	19,416	17,971	18,301	0	(2)	0	0	4.000	3.613	MON	60	719	12/09/2010	08/01/2040
31419C-6A-6	FNMA POOL NO AE2664			2	1	341,661	108.0400	362,269	335,321	341,422	0	(59)	0	0	4.000	3.734	MON	1,118	13,413	12/09/2010	12/01/2040
31419C-WG-4	FNMA POOL NO AE2446			2	1	33,240	108.0400	35,245	32,623	33,223	0	3	0	0	4.000	3.561	MON	109	1,305	12/09/2010	11/01/2040
31419C-WN-9	FNMA POOL NO AE2452			2	1	455,842	108.0400	483,337	447,383	455,625	0	54	0	0	4.000	3.452	MON	1,491	17,895	12/09/2010	12/01/2040
31419D-BK-6	FNMA POOL NO AE2741			2	1	45,767	108.0400	48,527	44,917	45,737	0	(13)	0	0	4.000	3.705	MON	150	1,797	12/09/2010	10/01/2040
31419D-JH-5	FNMA POOL NO AE2963			2	1	54,527	108.0400	57,816	53,516	54,463	0	(31)	0	0	4.000	3.855	MON	178	2,141	12/09/2010	10/01/2040
31419D-K7-5	FNMA POOL NO AE3017			2	1	4,412,935	109.8100	4,469,076	4,069,779	4,408,364	0	(4,571)	0	0	4.500	3.540	MON	15,262	106,832	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			2	1	2,789,856	108.0400	2,788,278	2,580,868	2,787,058	0	(2,798)	0	0	4.000	2.222	MON	8,603	8,603	11/07/2012	09/01/2040
31419D-NL-1	FNMA POOL NO AE3094			2	1	41,494	108.0400	43,997	40,725	41,475	0	(2)	0	0	4.000	3.413	MON	136	1,629	12/09/2010	09/01/2040
31419D-VQ-1	FNMA POOL NO AE3322			2	1	205,643	108.0400	218,047	201,827	205,398	0	(118)	0	0	4.000	3.857	MON	673	8,073	12/09/2010	09/01/2040
31419E-FX-2	FNMA POOL NO AE3781			2	1	793,151	106.4300	838,225	787,613	792,574	0	(241)	0	0	3.500	3.312	MON	2,297	27,566	02/11/2011	02/01/2026
31419E-QX-0	FNMA POOL NO AE4069			2	1	1,059,245	108.0400	1,123,137	1,039,591	1,058,640	0	(203)	0	0	4.000	3.655	MON	3,465	41,584	12/09/2010	12/01/2040
31419F-YD-2	FNMA POOL NO AE5207			2	1	31,135	108.0400	33,013	30,557	31,116	0	(4)	0	0	4.000	3.672	MON	102	1,222	12/09/2010	09/01/2040
31419G-3K-8	FNMA POOL NO AE6201			2	1	48,053	108.0400	50,952	47,162	48,020	0	(11)	0	0	4.000	3.734	MON	157	1,886	12/09/2010	11/01/2040
31419G-3N-2	FNMA POOL NO AE6204			2	1	398,504	108.0400	422,541	391,109	398,124	0	(142)	0	0	4.000	3.815	MON	1,304	15,644	12/09/2010	12/01/2040
31419G-3Q-5	FNMA POOL NO AE6206			2	1	798,036	108.0400	846,171	783,228	797,203	0	(431)	0	0	4.000	3.834	MON	2,611	31,329	12/09/2010	12/01/2040
31419G-4M-3	FNMA POOL NO AE6227			2	1	489,223	108.0400	518,732	480,145	488,904	0	(27)	0	0	4.000	3.711	MON	1,600	19,206	12/09/2010	12/01/2040
31419G-GQ-1	FNMA POOL NO AE5606			2	1	43,751	108.0400	46,390	42,939	43,722	0	(2)	0	0	4.000	3.710	MON	143	1,718	12/09/2010	11/01/2040
31419H-E6-5	FNMA POOL NO AE6456			2	1	560,265	108.0400	594,059	549,869	559,998	0	70	0	0	4.000	3.438	MON	1,833	21,995	12/09/2010	12/01/2040
31419H-YB-2	FNMA POOL NO AE7005			2	1	423,008	108.0400	448,523	415,159	422,800	0	(42)	0	0	4.000	3.528	MON	1,384	16,606	12/09/2010	10/01/2040
31419J-BS-6	FNMA POOL NO AE7248			2	1	240,869	108.0400	255,398	236,400	240,720	0	(13)	0	0	4.000	3.691	MON	788	9,456	12/09/2010	12/01/2040
31419J-EA-2	FNMA POOL NO AE7328			2	1	6,319,002	108.0400	6,700,151	6,201,751	6,315,536	0	(336)	0	0	4.000	3.632	MON	20,672	248,069	12/09/2010	12/01/2040
31419J-G3-6	FNMA POOL NO AE7417			2	1	338,018	108.0400	358,407	331,746	337,800	0	(22)	0	0	4.000	3.707	MON	1,106	13,270	12/09/2010	12/01/2040
31419J-G9-3	FNMA POOL NO AE7423			2	1	924,962	108.0400	980,754	907,799	924,494	0	80	0	0	4.000	3.571	MON	3,026	36,312	12/09/2010	12/01/2040
31419J-HK-7	FNMA POOL NO AE7433			2	1	1,477,425	108.0400	1,566,540	1,450,011	1,476,093	0	(453)	0	0	4.000	3.803	MON	4,833	58,000	12/09/2010	12/01/2040
31419J-HL-5	FNMA POOL NO AE7434			2	1	505,017	108.0400	535,479	495,646	504,777	0	65	0	0	4.000	3.452	MON	1,652	19,826	12/09/2010	12/01/2040
31419J-M3-9	FNMA POOL NO AE7577			2	1	20,367,900	109.8100	20,627,022	18,784,066	20,350,922	0	(16,978)	0	0	4.500	3.303	MON	70,440	493,082	05/23/2012	11/01/2040
31419J-WJ-3	FNMA POOL NO AE7848			2	1	70,707	108.0400	74,972	69,395	70,654	0	(15)	0	0	4.000	3.759	MON	231	2,776	12/09/2010	12/01/2040
31419K-2E-4	FNMA POOL NO AE8872			2	1	637,795	108.0400	676,266	625,961	637,371	0	(94)	0	0	4.000	3.715	MON	2,087	25,038	12/09/2010	11/01/2040
31419K-R4-9	FNMA POOL NO AE8606			2	1	67,257	108.0400	71,313	66,009	67,215	0	(10)	0	0	4.000	3.689	MON	220	2,640	12/09/2010	11/01/2040
31419K-UZ-6	FNMA POOL NO AE8699			2	1	46,942	108.0400	49,773	46,071	46,897	0	(18)	0	0	4.000	3.815	MON	154	1,843	12/09/2010	11/01/2040
31419L-4T-7	FNMA POOL NO AE9833			2	1	53,691	108.0400	56,930	52,695	53,662	0	1	0	0	4.000	3.627	MON	176	2,108	12/09/2010	11/01/2040
31419L-K3-6	FNMA POOL NO AE9313			2	1	9,803,570	108.0400	10,394,901	9,621,660	9,796,472	0	(2,410)	0	0	4.000	3.746	MON	32,072	384,866	12/09/2010	12/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						4,083,998,213	XXX	4,341,999,021	4,000,160,911	4,083,597,943	0	(2,073,617)	0	0	XXX	XXX	XXX	16,002,782	174,337,585	XXX	XXX
3136A4-TX-7	FANNIE MAE CMBS			2	1FE	20,198,660	104.6900	20,937,360	20,000,000	20,179,318	0	(19,342)	0	0	2.717	2.595	MON	45,283	452,833	02/15/2012	02/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS			2	1FE	16,361,401	101.7600	16,485,395	16,200,000	16,356,904	0	(4,496)	0	0	2.377	2.254	MON	32,090	96,269	09/19/2012	05/25/2022
3137A2-B2-6	FREDDIE MAC CMBS			2	1FE	9,345,295	113.0000	9,634,201	8,526,000	9,265,177	0	(80,118)	0	0	3.808	2.508	MON	27,056	270,558	02/14/2012	08/25/2020
3137A6-B2-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	100,159,314	116.5000	103,297,281	88,671,000	99,137,586	0	(1,021,727)	0	0	4.333	2.611	MON	320,176	2,868,912	04/25/2012	10/25/2020
3137A7-NU-0	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	45,615,266	115.0800	47,069,642	40,900,000	45,205,801	0	(409,465)	0	0	4.084	2.576	MON	139,196	1,261,956	03/06/2012	11/25/2020
3137A8-PP-7	FREDDIE MAC CMBS			2	1FE	11,280,167	115.9300	11,913,715	10,277,000	11,199,179	0	(80,988)	0	0	4.186	2.896	MON	35,850	323,613	03/21/2012	12/25/2020
3137AH-6C-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	11,271,717	108.8600	11,196,508	10,285,000	11,244,143	0	(27,575)	0	0	3.230	2.006	MON	27,684	83,051	09/25/2012	07/25/2021
3137AM-E6-0	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	25,807,500	106.0500	25,452,024	24,000,000	25,785,566	0	(21,934)	0	0	2.873	1.930	MON	57,460	57,460	11/15/2012	12/25/2021
3137AP-P6-1	FREDDIE MAC CMBS			2	1FE	62,091,707	105.4700	64,518,642	61,175,000	62,032,245	0	(59,462)	0	0	2.789	2.601	MON	142,181	995,266	05/03/2012	01/25/2022
3137AS-NJ-9	FREDDIE MAC CMBS			2	1FE	15,722,383	101.0100	15,757,482	15,600,000	15,720,266	0	(2,117)	0	0	2.272	2.170	MON	29,536	56,800	12/18/2012	03/25/2022
3137AU-PE-3	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	66,296,620	101.6400	66,064,440	65,000,000	66,276,894	0	(19,726)	0	0	2.396	2.155	MON	129,783	129,783	10/17/2012	06/25/2022
3137AV-XN-2	FREDDIE MAC CMBS			2	1FE	37,100,427	101.0500	36,755,664	36,375,000	37,096,294	0	(4,132)	0	0	2.355	2.117	MON	71,386	0	11/20/2012	07/25/2022
31398E-2F-0	FREDDIE MAC CMBS			2	1FE	53,411,881	118.5500	54,798,674	46,225,000	52,646,095	0	(765,786)	0	0	5.085	2.590	MON	195,878	1,762,906	03/15/2012	03/25/2019
31398E-2G-8	FREDDIE MAC CMBS	C		2	1FE	24,315,494	118.6000	27,381,205	23,087,000	23,967,916	0	(134,078)	0	0	5.105	4.381	MON	98,216	1,178,591	04/15/2010	05/25/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31398G-GH-6	FANNIE MAE CMBS	C		2	1FE	50,250,000	113.4800	56,741,800	50,000,000	50,130,784	0	(41,537)	0	0	4.001	3.930	MON	166,708	2,000,500	11/17/2009	01/25/2019
31398J-ZS-5	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	17,861,883	115.3600	18,804,495	16,300,000	17,718,758	0	(143,435)	0	0	4.186	2.681	MON	56,860	491,157	05/30/2012	08/25/2019
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI	C		2	1FE	23,351,307	115.7600	26,765,008	23,121,000	23,151,051	0	(12,377)	0	0	4.241	4.205	MON	81,713	980,562	11/16/2009	08/25/2019
31398Q-HB-6	FREDDIE MAC CMBS	C		2	1FE	47,437,723	116.1600	49,569,189	42,675,000	46,918,201	0	(495,670)	0	0	4.224	2.642	MON	150,216	1,533,136	02/22/2012	03/25/2020
31398V-J9-8	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	22,150,000	115.5500	23,110,440	20,000,000	21,950,935	0	(199,065)	0	0	4.251	2.676	MON	70,850	637,650	03/22/2012	01/25/2020
31398W-D3-5	FREDDIE MAC CMBS			2	1FE	11,969,334	116.3500	12,313,574	10,583,000	11,846,139	0	(123,194)	0	0	4.317	2.355	MON	38,072	301,823	05/30/2012	11/25/2019
31398W-D4-3	FREDDIE MAC CMBS	C		2	1FE	19,399,920	117.5100	22,572,515	19,209,000	19,336,701	0	(22,549)	0	0	4.493	4.370	MON	71,922	863,060	01/25/2010	11/25/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						691,397,999	XXX	721,139,254	648,209,000	687,165,953	0	(3,688,773)	0	0	XXX	XXX	XXX	1,988,116	16,345,886	XXX	XXX
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	69,860,832	136.9900	89,999,802	65,700,000	69,824,791	0	(35,395)	0	0	6.263	5.816	AO	1,028,698	3,688,907	08/07/2012	04/01/2049
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	5,000,000	127.1000	6,355,100	5,000,000	5,000,000	0	0	0	0	6.793	6.794	AO	84,913	339,650	06/24/2010	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	8,200,000	137.9000	11,307,390	8,200,000	8,200,000	0	0	0	0	6.918	6.919	AO	141,819	567,276	06/24/2010	04/01/2040
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1FE	61,583,979	124.2000	75,358,350	60,675,000	61,542,593	0	(14,663)	0	0	5.491	5.384	MN	555,277	3,314,505	09/07/2012	11/01/2039
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI			2	1FE	14,000,000	121.3700	16,991,240	14,000,000	14,000,000	0	0	0	0	6.899	6.899	JD	80,488	965,860	07/30/2008	12/01/2040
186103-AC-1	Cleveland Cuyahoga County Port Senior No			2	2	5,250,607	112.1400	5,888,033	5,250,607	5,250,607	0	0	0	0	7.280	7.390	MON	31,854	382,244	02/21/2004	03/01/2016
186103-AD-9	Cleveland Cuyahoga County Port Senior No			2	2	1,771,318	112.9000	1,999,803	1,771,318	1,771,318	0	0	0	0	7.590	7.710	MON	11,204	134,443	02/21/2004	03/01/2016
186103-AE-7	Cleveland Cuyahoga County Port Senior No			2	2	408,099	109.0800	445,145	408,099	408,099	0	0	0	0	7.190	7.297	MON	2,445	29,342	02/21/2004	03/01/2016
19648C-AD-3	COLORADO HOUSING & FINANCE AUT CORP MUNI				1FE	50,000,000	100.6000	50,301,000	50,000,000	50,000,000	0	0	0	0	1.162	1.162	MN	74,239	221,103	06/21/2012	05/15/2015
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI			2	1FE	63,500,000	123.7100	78,555,215	63,500,000	63,500,000	0	0	0	0	6.218	6.217	JD	329,036	3,948,430	11/04/2009	06/01/2039
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M			2	1FE	28,650,000	117.7700	33,739,959	28,650,000	28,650,000	0	0	0	0	5.459	5.459	MN	260,667	1,564,004	10/28/2010	11/01/2030
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			2	1FE	20,780,943	135.4800	27,434,700	20,250,000	20,755,840	0	(7,942)	0	0	5.999	5.812	JD	101,233	1,214,798	09/24/2009	12/01/2044
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE			2	1FE	5,900,000	125.4400	7,400,665	5,900,000	5,900,000	0	0	0	0	5.591	5.591	JD	27,489	329,869	12/09/2009	12/01/2034
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1FE	24,947,795	123.2400	30,687,756	24,900,000	24,945,085	0	(868)	0	0	5.522	5.508	AO	343,745	1,374,978	10/21/2010	10/01/2044
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M			2	1FE	19,800,000	133.0200	26,337,761	19,800,000	19,800,000	0	0	0	0	5.874	5.874	JD	96,921	1,163,052	02/11/2010	06/01/2040
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI			2	1FE	3,187,326	126.4900	3,221,700	2,547,000	3,176,152	0	(11,174)	0	0	6.184	4.348	JJ	78,753	69,477	07/25/2012	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1FE	15,514,670	124.3800	19,279,365	15,500,000	15,513,819	0	(310)	0	0	5.851	5.844	JD	75,575	906,905	05/10/2010	12/01/2034
48419F-AA-8	Kaneohe Hsg Corporation MTGRELNT			2	1	18,277,760	120.7600	19,715,587	16,326,019	17,067,321	0	(152,417)	0	0	9.550	7.752	MON	47,640	1,559,134	12/01/2010	11/20/2017
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			2	1FE	18,625,000	124.8400	23,251,823	18,625,000	18,625,000	0	0	0	0	5.716	5.715	JJ	532,303	1,064,605	05/20/2010	07/01/2039
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			2	1FE	7,474,750	139.1700	6,958,400	5,000,000	7,458,267	0	(16,483)	0	0	6.574	3.841	JJ	164,350	0	08/01/2012	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI			2	1FE	371,180	146.0200	365,043	250,000	370,665	0	(515)	0	0	6.603	4.022	JJ	8,254	0	08/24/2012	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE			2	1FE	13,900,000	127.3200	17,697,480	13,900,000	13,900,000	0	0	0	0	6.008	6.006	JJ	417,556	835,112	11/20/2009	07/01/2039
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI			2	1FE	22,277,620	133.3100	28,928,704	21,700,000	22,254,225	0	(11,212)	0	0	5.888	5.688	JJ	638,848	1,277,696	10/15/2010	07/01/2043
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1FE	25,287,773	128.9700	32,572,384	25,255,000	25,286,087	0	(744)	0	0	5.715	5.705	FA	545,255	1,443,323	08/31/2010	08/15/2039
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE			2	1FE	21,653,437	120.4300	25,759,763	21,390,000	21,643,072	0	(10,365)	0	0	5.192	5.070	FA	462,737	1,066,696	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE	C		2	1FE	1,550,000	131.1000	2,032,050	1,550,000	1,550,000	0	0	0	0	5.731	5.731	JD	7,403	88,831	12/16/2010	06/01/2040
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE			2	1FE	28,646,676	120.3000	33,998,193	28,260,000	28,628,016	0	(7,090)	0	0	6.731	6.617	JJ	951,090	1,902,181	07/21/2010	07/01/2043
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE			2	1FE	25,921,270	122.7800	31,432,963	25,600,000	25,890,145	0	(10,155)	0	0	5.445	5.342	MN	232,320	1,393,920	09/22/2009	05/01/2033
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS			2	1FE	45,625,157	128.3300	58,109,179	45,280,000	45,528,037	0	(10,081)	0	0	7.425	7.359	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
645913-AR-5	NJ EDA PENSION FUNDING SER B REVENUE BON	@			1FE	42,022,987	99.9000	101,703,290	101,800,000	100,929,556	0	6,750,501	0	0	0.000	7.056	N/A	0	0	06/30/2000	02/15/2013
646122-A*-2	New Jersey Housing Agency SR NT				1	1,510,000	100.0800	1,511,171	1,510,000	1,510,000	0	0	0	0	4.500	4.499	MN	11,325	67,950	05/01/2009	11/01/2019
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1FE	1,100,000	146.5200	1,611,687	1,100,000	1,100,000	0	0	0	0	7.414	7.413	JJ	40,777	81,554	04/20/2009	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI	C		2	1FE	16,541,768	141.8000	23,454,547	16,540,000	16,541,727	0	(24)	0	0	7.102	7.099	JJ	587,335	1,174,671	12/16/2010	01/01/2041
64971M-T4-4	NEW YORK N Y CITY TRANSITIONAL CORP MUNI				1FE	6,000,000	121.5600	7,293,900	6,000,000	6,000,000	0	0	0	0	5.267	5.267	MN	52,670	316,020	05/19/2010	05/01/2027
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE			2	1FE	46,703,456	125.3400	56,974,661	45,455,000	46,678,937	0	(24,519)	0	0	5.767	5.508	FA	1,092,246	2,469,141	06/28/2012	08/01/2036
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	24,000,000	129.6700	31,121,040	24,000,000	24,000,000	0	0	0	0	5.750	5.750	JD	61,333	1,380,000	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE	C		2	1FE	11,900,000	134.3500	15,987,531	11,900,000	11,900,000	0	0	0	0	5.952	5.952	JD	31,479	708,288	01/26/2010	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE			2	1FE	7,945,000	132.7100	10,544,127	7,945,000	7,945,000	0	0	0	0	6.011	6.011	JD	21,226	477,574	03/10/2010	06/15/2042
649902-H4-8	NEW YORK ST DORM AUTH ST PERSO CORPORATE			2	1FE	54,575,000	122.1400	66,656,814	54,575,000	54,575,000	0	0	0	0	5.427	5.427	MS	872,081	2,961,785	10/08/2009	03/15/2039
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK			2	1FE	21,148,345	123.9000	25,344,154	20,455,000	21,089,603	0	(18,940)	0	0	5.628	5.364	MS	338,967	1,151,207	08/26/2010	03/15/2039
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			2	1FE	28,525,000	134.9100	38,481,937	28,525,000	28,525,000	0	0	0	0	6.718	6.717	JJ	958,155	1,916,310	08/03/2009	01/01/2049
66285W-HH-2	NORTH TEXAS TOLLWAY AUTHORITY CORP MUNI				1FE	25,000,000	101.3000	25,326,250	25,000,000	25,000,000	0	0	0	0	2.441	2.441	MS	203,417	610,250	04/15/2011	09/01/2013
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1FE	4,896,550	116.4200	5,821,150	5,000,000	4,900,583	0	1,652	0	0	4.910	5.044	JD	20,458	245,500	10/21/2010	06/01/2040
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1FE	13,785,030	111.1900	15,411,488	13,860,000	13,783,901	0	32	0	0	4.800	4.827	JD	55,440	665,280	10/20/2011	06/01/2111
67766W-QG-0	OHIO ST WTR DEV AUTH CORPORATE MUNI FRGN			2	1FE	1,700,000	115.3000	1,960,066	1,700,000	1,700,000	0	0	0	0	4.879	4.879	JD	6,912	82,943	08/12/2010	12/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG	LS		2	1FE	13,653,490	129.6700	17,246,509	13,300,000	13,632,346	0	(8,510)	0	0	5.834	5.626	MN	99,146	775,922	05/05/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F			2	1FE	25,000,000	127.3000	31,825,750	25,000,000	25,000,000	0	0	0	0	5.662	5.662	AO	353,875	1,415,500	01/21/2010	10/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	26,677,598	118.6300	28,304,879	23,860,000	26,656,591	0	(21,008)	0	0	5.511	4.766	JD	109,577	890,302	08/09/2012	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	10,800,000	125.9200	13,599,792	10,800,000	10,800,000	0	0	0	0	6.105	6.105	JD	54,945	659,340	06/22/2009	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	162,551	119.2100	166,898	140,000	162,503	0	(48)	0	0	5.561	4.633	JD	649	3,893	10/16/2012	12/01/2049
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1FE	7,500,000	126.3500	9,476,475	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI			2	1FE	28,788,623	98.1200	28,455,380	29,000,000	28,787,229	0	(1,394)	0	0	4.458	4.496	AO	290,885	0	10/11/2012	10/01/2062
73358W-KF-0	PORT AUTH N Y & N J CORP MUNI				1FE	6,995,870	99.9200	6,994,680	7,000,000	6,995,939	0	69	0	0	0.500	0.530	JD	1,167	0	12/12/2012	12/01/2014
745190-TU-2	PUERTO RICO COMWLTH HWY & TRAN CORP SINK	SD		1	3AM	603,612	111.5100	669,066	600,000	603,209	0	(60)	0	0	5.000	4.962	JJ	15,000	30,000	10/27/2005	07/01/2040
759136-QP-2	REGIONAL TRANS DIST CO TX REV CORPORATE			2	1FE	7,800,000	135.7900	10,591,698	7,800,000	7,800,000	0	0	0	0	5.844	5.844	MN	75,972	455,832	11/10/2010	11/01/2050
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI	C		2	1FE	6,779,346	125.1000	8,600,763	6,875,000	6,782,697	0	1,881	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			2	1FE	3,000,000	124.6000	3,738,030	3,000,000	3,000,000	0	0	0	0	6.156	6.156	MN	23,598	184,680	07/22/2010	05/15/2036
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE			2	1FE	11,308,230	118.9700	12,492,165	10,500,000	11,303,006	0	(7,774)	0	0	4.839	4.342	JJ	254,048	375,023	06/14/2012	01/01/2041
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1FE	13,700,000	129.8000	17,783,284	13,700,000	13,700,000	0	0	0	0	5.718	5.718	FA	326,403	783,366	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1FE	30,000,000	130.6500	39,195,300	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI			2	1FE	1,110,000	106.6600	1,183,893	1,110,000	1,110,000	0	0	0	0	4.427	4.427	FA	20,475	16,653	03/20/2012	02/01/2042
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	20,988,870	121.3600	25,486,650	21,000,000	20,991,696	0	45	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
842475-F7-5	SOUTHERN CALIF PUB PWR AUTH CORPORATE MU			2	1FE	10,000,000	118.1300	11,813,000	10,000,000	10,000,000	0	0	0	0	5.943	5.941	JJ	297,150	594,300	05/27/2010	07/01/2040
88880L-AA-1	TOBACCO SETTLEMENT FIN AUTH WE CORPORATE			2	2AM	5,280,499	78.1700	5,084,893	6,505,000	5,509,392	0	56,410	0	0	7.467	10.777	JD	40,477	485,728	10/28/2008	06/01/2047
889251-AW-4	Toledo-Lucas Cnty Port Auth SRNT			2	2AM	1,335,000	113.0400	1,509,096	1,335,000	1,335,000	0	0	0	0	10.060	10.054	MN	17,161	134,301	02/21/2004	05/15/2015
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	4,725,000	106.6800	5,040,707	4,725,000	4,725,000	0	0	0	0	5.500	5.500	MN	33,206	259,875	04/12/2011	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	4,940,000	102.7800	5,077,176	4,940,000	4,940,000	0	0	0	0	4.900	4.900	MN	30,930	217,182	12/22/2011	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	5,325,000	101.0400	5,380,515	5,325,000	5,325,000	0	0	0	0	4.670	4.669	MN	31,775	118,122	05/24/2012	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	980,000	101.3200	992,916	980,000	980,000	0	0	0	0	4.320	4.319	MN	5,410	2,705	10/22/2012	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	1,630,000	98.3300	1,602,765	1,630,000	1,630,000	0	0	0	0	4.320	4.320	MN	8,998	4,499	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur			2	2AM	825,000	98.2700	810,737	825,000	825,000	0	0	0	0	4.320	4.319	MN	4,554	2,277	10/22/2012	05/15/2027
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRGN			2	1FE	32,443,168	122.3900	36,564,909	29,875,000	32,405,451	0	(25,558)	0	0	5.770	5.136	MN	220,262	1,436,009	08/17/2012	05/15/2043
91412G-EZ-4	UNIVERSITY OF CALIFORNIA CORP MUNI REVEN			1	1FE	100,000,000	100.0100	100,006,000	100,000,000	100,000,000	0	0	0	0	0.794	0.795	MON	68,321	487,373	04/26/2012	07/01/2041
91412G-FA-8	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			1	1FE	23,327,155	100.0100	23,396,404	23,395,000	23,328,054	0	899	0	0	0.614	0.625	MON	11,163	63,017	07/25/2012	07/01/2041
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI				1FE	16,350,000	105.4400	17,239,767	16,350,000	16,350,000	0	0	0	0	4.858	4.858	MN	101,492	560,411	02/22/2012	05/15/2112
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN			2	1FE	15,339,970	123.9000	18,956,700	15,300,000	15,337,866	0	(724)	0	0	5.262	5.244	JJ	402,543	805,086	05/07/2010	07/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,372,688,310	XXX	1,684,615,163	1,412,923,043	1,430,134,425	0	6,413,516	0	0	XXX	XXX	XXX	17,171,255	63,032,819	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						6,543,447,551	XXX	7,825,764,906	7,476,618,954	6,991,687,930	0	44,574,928	0	0	XXX	XXX	XXX	36,448,186	258,403,540	XXX	XXX
00023*-BA-0	AAA Cooper Transportation Senior Note			2	3	3,000,000	101.3300	3,039,802	3,000,000	3,000,000	0	0	0	0	5.910	5.951	JAJO	43,833	177,300	01/25/2007	01/02/2014
00023*-BB-8	AAA Cooper Transportation Senior Note			2	3	4,896,271	102.4300	4,892,186	4,776,000	4,803,193	0	(13,221)	0	0	5.760	5.212	JAJO	65,718	275,098	01/07/2008	01/05/2015
00037B-AB-8	ABB FINANCE USA INC CORPORATE	LS			1FE	22,950,840	102.3800	23,536,057	22,988,000	22,956,561	0	5,722	0	0	2.875	2.888	MN	97,300	330,453	07/19/2012	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE	LS			1FE	111,451,272	107.7700	107,408,118	99,664,000	111,411,641	0	(13,115)	0	0	4.375	3.710	MN	641,933	148,750	10/31/2012	05/08/2042
00101A-AA-3	ADOP CO AVERY DENNISON CORPORATE				2FE	8,964,970	114.9000	10,340,714	9,000,000	8,979,472	0	3,351	0	0	6.625	6.678	AO	149,063	596,250	10/09/2007	10/01/2017
00101J-AA-4	ADT CORP CORPORATE				2FE	179,813	99.2100	178,570	180,000	179,830	0	17	0	0	2.250	2.272	JJ	1,980	0	06/27/2012	07/15/2017
00101J-AC-0	ADT CORP CORPORATE				2FE	5,357,380	94.9200	4,745,895	5,000,000	5,356,678	0	(212)	0	0	4.875	4.439	JJ	119,167	0	10/31/2012	07/15/2042
00103Y-AE-1	AES RED OAK LLC SECURED			2	4FE	3,800,783	109.0000	4,142,854	3,800,783	3,800,783	0	0	0	0	8.540	8.629	FMAN	27,951	324,587	09/18/2000	11/30/2019
00103Y-AF-8	AES RED OAK LLC SECURED			2	4FE	21,000,000	110.5000	23,205,000	21,000,000	21,000,000	0	0	0	0	9.200	9.304	FMAN	166,367	1,932,000	09/18/2000	11/30/2029
00114*-AB-9	AEP Transmission Company LLC Senior Note				2Z	25,000,000	95.0300	23,757,105	25,000,000	25,000,000	0	0	0	0	4.000	4.000	AO	202,778	0	10/18/2012	10/18/2032
001192-AD-5	AGL CAPITAL CORP AGL CAPITAL CORPORATION				2FE	14,972,850	126.7200	19,007,950	15,000,000	14,974,798	0	515	0	0	6.000	6.013	AO	225,000	900,000	09/22/2004	10/01/2034
00124#-AB-3	Ag Processing Inc Senior Note			2	2	1,785,714	103.0900	1,840,881	1,785,714	1,785,714	0	0	0	0	5.520	5.519	JD	4,381	98,571	06/15/2004	06/15/2014
00124#-AF-4	Ag Processing Inc Senior Note				2	5,000,000	111.5600	5,577,822	5,000,000	5,000,000	0	0	0	0	5.080	5.080	JAJO	63,500	254,000	04/01/2011	04/01/2021
00124#-AG-2	Ag Processing Inc Senior Note				2	2,500,000	112.6800	2,816,883	2,500,000	2,500,000	0	0	0	0	5.290	5.290	JAJO	33,063	132,250	04/01/2011	04/01/2023
00130H-BC-8	AES CORP AES CORP				3FE	17,871,138	106.5000	17,849,400	16,760,000	17,337,470	0	(472,481)	0	0	7.750	4.672	MS	432,967	1,298,900	12/15/2011	03/01/2014
00130H-BH-7	AES CORP CORPORATION				3FE	1,275,000	115.5000	1,443,750	1,250,000	1,264,494	0	(2,458)	0	0	8.000	7.701	AO	21,111	100,000	01/18/2008	10/15/2017
00130H-BL-8	AES CORP CORPORATE				3FE	4,857,188	112.2500	5,331,875	4,750,000	4,796,168	0	(14,688)	0	0	7.750	7.351	AO	77,715	368,125	05/05/2008	10/15/2015
00130H-BS-3	AES CORP CORPORATE			1	3FE	2,285,000	111.0000	2,220,000	2,000,000	2,274,885	0	(10,115)	0	0	7.375	5.327	JJ	73,750	0	08/07/2012	07/01/2021
001688-AC-0	ALS Group General Partnership Senior Not				2	64,676,617	106.2400	69,355,757	65,280,707	65,280,707	0	0	0	1,448,830	4.960	4.960	JD	215,862	3,204,181	12/07/2010	12/07/2020
001688-AD-8	ALS Group General Partnership Senior Not				2	10,100,000	107.9300	10,901,205	10,100,000	10,100,000	0	0	0	0	4.260	4.260	JJ	193,617	430,260	07/19/2011	07/19/2019
001688-AE-6	ALS Group General Partnership Senior Not				2	42,280,000	109.7000	46,381,357	42,280,000	42,280,000	0	0	0	0	4.790	4.790	JJ	911,345	2,025,212	07/19/2011	07/19/2022
001814-AQ-5	ANR PIPELINE CO DEBENTURES				1FE	3,723,000	133.3900	5,002,200	3,750,000	3,732,684	0	947	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024
001814-AR-3	ANR PIPELINE CO DEBENTURES	LS			1FE	10,743,937	150.1000	13,201,717	8,795,000	9,973,407	0	(91,338)	0	0	9.625	7.519	MN	141,086	846,519	07/19/2006	11/01/2021
00184A-AC-9	TIME WARNER INC COMPANY GUARNT				2FE	18,590,992	137.6700	22,178,347	16,110,000	18,305,295	0	(63,351)	0	0	7.625	6.348	AO	259,326	1,228,388	09/29/2011	04/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00184A-AG-0	TIME WARNER INC COMPANY GUARNT				2FE	21,926,805	139.8200	25,866,275	18,500,000	21,632,810	0	(83,810)	0	0	7.700	6.179	MN	237,417	1,424,500	10/18/2010	05/01/2032
001957-BD-0	AT&T CORP SENIOR NOTES				1FE	39,124,309	151.3300	59,497,846	39,316,000	38,550,799	0	7,388	0	0	8.000	8.179	MN	401,897	3,145,280	07/14/2009	11/15/2031
001957-BJ-7	AT&T CORP NOTES	C			1FE	9,965,834	100.9600	12,230,416	12,114,000	12,043,799	0	296,724	0	0	6.500	9.196	MS	231,849	787,410	11/01/2002	03/15/2013
00206R-AJ-1	AT&T INC CORPORATE				1FE	349,230	119.1300	416,952	350,000	349,538	0	74	0	0	5.500	5.529	FA	8,021	19,250	01/29/2008	02/01/2018
00206R-AM-4	AT&T INC CORPORATE	LS			1FE	14,987,400	120.6300	18,094,125	15,000,000	14,991,314	0	1,179	0	0	5.600	5.611	MN	107,333	840,000	05/08/2008	05/15/2018
00206R-AR-3	AT&T INC CORPORATE	LS			1FE	9,968,900	122.7800	12,278,156	10,000,000	9,978,369	0	2,762	0	0	5.800	5.841	FA	219,111	580,000	01/29/2009	02/15/2019
00206R-AS-1	AT&T INC CORPORATE				1FE	16,992,835	131.4100	18,417,294	14,015,000	16,954,557	0	(25,708)	0	0	6.550	5.071	FA	346,793	393,983	08/17/2012	02/15/2039
00206R-AV-4	AT&T INC CORPORATE	LS			1FE	13,398,874	104.2600	14,012,248	13,440,000	13,417,804	0	8,009	0	0	2.500	2.565	FA	126,933	336,000	07/27/2010	08/15/2015
00206R-BA-9	AT&T INC CORPORATE	LS			1FE	20,280,197	120.0100	24,494,531	20,410,000	20,281,034	0	1,713	0	0	5.550	5.594	FA	427,930	1,123,315	08/15/2011	08/15/2041
00206R-BG-6	AT&T INC CORPORATE				1FE	3,230,485	100.4400	4,561,771	4,542,000	3,230,936	0	451	0	0	4.300	6.500	JD	7,595	0	12/17/2012	12/15/2042
00209A-AF-3	NEW CINGULAR WIRELESS SV SENIOR NOTES				1FE	36,536,683	160.4400	55,536,333	34,615,000	36,288,914	0	(45,657)	0	0	8.750	8.213	MS	1,009,604	3,028,813	07/26/2006	03/01/2031
00209T-AA-3	COMCAST CABLE COMM HLDGS COMPANY GUARNT				2FE	12,019,607	101.5800	12,477,706	12,284,000	12,270,605	0	34,046	0	0	8.375	8.700	MS	302,920	1,028,785	11/19/2002	03/15/2013
00209T-AB-1	COMCAST CABLE COMM HLDGS BOND				2FE	918,218	151.1900	1,058,301	700,000	853,427	0	(10,854)	0	0	9.455	6.421	MN	8,457	66,185	10/18/2005	11/15/2022
002474-A#-1	AZZ Inc Senior Note				2	15,390,000	112.6000	17,328,641	15,390,000	15,390,000	0	0	0	0	5.420	5.420	JJ	373,045	834,138	01/20/2011	01/20/2021
00256@-AA-7	Aaron's Inc / Aaron Invt Co Senior Note			2	2	52,530,000	103.2900	54,259,868	52,530,000	52,530,000	0	0	0	0	3.750	3.767	JAJO	350,200	1,969,875	07/05/2011	04/27/2018
002819-AC-4	ABBOTT LABS CORPORATE				1FE	12,610,378	136.1100	15,029,351	11,042,000	12,505,014	0	(28,684)	0	0	6.150	5.192	MN	58,477	679,083	01/13/2009	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORPORATE				1FE	8,771,191	134.7800	11,186,531	8,300,000	8,750,529	0	(7,432)	0	0	6.000	5.602	AO	124,500	498,000	01/28/2010	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE	LS			1FE	20,738,652	127.8800	26,727,900	20,900,000	20,743,647	0	2,456	0	0	5.300	5.352	MN	104,616	1,107,700	05/24/2010	05/27/2040
00287Y-AD-1	ABBVIE INC CORPORATE				2FE	504,716	106.3100	542,198	510,000	504,703	0	(13)	0	0	4.400	4.463	MN	3,304	0	11/05/2012	11/06/2042
00440E-AH-0	ACE INA HOLDINGS INC CORPORATE	LS			1FE	2,688,937	138.3900	3,043,247	2,199,000	2,665,822	0	(10,175)	0	0	6.700	5.130	MN	18,826	147,333	08/18/2010	05/15/2036
00440E-AN-7	ACE INA HOLDINGS INC CORPORATE				1FE	199,814	104.9800	209,960	200,000	199,887	0	36	0	0	2.600	2.620	MN	549	5,200	11/18/2010	11/23/2015
00441@-AH-8	Accupac Holdings Revolver			2	4Z	1,799,982	98.6800	1,776,284	1,799,982	1,799,982	0	0	0	0	7.500	7.688	MON	2,401	132,974	11/02/2007	07/31/2013
00441@-AJ-4	Accupac Holdings Term A			2	4Z	10,841,191	98.6800	10,698,459	10,841,191	10,841,191	0	0	0	0	7.500	7.669	MON	2,259	844,229	06/23/2010	07/31/2013
00678*-AA-9	Adelante Media Group, LLC Senior Secured				6	5,993,573	100.0000	5,993,573	5,993,573	5,993,573	1,310,318	0	0	0	6.000	10.210	MON	0	213,438	09/24/2010	12/31/2014
00678*-AB-7	Adelante Media Group, LLC Senior Secured				6	4	0.0000	0	12,758,333	0	204,376	0	2,009,855	0	6.911	0.000	DEC	0	0	09/24/2010	12/31/2014
000000-00-0	Adelante Media Group, LLC Term Loan B PI				6Z	2	0.0000	0	2,731,315	0	(2)	0	0	0	6.911	0.000	DEC	0	0	12/31/2012	12/31/2014
00753*-AL-3	Advanced Drainage Systems Inc. Senior Se			2	3	56,160,000	107.4500	60,341,613	56,160,000	56,160,000	0	0	0	0	5.600	5.637	MJSD	61,152	2,864,160	09/27/2010	09/24/2018
008016-A#-4	The Aerospace Corporation Senior Secured			2	2	12,500,000	108.9500	13,618,904	12,500,000	12,500,000	0	0	0	0	4.760	4.807	MON	38,014	595,000	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured			2	2	22,379,393	120.1800	26,896,272	22,379,393	22,379,393	0	0	0	0	6.510	6.598	MON	113,314	1,456,899	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured			2	2	12,000,000	101.4000	12,168,264	12,000,000	12,000,000	0	0	0	0	3.900	3.931	MON	37,700	195,000	07/02/2012	04/04/2033
008117-AD-5	AETNA INC DEBENTURES				1FE	852,658	103.9600	960,563	924,000	918,797	0	6,736	0	0	6.750	7.562	MS	18,365	62,370	08/15/1996	09/15/2013
008117-AN-3	AETNA INC CORPORATE			1	2FE	246,503	111.0900	277,714	250,000	246,965	0	293	0	0	4.125	4.298	JD	859	10,313	05/17/2011	06/01/2021
00817Y-AF-5	AETNA INC CORPORATE				2FE	71,196,627	134.6000	95,390,382	70,870,000	71,169,657	0	(5,379)	0	0	6.625	6.589	JD	208,673	4,695,138	07/21/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE				2FE	25,451,263	138.7200	35,547,641	25,625,000	25,461,830	0	2,433	0	0	6.750	6.803	JD	76,875	1,729,688	11/29/2007	12/15/2037
00817Y-AM-0	AETNA INC CORPORATE			1	2FE	141,603	99.1600	138,827	140,000	141,600	0	(3)	0	0	4.125	4.058	MN	866	0	12/13/2012	11/15/2042
008548-AF-6	Agua Caliente Band Cahuilla In Senior Se			2	3FE	24,000,000	102.9000	24,695,507	24,000,000	24,000,000	0	0	0	0	6.510	6.511	AO	390,600	1,562,400	11/15/2006	10/01/2021
00855L-AA-7	Agua Caliente Band of Cahuilla Senior Se			2	3FE	675,000	103.5200	698,765	675,000	675,000	0	0	0	0	6.440	6.441	AO	10,868	43,470	06/12/2007	10/01/2016
00855L-AB-5	Agua Caliente Band of Cahuilla Senior Se			2	3FE	6,000,000	106.1000	6,366,063	6,000,000	6,000,000	0	0	0	0	6.850	6.851	AO	102,750	411,000	06/12/2007	10/01/2021
008685-AB-5	AHOLD FINANCE USA INC	LS			2FE	2,203,825	128.9300	3,133,061	2,430,000	2,233,850	0	5,819	0	0	6.875	7.753	MN	27,844	167,063	09/25/2006	05/01/2029
009158-AP-1	AIR PRODS & CHEMS INC CORPORATE				1FE	3,147,732	114.5800	3,609,304	3,150,000	3,148,237	0	205	0	0	4.375	4.384	FA	49,766	137,813	08/18/2009	08/21/2019
01029#-AA-9	Alabama Gas Corporation Senior Note				1	20,500,000	106.9100	21,916,807	20,500,000	20,500,000	0	0	0	0	3.860	3.860	JD	19,783	791,300	12/22/2011	12/22/2021
010392-EB-0	ALABAMA POWER SENIOR NOTES				1FE	297,813	126.4900	379,470	300,000	298,580	0	101	0	0	5.875	5.938	JD	1,469	17,625	12/06/2002	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES				1FE	10,336,164	124.8300	13,057,059	10,460,000	10,351,618	0	2,488	0	0	5.700	5.784	FA	225,239	596,220	05/04/2004	02/15/2033
010392-EE-4	ALABAMA POWER SENIOR NOTES				1FE	19,486,940	117.8100	23,562,800	20,000,000	19,560,739	0	10,918	0	0	5.600	5.784	MS	329,778	1,120,000	07/07/2004	03/15/2033
010392-EZ-7	ALABAMA POWER CORPORATE				1FE	3,273,415	132.2400	3,767,498	2,849,000	3,256,983	0	(7,732)	0	0	6.125	5.111	MN	22,297	174,501	10/26/2010	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE				1FE	13,867,124	131.7400	16,125,921	12,241,000	13,807,775	0	(28,121)	0	0	6.000	5.107	MS	244,820	734,460	10/26/2010	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1FE	10,912,769	125.7300	13,786,744	10,965,000	10,913,181	0	731	0	0	5.500	5.533	MS	177,572	603,075	03/04/2011	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE	C			1FE	20,563,595	121.7300	24,669,334	20,265,000	20,557,514	0	(5,384)	0	0	5.200	5.099	JD	87,815	1,053,780	12/21/2011	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE	LS			1FE	6,380,929	102.6800	6,643,487	6,470,000	6,381,988	0	1,059	0	0	4.100	4.180	JJ	122,319	130,424	04/04/2012	01/15/2042
012348-A@-7	Albany Intl Senior Note			2	3	84,000,000	106.9900	89,868,139	84,000,000	84,000,000	0	0	0	0	6.840	5.375	JAJO	1,053,360	5,745,600	10/25/2005	10/25/2017
012653-AA-9	ALBEMARLE CORP BOND				2FE	5,416,931	107.7800	5,911,672	5,485,000	5,466,794	0	7,950	0	0	5.100	5.268	FA	116,556	279,735	08/11/2005	02/01/2015
013104-AC-8	NEW ALBERTSONS INC DEBENTURES				5FE	12,472,474	56.2500	7,481,250	13,300,000	12,610,909	0	26,837	0	0	7.750	8.334	JD	45,811	1,030,750	09/25/2000	06/15/2026
013817-AJ-0	ALCOA INC CORPORATE				2FE	16,563,209	100.9800	16,754,060	16,592,000	16,568,567	0	996	0	0	5.900	5.914	FA	407,887	978,928	03/14/2007	02/01/2027
013817-AP-6	ALCOA INC CORPORATE	LS			2FE	19,788,284	106.2200	21,055,053	19,822,000	19,806,493	0	1,814	0	0	5.720	5.734	FA	403,135	1,133,818	12/15/2010	02/23/2019
013817-AQ-4	ALCOA INC CORPORATE	LS			2FE	7,170,721	104.8400	7,529,747	7,182,000	7,169,130	0	948	0	0	5.870	5.894	FA	149,896	421,583	12/15/2010	02/23/2022
013817-AS-0	ALCOA INC CORPORATE	LS			2FE	3,987,360	113.7200	4,548,703	4,000,000	3,991,815	0	1,158	0	0	6.750	6.794	JJ	124,500	270,000	07/10/2008	07/15/2018
013817-AV-3	ALCOA INC CORPORATE			1	2FE	69,894	104.0800	72,857	70,000	69,901	0	9	0	0	5.400	5.420	AO	798	3,780	04/13/2011	04/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio			2	2	22,627,283	118.7400	25,821,492	21,746,925	22,428,892	0	(55,510)	0	0	6.900	6.074	MS	466,834	1,500,538	12/01/2010	03/09/2020
014488-AE-6	Alex Lee, Inc. Senior Note			2	3	5,857,143	108.3500	6,346,079	5,857,143	5,857,143	0	0	0	0	6.650	6.651	JD	17,311	389,500	09/12/2007	06/15/2017
01449*-AA-5	Alexander & Baldwin, LLC Senior Note			2	2	15,000,000	115.4200	17,313,397	15,000,000	15,000,000	0	0	0	0	5.530	5.528	JJ	419,358	0	06/29/2012	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note			2	2	50,000,000	116.9800	58,488,887	50,000,000	50,000,000	0	0	0	0	5.550	5.548	JJ	1,402,917	0	06/29/2012	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note			2	2	25,000,000	117.6900	29,421,391	25,000,000	25,000,000	0	0	0	0	5.560	5.558	JJ	702,722	0	06/29/2012	07/25/2026
015823-AA-5	Algonquin Gas Transmission LLC Senior No				2	32,560,000	102.1100	33,247,185	32,560,000	32,560,000	0	0	0	0	3.510	3.510	JJ	520,634	0	07/17/2012	07/17/2024
017475-AB-0	ALLEGIANCE CORP DEBENTURES				2FE	9,168,840	119.7100	10,773,900	9,000,000	9,053,480	0	(12,118)	0	0	7.800	7.611	AO	148,200	702,000	07/02/1997	10/15/2016
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2FE	12,317,324	135.1600	16,479,317	12,192,000	12,278,548	0	(3,757)	0	0	7.000	6.917	AO	180,171	853,440	02/20/1997	10/15/2026
018490-AM-4	ALLERGAN INC CORPORATE	R			1FE	19,950,493	115.0700	22,932,181	19,929,000	19,943,085	0	(7,831)	0	0	5.750	5.711	AO	286,479	1,145,918	01/27/2010	04/01/2016
01877K-AA-1	Alliance Pipeline Senior Note			2	1FE	11,397,470	107.4600	12,247,742	11,397,470	11,397,470	0	0	0	0	7.770	7.770	JD	2,460	885,583	06/25/1999	06/30/2015
018788-AA-3	Alliance Resource Operating Pa Senior No			2	2FE	20,657,966	106.8300	21,900,093	20,500,000	20,538,970	0	(16,134)	0	0	8.310	8.127	FA	619,903	1,703,550	10/01/2006	08/20/2014
018858-AA-4	Alliance Resource Operating Pa Senior No				2	22,050,000	109.6300	24,173,544	22,050,000	22,050,000	0	0	0	0	6.280	6.280	JD	19,233	1,384,740	06/26/2008	06/26/2015
018858-AB-2	Alliance Resource Operating Pa Senior No				2	25,000,000	119.9500	29,988,225	25,000,000	25,000,000	0	0	0	0	6.720	6.720	JD	23,333	1,680,000	06/26/2008	06/26/2018
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				2	2,366,700	99.3600	2,351,633	2,366,700	2,366,700	0	0	0	0	3.450	3.450	MS	23,135	0	09/19/2012	09/19/2022
020002-AC-5	ALLSTATE CORP DEBENTURES				1FE	2,975,650	103.0800	2,576,925	2,500,000	2,525,791	0	(54,966)	0	0	7.500	5.165	JD	8,333	187,500	09/23/2002	06/15/2013
020002-AH-4	ALLSTATE CORP DEBENTURES				1FE	26,788,418	124.8500	29,898,970	23,948,000	25,646,623	0	(271,558)	0	0	6.750	5.206	MN	206,552	1,616,490	10/04/2010	05/15/2018
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1FE	2,021,740	125.4200	2,508,407	2,000,000	2,018,446	0	(469)	0	0	6.125	6.044	JD	5,444	122,500	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND	M			1FE	48,685,201	120.6500	58,708,785	48,661,000	48,733,715	0	(3,461)	0	0	5.550	5.534	MN	390,099	2,700,686	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE	LS			1FE	29,619,750	127.0900	38,125,992	30,000,000	29,653,344	0	6,447	0	0	5.950	6.042	AO	446,250	1,785,000	07/28/2006	04/01/2036
02050*-AA-3	Aloha Petroleum ltd Senior Secured Note			2	3	9,500,000	110.9900	10,544,432	9,500,000	9,500,000	0	0	0	0	6.880	6.937	FMAN	70,807	653,600	11/22/2010	11/22/2020
02112#-AE-7	Alsco Inc. Senior Note			2	1Z	30,000,000	99.1000	29,731,245	30,000,000	30,000,000	0	0	0	0	1.860	1.859	JD	21,700	0	12/17/2012	12/17/2016
021338-AA-2	Alta Realty Investments LLC Senior Secur			2	3	14,578,324	113.2800	16,509,522	14,578,324	14,578,324	0	0	0	0	7.000	7.061	JAJO	172,915	1,020,483	06/17/2011	01/31/2031
02209S-AE-3	ALTRIA GROUP INC CORPORATE				2FE	18,027,311	164.7400	30,395,250	18,450,000	18,034,180	0	3,221	0	0	9.950	10.196	MN	260,068	1,835,775	11/05/2008	11/10/2038
02209S-AG-8	ALTRIA GROUP INC CORPORATE				2FE	8,067,150	107.4800	7,523,565	7,000,000	7,333,799	0	(294,306)	0	0	7.750	3.285	FA	218,507	542,500	06/08/2010	02/06/2014
022249-AU-0	ALUMINUM CO. OF AMERICA NOTES				2FE	3,476,515	108.1400	3,785,009	3,500,000	3,482,731	0	639	0	0	6.750	6.802	JJ	108,938	236,250	01/22/1998	01/15/2028
02343*-AB-8	Amcor Finance USA Series B Senior Note	E			2	6,000,000	115.2200	6,913,404	6,000,000	6,000,000	0	0	0	0	5.690	5.690	JD	15,173	341,400	12/15/2009	12/15/2018
02343*-AH-5	Amcor Finance USA EURO Series B GTD Sr N				2	52,212,233	115.8400	62,788,797	54,202,054	54,202,054	0	0	0	830,462	5.000	5.000	MS	903,368	2,665,804	09/01/2010	09/01/2020
02343@-AA-8	Amedisys, Inc. Series A Senior Note				3	12,025,000	100.0800	12,034,284	12,025,000	12,025,000	0	0	0	0	6.070	6.070	MS	194,645	729,918	03/26/2008	03/25/2013
02343@-AB-6	Amedisys, Inc. Series B Senior Note				3	3,000,000	100.4800	3,014,315	3,000,000	3,000,000	0	0	0	0	6.280	6.280	MS	50,240	188,400	03/26/2008	03/25/2014
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				2FE	22,072,281	139.0100	25,995,243	18,700,000	21,538,361	0	(93,371)	0	0	7.875	6.382	AO	368,156	1,472,625	05/18/2006	10/01/2029
023551-AM-6	Hess Corp CORPORATE				2FE	20,196,072	133.6800	24,059,352	17,998,000	19,924,336	0	(47,047)	0	0	7.125	6.188	MS	377,583	1,282,358	03/21/2006	03/15/2033
023551-F@-8	Hess Corp SR NT			2	2	3,344,763	100.2300	3,248,265	3,240,741	3,241,851	0	(18,144)	0	0	8.520	7.281	JJ	128,085	276,111	10/01/2008	01/14/2013
023551-G@-7	Hess Corp SRNT			2	2	33,300,015	106.6900	31,367,547	29,400,000	29,994,691	0	(299,324)	0	0	9.270	7.338	JD	121,128	2,725,380	07/01/2001	06/15/2014
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO				1FE	20,630,790	120.6400	23,509,743	19,488,000	20,616,288	0	(18,021)	0	0	5.300	4.880	FA	430,360	847,682	04/12/2012	08/01/2037
02360X-AJ-6	AMERENENERGY GENERATING BD SENIOR NOTES	LS			4FE	14,396,321	71.0000	9,975,500	14,050,000	14,348,590	0	(6,637)	0	0	7.950	7.735	JD	93,081	1,116,975	01/15/2003	06/01/2032
02361D-AE-0	AMEREN ILLINOIS CO CORPORATE				2FE	12,510,102	121.5600	13,085,055	10,764,000	12,140,049	0	(256,651)	0	0	6.125	3.265	MN	84,243	659,295	07/13/2011	11/15/2017
02361D-AF-7	AMEREN ILLINOIS CO CORP				2FE	4,833,644	121.2400	6,062,250	5,000,000	4,874,436	0	19,196	0	0	6.250	6.824	AO	78,125	312,500	10/01/2010	04/01/2018
02361D-AG-5	AMEREN ILLINOIS CO CORP				2FE	4,295,162	139.2500	5,570,103	4,000,000	4,232,004	0	(29,522)	0	0	9.750	8.472	MN	49,833	390,000	10/01/2010	11/15/2018
02507*-AA-2	American Century Companies Inc Senior No				2	13,165,000	109.5600	14,423,211	13,165,000	13,165,000	0	0	0	0	4.870	4.870	MS	199,464	641,136	03/09/2011	03/09/2018
02507*-AB-0	American Century Companies Inc Senior No				2	13,000,000	114.0900	14,831,610	13,000,000	13,000,000	0	0	0	0	5.580	5.580	MS	225,680	725,400	03/09/2011	03/09/2021
025816-AY-5	AMERICAN EXPRESS CO CORPORATE				1FE	15,024,346	126.3400	15,987,469	12,654,000	14,470,213	0	(308,173)	0	0	7.000	3.928	MS	250,971	885,780	10/20/2011	03/19/2018
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				1FE	26,688,311	160.4900	29,845,847	18,597,000	26,353,798	0	(147,235)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BA-6	AMERICAN EXPRESS CO CORPORATE				1FE	12,206,261	108.8700	11,850,321	10,885,000	11,677,898	0	(528,362)	0	0	7.250	1.898	MN	89,877	789,163	01/20/2012	05/20/2014
025816-BB-4	AMERICAN EXPRESS CO CORPORATE				1FE	3,848,580	135.4700	4,064,145	3,000,000	3,742,345	0	(101,200)	0	0	8.125	3.733	MN	27,760	243,750	12/08/2011	05/20/2019
02581F-YE-3	American Express Centurion Bk CORPORATE				1FE	2,100,400	120.5100	2,410,287	2,000,000	2,064,763	0	(11,906)	0	0	6.000	5.212	MS	36,000	120,000	10/30/2009	09/13/2017
0258M0-CY-3	AMERICAN EXPRESS CREDIT CORPORATE	R			1FE	10,353,455	104.3000	10,064,545	9,650,000	9,985,005	0	(366,287)	0	0	7.300	1.780	FA	256,342	388,725	04/17/2012	08/20/2013
0258M0-DA-4	AMERICAN EXPRESS CREDIT CORPORATE	LS			1FE	8,594,513	104.8400	9,063,262	8,645,000	8,616,617	0	9,876	0	0	2.750	2.876	MS	70,000	237,738	09/08/2010	09/15/2015
0258M0-DC-0	AMERICAN EXPRESS CREDIT CORPORATE				1FE	29,368,844	105.8000	31,053,621	29,350,000	29,364,768	0	(3,797)	0	0	2.800	2.785	MS	232,843	821,800	01/18/2012	09/19/2016
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER				1FE	65,000,000	101.7200	66,120,210	65,000,000	65,000,000	0	0	0	0	1.411	1.568	MJSD	50,935	507,975	06/07/2012	06/12/2015
026351-AU-0	AMERICAN GENERAL CORP NOTES				2FE	3,338,148	126.3400	8,338,110	6,600,000	3,584,885	0	72,571	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
02666Q-D7-5	AMERICAN HONDA FIN CORP CORPORATE				1FE	375,000	129.6500	486,173	375,000	375,000	0	0	0	0	7.625	7.625	AO	7,148	28,594	09/24/2008	10/01/2018
026874-AT-4	AMERICAN INTL GROUP INC CORPORATE				2FE	2,030,681	101.2200	4,777,329	4,720,000	4,337,246	0	851,192	0	0	4.250	18.188	MN	25,632	200,600	06/16/2005	05/15/2013
026874-AX-5	AMERICAN INTL GROUP INC CORPORATE	R			2FE	68,883	110.3400	132,404	120,000	93,660	0	7,243	0	0	5.050	13.247	AO	1,515	6,060	08/23/2006	10/01/2015
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE	LS			2FE	7,500,001	128.6400	16,079,613	12,500,000	7,663,467	0	45,165	0	0	6.250	10.748	MN	130,208	781,250	08/23/2006	05/01/2036
026874-BT-3	AMERICAN INTL GROUP INC CORPORATE				2FE	144,084	131.3900	328,472	250,000	167,092	0	8,069	0	0	8.250	17.818	FA	7,792	20,625	06/17/2009	08/15/2018
026874-CB-1	AMERICAN INTL GROUP INC CORPORATE				2FE	173,150	111.8500	195,734	175,000	173,574	0	339	0	0	4.875	5.117	MS	2,512	8,579	09/08/2011	09/15/2016
02687Q-DG-0	AMERICAN INTL GRP INC. CORPORATE				2FE	133,387	118.2200	295,549	250,000	167,989	0	10,143	0	0	5.850	14.937	JJ	6,703	14,609	12/07/2007	01/16/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
02860#-AB-7	American National Red Cross Series A Sen			2	1	90,000,000	120.1200	108,107,798	90,000,000	90,000,000	0	0	0	0	5.850	5.849	MS	1,564,875	5,265,000	09/14/2009	09/14/2023
02860#-AC-5	American National Red Cross Series B Sen			2	1	100,000,000	121.6300	121,627,862	100,000,000	100,000,000	0	0	0	0	5.730	5.730	AO	970,917	5,730,000	04/30/2010	04/30/2030
029163-AD-4	AMERICAN RE CORP SENIOR NOTES				1FE	20,936,089	132.2100	27,764,114	21,000,000	20,952,608	0	1,833	0	0	7.450	7.476	JD	69,533	1,564,500	06/30/2000	12/15/2026
02918*-AA-5	American Railcar Leasing LLC Term A			2	3	46,717,509	94.1300	43,977,158	46,717,509	46,717,509	0	0	0	0	2.714	2.189	MON	102,119	1,310,972	08/08/2008	09/01/2015
029912-AT-9	AMERICAN TOWER CORP CORPORATE				2FE	8,032,500	117.6300	9,998,788	8,500,000	8,201,291	0	49,352	0	0	7.000	7.891	AO	125,611	595,000	03/09/2009	10/15/2017
03040#-AH-5	American Water Capital Corp Series G Sen				2	15,031,093	121.9300	17,680,264	14,500,000	14,880,613	0	(60,867)	0	0	6.250	5.666	MN	115,799	906,250	06/09/2010	05/15/2018
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE				2FE	9,174,100	130.5900	13,059,264	10,000,000	9,218,251	0	11,026	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
03073E-AF-2	AMERISOURCEBERGEN CORP CORPORATE	R			1FE	13,832,300	113.2400	15,400,191	13,600,000	13,751,867	0	(54,204)	0	0	5.875	5.408	MS	235,261	799,000	06/08/2010	09/15/2015
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE	LS		1	1FE	6,444,877	108.1400	6,948,069	6,425,000	6,442,693	0	(1,786)	0	0	3.500	3.462	MN	28,734	225,500	11/10/2011	11/15/2021
03083#-AB-6	AmeriMark Direct, LLC Senior Subordinate				5	7,742,527	95.3500	7,382,195	7,742,527	7,742,527	0	0	0	0	17.000	14.264	MJSD	62,155	1,260,600	12/14/2012	05/09/2017
03083#-AC-4	AmeriMark Direct, LLC Revolver			2	5	9,214,505	84.8700	7,820,149	9,214,505	9,214,505	0	0	0	0	9.082	9.396	MON	31,410	383,881	12/20/2012	11/09/2016
03083#-AD-2	AmeriMark Direct, LLC Term A			2	5	10,649,072	97.7000	10,403,779	10,649,072	10,649,072	0	0	0	0	9.000	9.143	MJSD	122,678	987,440	11/09/2011	11/09/2016
030955-AM-0	AMERITECH CAPITAL FUNDING COMPANY GUARNT				1FE	821,600	120.3400	996,433	828,000	825,513	0	400	0	0	6.450	6.520	JJ	24,626	53,406	08/19/1998	01/15/2018
031100-B#-6	Ametek Inc Series C Senior Note				2	40,000,000	117.4700	46,986,410	40,000,000	40,000,000	0	0	0	0	6.350	6.350	JJ	1,164,167	2,540,000	07/16/2008	07/16/2018
031100-B*-0	Ametek Inc Senior Note				2	4,000,000	115.6700	4,626,918	4,000,000	4,000,000	0	0	0	0	6.200	6.200	JD	8,956	248,000	12/18/2007	12/18/2017
031100-C*-9	Ametek Inc Series D Senior Note				2	3,600,000	110.8700	3,991,343	3,600,000	3,600,000	0	0	0	0	6.590	6.590	MS	68,536	237,240	09/17/2008	09/17/2015
031100-D#-4	Ametek Inc Senior Note		0		2	49,019,608	103.0000	51,573,199	50,069,187	50,069,187	0	0	0	1,054,821	2.440	2.440	JD	37,329	1,204,515	12/20/2011	12/20/2021
031162-AJ-9	AMGEN INC CORPORATE	LS			2FE	19,803,990	107.4400	20,897,230	19,450,000	19,592,564	0	(75,582)	0	0	4.850	4.427	MN	112,675	943,325	02/25/2010	11/18/2014
031162-AW-0	AMGEN INC CORPORATE				2FE	13,054,725	125.8000	14,661,850	11,655,000	12,990,337	0	(25,569)	0	0	6.375	5.514	JD	61,917	743,006	05/19/2010	06/01/2037
031162-AZ-3	AMGEN INC CORPORATE				2FE	14,002,745	119.5300	16,495,023	13,800,000	13,937,290	0	(18,983)	0	0	5.700	5.502	FA	327,750	786,600	07/09/2009	02/01/2019
031162-BA-7	AMGEN INC CORPORATE				2FE	5,970,600	129.4700	6,473,290	5,000,000	5,930,776	0	(16,812)	0	0	6.400	5.101	FA	133,333	320,000	07/16/2010	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2FE	16,707,525	121.7600	20,333,018	16,700,000	16,705,826	0	(117)	0	0	5.750	5.747	MS	282,740	960,250	03/15/2010	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2FE	6,842,361	110.2400	6,856,785	6,220,000	6,840,360	0	(660)	0	0	4.950	4.339	AO	76,973	0	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE	C		1	2FE	18,407,882	120.0700	19,086,502	15,896,000	18,400,949	0	(2,466)	0	0	5.650	4.637	JD	39,917	282,500	10/31/2012	06/15/2042
031162-BK-5	AMGEN INC CORPORATE			1	2FE	13,194,968	112.5400	12,884,315	11,449,000	13,189,298	0	(2,045)	0	0	5.150	4.224	MN	75,341	15,665	10/31/2012	11/15/2041
031162-BM-1	AMGEN INC CORPORATE	LS		1	2FE	14,958,000	109.8200	16,472,760	15,000,000	14,961,545	0	3,629	0	0	3.875	3.909	MN	74,271	589,323	11/07/2011	11/15/2021
03201#-AC-1	Ampac Holdings, LLC Senior Subordinated				5	423,153	100.0000	423,136	423,153	423,153	0	0	0	0	16.000	16.319	MJSD	188	66,536	12/30/2012	03/30/2017
03210@-AB-4	Amplifon USA Inc/Deutsch GMBH Series B G				2	22,692,664	102.3000	22,353,495	21,850,000	22,046,798	0	(328,548)	0	0	6.350	4.848	FA	574,260	1,387,475	11/01/2011	08/02/2013
03210@-AC-2	Amplifon USA Inc/Deutsch GMBH Series C G				2	16,500,000	112.8700	18,622,814	16,500,000	16,500,000	0	0	0	0	6.480	6.480	FA	442,530	1,069,200	08/02/2006	08/02/2016
034164-A*-4	The Andersons, Inc Senior Note				3	21,200,000	106.9600	22,675,566	21,200,000	21,200,000	0	0	0	0	6.120	6.120	MS	338,776	1,297,440	03/27/2008	03/27/2015
034164-A@-2	The Andersons, Inc Senior Note				3	23,760,000	116.1200	27,588,925	23,760,000	23,760,000	0	0	0	0	6.780	6.780	MS	420,631	1,610,928	03/27/2008	03/27/2018
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				1FE	2,198,167	136.3700	2,590,954	1,900,000	2,122,981	0	(9,348)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				1FE	6,351,185	124.7100	8,106,215	6,500,000	6,383,392	0	4,380	0	0	6.500	6.685	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES				1FE	9,233,751	142.3300	12,026,716	8,450,000	9,086,050	0	(18,441)	0	0	7.550	6.807	AO	159,494	637,975	05/16/2002	10/01/2030
035229-CG-6	ANHEUSER BUSCH COS INC DEBENTURES				1FE	2,419,188	132.5900	2,744,551	2,070,000	2,359,917	0	(9,161)	0	0	6.800	5.560	JJ	64,906	140,760	03/28/2005	01/15/2031
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				1FE	4,896,738	137.3900	5,770,414	4,200,000	4,854,271	0	(18,206)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032
035229-CL-5	ANHEUSER BUSCH COS INC BONDS	C			1FE	24,753,250	133.4800	33,369,663	25,000,000	24,774,090	0	2,817	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				1FE	54,446,964	141.2400	77,966,774	55,200,000	54,501,093	0	7,614	0	0	6.500	6.597	MN	598,000	3,588,000	05/16/2002	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES	C			1FE	11,797,669	140.6800	16,638,358	11,827,000	11,798,202	0	295	0	0	6.500	6.518	FA	320,315	768,755	06/24/2002	02/01/2043
035229-CW-1	ANHEUSER BUSCH COS INC CORPORATE	LS			1FE	13,695,450	117.6600	17,648,594	15,000,000	14,318,253	0	89,174	0	0	5.000	5.888	MS	250,000	750,000	05/12/2004	03/01/2019
035229-DC-4	ANHEUSER BUSCH COS INC CORPORATE				1FE	11,767,147	136.7400	17,708,167	12,950,000	11,828,089	0	16,180	0	0	6.450	7.205	MS	278,425	835,275	09/15/2008	09/01/2037
03523T-BE-7	ANHEUSER-BUSCH COS INC CORPORATE				1FE	12,976,835	133.5600	14,785,258	11,070,000	12,603,792	0	(212,446)	0	0	7.750	5.057	JJ	395,599	857,925	03/15/2011	01/15/2019
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE				1FE	50,004,988	164.2300	52,976,442	32,258,000	49,721,634	0	(283,462)	0	0	8.200	4.601	JJ	1,219,711	1,353,328	05/25/2012	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE				1FE	19,017,549	161.9000	20,075,612	12,400,000	18,928,618	0	(88,493)	0	0	8.000	4.574	MN	126,756	992,000	04/10/2012	11/15/2039
03523T-BL-1	ANHEUSER-BUSCH COS INC CORPORATE				1FE	2,945,278	101.4400	2,941,888	2,900,000	2,931,194	0	(14,083)	0	0	1.500	0.794	JJ	20,179	21,750	04/17/2012	07/14/2014
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE	LS			1FE	13,545,005	100.6300	13,446,652	13,363,000	13,537,828	0	(7,176)	0	0	2.500	2.346	JJ	153,118	0	07/19/2012	07/15/2022
03523T-BQ-0	ANHEUSER-BUSCH COS INC CORPORATE	LS			1FE	1,848,696	100.4600	1,808,321	1,800,000	1,848,266	0	(430)	0	0	3.750	3.601	JJ	30,938	0	07/17/2012	07/15/2042
035287-AB-7	ANIXTER INC. CORPORATE				3FE	2,710,380	106.3800	3,191,250	3,000,000	2,900,699	0	40,448	0	0	5.950	7.629	MS	59,500	178,500	03/18/2008	03/01/2015
037389-AU-7	AON CORP CORPORATE				2FE	20,509,545	129.5400	26,555,126	20,500,000	20,508,616	0	(324)	0	0	6.250	6.245	MS	323,872	1,281,250	11/15/2010	09/30/2040
037389-AY-9	AON CORP CORPORATE				2FE	561,586	105.2800	589,553	560,000	561,183	0	(328)	0	0	3.125	3.059	MN	1,653	17,500	09/28/2011	05/27/2016
037411-AJ-4	APACHE CORP NOTES				1FE	3,525,009	137.7000	3,958,904	2,875,000	3,342,727	0	(22,879)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				1FE	14,491,380	141.7200	16,297,800	11,500,000	13,657,280	0	(104,682)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AL-9	APACHE CORP CORPORATE	LS			1FE	5,547,800	144.2600	7,213,250	5,000,000	5,546,852	0	(125)	0	0	7.625	6.870	MN	63,542	381,250	10/04/2007	11/01/2096
037411-AM-7	APACHE CORP DEBENTURES				1FE	12,825,708	143.1600	18,611,190	13,000,000	12,833,884	0	995	0	0	7.375	7.478	FA	362,194	958,750	06/30/2000	08/15/2047
037411-AN-5	APACHE CORP SENIOR NOTES				1FE	5,076,750	122.4200	6,121,100	5,000,000	5,032,614	0	(5,269)	0	0	7.000	6.844	FA	145,833	350,000	03/16/2001	02/01/2018
037411-AP-0	APACHE CORP SENIOR NOTES				1FE	5,354,663	131.0600	6,553,250	5,000,000	5,194,217	0	(23,009)	0	0	7.625	6.933	JJ	190,625	381,250	03/16/2001	07/01/2019
037411-AR-6	APACHE CORP CORPORATE	LS			1FE	6,948,546	124.8600	8,240,409	6,600,000	6,931,869	0	(6,421)	0	0	6.000	5.616	JJ	182,600	396,000	03/10/2010	01/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
037411-AU-9	APACHE CORP CORPORATE				1FE	559,422	103.7500	518,750	500,000	515,553	0	(21,776)	0	0	6.000	1.546	MS	8,833	30,000	12/20/2010	09/15/2013
037411-AW-5	APACHE CORP CORPORATE			1	1FE	5,090,257	113.6700	5,848,532	5,145,000	5,091,920	0	845	0	0	5.100	5.170	MS	87,465	262,395	08/17/2010	09/01/2040
037411-AY-1	APACHE CORP CORPORATE	C		1	1FE	44,240,850	115.7900	52,104,330	45,000,000	44,265,973	0	10,309	0	0	5.250	5.361	FA	984,375	2,362,500	11/30/2010	02/01/2042
037411-BA-2	APACHE CORP CORPORATE			1	1FE	17,342,968	108.8600	18,887,331	17,350,000	17,342,019	0	(948)	0	0	4.750	4.752	AO	173,982	425,798	04/05/2012	04/15/2043
037735-CE-5	APPALACHIAN PWR CO CORPORATE				2FE	6,113,220	118.0000	7,793,959	6,605,000	6,152,193	0	8,674	0	0	5.800	6.374	AO	95,773	383,090	01/31/2008	10/01/2035
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2FE	4,967,000	135.1300	6,756,380	5,000,000	4,968,181	0	437	0	0	7.000	7.053	AO	87,500	350,000	03/19/2008	04/01/2038
037933-AE-8	APRIA HEALTHCARE GROUP INC CORPORATE	LS		1	4FE	2,664,302	103.3800	2,584,375	2,500,000	2,547,741	0	(54,622)	0	0	11.250	8.374	MN	46,875	281,250	04/08/2011	11/01/2014
038336-C#-8	AptarGroup Inc Senior Note				1	2,500,000	100.2600	2,506,619	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	26,181	0	09/05/2012	09/05/2022
038521-AD-2	ARAMARK CORPORATION CORPORATE			1	4FE	2,585,500	100.5000	2,613,026	2,600,000	2,594,751	0	2,074	0	0	8.500	8.601	FA	92,083	221,000	11/16/2007	02/01/2015
038521-AG-5	ARAMARK CORPORATION CORP FLOATER	LS			4FE	2,661,250	99.6200	2,789,500	2,800,000	2,751,857	0	21,486	0	0	3.813	7.346	FMAN	18,089	113,049	06/02/2008	02/01/2015
038521-E*-7	ARAMARK CORP Jan 2007 LC			2	3FE	327,366	100.0500	330,337	330,162	327,822	0	456	0	0	3.400	0.356	MJSD	1	238	02/29/2012	07/26/2016
000000-00-0	ARAMARK CORP TERM C USD EXTENDED			2	3FE	2,767,092	100.0500	2,792,209	2,790,730	2,713,075	0	(54,017)	0	0	3.462	2.016	MJSD	273	86,317	02/29/2012	07/26/2016
03937R-A#-9	Arch Chemicals Inc Series A Senior Note				2	24,350,000	112.0000	27,270,769	24,350,000	24,350,000	0	0	0	0	6.700	6.701	AO	285,504	1,631,450	08/28/2009	08/28/2016
039483-AK-8	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	560,259	101.0500	505,239	500,000	504,625	0	(27,616)	0	0	7.125	1.525	MS	11,875	35,625	12/20/2010	03/01/2013
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE				1FE	2,131,960	129.5800	2,591,620	2,000,000	2,103,755	0	(4,117)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AP-7	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	545,726	137.7700	754,958	548,000	545,704	0	0	0	0	6.950	6.979	JD	1,693	38,086	12/10/1997	12/15/2097
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	23,134,017	127.9700	27,616,142	21,580,000	22,963,223	0	(49,073)	0	0	6.625	6.002	MN	238,279	1,429,675	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	12,662,038	133.9300	16,004,635	11,950,000	12,563,427	0	(18,876)	0	0	7.000	6.501	FA	348,542	836,500	11/03/2006	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	36,532,078	122.7200	45,528,900	37,100,000	36,615,736	0	11,987	0	0	5.935	6.047	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE	C			1FE	17,995,767	118.2800	22,562,081	19,075,000	18,107,389	0	19,895	0	0	5.375	5.776	MS	301,888	1,025,281	11/27/2007	09/15/2035
039483-AY-8	ARCHER DANIELS MIDLAND C CORPORATE				1FE	6,005,388	119.0600	6,618,677	5,559,000	5,851,554	0	(49,205)	0	0	5.450	4.309	MS	89,207	302,966	09/18/2009	03/15/2018
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1FE	18,005,521	123.2800	21,870,600	17,740,000	17,998,321	0	(3,584)	0	0	5.765	5.660	MS	340,904	1,022,711	03/30/2011	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP	LS			1FE	6,628,129	105.1400	6,937,445	6,598,000	6,627,422	0	(707)	0	0	4.535	4.507	MS	78,961	299,219	03/15/2012	03/26/2042
039483-BG-6	ARCHER DANIELS MIDLAND C Corporate	LS			1FE	8,780,533	96.4200	12,968,182	13,450,000	8,789,420	0	8,887	0	0	4.016	6.702	AO	112,532	0	10/16/2012	04/16/2043
04044T-AB-2	ARISTOTLE HOLDING INC CORPORATE				2FE	18,387,377	127.5700	17,834,384	13,980,000	18,373,838	0	(4,880)	0	0	6.125	4.229	MN	109,413	0	10/31/2012	11/15/2041
04044T-AC-0	ARISTOTLE HOLDING INC CORPORATE				2FE	249,933	106.9200	267,291	250,000	249,938	0	11	0	0	3.500	3.506	MN	1,118	8,604	11/14/2011	11/15/2016
04044T-AG-1	ARISTOTLE HOLDING INC CORPORATE				2FE	139,311	101.8700	142,612	140,000	139,510	0	199	0	0	2.100	2.270	FA	1,135	1,495	02/06/2012	02/12/2015
040555-CE-2	ARIZONA PUB SVC CO CORPORATE				2FE	8,851,100	107.6700	10,767,115	10,000,000	9,628,229	0	140,649	0	0	4.650	6.360	MN	59,417	465,000	06/19/2006	05/15/2015
040555-CG-7	ARIZONA PUB SVC CO CORPORATE				2FE	2,991,900	107.4100	3,222,396	3,000,000	2,998,467	0	949	0	0	5.800	5.836	JD	483	174,000	06/24/2004	06/30/2014
040555-CK-8	ARIZONA PUB SVC CO CORPORATE				2FE	4,248,575	133.8600	5,695,871	4,255,000	4,248,733	0	98	0	0	6.875	6.887	FA	121,888	292,531	07/31/2006	08/01/2036
040555-CL-6	ARIZONA PUB SVC CO CORPORATE				2FE	200,387	132.5000	211,995	160,000	194,527	0	(4,731)	0	0	8.750	4.679	MS	4,667	14,000	09/28/2011	03/01/2019
04070*-AQ-0	Arizona Water Company GEN MTG SER M				1	35,000,000	148.5800	52,004,216	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
04101*-AB-6	Arkansas Oklahoma Gas SRNT			2	2	900,000	106.7500	960,723	900,000	900,000	0	0	0	0	7.540	7.612	FMAN	8,294	67,860	02/21/2004	05/17/2015
04101*-AC-4	Arkansas Oklahoma Gas SRNT			2	2	3,000,000	110.6000	3,317,958	3,000,000	3,000,000	0	0	0	0	6.590	6.648	MJSD	549	247,674	09/08/1998	06/30/2018
04101*-AD-2	Arkansas Oklahoma Gas Senior Note			2	2	4,000,000	110.9000	4,436,071	4,000,000	4,000,000	0	0	0	0	7.340	7.405	JAJO	57,904	293,600	07/20/2007	07/20/2017
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se			2	2	96,099,265	107.0900	102,914,860	96,099,265	96,099,265	0	0	0	0	6.400	6.451	MJSD	17,084	3,473,789	09/28/2012	09/30/2038
04273W-AA-9	ARROW ELECTRONICS INC CORPORATE				2FE	309,669	103.7600	311,272	300,000	307,428	0	(2,241)	0	0	3.375	2.464	MN	1,688	10,125	02/06/2012	11/01/2015
04316#-AD-9	Arthur J. Gallagher & Co. Senior Note				2	19,287,125	117.2200	22,185,946	18,927,500	19,124,800	0	(36,463)	0	0	6.440	6.174	FA	501,116	1,218,931	01/03/2008	08/03/2017
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior			2	2	105,675,000	115.9700	122,549,122	105,675,000	105,675,000	0	0	0	0	5.850	5.849	MN	532,338	6,181,988	11/30/2009	11/30/2019
04317@-AC-2	Arthur J. Gallagher & Co Senior Note				2	39,500,000	115.8900	45,777,599	39,500,000	39,500,000	0	0	0	0	5.490	5.490	FA	849,349	2,168,550	02/10/2011	02/10/2023
04472*-AF-8	Ashley Furniture Industries, I Senior No			2	1	1,636,364	103.4200	1,692,368	1,636,364	1,636,364	0	0	0	0	6.460	6.511	MJSD	2,643	105,709	03/22/1999	03/22/2014
04472*-AG-6	Ashley Furniture Industries, I Senior No			2	1	2,909,091	105.5600	3,070,699	2,909,091	2,909,091	0	0	0	0	7.490	7.559	MJSD	5,447	217,891	02/21/2004	06/22/2014
04472*-AH-4	Ashley Furniture Industries, I Senior No			2	1	12,727,273	110.7400	14,094,324	12,727,273	12,727,273	0	0	0	0	5.220	5.253	MJSD	51,673	664,364	06/03/2005	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D			2	1	26,194,592	112.9300	29,582,067	26,194,592	26,194,592	0	0	0	0	5.030	5.061	MJSD	3,660	1,317,588	06/30/2010	06/30/2025
046003-JU-4	ASSOCIATES CORP NORTH AMER DEBENTURES				1FE	4,746,294	120.4600	6,023,000	5,000,000	4,880,657	0	15,719	0	0	6.950	7.459	MN	57,917	347,500	06/30/2000	11/01/2018
04650N-AB-0	AT&T INC CORPORATE				1FE	14,613,402	116.4600	16,990,755	14,590,000	14,613,011	0	(307)	0	0	5.350	5.338	MS	260,188	779,228	12/07/2012	09/01/2040
048788-AA-7	Atlantic Path 15 Trans, LLC Senior Secur			2	3	40,623,620	122.8100	49,889,021	40,623,620	40,623,620	0	0	0	0	7.900	7.901	JD	142,634	3,209,266	09/04/2007	06/15/2027
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				2FE	9,912,216	128.5600	12,855,800	10,000,000	9,933,731	0	2,328	0	0	6.750	6.819	JJ	311,250	675,000	06/30/2000	07/15/2028
049560-AG-0	ATMOS ENERGY CORP BOND				2FE	4,969,600	123.6000	6,179,900	5,000,000	4,972,875	0	582	0	0	5.950	5.994	AO	62,806	297,500	10/18/2004	10/15/2034
05332*-AV-0	Automotive Rentals, Inc. Sr Series 2010-			2	1	3,000,000	102.7100	3,081,185	3,000,000	3,000,000	0	0	0	0	4.150	4.182	MON	4,496	124,500	01/19/2010	01/18/2016
05332*-AW-8	Automotive Rentals, Inc. Senior Secured				1	4,880,000	102.6100	5,007,483	4,880,000	4,880,000	0	0	0	0	3.750	3.750	MON	6,608	183,000	01/18/2011	01/18/2016
05332*-AX-6	Automotive Rentals, Inc. Senior Secured				1	4,540,000	101.2100	4,594,945	4,540,000	4,540,000	0	0	0	0	3.300	3.300	MON	416	149,820	10/31/2011	10/31/2016
05332*-AZ-1	Automotive Rentals, Inc. Senior Secured				1	30,085,000	101.1700	30,437,718	30,085,000	30,085,000	0	0	0	0	3.300	3.300	MON	35,851	910,071	01/18/2012	01/18/2017
053611-AB-5	AVERY DENNISON CORP BONDS				2FE	3,729,338	104.7400	3,927,863	3,750,000	3,732,570	0	436	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
054303-AT-9	Avon Products Inc CORPORATE				2FE	16,146,097	100.6000	15,441,793	15,350,000	15,400,441	0	(305,810)	0	0	4.800	2.775	MS	245,600	736,800	07/08/2010	03/01/2013
054937-AE-7	BB&T CORPORATION BOND				1FE	9,542,950	110.8800	11,088,220	10,000,000	9,852,460	0	44,174	0	0	5.200	5.746	JD	11,556	520,000	05/24/2004	12/23/2015
054937-AG-2	BB&T CORPORATION GLOBAL				1FE	21,702,735	113.2600	27,521,686	24,300,000	22,929,362	0	250,586	0	0	4.900	6.220	JD	3,307	1,190,700	05/10/2006	06/30/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05523U-AD-2	BAE SYSTEMS FINL CORPORATE				2FE	4,862,350	109.5100	5,475,450	5,000,000	4,954,876	0	15,452	0	0	5.200	5.572	FA	98,222	260,000	12/21/2005	08/15/2015
05531F-AE-3	BB&T CORP CORPORATE	LS			1FE	7,992,880	102.0800	8,166,160	8,000,000	7,998,339	0	1,825	0	0	3.375	3.399	MS	72,000	270,000	09/22/2009	09/25/2013
057224-AZ-0	Baker Hughes Inc CORPORATE	LS			1FE	12,176,191	120.5100	14,659,691	12,165,000	12,175,305	0	(190)	0	0	5.125	5.119	MS	183,573	623,456	08/19/2010	09/15/2040
05825#-AJ-7	Baldwin Richardson Foods Series D Senior			2	4	10,200,000	104.4200	10,650,321	10,200,000	10,200,000	0	0	0	0	7.750	7.823	MJSD	2,196	790,500	12/31/2009	12/31/2015
05825#-AK-4	Baldwin Richardson Foods Series E Senior			2	4	9,054,000	107.5300	9,735,747	9,054,000	9,054,000	0	0	0	0	7.750	7.822	MJSD	1,949	701,685	06/30/2010	12/31/2017
000000-00-0	Baldwin Richardson Foods Senior Secured			2	3Z	5,890,000	100.1600	5,899,712	5,890,000	5,890,000	0	0	0	0	6.050	6.094	MJSD	990	0	12/31/2012	12/31/2021
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				2FE	18,774,260	132.7600	25,688,712	19,350,000	18,816,693	0	9,109	0	0	6.350	6.580	AO	307,181	1,228,725	08/06/2007	10/01/2036
059438-AG-6	BANK ONE CORP SUB DEBENTURES	C			1FE	13,403,253	133.7800	16,274,563	12,165,000	13,022,631	0	(42,006)	0	0	7.750	6.900	JJ	434,730	942,788	09/25/2000	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES				1FE	12,206,050	134.3500	13,434,566	10,000,000	11,658,109	0	(76,523)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES	C			1FE	43,054,872	142.6500	53,907,298	37,789,000	41,694,629	0	(157,016)	0	0	8.000	6.854	AO	520,648	3,023,120	05/17/2002	04/29/2027
060077-H@-6	Bangor Hydro Elec Co Ist Mortgage Bond,				2	3,953,960	146.0100	4,380,174	3,000,000	3,794,516	0	(64,801)	0	0	8.980	5.323	AO	60,615	269,400	06/09/2010	04/10/2022
060505-BD-5	BANK OF AMERICA CORP SUBORDINATED NOTES	R			2FE	1,060,656	101.7500	1,221,000	1,200,000	1,178,781	0	31,929	0	0	4.750	7.701	FA	21,533	57,000	11/04/2008	08/15/2013
060505-BM-5	BANK OF AMERICA CORP BOND				1FE	198,166	105.9300	211,854	200,000	199,663	0	213	0	0	5.375	5.495	JD	478	10,750	05/27/2004	06/15/2014
06050T-JZ-6	BANK OF AMERICA NA CORPORATE				2FE	4,978,050	122.5300	6,126,385	5,000,000	4,979,367	0	373	0	0	6.000	6.032	AO	63,333	300,000	10/23/2006	10/15/2036
06050T-KN-1	BANK OF AMERICA NA CORPORATE				2FE	497,005	112.4700	618,591	550,000	513,043	0	7,267	0	0	5.300	7.175	MS	8,583	29,150	09/29/2011	03/15/2017
06051G-DX-4	BANK OF AMERICA CORP CORPORATE				1FE	245,231	116.3400	267,592	230,000	243,788	0	(1,442)	0	0	5.650	4.376	MN	2,166	6,498	05/09/2012	05/01/2018
06051G-EA-3	BANK OF AMERICA CORP CORPORATE				1FE	508,995	115.4800	577,380	500,000	507,278	0	(1,717)	0	0	6.500	6.040	FA	13,542	32,500	01/11/2012	08/01/2016
06051G-EK-1	BANK OF AMERICA CORP CORPORATE				1FE	10,813,285	106.8900	11,608,547	10,860,000	10,824,948	0	8,843	0	0	3.750	3.847	JJ	191,181	407,250	09/30/2011	07/12/2016
06051G-EM-7	BANK OF AMERICA CORP CORPORATE				1FE	11,950,320	120.2600	14,430,588	12,000,000	11,953,326	0	3,006	0	0	5.700	5.755	JJ	298,300	342,000	01/19/2012	01/24/2022
06406H-BJ-7	BANK OF NEW YORK MELLON CORPORATE				1FE	2,426,005	101.0200	2,308,273	2,285,000	2,298,358	0	(53,247)	0	0	4.500	2.125	AO	25,706	102,825	12/15/2010	04/01/2013
06406H-BK-4	BANK OF NEW YORK MELLON CORPORATE				1FE	6,360,025	103.0900	6,185,640	6,000,000	6,153,573	0	(168,034)	0	0	5.125	1.191	FA	105,917	179,375	04/17/2012	08/27/2013
06406H-BL-2	BANK OF NEW YORK MELLON CORPORATE				1FE	10,338,123	105.1200	10,241,379	9,743,000	9,987,755	0	(173,502)	0	0	4.300	2.426	MN	53,532	418,949	12/15/2010	05/15/2014
06406H-BM-0	BANK OF NEW YORK MELLON CORPORATE				1FE	9,790,034	118.9200	10,809,376	9,090,000	9,592,372	0	(66,902)	0	0	5.450	4.444	MN	63,302	495,405	11/24/2009	05/15/2019
06406H-BN-8	BANK OF NEW YORK MELLON CORPORATE				1FE	27,353,968	104.7400	28,698,929	27,400,000	27,380,400	0	9,057	0	0	3.100	3.136	JJ	391,668	849,400	11/06/2009	01/15/2015
06406H-BP-3	BANK OF NEW YORK MELLON CORPORATE				1FE	23,853,395	114.5400	27,374,801	23,900,000	23,864,027	0	4,181	0	0	4.600	4.625	JJ	506,946	1,099,400	11/06/2009	01/15/2020
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE				1FE	7,502,950	112.8100	7,896,768	7,000,000	7,466,115	0	(36,835)	0	0	4.150	3.208	FA	121,042	145,250	04/02/2012	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE			1	1FE	13,098,092	108.9600	13,810,122	12,675,000	13,064,539	0	(33,553)	0	0	3.550	3.141	MS	122,490	449,963	02/13/2012	09/23/2021
06406H-CC-1	BANK OF NEW YORK MELLON CORPORATE			1	1FE	1,074,022	101.0700	1,086,542	1,075,000	1,074,295	0	273	0	0	1.200	1.231	FA	4,694	6,414	02/13/2012	02/20/2015
06406H-CD-9	BANK OF NEW YORK MELLON CORPORATE			1	1FE	14,984,550	99.6300	14,944,290	15,000,000	14,985,464	0	914	0	0	0.700	0.735	AO	19,250	0	10/18/2012	10/23/2015
06406J-HB-4	BANK OF NEW YORK MELLON CORPORATE				1FE	5,369,548	108.3600	5,309,594	4,900,000	5,105,618	0	(89,008)	0	0	4.950	2.968	MS	71,418	242,550	12/11/2009	03/15/2015
06849R-AF-9	BARRICK NORTH AMERICA FINANCE CORPORATE	LS			2FE	26,007,191	109.4300	28,478,965	26,025,000	26,009,606	0	1,396	0	0	4.400	4.408	MN	98,606	1,145,100	09/13/2011	05/30/2021
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2FE	14,861,003	114.7900	14,996,865	13,065,000	14,856,067	0	(1,948)	0	0	5.700	4.802	MN	64,127	152,475	10/31/2012	05/30/2041
070101-C*-9	Basin Electric Power Coop 1st MTG Oblig			2	1	111,583,333	129.7800	144,816,941	111,583,333	111,583,333	0	0	0	0	5.930	5.930	AO	1,654,223	6,580,131	10/16/2008	10/01/2038
07130*-AB-4	Baton Rouge Water Works Mortgage Related				1	2,500,000	119.2200	2,980,432	2,500,000	2,500,000	0	0	0	0	6.710	6.710	FA	69,896	167,750	12/21/2001	08/01/2016
07132#-AC-6	Battelle Memorial Institute Series A Sen				1FE	30,000,000	126.7900	38,036,005	30,000,000	30,000,000	0	0	0	0	6.750	6.750	FA	821,250	2,025,000	08/05/2009	08/05/2019
07132*-AF-3	Baton Rouge Wtr Wks Company Senior Note				1	7,500,000	127.5700	9,567,413	7,500,000	7,500,000	0	0	0	0	6.710	6.710	FA	209,688	503,250	04/28/1998	08/01/2018
071813-AX-7	BAXTER INTL INC CORPORATE				1FE	22,320,769	136.7600	29,792,578	21,785,000	22,290,465	0	(9,357)	0	0	6.250	6.064	JD	113,464	1,361,563	10/23/2009	12/01/2037
071813-BA-6	BAXTER INTL INC CORPORATE				1FE	12,911,697	114.7800	14,807,091	12,900,000	12,908,495	0	(1,192)	0	0	4.500	4.487	FA	219,300	580,500	12/11/2009	08/15/2019
071813-BB-4	BAXTER INTL INC CORPORATE				1FE	1,198,596	100.2800	1,203,300	1,200,000	1,199,878	0	459	0	0	1.800	1.840	MS	6,360	21,600	03/04/2010	03/15/2013
073730-AB-9	BEAM INC DEBENTURES				2FE	38,233,794	135.2700	50,671,393	37,460,000	37,932,326	0	(33,432)	0	0	7.875	7.684	JJ	1,360,266	2,949,975	06/30/2000	01/15/2023
07385T-AJ-5	BEAR STEARNS CO INC NOTES				1FE	16,713,600	108.5900	16,288,807	15,000,000	15,768,422	0	(394,251)	0	0	5.700	2.868	MN	109,250	855,000	07/15/2010	11/15/2014
073902-PR-3	BEAR STEARNS CO INC CORPORATE				1FE	25,924,080	120.1000	31,225,948	26,000,000	25,954,640	0	7,349	0	0	6.400	6.440	AO	411,378	1,664,000	09/27/2007	10/02/2017
073902-RU-4	BEAR STEARNS CO INC CORPORATE	LS			1FE	24,664,802	125.3000	25,590,897	20,423,000	23,456,941	0	(528,238)	0	0	7.250	3.991	FA	616,945	1,480,668	01/11/2012	02/01/2018
075887-AU-3	BECTON DICKINSON & CO CORPORATE				1FE	12,558,098	118.5300	14,484,500	12,220,000	12,462,605	0	(32,591)	0	0	5.000	4.633	MN	78,072	611,000	03/24/2011	05/15/2019
075887-AV-1	BECTON DICKINSON & CO CORPORATE				1FE	13,245,520	133.1100	15,507,362	11,650,000	13,184,951	0	(27,442)	0	0	6.000	5.085	MN	89,317	699,000	09/28/2011	05/15/2039
077830-AB-2	Belk, Inc Senior Note				2	5,000,000	105.4300	5,271,361	5,000,000	5,000,000	0	0	0	0	5.310	5.310	JJ	124,637	265,500	07/12/2005	07/12/2015
077830-AD-8	Belk, Inc Senior Note				2	71,600,000	111.9300	80,140,430	71,600,000	71,600,000	0	0	0	0	6.200	6.200	FA	1,492,064	4,439,200	08/31/2007	08/31/2017
077830-AE-6	Belk, Inc Senior Note				2	40,000,000	110.2000	44,079,511	40,000,000	40,000,000	0	0	0	0	5.700	5.700	MN	240,667	2,280,000	11/23/2010	11/23/2020
077830-AF-3	Belk, Inc Senior Note				2FE	15,020,000	105.8400	15,896,804	15,020,000	15,020,000	0	0	0	0	5.210	5.210	JJ	339,102	391,271	01/25/2012	01/25/2022
077860-AA-4	BELL ATLANTIC PENN DEBENTURES				1FE	7,541,129	117.2300	11,002,411	9,385,000	7,918,044	0	45,722	0	0	6.000	7.722	JD	46,925	563,100	11/02/2000	12/01/2028
079860-AA-0	BELLSOUTH TELECOMMUNICATIONS CORP FLOATE				1FE	51,567,350	101.0300	50,517,150	50,000,000	50,492,899	0	(1,074,451)	0	0	4.020	0.900	APR	1,395,833	0	04/24/2012	04/26/2013
079867-AM-9	BELLSOUTH TELECOMMUNICATIONS DEBENTURES	C			1FE	4,312,665	127.4500	5,614,181	4,405,000	4,339,544	0	3,026	0	0	7.000	7.178	AO	77,088	308,350	05/31/2000	10/01/2025
079867-AP-2	BELLSOUTH TELECOMMUNICATIONS DEBENTURES				1FE	36,457,638	117.9600	49,645,161	42,085,000	36,465,882	0	602	0	0	7.000	8.080	JD	245,496	2,945,950	02/17/2000	12/01/2095
080555-AE-5	BELO CORP DEBENTURES				3FE	17,491,981	103.1200	17,170,313	16,650,000	17,295,168	0	(25,722)	0	0	7.750	7.304	JD	107,531	1,290,375	02/21/2003	06/01/2027
084423-AL-6	BERKLEY (WR) CORPORATION SENIOR NOTES	LS			2FE	3,478,125	113.9700	3,988,894	3,500,000	3,487,506	0	1,448	0	0	6.150	6.215	FA	81,317	215,250	08/19/2004	08/15/2019
084423-AR-3	BERKLEY (WR) CORPORATION CORPORATE				2FE	14,661,574	111.8700	16,226,352	14,505,000	14,631,210	0	(13,152)	0	0	5.375	5.235	MS	229,562	779,644	09/14/2010	09/15/2020
084423-AS-1	BERKLEY (WR) CORPORATION CORPORATE				2FE	323,838	107.1800	321,554	300,000	323,507	0	(331)	0	0	4.625	3.616	MS	4,085	0	11/01/2012	03/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	196,116	122.4200	214,233	175,000	195,683	0	(359)	0	0	5.750	4.952	JJ	4,640	10,063	09/29/2011	01/15/2040
08516*-AB-6	Berlin Station LLC Senior Note			2	2FE	59,212,500	118.7800	70,333,231	59,212,500	59,212,500	0	0	0	0	7.500	7.568	MJSD	12,336	1,850,391	11/29/2012	09/30/2031
085790-AP-8	BERRY PLASTICS CORP FLOATER				4FE	3,152,500	100.1500	3,254,875	3,250,000	3,214,319	0	15,049	0	0	5.090	8.116	JAJO	35,844	172,598	06/10/2008	02/15/2015
000000-00-0	BERRY PLASTICS BERRY PLASTICS HLDG CORP			2	4FE	2,621,828	99.3600	3,034,783	3,054,177	2,872,120	0	67,553	0	0	2.212	4.874	MJSD	188	72,646	08/15/2008	04/03/2015
08623#-AA-4	Berwind Pharmaceutical Service Senior No				2	8,000,000	108.0300	8,642,676	8,000,000	8,000,000	0	0	0	0	6.610	6.610	MS	145,420	528,800	09/22/2004	09/22/2014
08658@-AA-4	BestSweet Inc. & Mazeppa Prop. Revolver			2	3	2,716,329	97.2000	2,640,200	2,716,329	2,716,329	0	0	0	0	3.710	3.706	MON	280	73,538	12/14/2012	05/04/2016
08658@-AB-2	BestSweet Inc. & Mazeppa Prop. Term A			2	3	3,764,461	97.2000	3,658,958	3,764,461	3,764,461	0	0	0	0	3.710	3.744	FMAN	388	143,154	05/04/2011	05/04/2016
08658@-AC-0	BestSweet Inc. & Mazeppa Prop. Term B			2	3	2,532,895	97.2000	2,461,907	2,532,895	2,532,895	0	0	0	0	3.710	3.743	FMAN	261	96,323	05/04/2011	05/04/2016
08658E-AA-5	BESTFOODS CORPORATE				1FE	11,603,500	140.0100	14,001,169	10,000,000	11,267,458	0	(52,326)	0	0	6.625	5.396	AO	139,861	662,500	05/23/2005	04/15/2028
000000-00-0	BIOMET INC BK LN Term B - 1 Loan			2	4FE	4,727,361	100.4900	4,749,813	4,726,841	4,721,644	0	(5,717)	0	0	3.962	1.906	JAJO	2,593	47,612	10/04/2012	07/25/2017
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu			2	3	60,000,000	99.9800	59,990,126	60,000,000	60,000,000	0	0	0	0	5.125	5.156	MJSD	8,542	1,101,875	08/21/2012	03/31/2032
09172#-AD-1	Bissell, Inc Senior Note			2	2	43,300,000	110.0500	47,652,630	43,300,000	43,300,000	0	0	0	0	4.430	4.454	FMAN	165,177	1,918,190	08/31/2011	08/31/2021
09181@-AA-8	Black Bear Hydro Partners, LLC Senior Se			2	2	43,232,000	109.6700	47,412,192	43,232,000	43,232,000	0	0	0	0	7.750	7.753	FA	1,275,044	3,350,480	11/02/2009	11/02/2014
09247X-AC-5	BLACKROCK INC CORPORATE	R			1FE	4,959,800	122.1800	6,109,016	5,000,000	4,977,339	0	3,909	0	0	6.250	6.360	MS	92,014	312,500	09/12/2007	09/15/2017
09247X-AH-4	BLACKROCK INC CORPORATE				1FE	16,499,900	112.8000	18,521,744	16,420,000	16,503,531	0	(13)	0	0	4.250	4.171	MN	71,723	667,675	07/20/2012	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE				1FE	27,853,852	105.8600	28,666,938	27,080,000	27,831,203	0	(22,649)	0	0	3.375	3.032	JD	76,163	472,208	09/20/2012	06/01/2022
09247X-AK-7	BLACKROCK INC CORPORATE				1FE	57,733,530	101.5600	58,701,853	57,800,000	57,746,371	0	12,841	0	0	1.375	1.414	JD	66,229	410,621	05/22/2012	06/01/2015
097023-AD-7	BOEING CO DEBENTURES	C			1FE	7,769,638	148.4100	9,388,423	6,326,000	7,125,916	0	(66,659)	0	0	8.750	6.784	FA	209,109	553,525	06/30/2000	08/15/2021
097023-AE-5	BOEING CO DEBENTURES				1FE	14,221,836	156.3500	19,650,508	12,568,000	13,886,303	0	(32,811)	0	0	8.750	7.669	MS	323,801	1,099,700	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				1FE	26,988,032	157.2600	38,922,890	24,750,000	26,853,045	0	(23,894)	0	0	7.875	7.164	AO	411,469	1,949,063	01/05/2007	04/15/2043
097023-AN-5	BOEING CO CORPORATE				1FE	4,633,926	140.9900	6,450,183	4,575,000	4,630,250	0	(531)	0	0	6.875	6.780	AO	66,401	314,531	06/03/2004	10/15/2043
097023-AQ-8	BOEING CO CORPORATE				1FE	4,755,020	156.2300	6,249,320	4,000,000	4,699,615	0	(8,123)	0	0	7.500	6.202	FA	113,333	300,000	07/21/2004	08/15/2042
097023-AS-4	BOEING CO CORPORATE	LS			1FE	14,936,350	144.9100	18,838,025	13,000,000	14,743,967	0	(31,921)	0	0	6.625	5.616	FA	325,361	861,250	07/10/2008	02/15/2038
097023-AT-2	BOEING CO NOTES				1FE	977,677	100.5500	1,005,490	1,000,000	999,303	0	4,371	0	0	5.125	5.445	FA	19,361	51,250	04/02/2004	02/15/2013
097023-AU-9	BOEING CO CORPORATE				1FE	841,848	132.0500	1,056,376	800,000	837,387	0	(972)	0	0	6.125	5.730	FA	18,511	49,000	10/25/2007	02/15/2033
097023-AV-7	BOEING CO CORPORATE	LS			1FE	11,444,030	105.1500	11,566,373	11,000,000	11,181,030	0	(147,872)	0	0	5.000	3.579	MS	161,944	550,000	02/18/2011	03/15/2014
097023-AW-5	BOEING CO CORPORATE				1FE	8,037,453	124.5600	9,092,785	7,300,000	7,841,496	0	(73,888)	0	0	6.000	4.610	MS	128,967	438,000	03/29/2010	03/15/2019
097023-AX-3	BOEING CO CORPORATE				1FE	14,543,464	152.4300	21,072,715	13,825,000	14,508,443	0	(10,587)	0	0	6.875	6.474	MS	279,860	950,469	06/18/2009	03/15/2039
097023-AY-1	BOEING CO CORPORATE				1FE	9,915,700	105.8700	10,587,010	10,000,000	9,965,498	0	15,226	0	0	3.500	3.669	FA	132,222	350,000	07/23/2009	02/15/2015
097023-AZ-8	BOEING CO CORPORATE	LS			1FE	2,968,740	120.4800	3,614,448	3,000,000	2,977,067	0	2,602	0	0	4.875	5.003	FA	55,250	146,250	07/23/2009	02/15/2020
097023-BA-2	BOEING CO CORPORATE				1FE	23,461,006	135.0500	31,000,682	22,955,000	23,450,655	0	(8,752)	0	0	5.875	5.711	FA	509,473	1,346,991	05/11/2012	02/15/2040
09858#-AC-4	Boom LLC Term A			2	5	2,000,000	99.8500	1,997,069	2,000,000	2,000,000	0	0	0	0	8.000	2.837	MON	23,556	168,267	05/11/2007	05/11/2013
09951#-AE-6	Boral USA Senior Note				2	16,000,000	105.0900	16,814,313	16,000,000	16,000,000	0	0	0	0	5.420	5.420	MN	125,262	867,200	05/09/2005	05/09/2015
09951#-AF-3	Boral USA SER A GUARANTEED SR. NOTE				2FE	15,000,000	116.6500	17,497,115	15,000,000	15,000,000	0	0	0	0	7.120	7.120	AO	222,500	1,068,000	04/16/2008	04/16/2018
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	LS			1FE	9,752,212	105.2000	10,143,356	9,642,000	9,751,238	0	(974)	0	0	4.487	4.416	FA	163,440	195,789	09/13/2012	02/15/2042
101137-AK-3	BOSTON SCIENTIFIC CORP CORPORATE				2FE	361,572	116.6400	379,097	325,000	356,834	0	(3,788)	0	0	6.000	4.368	JJ	8,992	19,500	09/28/2011	01/15/2020
10138M-AH-8	BOTTLING GROUP LLC CORPORATE	LS			1FE	578,602	107.5300	537,642	500,000	529,838	0	(24,251)	0	0	6.950	1.916	MS	10,232	34,750	12/20/2010	03/15/2014
10138M-AK-1	BOTTLING GROUP LLC CORPORATE				1FE	6,573,052	118.0800	7,706,821	6,527,000	6,573,404	0	(7,313)	0	0	5.125	4.976	JJ	154,246	334,509	11/22/2011	01/15/2019
103304-BD-2	BOYD GAMING CORP SR SUB NOTES- 144A	LS			5FE	3,476,000	99.5000	3,482,500	3,500,000	3,494,793	0	3,403	0	0	6.750	6.862	AO	49,875	236,250	07/26/2006	04/15/2014
105130-BD-2	BRANCH BANKING & TRUST CORPORATE	LS			1FE	4,439,460	100.1500	4,621,923	4,615,000	4,612,860	0	46,639	0	0	4.875	5.937	JJ	103,741	224,981	12/11/2008	01/15/2013
105340-AJ-2	BRANDYWINE REALTY TRUST CORPORATE	LS			2FE	12,978,420	110.6000	14,378,689	13,000,000	12,988,002	0	2,147	0	0	5.700	5.722	MN	123,500	741,000	04/24/2007	05/01/2017
105756@-AB-8	Bray International, Inc. Senior Secured			2	2	6,400,000	115.0900	7,365,974	6,400,000	6,400,000	0	0	0	0	7.150	7.216	MJSD	1,271	458,871	06/30/2008	12/30/2016
105756@-AC-6	Bray International, Inc. Senior Secured			2	2	5,000,000	115.6200	5,781,027	5,000,000	5,000,000	0	0	0	0	6.310	6.358	JAJO	69,235	315,500	01/12/2010	01/12/2019
105756@-AD-4	Bray International, Inc. Series D Senior			2	2	7,500,000	109.6500	8,223,760	7,500,000	7,500,000	0	0	0	0	5.130	5.162	JAJO	70,538	384,750	10/25/2010	10/25/2022
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se			2	1FE	124,110,000	126.8400	157,425,236	124,110,000	124,110,000	0	0	0	0	6.540	6.540	JD	22,547	8,116,794	11/04/2009	06/30/2024
109208-AB-0	Bright House Networks, LLC Series A Seni				1	50,000,000	115.4800	57,741,950	50,000,000	50,000,000	0	0	0	0	7.250	5.790	FA	1,349,306	3,625,000	02/17/2006	02/17/2016
109208-AC-8	Bright House Networks, LLC Ser 2009-A Gt				1	53,080,000	115.2300	61,164,777	53,080,000	53,080,000	0	0	0	0	7.250	7.250	JJ	1,678,286	3,848,300	07/28/2009	01/25/2016
109208-AD-6	Bright House Networks, LLC Ser 2009-A 2			2	1	74,000,000	117.2700	86,780,285	74,000,000	74,000,000	0	0	0	0	7.500	7.498	JJ	2,358,750	5,550,000	07/28/2009	07/28/2019
109641-AE-0	BRINKER INTERNATIONAL NOTES 144A	LS			3FE	2,277,030	105.7800	2,406,472	2,275,000	2,275,298	0	(281)	0	0	5.750	5.736	JD	10,901	130,813	08/25/2004	06/01/2014
110122-AB-4	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	327,820	141.0800	352,700	250,000	321,769	0	(3,792)	0	0	6.800	4.069	MN	2,172	17,000	09/30/2011	11/15/2026
110122-AL-2	BRISTOL MYERS SQUIBB CO NOTES 144A				1FE	482,862	103.0000	453,209	440,000	450,150	0	(16,127)	0	0	5.250	1.508	FA	8,727	23,100	12/15/2010	08/15/2013
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	54,295,957	129.1300	66,088,017	51,180,000	54,168,021	0	(65,752)	0	0	5.875	5.422	MN	384,205	3,006,825	01/11/2012	11/15/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	17,431,455	134.1400	20,791,886	15,500,000	17,356,457	0	(30,982)	0	0	6.125	5.254	MN	158,229	872,813	04/27/2012	05/01/2038
110122-AR-9	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	4,843,344	119.7900	5,270,919	4,400,000	4,697,999	0	(49,205)	0	0	5.450	4.025	MN	39,967	239,800	12/01/2009	05/01/2018
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	3,447,990	96.8000	3,387,836	3,500,000	3,449,928	0	1,938	0	0	2.000	2.166	FA	29,361	0	07/26/2012	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	4,937,169	91.5400	4,691,604	5,125,000	4,938,589	0	1,420	0	0	3.250	3.447	FA	69,864	0	07/26/2012	08/01/2042
114259-A*-5	Keyspan Energy Delivery NY Senior Note				1	2,680,000	114.2400	3,061,767	2,680,000	2,680,000	0	0	0	0	5.600	5.600	MN	13,340	150,080	11/29/2006	11/29/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
114474-B*-9	Brookshire Grocery Company Senior Note			2	2FE	7,317,496	106.5300	7,795,544	7,317,496	7,317,496	0	0	0	0	5.050	5.102	MON	30,794	369,533	11/16/2011	11/01/2026
114474-D*-7	Brookshire Grocery Company Senior Note			2	2Z	5,500,000	100.9500	5,552,032	5,500,000	5,500,000	0	0	0	0	4.250	4.287	MON	21,427	0	11/28/2012	11/29/2027
115236-A#-8	Brown & Brown Inc Senior Note				2	11,300,000	113.2900	12,802,211	11,300,000	11,300,000	0	0	0	0	5.660	5.660	JD	15,990	639,580	12/22/2006	12/22/2016
115236-A@-0	Brown & Brown Inc SENIOR NOTE				2	8,400,000	106.3900	8,937,026	8,400,000	8,400,000	0	0	0	0	6.080	6.080	JJ	235,499	510,720	07/15/2004	07/15/2014
115236-B*-1	Brown & Brown Inc Senior Note				2	12,500,000	106.9200	13,365,683	12,500,000	12,500,000	0	0	0	0	5.370	5.370	JAJO	141,708	671,250	02/01/2008	01/15/2015
115236-B@-9	Brown & Brown Inc Senior Note				2	82,655,000	110.8200	91,598,714	82,655,000	82,655,000	0	0	0	0	4.500	4.500	MJSD	165,310	3,719,475	09/15/2011	09/15/2018
115637-AL-4	BROWN FORMAN CORP CORPORATE	LS		1	1FE	11,997,360	101.5100	12,180,946	12,000,000	11,997,164	0	(196)	0	0	3.750	3.751	JJ	23,750	0	12/10/2012	01/15/2043
115637-AM-2	BROWN FORMAN CORP CORPORATE			1	1FE	5,375,268	99.5800	5,377,272	5,400,000	5,375,342	0	74	0	0	2.250	2.301	JJ	6,413	0	12/11/2012	01/15/2023
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2FE	12,823,874	137.0100	24,195,613	17,660,000	13,188,189	0	48,300	0	0	7.400	10.301	MS	384,792	1,306,840	01/25/2001	09/15/2035
11823*-AA-0	Buckeye Power Generating LLC Tranche B T			2	2	37,707,924	131.8400	49,715,916	37,707,924	37,707,924	0	0	0	0	7.970	8.046	JAJO	768,027	3,055,410	05/01/2009	01/01/2026
12015U-A*-2	Bulab Holdings, Inc. Senior Note			2	2	4,466,856	104.8800	4,743,866	4,523,078	4,501,739	0	5,820	0	0	4.930	5.211	MS	56,366	222,988	10/01/2006	09/30/2015
12015U-A@-0	Bulab Holdings, Inc. Senior Note			2	2	1,000,000	98.6500	986,478	1,000,000	1,000,000	0	0	0	0	3.390	3.390	MS	8,852	0	09/27/2012	09/27/2024
120568-AH-3	BUNGE LTD FINANCE CORP BOND				2FE	394,309	101.7700	381,650	375,000	379,516	0	(11,977)	0	0	5.875	2.589	MN	4,625	22,031	09/30/2011	05/15/2013
120568-AM-2	BUNGE LTD FINANCE CORP BOND	C			2FE	27,527,914	105.2300	30,515,714	29,000,000	28,744,124	0	183,339	0	0	5.350	6.064	AO	327,539	1,551,500	11/04/2004	04/15/2014
120568-AQ-3	BUNGE LTD FINANCE CORP CORPORATE	LS			2FE	3,250,000	108.7400	5,437,252	5,000,000	4,159,518	0	263,452	0	0	5.100	13.092	JJ	117,583	255,000	10/28/2008	07/15/2015
120569-AA-6	BUNGE LIMITED CORPORATE				2FE	2,996,580	113.9000	3,416,957	3,000,000	2,998,015	0	335	0	0	5.900	5.915	AO	44,250	177,000	03/19/2007	04/01/2017
12189L-AE-1	BURLINGTN NORTH SANTA FE LLC CORPORATE			1	2FE	13,248,764	118.4200	12,700,331	10,725,000	13,240,573	0	(3,135)	0	0	5.400	3.998	JD	48,263	0	10/31/2012	06/01/2041
12189L-AG-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			1	2FE	183,243	112.7900	197,375	175,000	183,078	0	(132)	0	0	4.950	4.654	MS	2,551	9,216	09/29/2011	09/15/2041
12189L-AJ-0	BURLINGTN NORTH SANTA FE LLC CORPORATE			1	2FE	5,734,403	104.5700	5,510,882	5,270,000	5,732,878	0	(507)	0	0	4.400	3.889	MS	68,276	0	10/31/2012	03/15/2042
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				2FE	34,306,816	135.8700	49,217,314	36,225,000	34,823,545	0	60,718	0	0	7.000	7.466	JD	112,700	2,535,750	05/16/2002	12/15/2025
12189T-AB-0	BURLINGTON NORTH SANTA F DEBENTURES				2FE	1,181,295	115.7500	1,302,233	1,125,000	1,140,112	0	(4,277)	0	0	6.875	6.390	FA	29,219	77,344	11/30/1998	02/15/2016
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES	C			2FE	47,096,258	140.1100	66,553,200	47,500,000	47,097,018	0	64	0	0	7.250	7.312	FA	1,434,896	3,443,750	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				2FE	8,424,157	128.4300	10,743,395	8,365,000	8,421,985	0	(2,387)	0	0	6.875	6.798	JD	47,924	575,094	01/07/2008	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				2FE	7,557,546	126.0000	8,019,582	6,365,000	7,312,458	0	(34,428)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES				2FE	11,760,773	122.4900	13,596,545	11,100,000	11,617,283	0	(18,400)	0	0	6.750	6.283	MS	220,613	749,250	04/28/2003	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				2FE	14,415,047	139.0000	17,568,909	12,640,000	14,094,109	0	(42,365)	0	0	7.950	6.813	FA	379,621	1,004,880	11/14/2003	08/15/2030
12189T-AX-2	BURLINGTON NORTH SANTA F CORPORATE				2FE	1,095,875	127.9300	1,343,287	1,050,000	1,091,562	0	(799)	0	0	6.200	5.887	FA	24,593	65,100	09/28/2006	08/15/2036
12189T-BA-1	BURLINGTON NORTH SANTA F CORPORATE				2FE	154,639	120.9800	187,520	155,000	154,771	0	34	0	0	5.750	5.781	MS	2,624	8,913	03/11/2008	03/15/2018
122014-AE-3	BURLINGTON RESOURCES INC DEBENTURES				1FE	5,788,731	137.9800	6,898,800	5,000,000	5,471,841	0	(36,875)	0	0	9.125	7.624	AO	114,063	456,250	06/30/2000	10/01/2021
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES				1FE	5,627,300	139.9200	6,995,800	5,000,000	5,441,918	0	(22,209)	0	0	8.200	7.103	MS	120,722	410,000	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				1FE	5,358,105	133.8100	6,021,360	4,500,000	5,187,423	0	(25,039)	0	0	7.375	5.893	MS	110,625	331,875	02/03/2005	03/01/2029
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT	C			1FE	60,781,480	139.6600	83,100,426	59,500,000	60,580,553	0	(29,507)	0	0	7.200	7.020	FA	1,618,400	4,284,000	06/09/2004	08/15/2031
12201P-AN-6	BURLINGTON RESOURCES COMPANY GUARNT				1FE	94,654	142.5600	106,918	75,000	93,478	0	(556)	0	0	7.400	5.318	JD	463	5,550	10/21/2010	12/01/2031
124857-AJ-2	CBS CORP CORPORATE			1	2FE	14,061,708	104.0800	13,447,007	12,920,000	14,059,229	0	(834)	0	0	4.850	4.314	JJ	332,457	0	10/31/2012	07/01/2042
12489L-B#-4	CB Richard Ellis Services Inc. CB RICHAR			2	3	243,788	100.0000	246,250	246,250	242,089	0	523	0	0	3.710	4.003	MJSD	330	9,556	08/05/2011	09/04/2019
125152-AC-2	CE GENERATION LLC SECURED			2	3FE	5,770,319	103.0000	5,900,808	5,728,940	5,746,398	0	(2,497)	0	0	7.416	7.309	JD	18,883	424,858	06/30/2000	12/15/2018
12542R-A#-7	CHS Inc. Senior Note			2	2	2,836,800	103.5800	2,938,513	2,836,800	2,836,800	0	0	0	0	5.250	5.249	MS	41,370	148,932	09/21/2004	09/21/2014
12542R-B#-6	CHS Inc. Senior Note			2	2	72,420,000	105.3600	76,302,863	72,420,000	72,420,000	0	0	0	0	4.000	4.019	FMAN	305,773	2,896,800	11/23/2010	11/23/2020
12542R-B*-0	CHS Inc. Senior Note			2	2	59,390,000	109.6800	65,139,828	59,390,000	59,390,000	0	0	0	0	6.180	6.178	AO	886,990	3,670,302	10/04/2007	10/04/2017
12542R-B@-8	CHS Inc. Senior Series J Note			2	2	25,000,000	109.6000	27,401,185	25,000,000	25,000,000	0	0	0	0	5.780	5.820	FMAN	212,736	1,445,000	02/08/2008	02/08/2018
125509-BH-1	CIGNA CORP CORPORATE				2FE	38,746,889	121.9100	47,470,769	38,939,000	38,762,850	0	3,097	0	0	6.150	6.186	MN	305,996	2,394,749	01/23/2007	11/15/2036
125509-BJ-7	CIGNA CORP CORPORATE	R			2FE	858,340	113.2400	979,554	865,000	861,681	0	669	0	0	5.375	5.476	MS	13,690	46,494	03/12/2007	03/15/2017
125509-BK-4	CIGNA CORP CORPORATE				2FE	6,266,484	117.8300	8,836,950	7,500,000	6,692,760	0	116,910	0	0	6.350	8.980	MS	140,229	476,250	10/28/2008	03/15/2018
125509-BN-8	CIGNA CORP CORPORATE	LS		1	2FE	24,914	110.4300	27,609	25,000	24,928	0	7	0	0	4.375	4.418	JD	49	1,094	12/01/2010	12/15/2020
125509-BS-7	CIGNA CORP CORPORATE			1	2FE	495,210	109.3200	546,577	500,000	495,608	0	364	0	0	4.000	4.116	FA	7,556	15,278	11/03/2011	02/15/2022
125896-AZ-3	CMS ENERGY CORP CORPORATE				3FE	1,007,500	113.2800	1,132,780	1,000,000	1,003,198	0	(961)	0	0	6.875	6.752	JD	3,056	68,750	10/03/2007	12/15/2015
125896-BA-7	CMS ENERGY CORP CORPORATE				3FE	2,992,260	117.9000	3,537,150	3,000,000	2,995,811	0	744	0	0	6.550	6.585	JJ	89,517	196,500	06/19/2007	07/17/2017
12589Y-AF-6	PANHANDLE EASTERN PIPELINE SENIOR NOTES				2FE	693,266	115.2700	806,897	700,000	694,771	0	162	0	0	7.000	7.077	JJ	22,594	49,000	09/01/1999	07/15/2029
126117-AR-1	CNA FINANCIAL CORP CORPORATE	LS			2FE	84,682	117.4600	99,837	85,000	84,720	0	24	0	0	5.750	5.798	FA	1,846	4,888	02/09/2011	08/15/2021
12626#-AJ-4	CRH America Senior Note				2	75,000,000	108.3200	81,237,499	75,000,000	75,000,000	0	0	0	0	8.060	8.060	MS	1,662,375	6,045,000	02/21/2004	09/22/2014
12626P-AE-3	CRH AMERICA INC NOTES				2FE	3,443,857	103.3000	3,724,080	3,605,000	3,580,056	0	29,513	0	0	5.300	6.199	AO	40,336	191,065	10/01/2007	10/15/2013
12626P-AF-0	CRH AMERICA INC BONDS	LS			2FE	6,220,750	105.0200	6,563,813	6,250,000	6,224,321	0	560	0	0	6.400	6.435	AO	84,444	400,000	09/22/2003	10/15/2033
12626P-AG-8	CRH AMERICA INC CORPORATE				2FE	2,464,599	112.3800	2,786,973	2,480,000	2,472,919	0	1,572	0	0	6.000	6.083	MS	37,613	148,800	09/07/2006	09/30/2016
12626P-AJ-2	CRH AMERICA INC CORPORATE				2FE	4,998,150	120.7600	6,037,770	5,000,000	4,998,396	0	181	0	0	8.125	8.131	JJ	187,326	406,250	07/16/2008	07/15/2018
12626P-AK-9	CRH AMERICA INC CORPORATE				2FE	99,799	104.1200	104,120	100,000	99,877	0	37	0	0	4.125	4.168	JJ	1,902	4,125	11/30/2010	01/15/2016
126304-AK-0	CSC HOLDINGS INC DEBENTURES				3FE	396,000	115.5000	462,000	400,000	397,629	0	328	0	0	7.625	7.758	JJ	14,064	30,500	01/03/2007	07/15/2018
126307-A*-8	CSC HOLDINGS LLC BK LN EXTENDED TERM A			2	2FE	417,937	99.0000	420,913	425,164	421,932	0	1,463	0	0	1.500	1.472	MJSD	11	7,582	04/13/2010	03/31/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126307-AA-5	CSC HOLDINGS LLC CORPORATE				3FE	8,912,000	108.5000	8,897,000	8,200,000	8,582,022	0	(281,702)	0	0	8.500	4.722	AO	147,144	697,000	10/26/2011	04/15/2014
126307-AB-3	CSC HOLDINGS LLC CORPORATE			1	3FE	16,901,250	104.6200	17,577,000	16,800,000	16,846,500	0	(44,809)	0	0	8.500	8.105	JD	63,467	1,428,000	10/26/2010	06/15/2015
126307-AC-1	CSC HOLDINGS LLC CORPORATE				3FE	2,557,793	119.5000	3,196,625	2,675,000	2,582,632	0	10,693	0	0	8.625	9.375	FA	87,160	230,719	06/28/2010	02/15/2019
126408-BL-6	CSX CORP DEBENTURES				2FE	4,023,665	125.0700	4,546,149	3,635,000	3,860,788	0	(44,204)	0	0	7.900	6.238	MN	47,861	287,165	12/19/2008	05/01/2017
126408-BP-7	CSX CORP DEBENTURES				2FE	22,703,789	131.3500	29,255,163	22,272,000	22,581,584	0	(12,406)	0	0	7.250	7.092	MN	269,120	1,614,720	01/30/1998	05/01/2027
126408-GD-9	CSX CORP NOTES				2FE	6,820,430	102.8100	7,196,630	7,000,000	6,982,218	0	28,446	0	0	5.500	5.940	FA	160,417	385,000	06/23/2006	08/01/2013
126408-GL-1	CSX CORP CORPORATE				2FE	498,705	101.0300	505,153	500,000	499,844	0	210	0	0	5.750	5.805	MS	8,465	28,750	09/04/2007	03/15/2013
126408-GM-9	CSX CORP CORPORATE				2FE	14,943,750	121.9000	18,285,525	15,000,000	14,966,047	0	5,080	0	0	6.250	6.299	MS	276,042	937,500	09/04/2007	03/15/2018
126408-GS-6	CSX CORP NOTES				2FE	4,120,033	129.0700	4,356,018	3,375,000	4,091,056	0	(12,382)	0	0	6.220	4.817	AO	35,571	209,925	10/27/2011	04/30/2040
126408-GT-4	CSX CORP CORPORATE			1	2FE	5,555,149	107.7600	5,928,945	5,502,000	5,548,757	0	(5,286)	0	0	3.700	3.571	AO	34,494	203,574	10/21/2011	10/30/2020
126408-GW-7	CSX CORP CORPORATE			1	2FE	9,869,023	107.6800	10,687,210	9,925,000	9,870,106	0	1,570	0	0	4.750	4.785	MN	40,596	509,414	10/27/2011	05/30/2042
126410-LK-3	CSX TRANSPORTATION CORP				2FE	5,631,756	141.2700	7,297,936	5,166,000	5,449,057	0	(27,826)	0	0	9.750	8.704	JD	22,386	503,685	08/23/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION CORP				2FE	4,336,022	152.7500	6,415,668	4,200,000	4,329,250	0	(1,078)	0	0	7.875	7.613	MN	42,263	330,750	08/23/2004	05/15/2043
12641L-BU-6	CSX CORP NOTES				2FE	14,682,225	132.3800	20,519,365	15,500,000	14,865,457	0	20,417	0	0	6.800	7.235	JD	87,833	1,054,000	05/14/1999	12/01/2028
126650-BJ-8	CVS CAREMARK CORP CORPORATE				2FE	49,474,875	132.0400	68,131,763	51,600,000	49,737,888	0	64,828	0	0	6.250	6.622	JD	268,750	3,225,000	10/28/2008	06/01/2027
126650-BR-0	CVS CAREMARK CORP CORPORATE				2FE	510,954	127.9800	646,279	505,000	510,666	0	(85)	0	0	6.125	6.039	MS	9,108	30,931	09/24/2009	09/15/2039
126650-BX-7	CVS CAREMARK CORP CORPORATE			1	2FE	2,270,332	124.5100	2,863,636	2,300,000	2,270,845	0	374	0	0	5.750	5.840	MN	16,899	132,250	01/23/2012	05/15/2041
12673P-AB-1	CA INC CORPORATE				2FE	12,007,550	108.9800	13,077,060	12,000,000	12,022,207	0	(10,998)	0	0	6.125	6.017	JD	61,250	735,000	07/26/2005	12/01/2014
12681#-AC-1	Cabela's Incorporated Senior Note			2	2	8,357,143	111.3600	9,306,069	8,357,143	8,357,143	0	0	0	0	7.200	7.197	JJ	275,786	601,714	01/16/2008	01/16/2018
127097-B#-9	Cabot Oil & Gas Corp Series D Senior Not				2	32,835,000	118.8900	39,036,710	32,835,000	32,835,000	0	0	0	0	6.440	6.440	JJ	969,180	2,114,574	07/16/2008	07/16/2018
127097-C*-2	Cabot Oil & Gas Corp Series E Senior Not				2	11,940,000	122.0200	14,568,873	11,940,000	11,940,000	0	0	0	0	6.540	6.540	JJ	357,902	780,876	07/16/2008	07/16/2020
127097-D#-7	Cabot Oil & Gas Corp Senior Note				2	25,000,000	118.9700	29,742,695	25,000,000	25,000,000	0	0	0	0	5.800	5.800	JJ	668,611	1,450,000	12/30/2010	01/15/2026
127097-D*-1	Cabot Oil & Gas Corp Senior Note				2	25,000,000	114.3600	28,590,077	25,000,000	25,000,000	0	0	0	0	5.420	5.420	JJ	624,806	1,355,000	12/30/2010	01/15/2021
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE				2	18,500,000	115.6100	21,388,231	18,500,000	18,500,000	0	0	0	0	5.590	5.590	JJ	476,858	1,034,150	12/30/2010	01/15/2023
12806*-AH-4	Caithness Long Island, LLC Series H Seni			2	2	14,035,829	112.6200	15,807,475	14,035,829	14,035,829	0	0	0	0	5.710	5.709	JJ	369,556	801,446	01/15/2009	01/15/2032
130572-AA-8	California Ridge Wind Energy Senior Secu			2	2	102,053,589	107.3100	109,517,876	102,053,589	102,053,589	0	0	0	0	6.250	6.298	MJSD	17,718	4,305,386	04/27/2012	06/30/2032
000000-00-0	CALPINE CORP CALPINE CORP BK LN			2	4FE	191,083	100.8600	198,694	196,993	191,289	0	(1,061)	0	0	4.500	5.180	MJSD	25	9,037	08/04/2011	04/01/2018
13342B-AC-9	Cameron International Corp CORPORATE				2FE	79,664	120.9700	90,724	75,000	78,397	0	(513)	0	0	6.375	5.417	JJ	2,205	4,781	05/27/2010	07/15/2018
13342B-AE-5	Cameron International Corp CORPORATE			1	2FE	5,618,623	111.9000	6,305,323	5,635,000	5,621,718	0	1,223	0	0	4.500	4.530	JD	21,131	253,575	01/23/2012	06/01/2021
13342B-AF-2	Cameron International Corp CORPORATE			1	2FE	19,897,280	124.9200	20,286,537	16,240,000	19,878,440	0	(11,282)	0	0	5.950	4.517	JD	80,523	311,780	10/31/2012	06/01/2041
13357#-AA-6	Cameron, Pacific, Ridgetop LLC Senior No			2	3	26,715,974	101.5000	27,117,710	26,715,974	26,715,974	0	0	0	0	5.980	6.023	FIMAN	150,886	1,624,242	12/22/2005	02/28/2018
134429-AV-1	CAMPBELL SOUP CO CORPORATE				1FE	6,481,215	108.0700	7,024,689	6,500,000	6,487,376	0	2,541	0	0	3.050	3.096	JJ	91,415	198,250	06/30/2010	07/15/2017
134429-AY-5	CAMPBELL SOUP CO CORPORATE				1FE	596,052	98.9300	593,574	600,000	596,189	0	137	0	0	2.500	2.575	FA	6,208	0	07/30/2012	08/02/2022
134429-AZ-2	CAMPBELL SOUP CO CORPORATE				1FE	1,552,245	96.9400	1,517,168	1,565,000	1,552,300	0	54	0	0	3.800	3.846	FA	24,614	0	07/30/2012	08/02/2042
14040*-AA-1	Capital Power US Financing LP Senior Not				2	75,000,000	110.9600	83,219,628	75,000,000	75,000,000	0	0	0	0	5.210	5.210	JD	173,667	3,907,500	06/15/2011	06/15/2021
14040E-HG-0	CAPITAL ONE BANK NOTES SUB NOTES				2FE	10,679,698	102.6100	10,288,985	10,027,000	10,072,179	0	(98,526)	0	0	6.500	5.456	JD	32,588	651,755	04/24/2006	06/13/2013
14040H-AN-5	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	354,409	114.4000	406,127	355,000	354,706	0	61	0	0	6.150	6.172	MS	7,278	21,833	09/05/2006	09/01/2016
14040H-BA-2	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	398,764	99.6600	398,649	400,000	398,825	0	61	0	0	1.000	1.105	MN	611	0	11/01/2012	11/06/2015
14149#-AD-1	Cardinal Glass Industries Term A				2	46,320,000	96.7600	46,446,790	48,000,000	46,328,551	0	8,551	0	0	0.813	3.628	JAJO	69,397	197,911	12/27/2012	07/29/2015
14149Y-AG-3	CARDINAL HEALTH INC WAS CARDIN BONDS				2FE	108,144	107.5800	107,581	100,000	106,015	0	(2,129)	0	0	4.000	1.496	JD	178	4,000	02/07/2012	06/15/2015
14149Y-AH-1	CARDINAL HEALTH INC WAS CARDIN CORPORATE	LS			2FE	4,860,500	116.0300	5,801,550	5,000,000	4,922,987	0	12,874	0	0	5.850	6.215	JD	13,000	292,500	06/05/2007	12/15/2017
14149Y-AS-7	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	249,093	102.0800	255,208	250,000	249,893	0	187	0	0	5.500	5.583	JD	611	13,750	05/28/2008	06/15/2013
14150B-A@-3	PTS ACQUISITION CORP APR 07 Extend Dolla			2	3FE	11,486,381	100.5000	11,719,607	11,661,300	11,496,824	0	10,443	0	0	4.209	4.620	MJSD	1,363	419,489	02/27/2012	09/15/2016
141781-AC-8	Cargill Inc NOTES 144A				1FE	7,035,165	141.7700	9,002,649	6,350,000	6,844,020	0	(24,390)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1FE	6,288,114	145.5200	7,981,772	5,485,000	6,077,740	0	(26,734)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1FE	9,502,500	122.4800	12,247,550	10,000,000	9,565,173	0	9,242	0	0	6.125	6.504	AO	122,500	612,500	06/09/2004	04/19/2034
141781-AW-4	Cargill Inc CORPORATE				1FE	26,439,293	131.9500	33,779,507	25,600,000	26,429,184	0	(6,573)	0	0	6.625	6.349	MS	499,378	1,593,313	08/21/2012	09/15/2037
141781-BB-9	Cargill Inc CORPORATE			1	1FE	4,608,090	103.6300	4,663,351	4,500,000	4,602,816	0	(5,274)	0	0	3.300	3.006	MS	49,500	74,250	06/15/2012	03/01/2022
141781-BC-7	Cargill Inc CORPORATE				1FE	16,299,136	97.9000	15,987,560	16,330,000	16,298,459	0	(678)	0	0	4.100	4.111	MN	115,308	0	10/24/2012	11/01/2042
141781-G*-9	Cargill Inc SRNT				1FE	58,338,259	148.0100	74,003,213	50,000,000	55,903,514	0	(309,714)	0	0	8.930	7.450	JD	272,861	4,465,000	07/01/2001	12/09/2024
14280*-AL-6	Carlson Companies Senior Note			2	3	450,000	103.3500	465,072	450,000	450,000	0	0	0	0	5.220	5.253	MJSD	979	23,490	06/16/2005	06/16/2015
14280*-AM-4	Carlson Companies Senior Note			2	3	4,285,714	104.0100	4,457,393	4,285,714	4,285,714	0	0	0	0	5.300	5.334	MJSD	9,464	227,143	09/15/2005	09/16/2015
14280*-AN-2	Carlson Companies Senior Note			2	3	2,142,857	105.4800	2,260,345	2,142,857	2,142,857	0	0	0	0	5.800	5.841	MJSD	5,179	124,286	12/16/2005	12/16/2015
14280*-AP-7	Carlson Companies Senior Note			2	3	2,678,571	105.4800	2,825,431	2,678,571	2,678,571	0	0	0	0	5.800	5.841	MJSD	6,473	155,357	12/16/2005	12/16/2015
143658-AF-9	CARNIVAL CORP DEBENTURES				2FE	25,973,018	120.9300	32,266,276	26,682,000	26,256,046	0	20,477	0	0	7.200	7.400	AO	480,276	1,921,104	08/17/2004	10/01/2023
143658-AH-5	CARNIVAL CORP DEBENTURES				2FE	19,364,299	115.2900	22,302,657	19,345,000	19,371,669	0	(1,066)	0	0	6.650	6.635	JJ	593,193	1,286,443	12/19/2008	01/15/2028
144141-BP-2	PROGRESS ENERGY CAROLINA 1ST MORTGAGE				1FE	14,971,452	141.8800	17,734,875	12,500,000	13,926,436	0	(116,639)	0	0	8.625	6.860	MS	317,448	1,078,125	06/30/2000	09/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
144141-CU-0	PROGRESS ENERGY CAROLINA 1ST MORTGAGE				1FE	13,529,180	127.6700	17,235,585	13,500,000	13,522,705	0	(791)	0	0	6.125	6.108	MS	243,469	826,875	01/23/2004	09/15/2033
144141-CY-2	PROGRESS ENERGY CAROLINA CORPORATE				1FE	3,843,109	134.8500	5,191,649	3,850,000	3,843,264	0	99	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038
147446-AP-3	CASE NEW HOLLAND INC CORPORATE				3FE	12,895,500	104.0000	12,688,000	12,200,000	12,467,123	0	(388,403)	0	0	7.750	4.367	MS	315,167	945,500	12/08/2011	09/01/2013
147528-E@-8	Casey's General Stores Inc Senior Note				2	38,810,000	106.6600	41,394,753	38,810,000	38,810,000	0	0	0	0	5.220	5.220	FA	799,098	2,025,882	08/09/2010	08/09/2020
149123-AZ-4	CATERPILLAR INC DEBENTURES				1FE	19,224,179	148.0000	27,395,910	18,511,000	18,905,626	0	(32,842)	0	0	9.375	8.994	MS	510,981	1,735,406	01/27/1997	03/15/2021
149123-BD-2	CATERPILLAR INC CORPORATE				1FE	1,834,560	137.1700	2,057,550	1,500,000	1,725,605	0	(15,825)	0	0	8.000	5.995	FA	45,333	120,000	06/24/2004	02/15/2023
149123-BE-0	CATERPILLAR INC DEBENTURES	C		1	1FE	12,011,232	151.9600	18,186,812	11,968,000	11,999,235	0	(1,224)	0	0	7.375	7.344	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1FE	2,773,440	133.4200	3,802,413	2,850,000	2,790,027	0	1,981	0	0	6.625	6.842	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1FE	12,167,310	145.6600	17,479,200	12,000,000	12,140,254	0	(4,621)	0	0	7.300	7.175	MN	146,000	876,000	12/01/2005	05/01/2031
149123-BK-6	CATERPILLAR INC BONDS	M			1FE	21,259,209	143.4000	24,091,704	16,800,000	21,212,208	0	(44,671)	0	0	6.950	5.146	MN	194,600	816,625	06/13/2012	05/01/2042
149123-BP-5	CATERPILLAR INC CORPORATE	LS			1FE	1,726,740	106.2900	1,594,283	1,500,000	1,579,988	0	(82,618)	0	0	7.000	1.363	JD	4,667	105,000	03/15/2011	12/15/2013
149123-BQ-3	CATERPILLAR INC CORPORATE				1FE	222,788	134.1900	268,382	200,000	215,761	0	(2,123)	0	0	7.900	6.292	JD	702	15,800	05/29/2009	12/15/2018
149123-BS-9	CATERPILLAR INC CORPORATE				1FE	9,155,641	121.6800	11,164,387	9,175,000	9,155,621	0	286	0	0	5.200	5.214	MN	45,059	477,100	05/24/2011	05/27/2041
149123-CB-5	CATERPILLAR INC CORP				1FE	183,675,937	99.6300	183,204,167	183,891,000	183,677,901	0	1,800	0	0	3.803	3.809	FA	2,641,942	0	12/06/2012	08/15/2042
14912L-2M-2	CATERPILLAR FINL SVCS CORP BOND				1FE	2,158,494	108.1800	2,109,551	1,950,000	2,107,378	0	(51,116)	0	0	4.750	0.911	FA	34,477	46,313	04/17/2012	02/17/2015
14912L-2Y-6	CATERPILLAR FINL SVCS CORP CORPORATE				1FE	9,265,760	114.8200	9,185,208	8,000,000	9,043,601	0	(222,159)	0	0	5.500	1.329	MS	129,556	220,000	04/17/2012	03/15/2016
14912L-4A-6	CATERPILLAR FINL SVCS CORP CORPORATE				1FE	4,552,658	102.7800	4,686,814	4,560,000	4,558,751	0	1,540	0	0	4.900	4.936	FA	84,411	223,440	09/18/2008	08/15/2013
14912L-4L-2	CATERPILLAR FINL SVCS CORP CORPORATE				1FE	6,189,398	100.4200	6,225,793	6,200,000	6,198,889	0	3,510	0	0	2.000	2.059	AO	29,622	124,000	03/31/2010	04/05/2013
14912L-Z4-6	CATERPILLAR FINL SVCS CORP BOND				1FE	3,274,718	104.2200	3,168,264	3,040,000	3,125,762	0	(81,042)	0	0	4.600	1.845	JJ	64,482	139,840	02/18/2011	01/15/2014
149162-B*-9	Dignity Health Senior Secured Notes Seri				1	10,400,000	108.4100	11,274,211	10,400,000	10,400,000	0	0	0	0	6.090	6.091	JJ	316,680	633,360	05/28/2008	05/15/2015
149162-B@-7	Dignity Health Senior Secured Notes Seri				1	3,010,602	118.0200	3,186,506	2,700,000	2,922,673	0	(35,629)	0	0	6.450	4.696	JJ	87,075	174,150	06/09/2010	05/15/2018
14987B-AB-9	CC HOLDINGS GS V LLC/CRO CORPORATE				2FE	150,000	100.4900	150,733	150,000	150,000	0	0	0	0	2.381	2.381	JD	69	0	12/11/2012	12/15/2017
15004*-AD-6	Cedar Bay Generating Colp Senior Secured			2	4Z	42,417,874	100.7000	62,819,778	62,385,232	58,901,936	0	5,743,970	0	0	8.750	21.567	MJSD	15,163	6,080,673	12/30/2008	06/30/2013
151020-AG-9	Celgene Corporation CORPORATE				2FE	209,551	101.8000	213,770	210,000	209,583	0	32	0	0	1.900	1.945	FA	1,574	0	08/06/2012	08/15/2017
151280-AH-6	Cemex Espana Finance, LLC Senior Secured			2	4	1,383,555	98.8300	1,552,605	1,570,961	1,471,684	0	76,080	0	0	8.910	15.435	MJSD	6,221	139,973	10/28/2011	02/14/2014
15131#-AA-4	CHS Inc. SRNT			2	2	10,833,333	102.1400	11,065,671	10,833,333	10,833,333	0	0	0	0	6.810	6.808	JD	24,592	737,750	02/21/2004	06/19/2013
15135#-AX-0	Centennial Energy Holdings, In Senior No				2	18,206,000	110.9600	20,200,962	18,206,000	18,206,000	0	0	0	0	6.120	6.120	MJSD	68,090	1,114,207	12/09/2002	12/09/2015
15135#-AY-8	Centennial Energy Holdings, In Senior No				2	25,000,000	100.1600	25,041,226	25,000,000	25,000,000	0	0	0	0	5.670	5.670	JAJO	291,375	1,417,500	01/17/2003	01/17/2013
15135#-BB-7	Centennial Energy Holdings, In Senior No				2	27,000,000	106.6600	28,797,408	27,000,000	27,000,000	0	0	0	0	4.950	4.950	JAJO	334,125	1,336,500	07/01/2005	07/01/2015
15135#-BE-1	Centennial Energy Holdings, In Senior No				2	29,224,389	101.4500	29,648,770	29,224,389	29,224,389	0	0	0	0	5.920	5.920	FMAN	221,066	1,730,084	05/17/2006	05/15/2013
15135#-BF-8	Centennial Energy Holdings, In Senior No				2	19,200,000	111.4300	21,394,071	19,200,000	19,200,000	0	0	0	0	5.540	5.578	JAJO	224,555	1,063,680	10/16/2006	10/14/2016
15135#-BG-6	Centennial Energy Holdings, In Senior No				2	25,000,000	101.5900	25,398,161	25,000,000	25,000,000	0	0	0	0	5.460	5.460	MJSD	45,500	1,365,000	06/19/2008	06/19/2013
15135#-BH-4	Centennial Energy Holdings, In SR NT SER				2	30,000,000	108.5700	32,570,127	30,000,000	30,000,000	0	0	0	0	5.780	5.780	MJSD	57,800	1,734,000	06/19/2008	06/19/2015
15135#-BJ-0	Centennial Energy Holdings, In SR NT SER				2	16,250,000	118.1200	19,195,019	16,250,000	16,250,000	0	0	0	0	6.220	6.220	MJSD	33,692	1,010,750	06/19/2008	06/19/2018
15135#-BK-7	Centennial Energy Holdings, In Series S				2	25,400,000	118.0100	29,974,829	25,400,000	25,400,000	0	0	0	0	8.110	8.110	MJSD	68,665	2,059,940	04/15/2009	03/19/2016
15137@-AA-0	Centennial Pipeline LLC Senior Note			2	2	34,400,000	118.2200	40,666,858	34,400,000	34,400,000	0	0	0	0	8.070	8.150	MJSD	7,711	2,776,080	05/04/2001	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note			2	2	10,000,000	117.6200	11,761,691	10,000,000	10,000,000	0	0	0	0	7.990	8.068	MJSD	2,219	799,000	06/28/2001	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note			2	2	7,000,000	117.8500	8,249,731	7,000,000	7,000,000	0	0	0	0	7.870	7.946	MJSD	1,530	550,900	08/23/2001	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note			2	2	5,100,000	119.4000	6,089,203	5,100,000	5,100,000	0	0	0	0	8.090	8.173	MJSD	1,146	412,590	11/01/2001	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note			2	2	4,100,000	116.9900	4,796,725	4,100,000	4,100,000	0	0	0	0	7.920	8.000	MJSD	902	324,720	11/16/2001	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note			2	2	9,100,000	118.4800	10,781,541	9,100,000	9,100,000	0	0	0	0	8.060	8.142	MJSD	2,037	733,460	12/10/2001	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note			2	2	10,000,000	117.3800	11,738,152	10,000,000	10,000,000	0	0	0	0	7.940	8.020	MJSD	2,206	794,000	01/25/2002	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se			2	2	13,300,000	119.0900	15,839,137	13,300,000	13,300,000	0	0	0	0	8.230	8.316	MJSD	3,041	1,094,590	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT			2	3FE	74,215,902	120.1500	89,168,597	74,215,902	74,215,902	0	0	0	0	8.200	8.276	MJSD	16,905	6,085,704	02/21/2004	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2FE	9,383,455	130.2400	13,675,494	10,500,000	9,419,911	0	10,209	0	0	6.625	7.500	MN	115,938	695,625	10/28/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			1	2FE	54,957	126.5700	69,612	55,000	54,961	0	1	0	0	5.850	5.855	JJ	1,484	3,218	09/15/2011	01/15/2041
15189X-AC-2	CENTERPOINT ENERGY CORPORATE				1FE	99,645	101.0700	101,069	100,000	99,970	0	37	0	0	5.700	5.749	MS	1,678	5,700	01/07/2004	03/15/2013
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1FE	23,490,123	141.9300	31,934,790	22,500,000	23,345,529	0	(20,412)	0	0	6.950	6.606	MS	460,438	1,563,750	02/13/2004	03/15/2033
15189X-AH-1	CENTERPOINT ENERGY CORPORATE				1FE	7,660,638	122.2900	9,783,200	8,000,000	7,766,376	0	15,031	0	0	5.600	5.972	JJ	224,000	448,000	01/07/2004	07/01/2023
15189X-AM-0	CENTERPOINT ENERGY CORPORATE			1	1FE	19,490,296	95.1700	18,829,345	19,785,000	19,491,715	0	1,419	0	0	3.550	3.632	FA	275,094	0	10/10/2012	08/01/2042
15189Y-AC-0	CENTERPOINT ENERGY CORPORATE	R			2FE	12,711,897	114.2800	14,759,210	12,915,000	12,809,712	0	25,571	0	0	6.150	6.413	MN	132,379	794,273	10/28/2008	05/01/2016
15189Y-AE-6	CENTERPOINT ENERGY CORPORATE				2FE	5,950,260	119.9000	7,194,042	6,000,000	5,969,097	0	4,650	0	0	6.000	6.112	MN	46,000	360,000	05/12/2008	05/15/2018
152312-AT-1	CENTEX CORP CORPORATE	LS			3FE	8,747,361	114.7500	10,241,438	8,925,000	8,845,468	0	20,324	0	0	6.500	6.799	MN	96,688	580,125	04/25/2007	05/01/2016
152320-AA-5	Centinela Solar Energy, LLC Senior Note			2	2Z	39,214,921	102.4800	40,186,679	39,214,921	39,214,921	0	0	0	0	5.800	5.841	FMAN	195,857	422,893	12/27/2012	05/31/2034
152320-AB-3	Centinela Solar Energy, LLC Senior Note			2	2Z	24,260,000	99.9100	24,238,193	24,260,000	24,260,000	0	0	0	0	5.650	5.689	FMAN	118,032	293,175	09/13/2012	05/31/2034
156428-AA-8	Centric Group, LLC Senior Note			2	2	294,000	104.7500	307,973	294,000	294,000	0	0	0	0	5.490	5.526	MJSD	762	16,141	12/14/2007	12/14/2014
156428-AC-4	Centric Group, LLC Senior Note				2Z	3,400,000	98.9200	3,363,150	3,400,000	3,400,000	0	0	0	0	3.600	3.600	MJSD	5,780	0	12/14/2012	12/14/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
156431-AJ-7	CENTURY ALUM CO 144A			1	4FE	1,463,300	101.0000	1,477,933	1,463,300	1,463,300	0	0	0	0	8.000	8.000	MN	14,958	117,064	12/10/2009	05/15/2014
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				2FE	10,523,515	105.6300	11,110,479	10,518,000	10,520,876	0	(190)	0	0	7.200	7.196	JD	63,108	757,296	09/25/2000	12/01/2025
162825-A#-0	Checkpoint Systems Inc. Series A Senior				3	13,231,615	105.6700	13,981,852	13,231,615	13,231,615	0	0	0	0	5.750	4.000	JJ	330,239	686,976	07/22/2010	07/22/2015
162825-B@-1	Checkpoint Systems Inc. Series C Senior				3	881,520	110.9500	978,054	881,520	881,520	0	0	0	0	6.500	4.750	JJ	24,921	61,943	07/22/2010	07/22/2017
165303-D@-4	Chesapeake Utilities Corp Senior Note			2	1	4,800,000	114.0900	5,476,234	4,800,000	4,800,000	0	0	0	0	5.500	5.536	JAJO	57,933	264,000	10/12/2006	10/12/2020
16619#-AA-3	Chester S V C Partnership SR NT			2	2	5,335,942	129.8900	5,725,344	4,407,985	4,895,795	0	(50,718)	0	0	10.480	7.438	MON	14,115	461,957	12/01/1999	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT			2	2	631,071	117.6400	742,423	631,071	631,071	0	0	0	0	7.050	7.153	MON	1,483	45,232	02/21/2004	11/01/2020
16668*-AA-7	Chet Morrison Contractors, LLC Senior Se			2	4	17,819,796	99.4300	17,717,632	17,819,796	17,819,796	0	0	0	0	5.464	5.500	MON	78,428	1,039,544	08/12/2011	08/12/2014
166764-AA-8	CHEVRONTEXACO CORP CORPORATE	LS		1	1FE	29,730,000	100.7000	29,937,575	29,730,000	29,730,000	0	0	0	0	1.104	1.103	JD	23,705	0	11/28/2012	12/05/2017
166764-AB-6	CHEVRONTEXACO CORP CORPORATE			1	1FE	25,614,788	100.1600	25,616,969	25,575,000	25,614,621	0	(167)	0	0	2.355	2.336	JD	43,499	0	12/12/2012	12/05/2022
171232-AQ-4	CHUBB CORPORATION CORPORATE	LS			1FE	51,711,103	130.4900	65,636,722	50,300,000	51,643,155	0	(38,982)	0	0	6.000	5.766	MN	419,167	3,018,000	08/18/2010	05/11/2037
171232-AR-2	CHUBB CORPORATION CORPORATE	LS			1FE	1,015,837	122.5100	1,255,756	1,025,000	1,019,370	0	856	0	0	5.750	5.869	MN	7,531	58,938	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORPORATION CORPORATE				1FE	24,730,740	137.1100	27,284,419	19,900,000	24,619,097	0	(92,742)	0	0	6.500	4.830	MN	165,281	1,293,500	02/15/2012	05/15/2038
17248R-AJ-5	AT&T MOBILITY LLC SENIOR NOTES				1FE	7,530,117	134.4100	10,080,495	7,500,000	7,525,974	0	(646)	0	0	7.125	7.091	JD	23,750	534,375	08/28/2002	12/15/2031
17252M-AH-3	CINTAS CORP NO 2 NT CORPORATE				2FE	2,036,979	119.6600	2,058,065	1,720,000	1,979,742	0	(48,610)	0	0	6.125	2.814	JD	8,779	105,350	10/21/2011	12/01/2017
17275R-AC-6	CISCO SYSTEMS INC CORPORATE				1FE	28,501,693	114.3100	29,678,280	25,964,000	27,252,478	0	(379,798)	0	0	5.500	3.807	FA	511,707	1,428,020	11/12/2009	02/22/2016
17275R-AE-2	CISCO SYSTEMS INC CORPORATE				1FE	52,902,669	118.3800	61,720,719	52,137,000	52,685,386	0	(77,036)	0	0	4.950	4.747	FA	974,962	2,580,782	01/19/2010	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC CORPORATE	LS			1FE	44,919,379	127.1000	58,590,565	46,100,000	44,965,535	0	17,406	0	0	5.500	5.679	JJ	1,169,147	2,535,500	11/09/2009	01/15/2040
17275R-AG-7	CISCO SYSTEMS INC CORPORATE				1FE	16,369,024	104.6700	17,165,383	16,400,000	16,387,510	0	6,212	0	0	2.900	2.941	MN	58,129	475,600	11/09/2009	11/17/2014
17275R-AH-5	CISCO SYSTEMS INC CORPORATE	LS			1FE	8,953,125	115.9600	10,378,134	8,950,000	8,951,910	0	(251)	0	0	4.450	4.446	JJ	183,649	398,275	12/17/2009	01/15/2020
17275R-AJ-1	CISCO SYSTEMS INC CORPORATE				1FE	48,542,166	101.4300	49,294,372	48,600,000	48,576,022	0	19,252	0	0	1.625	1.666	MS	234,731	789,750	03/09/2011	03/14/2014
172909-AF-0	CIRCUS CIRCUS ENTERPRISES INC SR SUB DEB	LS			5FE	924,750	102.0000	6,288,300	6,165,000	4,031,238	0	1,806,613	0	0	7.625	51.711	JJ	216,760	470,081	01/19/2001	07/15/2013
172967-AS-0	CITIGROUP INC NOTES				1FE	7,921,608	116.5200	9,321,320	8,000,000	7,921,413	0	15	0	0	6.875	6.943	FA	207,778	550,000	06/30/2000	02/15/2098
172967-CQ-2	CITIGROUP INC CORPORATE				2FE	4,832,200	105.2100	5,260,440	5,000,000	4,957,580	0	22,874	0	0	5.000	5.523	MS	73,611	250,000	08/30/2006	09/15/2014
172967-CT-6	CITIGROUP INC CORPORATE				1FE	864,463	119.8500	1,233,277	1,029,000	875,669	0	2,808	0	0	5.850	7.212	JD	3,344	60,197	06/26/2008	12/11/2034
172967-DR-9	CITIGROUP INC CORPORATE	LS			2FE	49,921,758	108.9900	54,194,134	49,725,000	49,897,014	0	(3,586)	0	0	6.125	6.096	FA	1,065,980	3,045,656	09/30/2011	08/25/2036
172967-EC-1	CITIGROUP INC CORPORATE	LS			1FE	22,926,092	120.3400	30,445,388	25,300,000	23,078,712	0	35,556	0	0	5.875	6.602	MN	132,122	1,486,375	10/22/2008	05/29/2037
172967-EP-2	CITIGROUP INC CORPORATE				1FE	4,475,499	131.6500	5,858,234	4,450,000	4,473,877	0	(359)	0	0	6.875	6.829	MS	98,580	305,938	04/15/2008	03/05/2038
172967-ES-6	CITIGROUP INC CORPORATE				1FE	318,207	119.8400	359,523	300,000	315,809	0	(2,398)	0	0	6.125	4.993	MN	2,348	18,375	01/11/2012	05/15/2018
172967-EU-1	CITIGROUP INC CORPORATE	R			1FE	850,907	103.4600	879,407	850,000	850,046	0	(199)	0	0	6.500	6.474	FA	20,258	55,250	08/19/2008	08/19/2013
172967-EW-7	CITIGROUP INC CORPORATE				1FE	7,708,376	149.7100	9,154,858	6,115,000	7,674,409	0	(22,929)	0	0	8.125	6.161	JJ	229,100	496,844	06/24/2011	07/15/2039
172967-FS-5	CITIGROUP INC CORPORATE				1FE	149,384	107.6400	161,454	150,000	149,538	0	122	0	0	3.953	4.049	JD	264	5,930	09/30/2011	06/15/2016
172967-FW-6	CITIGROUP INC CORPORATE				1FE	499,315	110.7800	553,900	500,000	499,431	0	116	0	0	4.450	4.481	JJ	10,569	11,125	01/03/2012	01/10/2017
17314@-AA-1	CitiLog Enterprises LLC Bridge Equipment				4Z	890,752	82.4000	786,321	954,222	954,222	0	49,374	0	0	4.000	9.554	MON	0	41,035	12/14/2011	12/31/2012
17314@-AB-9	CitiLog Enterprises LLC Term Loan			2	5	2,066,289	82.4000	2,323,804	2,820,000	2,169,453	0	86,474	0	0	4.000	10.145	MON	9,087	94,799	07/30/2012	07/31/2018
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES				3FE	16,236,406	110.0000	17,325,000	15,750,000	16,190,224	0	(9,580)	0	0	9.000	8.691	FA	535,500	1,417,500	10/19/2007	08/15/2031
17747#-AA-6	Citrus Energy Appalachia, LLC Mezz Debt				5	5,337,299	100.5100	5,364,566	5,337,299	5,337,367	0	81	0	0	8.000	8.126	MON	1,167	409,604	06/11/2012	01/14/2014
178002-A@-0	City National Bancshares Corpo Senior No			2	6	3,662,880	83.0800	4,153,922	5,000,000	4,124,908	418,405	96,188	0	0	5.000	8.568	MJSD	694	318,056	02/21/2007	02/21/2022
18055#-AE-2	Clarion Lion Prop Fd Hldg, L.P Senior No				2	15,678,872	105.4800	16,349,148	15,500,000	15,618,144	0	(36,128)	0	0	5.620	5.337	JD	38,716	871,100	04/21/2011	12/15/2015
18055#-AH-5	Clarion Lion Prop Fd Hldg, L.P Senior No				2	17,200,000	108.4100	18,646,241	17,200,000	17,200,000	0	0	0	0	5.830	5.830	JD	69,636	1,002,760	12/06/2006	12/06/2018
18055#-AJ-1	Clarion Lion Prop Fd Hldg, L.P Senior No				2	6,880,000	106.2800	7,312,345	6,880,000	6,880,000	0	0	0	0	5.690	5.690	JD	17,399	391,472	06/15/2007	06/15/2016
18055#-AK-8	Clarion Lion Prop Fd Hldg, L.P Senior No				2	12,000,000	108.3500	13,002,004	12,000,000	12,000,000	0	0	0	0	5.840	5.840	JD	31,147	700,800	06/15/2007	06/15/2019
184502-AD-4	CLEAR CHANNEL COMMUNICATIONS DEBENTURES				6FE	38,500	59.0000	162,250	275,000	61,595	0	7,433	0	0	6.875	50.675	JD	840	18,906	02/02/2007	06/15/2018
184502-AV-4	CLEAR CHANNEL COMMUNICATIONS CORPORATE	LS			6FE	357,000	93.2500	2,219,350	2,380,000	1,086,494	0	352,705	0	0	5.500	47.280	MS	38,543	130,900	04/24/2007	09/15/2014
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2FE	15,293,268	113.7200	17,285,714	15,200,000	15,294,664	0	(1,853)	0	0	5.950	5.900	JD	40,196	904,400	10/11/2011	12/15/2036
186639-AE-0	Cleveland Thermal, LLC Senior Note				4Z	8,376	99.9400	16,491	16,500	8,381	0	5	0	0	8.250	15.800	MN	121	0	11/29/2012	11/01/2028
186639-AF-7	Cleveland Thermal, LLC Senior Note				4Z	195,690	99.4600	383,418	385,500	195,776	0	86	0	0	8.250	15.636	MN	2,827	0	11/29/2012	11/01/2029
186639-AG-5	Cleveland Thermal, LLC Senior Note				4Z	212,441	99.0000	414,297	418,500	212,507	0	66	0	0	8.250	15.496	MN	3,069	0	11/29/2012	11/01/2030
186639-AH-3	Cleveland Thermal, LLC Senior Note				4Z	229,193	98.5500	444,968	451,500	229,239	0	46	0	0	8.250	15.377	MN	3,311	0	11/29/2012	11/01/2031
186639-AJ-9	Cleveland Thermal, LLC Senior Note				4Z	248,229	98.1300	479,835	489,000	248,255	0	26	0	0	8.250	15.275	MN	3,586	0	11/29/2012	11/01/2032
186639-AK-6	Cleveland Thermal, LLC Senior Note				4Z	268,788	97.7100	517,385	529,500	268,794	0	7	0	0	8.250	15.187	MN	3,883	0	11/29/2012	11/01/2033
186639-AL-4	Cleveland Thermal, LLC Senior Note				4Z	290,870	97.3300	557,705	573,000	290,857	0	(13)	0	0	8.250	15.110	MN	4,202	0	11/29/2012	11/01/2034
186639-AM-2	Cleveland Thermal, LLC Senior Note				4Z	268,788	96.9700	513,459	529,500	268,760	0	(28)	0	0	8.250	15.045	MN	3,883	0	11/29/2012	11/01/2035
189054-AF-6	CLOROX COMPANY CORPORATE				2FE	1,939,008	107.8400	1,941,048	1,800,000	1,858,459	0	(27,274)	0	0	5.000	3.338	JJ	41,500	90,000	12/11/2009	01/15/2015
191216-AF-7	COCA COLA CO DEBENTURES				1FE	5,592,620	144.5400	7,949,865	5,500,000	5,592,488	0	(21)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-AK-6	COCA COLA CO CORPORATE				1FE	43,071,955	119.5000	47,355,830	39,630,000	42,094,201	0	(391,424)	0	0	5.350	3.909	MN	270,915	2,120,205	04/17/2012	11/15/2017
191216-AM-2	COCA COLA CO CORPORATE				1FE	3,963,080	118.6400	4,745,649	4,000,000	3,974,797	0	3,348	0	0	4.875	4.993	MS	57,417	195,000	03/03/2009	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES				1FE	16,711,116	145.9700	21,791,265	14,929,000	15,939,334	0	(76,779)	0	0	8.500	7.453	FA	528,735	1,268,965	11/07/2000	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES	LS			1FE	5,685,130	144.1500	7,207,550	5,000,000	5,424,034	0	(30,094)	0	0	8.000	6.790	MS	117,778	400,000	09/25/2000	09/15/2022
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1FE	1,742,490	135.3500	2,030,220	1,500,000	1,710,526	0	(10,015)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES	C			1FE	25,695,029	137.1000	35,115,076	25,612,000	25,679,914	0	(1,225)	0	0	6.700	6.676	AO	362,268	1,716,004	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1FE	14,297,243	135.0500	17,583,770	13,020,000	14,067,327	0	(47,713)	0	0	6.950	6.078	MN	115,625	904,890	08/04/2009	11/15/2026
191219-BB-9	Coca Cola Enterprises Inc DEBENTURES	C			1FE	27,764,158	124.8100	34,544,771	27,677,000	27,710,375	0	(6,426)	0	0	7.125	7.091	FA	821,661	1,971,986	09/25/2000	08/01/2017
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES	C			1FE	16,733,238	137.2600	24,043,309	17,517,000	16,809,746	0	9,142	0	0	6.750	7.091	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1FE	40,239,377	130.1200	55,007,774	42,274,000	40,671,569	0	51,749	0	0	6.750	7.149	MS	840,196	2,853,495	03/20/2001	09/15/2028
191219-BW-3	Coca Cola Enterprises Inc CORPORATE	LS			1FE	1,633,203	113.9200	1,879,631	1,650,000	1,637,998	0	1,507	0	0	4.500	4.628	FA	28,050	74,250	08/04/2009	08/15/2019
191219-F@-8	Coca Cola Enterprises Inc SENIOR NOTE				1	518,862	134.5100	503,075	374,000	490,953	0	(21,035)	0	0	9.660	2.978	MN	6,021	36,128	09/01/2011	01/29/2018
194160-DN-7	COLGATE PALMOLIVE CO CORPORATE				1FE	5,147,212	106.4100	5,416,484	5,090,000	5,118,825	0	(10,577)	0	0	3.150	2.921	FA	65,025	160,335	03/24/2010	08/05/2015
194160-DX-5	COLGATE PALMOLIVE CO CORPORATE				1FE	447,579	101.7200	457,724	450,000	448,097	0	454	0	0	1.300	1.408	JJ	2,698	4,014	11/03/2011	01/15/2017
194160-DY-3	COLGATE PALMOLIVE CO CORPORATE				1FE	1,108,733	103.2500	1,161,603	1,125,000	1,110,374	0	1,450	0	0	2.450	2.615	MN	3,522	28,098	11/03/2011	11/15/2021
194160-DZ-0	COLGATE PALMOLIVE CO CORPORATE				1FE	12,516,301	101.2900	12,797,671	12,635,000	12,523,856	0	7,555	0	0	2.300	2.405	MN	46,820	145,303	07/03/2012	05/03/2022
195869-AG-7	Colonial Pipeline Co. CORPORATE				1FE	14,190,383	143.7800	13,975,309	9,720,000	14,112,217	0	(78,166)	0	0	7.630	4.191	MN	63,863	370,818	06/20/2012	04/15/2032
195869-AM-4	Colonial Pipeline Co. CORPORATE			1	1FE	8,629,846	108.6400	9,397,787	8,650,000	8,633,327	0	1,795	0	0	3.500	3.528	AO	63,914	302,750	10/15/2010	10/15/2020
195891-AG-1	COLONIAL REALTY LP CORPORATE				2FE	664,695	106.4900	1,062,730	998,000	881,001	0	66,757	0	0	6.250	12.589	JD	2,772	62,375	07/13/2005	06/15/2014
19612*-AD-2	Colonial Williamsburg Found. Series A Se				2	30,156,250	120.5200	36,342,787	30,156,250	30,156,250	0	0	0	0	5.500	5.502	JD	4,607	1,658,594	11/03/2009	11/03/2019
19612*-AE-0	Colonial Williamsburg Found. Series B Se				2	16,185,048	123.4800	19,985,693	16,185,048	16,185,048	0	0	0	0	5.700	5.702	JD	2,563	922,548	11/03/2009	11/03/2021
19612*-AF-7	Colonial Williamsburg Found. Series C Se				2	21,836,417	129.0800	28,185,712	21,836,417	21,836,417	0	0	0	0	5.950	5.951	JD	3,609	1,299,267	11/03/2009	11/03/2024
196522-AE-6	COLORADO INTST GAS CO CORPORATE				2FE	12,735,569	121.5100	16,343,095	13,450,000	12,736,376	0	2,747	0	0	6.850	7.258	JD	40,948	921,325	10/28/2008	06/15/2037
196522-AK-2	COLORADO INTST GAS CO CORPORATE				2FE	26,893,075	116.5300	30,471,866	26,150,000	26,448,294	0	(92,713)	0	0	6.800	6.355	MN	227,214	1,778,200	07/12/2007	11/15/2015
197677-AH-0	COLUMBIA/HCA HEALTHCARE CORP DEBENTURES			2	4FE	307,152	86.2500	355,350	412,000	307,157	0	3	0	0	7.500	10.059	MN	3,948	30,900	06/30/2000	11/15/2095
19767Q-AK-1	HCA INC NOTES				4FE	1,741,904	111.5000	2,004,770	1,798,000	1,780,060	0	7,915	0	0	9.000	9.399	JD	7,192	161,820	09/19/2000	12/15/2014
199575-AR-2	COLUMBUS STHN PWR CO 144A	R			2FE	251,738	100.7800	251,953	250,000	250,008	0	(304)	0	0	5.500	5.381	MS	4,583	13,750	12/12/2005	03/01/2013
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				2FE	1,129,720	132.0200	1,320,251	1,000,000	1,110,803	0	(2,888)	0	0	6.600	5.670	MS	22,000	66,000	03/01/2005	03/01/2033
199575-AV-3	COLUMBUS STHN PWR CO CORPORATE				2FE	5,981,877	124.4200	7,527,152	6,050,000	5,988,582	0	1,241	0	0	5.850	5.931	AO	88,481	353,925	10/11/2005	10/01/2035
20029P-AN-9	COMCAST CABLE COMMUNICAT SENIOR NOTES				2FE	9,915,400	102.9300	10,293,200	10,000,000	9,994,316	0	9,222	0	0	7.125	7.231	JD	31,667	712,500	05/30/2001	06/15/2013
20030N-AE-1	COMCAST CORP NOTES	LS			2FE	878,240	104.8000	1,048,037	1,000,000	971,051	0	25,624	0	0	5.300	7.041	JJ	24,439	53,000	04/28/2004	01/15/2014
20030N-AF-8	COMCAST CORP BOND				2FE	8,181,058	117.3000	9,618,363	8,200,000	8,183,182	0	359	0	0	5.650	5.666	JD	20,591	463,300	06/06/2005	06/15/2035
20030N-AG-6	COMCAST CORP CORPORATE				2FE	6,486,865	112.7200	8,172,374	7,250,000	6,932,101	0	79,779	0	0	4.950	6.383	JD	15,950	358,875	05/17/2006	06/15/2016
20030N-AJ-0	COMCAST CORP CORPORATE	R			2FE	11,582,950	114.0000	13,286,142	11,655,000	11,622,380	0	9,826	0	0	5.850	5.954	MN	87,121	681,818	01/21/2009	11/15/2015
20030N-AK-7	COMCAST CORP CORPORATE	LS			2FE	10,990,794	128.3000	14,254,663	11,110,000	10,998,751	0	1,958	0	0	6.500	6.584	MN	92,275	722,150	07/08/2008	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE				2FE	4,825,710	128.3200	5,774,346	4,500,000	4,812,078	0	(5,717)	0	0	6.450	5.907	MS	85,463	290,250	06/30/2010	03/15/2037
20030N-AP-6	COMCAST CORP CORPORATE				2FE	3,453,529	120.6000	3,768,884	3,125,000	3,329,181	0	(45,006)	0	0	6.500	4.702	JJ	93,663	203,125	02/09/2010	01/15/2017
20030N-AR-2	COMCAST CORP CORPORATE				2FE	10,643,540	120.5000	13,255,561	11,000,000	10,787,487	0	34,003	0	0	5.875	6.320	FA	244,139	646,250	04/02/2008	02/15/2018
20030N-AV-3	COMCAST CORP CORPORATE				2FE	7,246,773	135.6100	9,695,872	7,150,000	7,241,109	0	(1,485)	0	0	6.950	6.840	FA	187,727	496,925	09/29/2011	08/15/2037
20030N-BE-0	COMCAST CORP CORPORATE				2FE	389,680	105.4100	411,085	390,000	389,682	0	2	0	0	4.650	4.655	JJ	9,017	0	06/26/2012	07/15/2042
200339-AE-9	COMERICA BK SUB NOTES	R		1	1FE	8,899,924	109.4700	9,589,835	8,760,000	8,783,209	0	(13,928)	0	0	8.375	8.184	JJ	338,294	733,650	06/30/2000	07/15/2024
200339-CG-2	COMERICA BK CORPORATE	C			1FE	4,988,000	115.7200	5,786,090	5,000,000	4,994,156	0	1,226	0	0	5.750	5.782	MN	31,944	287,500	11/16/2006	11/21/2016
20035C-AA-8	COMERICA INC CORPORATE				1FE	2,467,325	106.2200	3,877,191	3,650,000	3,263,141	0	230,857	0	0	5.700	11.578	JD	17,338	208,050	07/13/2005	06/01/2014
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				1FE	30,210,804	124.0100	33,482,160	27,000,000	29,188,452	0	(113,364)	0	0	7.875	6.875	FA	885,938	2,126,250	09/25/2000	02/01/2025
202795-FJ-4	COMMONWEALTH EDISON 1ST MORTGAGE				1FE	683,045	101.9900	683,360	670,000	670,154	0	(1,359)	0	0	7.625	7.424	AO	10,785	51,088	09/15/1995	04/15/2013
202795-FM-7	COMMONWEALTH EDISON 1ST MORTGAGE				1FE	32,249,566	103.3800	34,734,672	33,600,000	33,523,111	0	144,465	0	0	7.500	7.976	JJ	1,260,000	2,520,000	03/02/2000	07/01/2013
202795-HG-8	COMMONWEALTH EDISON SECURED				1FE	2,986,920	126.9300	3,807,876	3,000,000	2,988,958	0	277	0	0	5.875	5.906	FA	73,438	176,250	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE	LS			1FE	23,670,082	129.0100	24,569,326	19,045,000	23,588,551	0	(81,531)	0	0	5.900	4.269	MS	330,854	561,828	04/12/2012	03/15/2036
202795-HS-2	COMMONWEALTH EDISON CORPORATE	R			1FE	11,974,589	121.2500	14,913,320	12,300,000	12,090,508	0	33,492	0	0	6.150	6.553	MS	222,733	756,450	10/28/2008	09/15/2017
202795-HT-0	COMMONWEALTH EDISON CORPORATE				1FE	10,520,246	136.1000	10,642,981	7,820,000	10,479,120	0	(41,126)	0	0	6.450	4.234	JJ	232,580	252,195	04/13/2012	01/15/2038
202795-HW-3	COMMONWEALTH EDISON CORPORATE				1FE	8,003,920	101.1100	8,088,746	8,000,000	8,001,385	0	(1,329)	0	0	1.625	1.608	JJ	59,944	130,000	01/26/2011	01/15/2014
20364#-AA-2	Community Development Ventures SRNT			2	6Z	620,742	39.0500	447,988	1,147,333	134,728	0	0	0	0	5.250	11.617	MS	0	64,628	08/20/1998	09/13/2014
000000-00-0	COMMUNITY HLTH SYST INC			2	3FE	20,780,214	100.5200	21,187,308	21,078,753	20,794,533	0	26,100	0	0	3.811	1.975	JAJO	69,600	741,569	02/02/2012	01/25/2017
20373#-AB-9	Community Loan Fund NJ Senior Note			2	4	1,401,001	94.4300	1,888,593	2,000,000	1,798,439	0	77,019	0	0	5.000	10.168	MS	25,278	100,000	04/03/2006	04/03/2016
20373#-AC-7	Community Loan Fund NJ Senior Note			2	4	1,414,306	92.8200	1,856,376	2,000,000	1,760,106	0	71,226	0	0	5.000	10.031	MS	25,278	100,000	10/27/2006	10/27/2016
20373#-AD-5	Community Loan Fund NJ Senior Note			2	4	1,427,071	90.3500	1,806,962	2,000,000	1,714,011	0	63,252	0	0	5.000	9.794	MS	25,278	100,000	05/25/2007	05/25/2017
20373#-AE-3	Community Loan Fund NJ Secured Note			2	4	2,736,834	85.6500	3,426,116	4,000,000	3,013,547	0	144,163	0	0	4.750	11.600	MJSD	6,861	190,000	12/05/2011	12/18/2019
204028-E#-7	Community Reinvestment Fund Unsecured No			2	4	6,053,167	97.1000	9,709,810	10,000,000	7,815,310	0	(877,645)	0	0	6.500	12.956	MJSD	1,806	598,750	10/02/2008	05/03/2016
204028-E@-9	Community Reinvestment Fund Senior Note			2	4	1,442,439	98.6900	1,973,828	2,000,000	1,834,337	0	94,424	0	0	6.500	11.840	MJSD	722	130,000	06/29/2004	06/29/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20449E-BT-2	COMPASS BANK CORPORATE				2FE	7,985,280	98.5400	7,883,412	8,000,000	7,990,760	0	930	0	0	5.500	5.518	AO	110,000	440,000	03/14/2005	04/01/2020
20449E-EE-2	COMPASS BANK CORPORATE	C			2FE	1,651,532	92.1000	1,526,047	1,657,000	1,652,600	0	205	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
205363-AL-8	COMPUTER SCIENCES CORP CORPORATE				2FE	8,532,450	115.3600	10,382,179	9,000,000	8,691,633	0	46,965	0	0	6.500	7.300	MS	172,250	585,000	03/30/2009	03/15/2018
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	17,102,796	138.8800	22,800,991	16,418,000	16,827,284	0	(34,891)	0	0	9.750	9.293	MS	533,585	1,600,755	09/05/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2FE	12,245,677	128.5200	15,576,438	12,120,000	12,224,459	0	(4,714)	0	0	7.125	7.023	AO	215,888	863,550	03/15/2006	10/01/2026
205887-AR-3	CONAGRA FOODS INC CORPORATE				2FE	11,516,268	123.7800	13,194,405	10,660,000	11,374,352	0	(25,942)	0	0	7.000	6.321	AO	186,550	746,200	01/18/2007	10/01/2028
205887-AX-0	CONAGRA FOODS INC NOTES				2FE	15,907,203	137.4900	19,159,302	13,935,000	15,553,945	0	(46,261)	0	0	8.250	7.078	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BD-3	CONAGRA FOODS INC CORPORATE				2FE	18,879,714	115.4200	22,608,879	19,589,000	19,216,962	0	70,128	0	0	5.819	6.314	JD	50,662	1,139,884	06/21/2007	06/15/2017
205887-BH-4	CONAGRA FOODS INC CORPORATE				2FE	134,704	100.0000	134,996	135,000	134,733	0	28	0	0	1.350	1.425	MS	547	0	09/10/2012	09/10/2015
207148-AB-9	Conex International LLC Term A			2	6	3	0.6400	52,352	8,211,839	3	0	0	0	0	0.000	8,888.000	FMAN	0	0	08/08/2008	08/08/2013
207148-AC-7	Conex International LLC Revolver			2	6	2	0.6400	5,498	862,538	2	0	0	0	0	7.397	8,888.000	MON	0	0	03/24/2009	08/08/2013
207597-CZ-6	CONNECTICUT LIGHT & PWR CO 1ST REF MORT				1FE	5,635,158	139.5200	7,708,259	5,525,000	5,601,704	0	(3,959)	0	0	7.875	7.691	AO	108,773	435,094	06/30/2000	10/01/2024
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE	C			1FE	16,666,721	136.8900	21,231,149	15,510,000	16,623,051	0	(23,601)	0	0	6.350	5.777	JD	82,074	984,885	06/13/2011	06/01/2036
207597-DX-0	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	2,370,500	123.8400	2,476,700	2,000,000	2,360,626	0	(8,112)	0	0	5.750	4.516	MS	38,333	115,000	10/06/2011	03/01/2037
207597-EE-1	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	5,976,060	120.6100	7,236,433	6,000,000	5,983,466	0	2,186	0	0	5.500	5.553	FA	137,500	330,000	02/09/2009	02/01/2019
208251-AE-8	CONOCO INC SENIOR NOTES				1FE	20,302,790	139.4200	27,883,460	20,000,000	20,239,791	0	(8,184)	0	0	6.950	6.824	AO	293,444	1,390,000	08/20/2003	04/15/2029
20825C-AP-9	Conocophillips CORPORATE				1FE	6,882,826	131.5600	8,850,048	6,727,000	6,875,951	0	(2,585)	0	0	5.900	5.733	MN	50,714	396,893	03/15/2010	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE				1FE	10,935,960	141.8100	14,039,576	9,900,000	10,892,461	0	(16,229)	0	0	6.500	5.752	FA	268,125	643,500	03/10/2010	02/01/2039
20825C-AS-3	Conocophillips CORPORATE				1FE	2,015,323	104.4200	2,098,752	2,010,000	2,012,433	0	(2,302)	0	0	4.750	4.629	FA	39,781	95,475	12/20/2010	02/01/2014
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT				1FE	20,278,689	147.3000	26,255,469	17,825,000	19,895,525	0	(57,220)	0	0	7.250	6.194	AO	272,822	1,292,313	01/28/2010	10/15/2031
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC				1FE	16,012,868	128.4000	20,479,018	15,950,000	16,005,831	0	(1,109)	0	0	5.950	5.921	AO	200,350	949,025	03/22/2007	10/15/2036
20854P-AH-2	CONSOL ENERGY INC CORPORATE			1	4FE	1,470,000	102.5000	1,537,500	1,500,000	1,471,905	0	1,905	0	0	6.375	6.674	MS	31,875	47,813	03/07/2012	03/01/2021
209111-ED-1	CONS EDISON CO OF NY DEBENTURES				1FE	9,754,065	112.6500	10,701,845	9,500,000	9,748,470	0	(7,223)	0	0	5.100	4.891	JD	21,533	484,500	01/06/2012	06/15/2033
209111-EF-6	CONS EDISON CO OF NY CORPORATE				1FE	6,502,345	121.2500	7,547,813	6,225,000	6,496,004	0	(7,603)	0	0	5.700	5.338	FA	147,844	354,825	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				1FE	4,181,430	121.0800	5,004,067	4,133,000	4,179,688	0	(1,156)	0	0	5.300	5.212	MS	73,016	219,049	06/01/2011	03/01/2035
209111-EL-3	CONS EDISON CO OF NY CORPORATE	C			1FE	16,414,569	128.2100	20,723,123	16,163,000	16,422,245	0	(5,159)	0	0	5.850	5.703	MS	278,408	870,568	03/28/2012	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE	LS			1FE	24,612,865	132.8300	32,476,397	24,450,000	24,602,204	0	(2,904)	0	0	6.200	6.149	JD	67,373	1,515,900	07/17/2009	06/15/2036
209111-EQ-2	CONS EDISON CO OF NY CORPORATE				1FE	29,888,845	126.9800	34,887,590	27,475,000	29,910,418	0	(25,253)	0	0	5.700	5.002	JD	130,506	1,236,900	08/21/2012	12/01/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE				1FE	754,444	135.3400	881,082	651,000	751,453	0	(1,985)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-ET-6	CONS EDISON CO OF NY CORPORATE				1FE	1,039,310	121.7900	1,217,866	1,000,000	1,025,559	0	(4,139)	0	0	5.850	5.284	AO	14,625	58,500	06/10/2009	04/01/2018
209111-EU-3	CONS EDISON CO OF NY CORPORATE	LS			1FE	16,975,428	140.9000	17,426,713	12,368,000	16,897,817	0	(77,611)	0	0	6.750	4.346	AO	208,710	676,721	03/28/2012	04/01/2038
209111-EV-1	CONS EDISON CO OF NY CORPORATE				1FE	2,464,893	130.3000	2,716,823	2,085,000	2,347,766	0	(37,771)	0	0	7.125	4.662	JD	12,380	148,556	09/22/2009	12/01/2018
209111-EX-7	CONS EDISON CO OF NY CORPORATE				1FE	10,219,540	127.2100	11,448,755	9,000,000	9,853,531	0	(114,408)	0	0	6.650	4.870	AO	149,625	598,500	08/10/2009	04/01/2019
209111-EY-5	CONS EDISON CO OF NY CORPORATE	LS			1FE	41,484,003	124.1200	48,757,408	39,282,000	41,444,796	0	(35,682)	0	0	5.500	5.108	JD	180,043	2,160,510	04/05/2012	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				1FE	17,903,620	127.7000	20,648,233	16,170,000	17,861,628	0	(28,712)	0	0	5.700	4.993	JD	40,964	921,690	08/23/2011	06/15/2040
209111-FB-4	CONS EDISON CO OF NY CORPORATE	LS			1FE	5,420,634	106.5800	5,797,664	5,440,000	5,420,621	0	(13)	0	0	4.200	4.221	MS	67,275	115,509	03/08/2012	03/15/2042
210128-AE-0	Consolidated Smart Systems, LL Term A1			2	6Z	1,136,810	41.8400	1,160,085	2,772,708	1,136,810	0	0	1,606,692	0	0.000	39.389	MJSD	0	43,320	09/11/2007	03/31/2012
210128-AF-7	Consolidated Smart Systems, LL Revolver			2	6Z	894,306	41.8400	912,616	2,181,234	894,306	0	0	1,263,952	0	7.000	7.391	MON	0	38,608	01/21/2011	03/31/2012
21036P-AG-3	CONSTELLATION BRANDS INC CORPORATE				3FE	1,991,975	111.7500	2,110,958	1,889,000	1,946,656	0	(27,187)	0	0	8.375	6.670	JD	7,031	158,204	12/13/2011	12/15/2014
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2FE	19,357,460	132.9900	22,608,521	17,000,000	18,985,323	0	(51,559)	0	0	7.600	6.520	AO	323,000	1,292,000	05/11/2004	04/01/2032
210371-AK-6	CONSTELLATION ENERGY GROUP CORPORATE				2FE	1,570,771	107.4400	2,148,895	2,000,000	1,809,432	0	66,569	0	0	4.550	7.417	JD	4,044	91,000	05/11/2004	06/15/2015
210518-AT-3	Consumers Energy SENIOR NOTES				1FE	4,893,985	125.0900	6,212,118	4,966,000	4,936,264	0	4,528	0	0	6.875	7.012	MS	113,804	341,413	10/01/1998	03/01/2018
210518-CP-9	Consumers Energy CORPORATE				1FE	3,423,380	126.2600	4,330,821	3,430,000	3,424,068	0	116	0	0	5.800	5.813	MS	58,577	198,940	08/08/2005	09/15/2035
210518-CQ-7	Consumers Energy CORPORATE				1FE	7,471,275	122.5100	9,188,103	7,500,000	7,481,614	0	2,554	0	0	5.650	5.699	MS	124,771	423,750	03/10/2008	09/15/2018
210518-CT-1	Consumers Energy CORPORATE			1	1FE	2,779,750	103.4400	2,875,721	2,780,000	2,779,721	0	(29)	0	0	2.850	2.851	MN	10,124	41,156	05/01/2012	05/15/2022
211666-AA-2	Continental Mills, Inc. Senior Note			2	2	6,000,000	100.0800	6,004,975	6,000,000	6,000,000	0	0	0	0	5.680	5.691	MS	113,600	340,800	09/02/2005	09/01/2020
21246#-AD-8	Convenience Store Investments Senior Not			2	2	2,941,450	103.6800	3,041,458	2,933,481	2,935,113	0	(1,064)	0	0	7.350	7.338	FMAN	22,160	215,611	10/01/2006	05/24/2014
21246#-AE-6	Convenience Store Investments Senior Not			2	2	4,273,769	105.8000	4,463,004	4,218,339	4,232,251	0	(8,166)	0	0	7.480	7.247	FMAN	32,430	315,532	10/01/2006	05/24/2014
21246#-AF-3	Convenience Store Investments Senior Not			2	2	7,107,540	106.4900	7,569,056	7,107,540	7,107,540	0	0	0	0	7.610	7.679	FMAN	55,591	540,884	05/24/2002	05/24/2014
21246#-AG-1	Convenience Store Investments Senior Not			2	2	7,607,038	105.2400	8,005,684	7,607,038	7,607,038	0	0	0	0	5.680	5.718	FMAN	44,408	432,080	10/04/2004	11/24/2014
21246#-AJ-5	Convenience Store Investments Senior Not			2	2	2,476,294	108.7700	2,693,508	2,476,294	2,476,294	0	0	0	0	5.980	6.024	FMAN	15,220	148,082	03/13/2006	02/24/2016
21246#-AL-0	Convenience Store Investments Senior Not			2	2	14,842,825	112.9400	16,763,166	14,842,825	14,842,825	0	0	0	0	5.970	6.013	FMAN	91,073	886,117	11/26/2007	11/24/2019
21246#-AM-8	Convenience Store Investments Series J S			2	2	20,386,797	112.1300	22,858,888	20,386,797	20,386,797	0	0	0	0	5.800	5.841	FMAN	121,528	1,182,434	11/06/2009	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S			2	2	15,194,078	110.4800	16,786,261	15,194,078	15,194,078	0	0	0	0	5.550	5.588	FMAN	86,670	843,271	02/24/2010	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S			2	2	6,974,490	101.8800	7,105,897	6,974,490	6,974,490	0	0	0	0	4.260	4.282	FMAN	30,537	297,113	09/14/2010	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec			2	2	4,876,918	97.5900	4,759,566	4,876,918	4,876,918	0	0	0	0	3.750	3.767	FMAN	18,796	149,356	01/31/2012	11/24/2023
216871-AD-5	COOPER US INC CORPORATE	R			2FE	9,982,100	109.9200	10,991,870	10,000,000	9,992,610	0	2,632	0	0	5.450	5.481	AO	136,250	545,000	03/24/2008	04/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
217020-A#-3	Coorstek, Inc Senior Note			2	2	50,000,000	109.5700	54,785,035	50,000,000	50,000,000	0	0	0	0	5.700	5.700	JD	15,833	2,850,000	12/29/2006	12/29/2016
217020-B#-2	Coorstek, Inc Series F Senior Note			2	2	42,000,000	118.2000	49,643,073	42,000,000	42,000,000	0	0	0	0	6.000	5.998	FA	847,000	2,520,000	08/31/2010	08/31/2021
217020-B*-6	Coorstek, Inc Senior Note				2	11,250,000	100.2900	11,282,825	11,250,000	11,250,000	0	0	0	0	5.140	5.140	FA	234,513	578,250	02/05/2008	02/05/2013
217020-B@-4	Coorstek, Inc Senior Series E Note			2	2	72,850,000	117.5200	85,610,238	72,850,000	72,850,000	0	0	0	0	6.800	6.799	JD	357,774	4,953,800	06/06/2008	06/05/2018
217020-C*-5	Coorstek, Inc Senior Note			2	2	61,140,000	111.8100	68,362,775	61,140,000	61,140,000	0	0	0	0	5.150	5.149	JJ	1,574,355	3,148,710	07/01/2011	07/01/2024
219023-A*-9	Ingredion Inc (fka Corn Prod) Series A S				2	125,420,000	115.9400	145,413,352	125,420,000	125,420,000	0	0	0	0	5.620	5.620	MS	1,879,628	7,048,604	03/25/2010	03/25/2020
21927#-AC-6	Cornerstone Chem Co Revolver			2	4	1,970,132	97.9600	1,929,904	1,970,132	1,970,132	0	0	0	0	6.794	7.176	MON	372	160,418	12/07/2012	02/28/2016
21927#-AD-4	Cornerstone Chem Co Term A			2	4	10,699,062	97.9600	10,480,596	10,699,062	10,699,062	0	0	0	0	6.750	6.812	MJSD	2,006	736,229	02/28/2011	02/28/2016
219350-AC-9	Corning Inc DEBENTURES				1FE	12,054,680	139.7200	30,737,520	22,000,000	14,145,708	0	385,821	0	0	8.875	16.665	FA	737,611	1,952,500	06/13/2000	08/15/2021
220027-AG-1	RETAIL PROPERTIES INC NOTES 144A				1FE	3,618,546	120.3400	3,995,345	3,320,000	3,423,215	0	(28,527)	0	0	7.875	6.765	MS	76,983	261,450	06/25/2004	03/15/2016
22160K-AD-7	COSTCO WHOLESALE CORP CORPORATE				1FE	49,940,500	100.4000	50,199,826	50,000,000	49,941,777	0	1,277	0	0	0.650	0.690	JD	21,667	0	11/28/2012	12/07/2015
222070-A@-3	Coty Inc Series B Senior Secured Note				2	3,400,000	117.2100	3,985,099	3,400,000	3,400,000	0	0	0	0	5.670	5.670	JD	8,033	192,780	06/16/2010	06/16/2020
222862-AF-1	COVENTRY HEALTH CARE SENIOR NOTES 144A	R			2FE	50,508,122	109.2500	54,417,867	49,812,000	50,023,584	0	(95,705)	0	0	6.125	5.899	JJ	1,406,843	3,050,985	04/30/2007	01/15/2015
222862-AG-9	COVENTRY HEALTH CARE CORPORATE				2FE	348,960	116.2400	348,735	300,000	345,411	0	(3,549)	0	0	5.950	2.164	MS	5,256	8,925	08/22/2012	03/15/2017
222862-AH-7	COVENTRY HEALTH CARE CORPORATE	R			2FE	9,957,500	108.0200	10,802,030	10,000,000	9,987,386	0	6,640	0	0	6.300	6.377	FA	238,000	630,000	08/22/2007	08/15/2014
222862-AJ-3	COVENTRY HEALTH CARE CORPORATE			1	2FE	154,690	118.8600	184,226	155,000	154,726	0	24	0	0	5.450	5.476	JD	375	8,448	06/02/2011	06/15/2021
224044-AN-7	COX COMMUNICATIONS INC CORPORATE				2FE	2,009,488	122.0800	2,319,577	1,900,000	1,986,511	0	(3,189)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BF-3	COX COMMUNICATIONS INC NOTES				2FE	19,642,958	101.7200	19,366,794	19,039,000	19,134,542	0	(228,873)	0	0	4.625	3.391	JD	73,379	880,554	01/21/2010	06/01/2013
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2FE	6,982,570	133.6000	9,351,702	7,000,000	6,982,853	0	233	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038
224044-BW-6	COX COMMUNICATIONS INC CORPORATE				2FE	359,446	103.1300	371,253	360,000	359,443	0	(3)	0	0	3.250	3.268	JD	1,040	0	11/26/2012	12/15/2022
224050-AE-4	COX ENTERPRISES DEBENTURES 144A				2FE	3,752,360	126.0400	5,041,680	4,000,000	3,806,574	0	6,885	0	0	7.375	7.941	JJ	136,028	295,000	08/30/2001	07/15/2027
22463#-AA-8	Crawfish Cogen, LLC Term A			2	3	15,962,547	95.5500	15,252,027	15,962,547	15,962,547	0	0	0	0	2.811	1.976	MJSD	1,246	465,375	05/11/2007	12/31/2018
22541L-BK-8	CREDIT SUISSE FB USA INC CSFB USA	LS			1FE	8,315,899	110.3700	9,326,039	8,450,000	8,406,176	0	14,999	0	0	5.125	5.337	FA	163,601	433,063	12/21/2005	08/15/2015
22704*-AA-1	Croda, Inc. Senior Gtd Note				2	63,660,000	119.1700	75,865,370	63,660,000	63,660,000	0	0	0	0	5.940	5.940	JJ	1,607,097	3,781,404	01/28/2010	01/28/2020
22889#-AA-4	Oatey Co. Senior Secured Note				3	5,000,000	104.9200	5,246,253	5,000,000	5,000,000	0	0	0	0	4.650	4.650	MJSD	5,167	232,500	09/23/2011	09/23/2018
229669-C*-5	Cubic Corporation SRNT			2	2	860,000	103.7200	891,995	860,000	860,000	0	0	0	0	6.310	6.309	MN	7,235	54,266	11/13/1998	11/13/2013
23157#-AB-5	Curtiss-Wright Corp. Senior Note				2	7,500,000	102.6000	7,694,615	7,500,000	7,500,000	0	0	0	0	5.740	5.740	MS	114,800	430,500	09/25/2003	09/25/2013
23157#-AE-9	Curtiss-Wright Corp. Senior Note				2	57,000,000	101.6200	57,923,819	57,000,000	57,000,000	0	0	0	0	4.240	4.240	JD	201,400	2,369,807	12/08/2011	12/01/2026
23311R-AA-4	DCP MIDSTREAM LP CORPORATE				2FE	10,274,700	118.6800	11,868,440	10,000,000	10,255,509	0	(4,102)	0	0	6.750	6.539	MS	198,750	675,000	10/18/2007	09/15/2037
23311R-AD-8	DCP MIDSTREAM LP CORPORATE				2FE	2,796,976	110.3700	3,090,268	2,800,000	2,797,446	0	257	0	0	5.350	5.364	MS	44,108	149,800	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LP CORPORATE				2FE	8,795,688	106.2700	9,351,769	8,800,000	8,795,659	0	484	0	0	4.750	4.756	MS	105,661	430,772	09/14/2011	09/30/2021
23314#-AF-6	DCT Indl Oper Partnership LP Senior Note				2	2,590,000	103.3200	2,676,090	2,590,000	2,590,000	0	0	0	0	4.020	4.020	FA	40,780	106,721	08/01/2011	08/01/2016
23314#-AH-2	DCT Indl Oper Partnership LP Senior Note				2	15,000,000	107.6600	16,149,503	15,000,000	15,000,000	0	0	0	0	4.970	4.970	FA	291,988	764,138	08/01/2011	08/01/2019
23314#-AK-5	DCT Indl Oper Partnership LP Senior Note				2	16,710,000	109.4000	18,280,757	16,710,000	16,710,000	0	0	0	0	5.500	5.500	FA	359,961	942,026	08/01/2011	08/01/2022
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note				2	10,000,000	109.7400	10,974,424	10,000,000	10,000,000	0	0	0	0	5.570	5.570	FA	218,158	570,925	08/01/2011	08/01/2023
23314#-AM-1	DCT Indl Oper Partnership LP Senior Note				2	6,800,000	98.9400	6,727,575	6,800,000	6,800,000	0	0	0	0	4.210	4.210	MS	82,703	0	09/17/2012	09/17/2022
233326-B#-3	DST Sys Inc. Del Series C Senior Note				2	16,550,000	110.9500	18,362,915	16,550,000	16,550,000	0	0	0	0	5.060	5.060	FA	330,320	837,430	08/09/2010	08/09/2018
233326-C*-6	DST Sys Inc. Del Series D Senior Note				2	21,524,550	113.3400	23,800,360	21,000,000	21,451,066	0	(47,893)	0	0	5.420	5.074	FA	448,957	1,138,200	06/09/2011	08/09/2020
233331-AJ-6	DTE ENERGY COMPANY SENIOR NOTES				2FE	7,324,660	129.9100	9,093,763	7,000,000	7,279,093	0	(6,905)	0	0	6.375	6.031	AO	94,208	446,250	12/10/2004	04/15/2033
233331-AN-7	DTE ENERGY COMPANY CORPORATE	R			2FE	550,000	109.1800	600,508	550,000	550,000	0	0	0	0	7.625	7.625	MN	5,359	41,938	05/06/2009	05/15/2014
233851-AF-1	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	297,105	107.8800	323,633	300,000	297,405	0	244	0	0	3.875	3.993	MS	3,423	11,657	09/07/2011	09/15/2021
233851-AH-7	DAIMLER FINANCE NORTH AMERICA CORP				1FE	584,448	103.9000	623,407	600,000	588,121	0	2,970	0	0	2.625	3.195	MS	4,638	15,794	09/28/2011	09/15/2016
233851-AQ-7	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	399,272	100.5800	402,322	400,000	399,370	0	98	0	0	1.300	1.362	JJ	2,167	0	07/25/2012	07/31/2015
23386#-AF-9	Dairy Farmers of America Senior Note				2	9,370,000	100.6300	9,428,869	9,370,000	9,370,000	0	0	0	0	4.910	4.910	MS	127,796	460,067	03/21/2005	03/21/2013
23386#-AH-5	Dairy Farmers of America Senior Note				2Z	25,000,000	97.5600	24,389,685	25,000,000	25,000,000	0	0	0	0	3.760	3.760	JD	36,556	0	12/17/2012	12/17/2024
23404@-AA-0	Daisy Brand, LLC Senior Note				2Z	9,320,000	98.0000	9,134,019	9,320,000	9,320,000	0	0	0	0	3.790	3.790	MN	39,248	0	11/21/2012	11/21/2022
235851-AG-7	DANAHER CORP CORPORATE				1FE	222,740	120.2700	240,540	200,000	217,280	0	(3,064)	0	0	5.625	3.728	JJ	5,188	11,250	03/04/2011	01/15/2018
235851-AM-4	DANAHER CORP CORPORATE			1	1FE	6,119,756	113.1100	6,871,269	6,075,000	6,113,836	0	(3,936)	0	0	3.900	3.809	JD	5,265	236,925	06/23/2011	06/23/2021
237194-AJ-4	DARDEN RESTAURANTS INC CORPORATE				2FE	4,780,848	105.9700	5,086,764	4,800,000	4,782,479	0	1,593	0	0	4.500	4.550	AO	45,600	218,400	10/05/2011	10/15/2021
238330-A#-1	DavCo Restaurants Inc. Term C			2	5*	6,547,523	100.1100	6,554,925	6,547,523	6,547,523	0	0	0	0	10.000	9.301	MJSD	112,763	678,981	07/29/2010	09/30/2013
239753-BG-0	DAYTON HUDSON CORP DEBENTURES				1FE	15,102,450	142.4200	21,363,600	15,000,000	15,060,098	0	(4,542)	0	0	9.700	9.628	JD	64,667	1,455,000	07/17/1991	06/15/2021
239753-BL-9	DAYTON HUDSON CORP DEBENTURES				1FE	10,078,763	139.0900	12,292,597	8,838,000	9,595,470	0	(55,023)	0	0	8.875	7.567	AO	196,093	784,373	06/30/2000	04/01/2022
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1FE	12,207,800	127.7200	14,049,090	11,000,000	11,914,259	0	(37,074)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION	LS			1FE	4,026,583	127.4800	4,908,019	3,850,000	3,990,859	0	(5,222)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028
241738-AA-7	DE US INC Senior Note				2	9,560,000	101.4700	9,700,139	9,560,000	9,560,000	0	0	0	0	3.600	3.531	MN	43,976	172,080	05/15/2012	05/15/2019
241738-AB-5	DE US INC Senior Note				2	20,000,000	101.4000	20,279,688	20,000,000	20,000,000	0	0	0	0	3.810	3.745	MN	97,367	381,000	05/15/2012	05/15/2020
241738-AC-3	DE US INC Senior Note				2	7,000,000	101.4700	7,102,850	7,000,000	7,000,000	0	0	0	0	4.030	3.965	MN	36,046	141,050	05/15/2012	05/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
242370-AA-2	DEAN FOOD CO CORPORATE	LS			4FE	691,875	109.7500	823,125	750,000	719,835	0	7,326	0	0	7.000	8.375	JD	4,375	52,500	08/21/2008	06/01/2016
244199-AU-9	DEERE & CO DEBENTURES				1FE	109,727	144.8800	139,089	96,000	104,373	0	(642)	0	0	8.500	7.170	JJ	3,899	8,160	01/25/2001	01/09/2022
244199-AZ-8	DEERE & CO DEBENTURES				1FE	2,080,596	151.7200	2,579,328	1,700,000	2,010,548	0	(9,598)	0	0	8.100	6.348	MN	17,595	137,700	08/20/2003	05/15/2030
244199-BA-2	DEERE & CO NOTES				1FE	23,357,620	142.1200	31,265,278	22,000,000	23,247,000	0	(40,814)	0	0	7.125	6.560	MS	513,792	1,567,500	08/10/2010	03/03/2031
244199-BB-0	DEERE & CO SENIOR NOTES				1FE	13,258,350	108.3800	13,004,952	12,000,000	12,215,940	0	(154,989)	0	0	6.950	5.565	AO	152,900	834,000	05/20/2004	04/25/2014
244199-BC-8	DEERE & CO CORPORATE				1FE	17,725,727	115.9300	20,607,002	17,776,000	17,743,588	0	3,616	0	0	4.375	4.404	AO	162,021	777,700	12/08/2011	10/16/2019
244199-BE-4	DEERE & CO CORPORATE			1	1FE	19,852,291	101.2600	20,155,823	19,905,000	19,854,715	0	2,424	0	0	2.600	2.630	JD	33,064	258,765	06/06/2012	06/08/2022
244199-BF-1	DEERE & CO CORPORATE	LS		1	1FE	137,072,062	102.2000	134,884,785	131,975,000	137,055,638	0	(7,985)	0	0	3.900	3.681	JD	314,540	984,907	10/31/2012	06/09/2042
24422E-QU-6	JOHN DEERE CAPITAL CORP CORPORATE				1FE	9,978,500	103.0700	10,306,860	10,000,000	9,996,017	0	4,614	0	0	4.900	4.949	MS	153,806	490,000	09/03/2008	09/09/2013
24422E-QY-8	JOHN DEERE CAPITAL CORP CORPORATE				1FE	7,392,156	104.8000	7,754,978	7,400,000	7,396,238	0	1,557	0	0	2.950	2.973	MS	67,916	218,300	03/03/2010	03/09/2015
24422E-RC-5	JOHN DEERE CAPITAL CORP CORPORATE				1FE	798,424	104.6300	837,010	800,000	798,893	0	305	0	0	2.250	2.292	JD	1,200	18,000	06/02/2011	06/07/2016
24422E-RJ-0	JOHN DEERE CAPITAL CORP CORP FLOATER				1FE	30,000,000	100.3200	30,095,340	30,000,000	30,000,000	0	0	0	0	0.754	0.797	JAJO	55,922	262,249	10/05/2011	10/04/2013
000000-00-0	DEL MONTE FOODS CO SR DISC 144 DEL MONTE			2	3FE	189,355	100.0800	191,912	191,752	188,215	0	927	0	0	4.500	4.956	FMAN	96	8,800	08/05/2011	03/08/2018
24618#-AD-2	Delaware North Companies Senior Note				2	18,050,000	117.6100	21,227,827	18,050,000	18,050,000	0	0	0	0	6.080	6.080	JD	33,533	1,097,440	12/20/2007	12/20/2017
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT				2FE	41,519,503	122.5200	46,715,270	38,129,000	40,988,974	0	(68,994)	0	0	9.000	8.192	AO	724,451	3,431,610	06/19/2003	04/15/2031
24702R-AG-6	DELL INC CORPORATE				1FE	16,178,515	106.1700	16,031,647	15,100,000	15,413,040	0	(232,977)	0	0	5.625	3.954	AO	179,313	849,375	07/16/2009	04/15/2014
24702R-AJ-0	DELL INC CORPORATE	LS			1FE	11,991,960	116.4600	13,974,987	12,000,000	11,993,882	0	708	0	0	5.875	5.884	JD	31,333	705,000	06/10/2009	06/15/2019
24702R-AR-2	DELL INC CORP FLOATER	LS			1FE	11,000,000	100.5600	11,061,380	11,000,000	11,000,000	0	0	0	0	0.960	0.832	JAJO	26,994	118,996	03/28/2011	04/01/2014
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			1	1FE	17,619,861	103.9900	17,792,946	17,110,000	17,614,394	0	(5,466)	0	0	4.000	3.830	JD	57,033	294,672	06/28/2012	06/01/2042
24713@-AB-2	Deloitte & Touche USA, LLP Senior Note				1	38,000,000	103.6100	39,371,491	38,000,000	38,000,000	0	0	0	0	6.370	6.370	MN	275,679	2,420,600	11/20/2001	11/20/2013
24713E-AF-4	DELPHI CORP CORPORATE	LS		1	3FE	2,150,000	111.0000	2,220,000	2,000,000	2,136,837	0	(13,163)	0	0	6.125	4.751	MN	15,653	61,250	05/11/2012	05/15/2021
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior			2	1	50,000,000	117.7600	58,882,119	50,000,000	50,000,000	0	0	0	0	6.730	6.729	FA	1,224,486	3,365,000	08/20/2008	08/20/2023
24715@-AD-6	Deloitte LLP Series B Senior Note				1	6,250,000	119.6000	7,475,236	6,250,000	6,250,000	0	0	0	0	6.290	6.290	MS	113,569	393,125	09/17/2009	09/17/2019
24715@-AK-0	Deloitte LLP Senior Note				1	6,900,000	105.0000	7,244,833	6,900,000	6,900,000	0	0	0	0	4.350	4.350	MN	36,685	300,150	11/17/2011	11/17/2023
247748-A@-5	Delta Natural Gas Co Inc Senior Note			2	2	53,577,586	104.1600	55,804,707	53,577,586	53,577,586	0	0	0	0	4.260	4.282	MJSD	69,740	2,282,405	12/20/2011	12/20/2031
247916-AC-3	DENBURY RES INC CORPORATE	LS		1	4FE	1,265,625	110.0000	1,375,000	1,250,000	1,263,294	0	(1,595)	0	0	6.375	6.175	FA	30,104	79,688	07/11/2011	08/15/2021
25040#-AJ-4	NatureSweet, LTD. (Dsrt Glory) Senior Se			2	3Z	15,000,000	110.0500	16,507,110	15,000,000	15,000,000	0	0	0	0	6.500	6.552	JAJO	230,208	975,000	04/06/2011	04/06/2018
250847-DU-1	Detroit Edison Company CORPORATE				1FE	2,824,374	132.3300	3,791,306	2,865,000	2,829,109	0	869	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-DV-9	Detroit Edison Company CORPORATE				1FE	12,032,460	106.7900	12,814,392	12,000,000	12,005,810	0	(3,779)	0	0	5.400	5.364	FA	270,000	648,000	07/09/2004	08/01/2014
250847-DZ-0	Detroit Edison Company CORPORATE				1FE	11,950,799	119.1100	14,293,560	12,000,000	11,956,392	0	976	0	0	5.450	5.478	FA	247,067	654,000	08/15/2005	02/15/2035
250847-EA-4	Detroit Edison Company CORPORATE				1FE	941,689	126.4700	1,083,838	857,000	938,214	0	(1,629)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037
250847-EB-2	Detroit Edison Company CORPORATE	LS			1FE	22,943,906	140.1500	31,583,253	22,535,000	22,914,182	0	(6,875)	0	0	6.625	6.483	JD	124,412	1,492,944	08/13/2008	06/01/2036
250847-EH-9	Detroit Edison Company CORPORATE	LS			1FE	10,677,528	109.8600	11,864,340	10,800,000	10,679,210	0	1,810	0	0	4.500	4.570	MS	162,000	460,350	09/06/2011	09/01/2041
250847-EJ-5	Detroit Edison Company CORPORATE			1	1FE	1,497,660	101.8300	1,527,466	1,500,000	1,497,753	0	93	0	0	2.650	2.668	JD	1,767	19,102	06/19/2012	06/15/2022
250847-EK-2	Detroit Edison Company CORPORATE			1	1FE	2,541,739	101.3300	2,528,094	2,495,000	2,541,434	0	(304)	0	0	3.950	3.842	JD	4,380	47,360	08/21/2012	06/15/2042
000000-00-0	The Detroit Lions, Inc. Senior Note			2	1FE	44,559,531	113.4000	50,532,498	44,559,531	44,559,531	0	0	0	0	7.638	7.523	OCT	283,633	0	12/02/2012	12/02/2015
000000-00-0	The Detroit Lions, Inc. Senior Note			2	1FE	18,400,000	121.2500	22,309,826	18,400,000	18,400,000	0	0	0	0	7.702	7.571	OCT	118,094	0	12/02/2012	12/02/2018
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES				2FE	68,846,796	147.9500	85,882,595	58,050,000	67,397,069	0	(241,015)	0	0	7.950	6.472	AO	974,273	4,614,975	02/15/2007	04/15/2032
25179M-AJ-2	DEVON ENERGY CORP CORPORATE			1	2FE	26,364,223	103.5800	27,369,984	26,425,000	26,381,178	0	11,682	0	0	2.400	2.449	JJ	292,437	639,485	07/05/2011	07/15/2016
25179M-AK-9	DEVON ENERGY CORP CORPORATE			1	2FE	1,986,140	109.7800	2,195,569	2,000,000	1,987,818	0	1,169	0	0	4.000	4.085	JJ	36,889	80,667	07/05/2011	07/15/2021
25179M-AL-7	DEVON ENERGY CORP CORPORATE			1	2FE	5,636,481	118.7800	5,333,433	4,490,000	5,633,044	0	(1,174)	0	0	5.600	4.069	JJ	115,942	0	10/31/2012	07/15/2041
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				2FE	60,450,469	145.4400	74,232,040	51,039,000	59,053,811	0	(217,356)	0	0	7.875	6.420	MS	1,015,995	4,019,321	09/29/2011	09/30/2031
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM			2	6FE	1,531,720	69.8000	2,061,709	2,953,738	1,634,658	0	141,118	143,315	0	2.720	33.327	JAJO	10,742	90,601	01/29/2010	10/24/2014
25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE				1FE	2,203,560	105.6000	2,112,092	2,000,000	2,202,756	0	(804)	0	0	4.250	3.682	MN	11,806	42,500	10/16/2012	05/11/2042
25271C-AK-8	DIAMOND OFFSHORE DRILLIN CORPORATE	LS			1FE	5,769,950	123.6300	6,181,562	5,000,000	5,661,490	0	(91,743)	0	0	5.875	3.525	MN	48,958	293,750	10/20/2011	05/01/2019
252720-AE-6	Diamond Rental, Inc. Term B			2	5	1,948,033	98.0000	1,909,072	1,948,033	1,948,033	0	0	0	0	10.000	10.138	MJSD	541	198,591	04/29/2011	03/15/2014
252720-AF-3	Diamond Rental, Inc. Revolver B			2	5	1,292,000	98.0000	1,266,160	1,292,000	1,292,000	0	0	0	0	10.000	10.413	MON	10,091	110,112	12/18/2012	03/15/2014
252747-AD-2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES	R			2FE	5,000,000	113.9600	5,698,200	5,000,000	5,000,000	0	0	0	0	8.750	8.750	JD	19,444	437,500	06/30/2000	06/15/2015
253651-A#-0	Diebold, Inc. Senior Note				2	5,000,000	107.6400	5,382,156	5,000,000	5,000,000	0	0	0	0	5.500	5.501	MN	35,139	275,000	03/02/2006	03/02/2016
25389J-A#-3	Digital Realty Trust LP Series C Senior				2FE	9,000,000	120.6900	10,861,719	9,000,000	9,000,000	0	0	0	0	9.680	9.876	MON	16,940	871,200	01/06/2006	01/06/2016
25389J-B#-2	Digital Realty Trust LP Series F Senior				2FE	17,000,000	104.1600	17,707,792	17,000,000	17,000,000	0	0	0	0	4.500	4.542	MON	14,875	765,000	02/03/2010	02/03/2015
25389J-B*-6	Digital Realty Trust LP Series D Senior				2FE	31,200,000	104.2400	32,524,331	31,200,000	31,200,000	0	0	0	0	4.570	4.613	MON	27,725	1,425,840	01/20/2010	01/20/2015
25389J-B@-4	Digital Realty Trust LP Series E Senior				2FE	21,785,000	111.5000	24,291,240	21,785,000	21,785,000	0	0	0	0	5.730	5.798	MON	24,272	1,248,281	01/20/2010	01/20/2017
25459H-AN-5	DIRECTV HOLDINGS FIN INC CORPORATE	LS			2FE	9,992,155	105.2000	10,519,560	10,000,000	9,996,032	0	1,537	0	0	3.550	3.567	MS	104,528	355,000	06/02/2010	03/15/2015
25459H-AY-1	DIRECTV HOLDINGS FIN INC CORPORATE				2FE	13,736,642	105.9400	13,912,120	13,132,000	13,555,373	0	(127,240)	0	0	3.500	2.435	MS	153,207	459,620	09/29/2011	03/01/2016
254687-AH-9	WALT DISNEY COMPANY DEBENTURES	LS		1	1FE	15,115,501	127.1100	18,590,423	14,625,000	15,074,383	0	(4,726)	0	0	7.550	7.292	JJ	509,153	1,104,188	06/30/2000	07/15/2093
254687-AW-6	WALT DISNEY COMPANY CORPORATE				1FE	18,956,355	103.8100	18,764,939	18,077,000	18,363,682	0	(297,416)	0	0	4.500	2.798	JD	36,154	813,465	12/20/2010	12/15/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
25468P-BW-5	WALT DISNEY CO SENIOR NOTES				1FE	18,187,804	143.7200	24,244,737	16,870,000	18,004,297	0	(31,065)	0	0	7.000	6.378	MS	393,633	1,180,900	10/28/2010	03/01/2032
25468P-CB-0	WALT DISNEY CO CORPORATE				1FE	2,061,920	121.8000	2,435,970	2,000,000	2,037,027	0	(6,361)	0	0	5.875	5.443	JD	5,222	117,500	09/12/2008	12/15/2017
25468P-CK-0	WALT DISNEY CO CORPORATE				1FE	23,759,029	120.0200	25,757,059	21,460,000	23,158,760	0	(237,601)	0	0	5.500	4.040	MS	347,533	1,180,300	07/08/2010	03/15/2019
25468P-CM-6	WALT DISNEY CO CORPORATE				1FE	2,182,532	101.3600	2,229,971	2,200,000	2,187,152	0	3,419	0	0	1.350	1.516	FA	11,138	29,205	08/17/2011	08/16/2016
25468P-CP-9	WALT DISNEY CO CORPORATE				1FE	21,132,372	110.4600	23,212,938	21,015,000	21,128,639	0	(2,094)	0	0	4.375	4.341	FA	344,777	904,083	08/22/2011	08/16/2041
25468P-CV-6	WALT DISNEY CO CORPORATE	LS			1FE	15,374,902	100.2100	15,517,488	15,485,000	15,376,702	0	1,800	0	0	1.100	1.247	JD	14,668	0	11/27/2012	12/01/2017
25468P-CX-2	WALT DISNEY CO CORPORATE	LS			1FE	15,229,859	100.1100	15,356,184	15,340,000	15,229,657	0	(202)	0	0	3.700	3.740	JD	48,875	0	11/27/2012	12/01/2042
25470D-AH-1	DISCOVER FINANCIAL SVS CORPORATE				2FE	388,640	103.1900	515,937	500,000	389,476	0	836	0	0	3.850	6.982	MN	2,139	0	11/21/2012	11/21/2022
25470D-AA-7	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	7,875,543	119.4400	8,350,309	6,991,000	7,756,430	0	(100,152)	0	0	5.625	3.742	FA	148,559	393,244	10/18/2011	08/15/2019
25470D-AB-5	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	9,678,378	106.5400	9,694,840	9,100,000	9,467,547	0	(147,093)	0	0	3.700	1.980	JD	28,058	336,700	09/29/2011	06/01/2015
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	4,094,090	123.5900	4,758,354	3,850,000	4,085,925	0	(3,402)	0	0	6.350	5.896	JD	20,373	244,475	06/29/2010	06/01/2040
25746U-AR-0	DOMINION RESOURCES INC CORPORATE				2FE	3,751,960	111.5100	4,460,472	4,000,000	3,917,602	0	24,026	0	0	5.200	5.950	JJ	95,911	208,000	06/25/2004	01/15/2016
25746U-AV-1	DOMINION RESOURCES INC CORPORATE				2FE	5,733,630	126.5700	7,593,960	6,000,000	5,759,009	0	4,702	0	0	5.950	6.284	JD	15,867	357,000	09/11/2006	06/15/2035
25746U-BM-0	DOMINION RESOURCES INC CORPORATE			1	2FE	1,629,695	112.0500	1,854,401	1,655,000	1,630,150	0	381	0	0	4.900	4.999	FA	33,790	80,194	08/02/2011	08/01/2041
25746U-BN-8	DOMINION RESOURCES INC CORPORATE				2FE	24,994	102.7700	25,692	25,000	24,995	0	1	0	0	1.950	1.955	FA	184	488	08/10/2011	08/15/2016
257559-AC-8	DOMTAR CORP CORPORATE	R			2FE	2,719,575	111.9400	3,082,687	2,754,000	2,739,630	0	4,694	0	0	7.125	7.342	FA	74,129	196,223	10/30/2007	08/15/2015
257867-AG-6	RR DONNELLEY & SONS CO DEBENTURES				3FE	7,474,328	86.3800	6,521,313	7,550,000	7,490,682	0	1,931	0	0	6.625	6.704	AO	105,595	500,188	09/25/2000	04/15/2029
260003-AG-3	DOVER CORP CORPORATE				1FE	4,202,250	141.7600	4,252,818	3,000,000	4,179,071	0	(23,179)	0	0	6.600	4.087	MS	58,300	198,000	02/14/2012	03/15/2038
260003-AJ-7	DOVER CORP CORPORATE			1	1FE	7,995,360	115.2400	9,219,004	8,000,000	7,995,750	0	385	0	0	4.300	4.307	MS	114,667	344,000	02/16/2011	03/01/2021
260003-AK-4	DOVER CORP CORPORATE	LS		1	1FE	61,673,093	126.8000	65,073,093	51,320,000	61,620,891	0	(39,071)	0	0	5.375	4.127	MS	919,483	1,153,717	10/31/2012	03/01/2041
260543-BA-0	DOW CHEMICAL CO/THE CORPORATE				2FE	18,308,640	133.1000	18,633,580	14,000,000	16,625,184	0	(239,096)	0	0	9.000	6.074	AO	315,000	1,260,000	03/17/2004	04/01/2021
260543-BC-6	DOW CHEMICAL CO/THE CORPORATE				2FE	5,185,720	133.5300	5,341,320	4,000,000	4,741,614	0	(63,069)	0	0	8.850	6.074	MS	104,233	354,000	03/17/2004	09/15/2021
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES				2FE	1,656,980	125.9800	2,078,621	1,650,000	1,654,192	0	(285)	0	0	7.375	7.337	MS	40,563	121,688	12/06/1996	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES	LS			2FE	24,915,700	133.0100	30,593,338	23,000,000	24,574,484	0	(49,905)	0	0	7.375	6.688	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE			1	2FE	149,798	111.5300	167,296	150,000	149,791	0	3	0	0	5.250	5.259	MN	1,006	7,897	11/04/2011	11/15/2041
26138E-AG-4	DR PEPPER SNAPPLE GROUP CORPORATE				2FE	9,038,818	101.8400	8,383,831	8,232,000	8,360,271	0	(381,998)	0	0	6.120	1.409	MN	83,966	503,798	03/15/2011	05/01/2013
26138E-AH-2	DR PEPPER SNAPPLE GROUP CORPORATE				2FE	25,193,880	126.7800	31,694,147	25,000,000	25,176,062	0	(36,096)	0	0	6.820	6.630	MN	284,167	1,705,000	06/11/2010	05/01/2018
26138E-AM-1	DR PEPPER SNAPPLE GROUP CORPORATE				2FE	222,842	105.3700	237,077	225,000	223,630	0	422	0	0	2.900	3.111	JJ	3,009	6,525	02/08/2011	01/15/2016
26153#-AD-8	The Drees Company Series A Senior Secure			2	4	8,876,351	105.7200	9,384,399	8,876,351	8,876,351	0	0	0	0	10.500	10.633	JAJO	196,759	932,017	12/11/2009	04/15/2014
26153#-AE-6	The Drees Company Series B Senior Secure			2	4	2,951,830	105.7200	3,120,782	2,951,830	2,951,830	0	0	0	0	10.500	10.633	JAJO	65,432	309,942	12/11/2009	04/15/2014
26153#-AF-3	The Drees Company Series C Senior Note			2	4	34,394,728	108.8500	37,438,370	34,394,728	34,394,728	0	0	0	0	10.500	10.631	MJSD	230,731	3,611,446	12/11/2009	09/08/2016
263534-BR-9	E.I. DU PONT DE NEMOURS CORPORATE				1FE	1,768,568	127.2800	2,227,484	1,750,000	1,767,726	0	(351)	0	0	5.600	5.523	JD	4,356	98,000	05/11/2010	12/15/2036
263534-BT-5	E.I. DU PONT DE NEMOURS CORPORATE				1FE	19,991,600	123.4100	24,682,700	20,000,000	19,993,726	0	835	0	0	6.000	6.006	JJ	553,333	1,200,000	07/23/2008	07/15/2018
263534-BV-0	E.I. DU PONT DE NEMOURS CORPORATE				1FE	1,359,347	105.5400	1,282,340	1,215,000	1,253,541	0	(36,094)	0	0	5.875	2.755	JJ	32,915	71,381	03/08/2010	01/15/2014
263534-BW-8	E.I. DU PONT DE NEMOURS CORPORATE				1FE	209,559	121.7900	213,127	175,000	204,266	0	(4,263)	0	0	5.750	2.795	MS	2,963	10,063	09/28/2011	03/15/2019
263534-BY-4	E.I. DU PONT DE NEMOURS CORPORATE				1FE	42,860,968	105.3200	44,653,496	42,400,000	42,677,701	0	(133,276)	0	0	3.250	2.913	JJ	635,411	1,378,000	06/06/2011	01/15/2015
263534-CB-3	E.I. DU PONT DE NEMOURS CORPORATE	LS			1FE	2,072,348	109.8500	2,077,307	1,891,000	2,062,904	0	(9,443)	0	0	3.625	2.376	JJ	31,609	34,274	06/29/2012	01/15/2021
263534-CC-1	E.I. DU PONT DE NEMOURS CORPORATE	LS			1FE	21,004,201	118.6000	24,478,834	20,640,000	21,002,875	0	(3,756)	0	0	4.900	4.781	JJ	466,349	873,180	04/17/2012	01/15/2041
263534-CD-9	E.I. DU PONT DE NEMOURS CORPORATE				1FE	21,331,070	103.1800	22,699,931	22,000,000	21,569,971	0	134,191	0	0	1.950	2.623	JJ	197,817	429,000	03/09/2011	01/15/2016
263534-CE-7	E.I. DU PONT DE NEMOURS CORPORATE	LS			1FE	4,858,751	114.7600	4,861,217	4,236,000	4,827,195	0	(31,555)	0	0	4.250	2.377	AO	45,008	90,015	06/29/2012	04/01/2021
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	LS			1FE	2,990,460	132.1300	3,963,792	3,000,000	2,990,679	0	138	0	0	6.350	6.374	FA	71,967	190,500	08/18/2008	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1FE	3,398,449	132.7300	3,789,553	2,855,000	3,370,471	0	(9,087)	0	0	6.450	5.183	AO	46,037	184,148	10/06/2009	04/01/2039
26439R-AH-9	DUKE CAP CORP BOND				2FE	3,535,350	130.7200	3,921,552	3,000,000	3,293,206	0	(34,099)	0	0	8.000	6.203	AO	60,000	240,000	01/20/2004	10/01/2019
26439R-AQ-9	DUKE CAP CORP BOND				2FE	867,270	105.1900	1,051,910	1,000,000	965,088	0	27,183	0	0	5.500	7.443	MS	18,333	55,000	06/15/2004	03/01/2014
26439X-AC-7	DCP MIDSTREAM LP NOTES				2FE	15,643,951	128.3600	20,151,861	15,700,000	15,651,016	0	1,158	0	0	8.125	8.157	FA	478,359	1,275,625	08/10/2000	08/16/2030
26441C-AB-1	DUKE ENERGY CORP CORPORATE				2FE	3,340,816	122.9300	4,720,402	3,840,000	3,511,041	0	46,091	0	0	6.250	8.229	JD	10,667	240,000	10/28/2008	06/15/2018
26441C-AG-0	DUKE ENERGY CORP CORPORATE				2FE	199,990	103.4000	206,803	200,000	199,990	0	2	0	0	2.150	2.151	MN	549	4,276	11/14/2011	11/15/2016
26441Y-AQ-0	DUKE REALTY LP CORPORATE				2FE	17,757,602	118.5700	21,110,943	17,805,000	17,776,206	0	4,575	0	0	6.500	6.537	JJ	533,655	1,157,325	09/06/2007	01/15/2018
26441Y-AR-8	DUKE REALTY LP CORPORATE				2FE	261,705	101.9800	254,945	250,000	252,734	0	(7,238)	0	0	6.250	3.251	MN	1,997	15,625	09/28/2011	05/15/2013
26441Y-AS-6	DUKE REALTY LP CORPORATE				2FE	99,443	111.5200	111,523	100,000	99,747	0	101	0	0	7.375	7.500	FA	2,786	7,375	08/06/2009	02/15/2015
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	14,648,096	126.6100	18,548,805	14,650,000	14,647,185	0	33	0	0	6.100	6.101	JD	74,471	893,650	05/31/2007	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	16,565,599	128.1500	18,854,601	14,713,000	16,491,430	0	(34,509)	0	0	6.000	5.136	JJ	407,060	882,780	10/28/2010	01/15/2038
26442C-AD-6	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	3,095,443	118.4200	3,671,128	3,100,000	3,097,066	0	433	0	0	5.100	5.119	AO	33,377	158,100	04/09/2008	04/15/2018
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE	M			1FE	27,482,146	131.0000	35,176,120	26,852,000	27,451,732	0	(11,050)	0	0	6.050	5.875	AO	342,960	1,624,546	11/30/2010	04/15/2038
26442C-AG-9	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	947,245	129.3900	1,229,212	950,000	948,044	0	246	0	0	7.000	7.041	MN	8,497	66,500	11/12/2008	11/15/2018
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	15,314,327	120.0100	18,457,123	15,380,000	15,319,834	0	959	0	0	5.300	5.327	FA	307,942	815,140	11/16/2009	02/15/2040
26442E-AA-8	DUKE ENERGY OHIO INC CORPORATE	LS			1FE	4,523,058	120.5200	5,008,697	4,156,000	4,413,566	0	(35,252)	0	0	5.450	4.307	AO	56,626	226,502	09/29/2009	04/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26858*-AA-6	EIF Calypso, LLC Term A			2	4	6,105,994	95.7500	5,846,499	6,105,994	6,105,994	0	0	0	0	2.695	2.706	MJSD	457	177,197	10/02/2008	11/14/2014
26858*-AB-4	EIF Calypso, LLC Term B			2	4	21,652,261	94.3300	20,424,264	21,652,261	21,652,261	0	0	0	0	3.320	3.335	MJSD	1,997	766,310	10/02/2008	11/14/2019
26875P-AA-9	EOG RESOURCES INC CORPORATE				1FE	20,250,537	120.7300	22,818,122	18,900,000	20,021,403	0	(224,182)	0	0	5.875	4.407	MS	326,944	1,110,375	12/15/2011	09/15/2017
26875P-AC-5	EOG RESOURCES INC CORPORATE				1FE	14,821,050	128.1300	19,218,903	15,000,000	14,880,289	0	16,072	0	0	6.875	7.043	AO	257,813	1,031,250	11/06/2008	10/01/2018
26875P-AF-8	EOG RESOURCES INC CORPORATE				1FE	20,576,129	105.2500	21,697,775	20,615,000	20,595,361	0	7,600	0	0	2.950	2.991	JD	50,679	608,143	05/17/2010	06/01/2015
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2FE	27,212,348	121.7900	33,168,351	27,234,000	27,213,302	0	382	0	0	6.700	6.706	JD	152,057	1,824,678	12/15/2010	06/01/2034
26882P-AT-9	ERAC USA FINANCE COMPANY CORPORATE				2FE	8,348,190	112.3600	9,550,243	8,500,000	8,444,105	0	17,065	0	0	5.900	6.150	MN	64,081	501,500	04/28/2006	11/15/2015
26882P-AX-0	ERAC USA FINANCE COMPANY CORPORATE	R			2FE	499,125	116.5400	582,703	500,000	499,561	0	87	0	0	6.200	6.223	MN	5,167	31,000	04/24/2006	11/01/2016
26882P-BB-7	ERAC USA FINANCE COMPANY CORPORATE				2FE	10,557,370	120.9500	12,699,362	10,500,000	10,549,704	0	(9,733)	0	0	6.375	6.250	AO	141,313	669,375	09/29/2011	10/15/2017
26882P-BE-1	ERAC USA FINANCE COMPANY CORPORATE				2FE	11,758,643	126.9800	15,809,371	12,450,000	11,796,111	0	8,746	0	0	7.000	7.465	AO	183,983	871,500	12/05/2007	10/15/2037
26884A-AS-2	ERP OPERATING LP US DOMESTIC				2FE	3,884,742	106.9900	5,670,298	5,300,000	4,781,544	0	256,785	0	0	5.250	9.359	MS	81,929	278,250	09/28/2011	09/15/2014
26884A-AX-1	ERP OPERATING LP CORPORATE				2FE	3,855,210	116.7600	5,838,153	5,000,000	4,294,301	0	121,505	0	0	5.750	9.729	JJ	132,569	287,500	10/28/2008	06/15/2017
271790-AF-4	EAST COAST POWER LLC SECURED			2	2FE	3,932,667	110.1800	4,333,012	3,932,667	3,932,667	0	0	0	0	7.536	7.605	MJSD	823	296,366	01/13/2000	06/30/2017
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2FE	25,474,672	130.0600	31,128,664	23,935,000	24,999,576	0	(63,874)	0	0	7.250	6.673	JJ	800,160	1,735,288	07/06/2004	01/15/2024
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES	LS			2FE	15,908,108	134.2500	18,660,194	13,900,000	15,453,532	0	(66,714)	0	0	7.600	6.383	FA	440,167	1,056,400	10/01/2004	02/01/2027
277432-AG-5	EASTMAN CHEMICAL CO CORPORATE				2FE	3,350,867	119.7300	3,867,311	3,230,000	3,291,938	0	(8,634)	0	0	6.300	5.907	MN	26,002	203,490	08/04/2004	11/15/2018
277432-AJ-9	EASTMAN CHEMICAL CO CORPORATE				2FE	64,925	105.2000	68,379	65,000	64,954	0	15	0	0	3.000	3.025	JD	87	1,950	12/01/2010	12/15/2015
277432-AM-2	EASTMAN CHEMICAL CO CORPORATE				2FE	363,774	103.3200	377,134	365,000	363,903	0	129	0	0	2.400	2.472	JD	730	4,283	05/29/2012	06/01/2017
278058-AM-4	Eaton Corporation DEBENTURES				2FE	2,367,160	139.6100	3,329,794	2,385,000	2,374,124	0	697	0	0	8.100	8.167	FA	72,981	193,185	08/11/1992	08/15/2022
278058-AW-2	Eaton Corporation DEBENTURES				2FE	9,572,240	140.2700	11,221,920	8,000,000	9,248,124	0	(41,270)	0	0	7.650	6.150	MN	78,200	612,000	10/09/2002	11/15/2029
27876G-AY-4	DISH DBS CORP COMPANY GUARNT 144A				3FE	9,639,688	107.5000	9,943,750	9,250,000	9,491,613	0	(129,645)	0	0	6.625	5.039	AO	153,203	612,813	12/12/2011	10/01/2014
27876G-BE-7	DISH DBS CORP CORPORATE				3FE	11,427,936	112.0000	12,835,200	11,460,000	11,446,619	0	3,447	0	0	7.125	7.165	FA	340,219	816,525	03/14/2007	02/01/2016
27876G-BF-4	DISH DBS CORP CORPORATE	LS			3FE	3,590,375	104.0000	3,562,000	3,425,000	3,489,689	0	(83,593)	0	0	7.000	4.399	AO	59,938	239,750	11/29/2011	10/01/2013
27876G-BH-0	DISH DBS CORP CORPORATE	LS			3FE	9,916,875	111.8800	11,467,188	10,250,000	10,110,516	0	49,745	0	0	7.750	8.379	MN	68,405	794,375	07/15/2008	05/31/2015
278865-AM-2	Ecolab Inc CORPORATE				2FE	21,147,446	119.3000	20,108,757	16,855,000	21,134,584	0	(5,057)	0	0	5.500	4.009	JD	59,227	0	10/31/2012	12/08/2041
28103*-AB-3	Edison Properties SRNT			2	2	73,734	100.6100	74,187	73,734	73,734	0	0	0	0	7.150	7.256	MON	44	5,272	02/27/1998	02/28/2013
28103*-AC-1	Edison Properties SRNT			2	2	1,852,205	100.6300	1,863,941	1,852,205	1,852,205	0	0	0	0	7.310	7.420	MON	1,128	135,396	02/21/2004	02/28/2013
28103*-AN-7	Edison Properties Senior Note			2	2	9,362,756	111.8200	10,468,932	9,362,756	9,362,756	0	0	0	0	6.130	6.207	MON	6,377	573,937	02/27/2006	02/27/2021
28103*-AR-8	Edison Properties Senior Note			2	2	10,703,935	104.2200	11,155,832	10,703,935	10,703,935	0	0	0	0	4.310	4.348	MON	19,222	461,340	09/16/2011	09/16/2021
28103*-AS-6	Edison Properties Revolver C			2	2	100,000	100.8200	100,816	100,000	100,000	0	0	0	0	2.462	2.529	MON	7	1,570	06/29/2012	10/21/2014
28103*-AT-4	Edison Properties Senior Note			2	2	43,572,242	107.1900	46,706,080	43,572,242	43,572,242	0	0	0	0	5.250	5.307	MON	63,543	2,287,543	10/21/2011	10/21/2026
281504-A*-1	Educational Ventures, Inc. Senior Note			2	1Z	129,048,316	121.0800	156,253,990	129,048,316	129,047,390	0	5	0	0	5.810	5.880	MON	479,020	7,497,707	02/28/2007	02/08/2027
283677-AW-2	EL PASO ELEC CO CORPORATE	LS			2FE	8,247,055	124.7000	10,343,450	8,295,000	8,251,865	0	880	0	0	6.000	6.042	MN	63,595	497,700	05/11/2005	05/15/2035
283677-AX-0	EL PASO ELEC CO CORPORATE				2FE	3,866,694	143.4900	5,596,266	3,900,000	3,867,070	0	419	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
28368E-AE-6	EL PASO CORPORATION 7.75000 01/15/2032				3FE	2,639,431	117.5000	2,796,476	2,380,000	2,611,219	0	(5,798)	0	0	7.750	6.830	JJ	85,052	184,450	04/05/2007	01/15/2032
283695-BP-8	EL PASO NATURAL GAS CORPORATE				2FE	2,220,998	115.4100	2,596,778	2,250,000	2,234,515	0	3,021	0	0	5.950	6.132	AO	28,263	133,875	12/07/2007	04/15/2017
28370T-A#-6	El Paso Pipeline Prtn Op Comp. Senior No				2	25,850,000	104.2700	26,953,848	25,850,000	25,850,000	0	0	0	0	8.000	8.000	MS	522,744	2,068,000	09/30/2008	09/30/2013
285659-AF-5	Electronic Data Sys Corp BOND				2FE	9,597,350	118.4200	10,947,953	9,245,000	9,550,354	0	(9,298)	0	0	7.450	7.108	AO	145,403	688,753	10/09/2007	10/15/2029
285661-AD-6	HP ENTERPRISE SERVICES NOTES				2FE	23,916,932	102.5200	22,963,074	22,399,000	22,651,788	0	(425,985)	0	0	6.000	4.015	FA	559,975	1,343,940	05/19/2010	08/01/2013
29078E-AA-3	EMBARQ CORPORATION CORPORATE				2FE	53,482,774	110.4500	58,738,427	53,180,000	53,457,976	0	(4,302)	0	0	7.995	7.944	JD	354,312	4,251,741	08/19/2008	06/01/2036
29078E-AB-1	EMBARQ CORPORATION CORPORATE	R			2FE	1,399,916	117.1600	1,640,213	1,400,000	1,399,879	0	0	0	0	7.082	7.082	JD	8,262	99,148	05/12/2006	06/01/2016
291011-AQ-7	EMERSON ELEC CO NOTES				1FE	16,693,150	129.8300	22,071,457	17,000,000	16,743,745	0	6,571	0	0	6.000	6.132	FA	385,333	1,020,000	08/23/2002	08/15/2032
291011-AU-8	EMERSON ELEC CO CORPORATE				1FE	1,610,560	110.8600	1,773,825	1,600,000	1,604,782	0	(1,606)	0	0	4.750	4.632	AO	16,044	76,000	03/06/2009	10/15/2015
291011-AX-2	EMERSON ELEC CO CORPORATE				1FE	20,064,922	119.0900	22,149,966	18,600,000	19,616,837	0	(152,498)	0	0	5.250	4.176	AO	206,150	976,500	02/02/2010	10/15/2018
291011-AY-0	EMERSON ELEC CO CORPORATE				1FE	17,650,888	117.1400	20,588,298	17,575,000	17,632,320	0	(7,484)	0	0	4.875	4.815	AO	180,876	856,781	12/11/2009	10/15/2019
291011-AZ-7	EMERSON ELEC CO CORPORATE				1FE	10,174,806	107.7900	10,994,478	10,200,000	10,189,099	0	4,233	0	0	4.125	4.172	AO	88,825	420,750	04/14/2009	04/15/2015
291011-BA-1	EMERSON ELEC CO CORPORATE				1FE	1,371,246	119.6800	1,645,556	1,375,000	1,372,332	0	339	0	0	5.000	5.035	AO	14,514	68,750	04/28/2009	04/15/2019
291011-BB-9	EMERSON ELEC CO CORPORATE				1FE	3,468,990	136.9000	4,107,087	3,000,000	3,448,920	0	(8,017)	0	0	6.125	5.086	AO	38,792	183,750	05/24/2010	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE				1FE	24,413,644	123.8100	27,547,258	22,250,000	24,373,849	0	(42,888)	0	0	5.250	4.608	MN	149,260	1,168,125	01/04/2012	11/15/2039
29137*-AH-8	Emkay, Inc. Senior Secured Note				2	5,000,000	104.7500	5,237,628	5,000,000	5,000,000	0	0	0	0	3.670	3.670	MON	6,626	183,500	01/18/2011	01/18/2016
29206#-AB-3	Empire Southwest LLC Senior Note				2	29,500,000	100.9500	29,781,399	29,500,000	29,500,000	0	0	0	0	3.910	3.910	JJ	499,828	0	07/25/2012	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note				2	6,250,000	98.8300	6,176,757	6,250,000	6,250,000	0	0	0	0	3.650	3.650	JJ	98,854	0	07/25/2012	07/25/2022
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE				2FE	12,309,200	128.3300	12,833,267	10,000,000	12,254,733	0	(38,688)	0	0	7.500	5.790	AO	158,333	750,000	07/25/2011	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS CORPORATE			1	2FE	4,266,365	106.6200	4,557,820	4,275,000	4,267,062	0	719	0	0	4.200	4.225	MS	52,868	179,550	09/06/2011	09/15/2021
292554-A*-3	Encore Capital Group Inc. Senior Secured			2	3	9,262,500	107.4500	9,952,793	9,262,500	9,262,500	0	0	0	0	7.750	7.823	MJSD	27,916	717,844	09/20/2010	09/17/2017
292554-A@-1	Encore Capital Group Inc. Senior Secured			2	3	14,000,000	107.1100	14,995,890	14,000,000	14,000,000	0	0	0	0	7.375	7.440	FMAN	146,271	1,032,500	02/10/2011	02/10/2018
29266M-AE-9	ENERGY EAST CORP NT NOTES				2FE	36,122,722	107.2800	37,938,582	35,365,000	36,015,078	0	(14,912)	0	0	6.750	6.584	MS	702,879	2,387,138	08/17/2004	09/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29266R-L#-3	Energizer Holdings, Inc. Senior Note				2	7,100,000	115.5400	8,203,373	7,100,000	7,100,000	0	0	0	0	6.550	6.550	AO	98,177	465,050	10/15/2007	10/15/2017
29266R-L*-7	Energizer Holdings, Inc. Senior Note				2	3,700,000	109.8300	4,063,602	3,700,000	3,700,000	0	0	0	0	6.360	6.360	AO	49,679	235,320	10/15/2007	10/15/2015
29266R-L@-5	Energizer Holdings, Inc. Senior Note				2	6,250,000	112.9300	7,058,060	6,250,000	6,250,000	0	0	0	0	6.480	6.480	AO	85,500	405,000	10/15/2007	10/15/2016
292680-AC-9	ENERGY FUTURE HOLDINGS CORPORATE	LS		1	6FE	318,240	93.0000	379,440	408,000	332,233	7,953	(4,160)	0	0	10.875	15.548	MN	7,395	44,370	01/28/2009	11/01/2017
29269Q-AA-5	ENERGY FUTURE INTERMEDIATE HLD CORPORATE	LS		1	4FE	1,044,529	112.7500	1,199,660	1,064,000	1,046,995	0	1,323	0	0	10.000	10.297	JD	8,867	106,400	08/25/2010	12/01/2020
29273R-AE-9	ENERGY TRANSFER PARTNERS LP CORPORATE	R			2FE	14,784,880	115.5300	19,185,555	16,607,000	15,545,756	0	202,979	0	0	6.125	7.939	FA	384,268	1,017,179	10/28/2008	02/15/2017
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	4,947,271	127.6300	6,094,450	4,775,000	4,937,831	0	(2,193)	0	0	7.500	7.206	JJ	179,063	358,125	04/22/2008	07/01/2038
29273R-AM-1	ENERGY TRANSFER PARTNERS LP CORPORATE	LS			2FE	2,426,680	130.8200	2,616,340	2,000,000	2,309,383	0	(39,469)	0	0	9.000	6.007	AO	38,000	180,000	10/30/2009	04/15/2019
29357#-AB-0	Ensign US Fncl (Delaware) LP Senior Note				2	2,800,000	102.7300	2,876,437	2,800,000	2,800,000	0	0	0	0	3.970	3.973	MN	9,572	86,149	02/22/2012	02/22/2019
29364G-AG-8	Entergy Corporation CORPORATE			1	2FE	364,580	108.3300	395,390	365,000	364,648	0	67	0	0	4.700	4.726	JJ	7,910	8,673	01/10/2012	01/15/2017
29364L-AL-6	ENTERGY GULF STATES CORPORATE	R			2FE	24,873,344	100.2800	25,070,000	25,000,000	24,893,641	0	2,512	0	0	6.200	6.237	JJ	775,000	1,550,000	02/17/2004	07/01/2033
29364N-AH-1	ENTERGY MISSISSIPPI INC 1ST MORTGAGE	R			2FE	7,991,920	100.3400	8,026,800	8,000,000	7,999,178	0	629	0	0	5.150	5.163	FA	171,667	412,000	01/27/2003	02/01/2013
29364W-AB-4	ENTERGY LOUISIANA LLC CORPORATE	R			1FE	9,998,800	100.0100	10,000,700	10,000,000	9,997,592	0	24	0	0	6.400	6.401	AO	160,000	640,000	09/30/2004	10/01/2034
29365P-AN-2	ENTERGY GULF STATES LA CORPORATE				2FE	11,123,750	117.1700	14,646,396	12,500,000	11,583,647	0	134,151	0	0	6.000	7.699	MN	125,000	750,000	03/09/2009	05/01/2018
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note			2	4	2,228,328	97.7700	2,346,518	2,400,000	2,277,468	0	49,140	0	0	4.000	10.355	JUL	44,000	96,267	04/30/2012	07/15/2014
29375@-AC-8	Enterprise Community Loan Fund Term Note			2	4	4,399,889	89.1200	5,347,155	6,000,000	4,885,860	0	233,577	0	0	4.000	9.929	OCT	50,667	240,000	10/15/2010	10/15/2017
293791-AD-1	ENTERPRISE PRODUCTS OPER COMPANY GUARNT				2FE	18,488,890	100.4400	18,566,149	18,485,000	18,484,994	0	(724)	0	0	6.375	6.371	FA	491,008	1,178,419	05/08/2006	02/01/2013
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE	LS			2FE	28,134,543	128.5000	34,895,643	27,157,000	28,014,006	0	(20,467)	0	0	6.875	6.587	MS	622,348	1,867,044	05/18/2006	03/01/2033
293791-AN-9	ENTERPRISE PRODUCTS OPER SENIOR NOTES 1				2FE	5,784,540	108.6000	6,515,763	6,000,000	5,944,271	0	28,301	0	0	5.600	6.150	AO	70,933	336,000	04/24/2006	10/15/2014
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE	LS			2FE	5,826,660	126.7800	7,606,707	6,000,000	5,841,427	0	2,887	0	0	6.650	6.882	AO	84,233	399,000	07/11/2006	10/15/2034
293791-AR-0	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	409,361	108.4300	406,622	375,000	399,247	0	(10,114)	0	0	5.000	1.937	MS	6,250	18,750	01/23/2012	03/01/2015
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	4,840,150	116.2300	5,811,515	5,000,000	4,858,121	0	3,005	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AA-1	ENTERPRISE PROD OPER L.P. CORPORATE	R			2FE	19,990,600	121.1400	24,227,159	20,000,000	19,992,830	0	852	0	0	6.300	6.306	MS	371,000	1,260,000	08/27/2007	09/15/2017
29379V-AC-7	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	14,533,850	125.3200	18,171,473	14,500,000	14,519,781	0	(2,762)	0	0	6.500	6.471	JJ	395,326	942,500	04/28/2008	01/31/2019
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	158,907	120.7300	193,163	160,000	158,932	0	14	0	0	5.950	5.999	FA	3,967	9,520	01/04/2011	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	5,396,397	117.1200	5,210,491	4,449,000	5,393,801	0	(876)	0	0	5.700	4.399	FA	95,802	0	10/31/2012	02/15/2042
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE			1	2FE	214,015	107.3400	230,771	215,000	214,016	0	1	0	0	4.850	4.879	FA	3,939	5,214	02/08/2012	08/15/2042
29379V-AX-1	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	89,947	100.6100	90,553	90,000	89,953	0	6	0	0	1.250	1.270	FA	431	0	08/06/2012	08/13/2015
294429-AF-2	EQUIFAX INC CORPORATE				2FE	9,977,900	116.7000	11,669,725	10,000,000	9,988,396	0	2,166	0	0	6.300	6.330	JJ	315,000	630,000	06/25/2007	07/01/2017
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				1FE	20,029,893	119.0600	23,811,479	20,000,000	20,020,461	0	(874)	0	0	7.000	6.987	AO	350,000	1,400,000	06/30/2000	04/01/2028
29481#-AB-9	Ergon Inc Senior Note			2	2FE	1,766,250	103.2900	1,824,401	1,766,250	1,766,250	0	0	0	0	5.170	5.202	FMAN	12,936	91,315	02/10/2005	02/10/2015
29481#-AD-5	Ergon Inc Senior GTD Note Series A				2FE	24,850,000	120.9900	30,065,853	24,850,000	24,850,000	0	0	0	0	6.640	6.640	FMAN	229,172	1,650,040	02/11/2010	02/11/2019
29587#-AF-3	Ernst&YoungUS LLP/Ernst&Young Senior Not			2	1	4,829,933	110.8400	5,092,029	4,594,117	4,726,035	0	(22,771)	0	0	7.660	6.395	JJ	152,494	351,909	01/09/2008	07/25/2017
29717P-A*-8	Essex Portfolio LP Senior Note				2	36,360,000	106.6600	38,782,166	36,360,000	36,360,000	0	0	0	0	4.360	4.360	MS	400,728	1,585,296	03/31/2011	03/31/2016
29717P-A@-6	Essex Portfolio LP Senior Note				2FE	16,527,143	108.9800	18,011,335	16,527,143	16,527,143	0	0	0	0	4.500	4.500	MS	187,996	743,721	06/30/2011	09/30/2017
29717P-B*-7	Essex Portfolio LP Senior Note				2	11,480,000	106.7300	12,252,501	11,480,000	11,480,000	0	0	0	0	4.270	4.270	AO	83,061	245,098	04/30/2012	04/30/2021
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE				1FE	83,418,699	96.0500	78,116,378	81,328,000	83,413,473	0	(1,497)	0	0	3.700	3.559	FA	1,245,448	0	10/31/2012	08/15/2042
297425-AF-7	ESTERLINE TECHNOLOGIES CORP CORPORATE			1	3FE	1,389,375	102.7500	1,464,188	1,425,000	1,406,304	0	3,709	0	0	6.625	6.990	MS	31,469	94,406	09/06/2007	03/01/2017
29989#-AD-2	Everett Smith Group, Ltd. Senior Note			2	3	2,520,956	104.2000	2,604,896	2,500,000	2,506,318	0	(2,477)	0	0	6.580	6.407	MJSD	8,682	164,500	10/01/2006	09/12/2014
29989#-AE-0	Everett Smith Group, Ltd. Senior Note			2	3	357,143	100.8800	360,267	357,143	357,143	0	0	0	0	4.950	4.979	MJSD	1,228	17,723	06/06/2003	06/06/2013
29989#-AF-7	Everett Smith Group, Ltd. Senior Note			2	3	714,286	100.8700	720,498	714,286	714,286	0	0	0	0	4.670	4.696	MJSD	93	33,357	06/30/2003	06/30/2013
29989#-AG-5	Everett Smith Group, Ltd. Senior Note			2	3	4,814,545	103.9300	5,003,826	4,814,545	4,814,545	0	0	0	0	4.960	4.989	JAJO	52,404	250,236	10/12/2004	10/12/2016
300674-AA-6	Excel Paralubes SRNT			2	2FE	67,802,809	109.2700	73,964,721	67,689,000	67,706,568	0	(5,638)	0	0	7.430	7.410	MN	838,215	5,029,293	02/21/2004	11/01/2015
30161M-AD-5	EXELON GEN CO LLC CORPORATE	R			2FE	14,889,273	104.6400	15,696,215	15,000,000	14,984,662	0	13,616	0	0	5.350	5.450	JJ	370,042	802,500	06/24/2004	01/15/2014
30161M-AE-3	EXELON GEN CO LLC CORPORATE				2FE	9,984,616	118.0900	11,832,768	10,020,000	9,998,845	0	3,502	0	0	6.200	6.249	AO	155,310	621,240	08/20/2008	10/01/2017
30161M-AG-8	EXELON GEN CO LLC CORPORATE				2FE	84,884	116.2900	98,843	85,000	84,880	0	2	0	0	6.250	6.260	AO	1,328	5,313	09/16/2009	10/01/2039
30161N-AD-3	EXELON CORPORATION CORPORATE	R			2FE	164,560	108.8500	190,492	175,000	171,770	0	1,191	0	0	4.900	5.715	JD	381	8,575	11/03/2005	06/15/2015
30162A-AF-5	EXELIS INC CORP				2FE	4,153,552	105.4200	4,216,920	4,000,000	4,138,566	0	(14,986)	0	0	4.250	3.260	AO	42,500	85,000	07/25/2012	10/01/2016
302182-AE-0	EXPRESS SCRIPTS INC CORPORATE				2FE	4,629,120	128.5200	5,140,753	4,000,000	4,466,029	0	(59,578)	0	0	7.250	5.108	JD	12,889	290,000	02/11/2010	06/15/2019
302182-AF-7	EXPRESS SCRIPTS INC CORPORATE				2FE	402,571	105.4300	421,717	400,000	401,940	0	(544)	0	0	3.125	2.972	MN	1,597	12,500	09/28/2011	05/15/2016
30224P-AE-1	EXTENDED STAY AMERICA INC SR SUB NOTES				6	36,850	1.0000	36,850	3,685,000	28,619	0	0	0	0	9.875	587.059	JD	0	0	10/27/2005	03/31/2013
302508-AQ-9	FMR LLC BONDS 144A				1FE	74,071,733	132.2700	97,335,059	73,590,000	73,968,445	0	(13,374)	0	0	7.570	7.512	JD	247,589	5,570,763	04/11/2001	06/15/2029
302788-AH-3	FMT Heavy Oil Transportation Senior Secu			2	4	24,018,659	101.4200	24,358,489	24,018,659	24,018,659	0	0	0	0	6.214	6.335	MON	124,365	1,379,253	01/14/2011	01/01/2016
302788-AJ-9	FMT Heavy Oil Transportation Senior Secu			2	4	7,010,233	96.6700	6,777,023	7,010,233	7,010,233	0	0	0	0	4.164	4.216	MON	24,322	24,314	09/26/2012	09/26/2017
302788-AK-6	FMT Heavy Oil Transportation Senior Secu			2	4	8,155,439	96.6700	7,884,131	8,155,439	8,155,439	0	0	0	0	4.164	4.202	MON	28,295	29,229	10/31/2012	10/31/2017
000000-00-0	FMT Heavy Oil Transportation Senior Secu			2	3Z	4,170,000	96.6700	4,031,276	4,170,000	4,170,000	0	0	0	0	4.164	4.199	MON	5,305	0	12/20/2012	12/20/2017
30302#-AA-6	Fabrico, Inc. Term			2	5	12,733,750	94.7000	12,058,571	12,733,750	12,733,750	0	0	0	0	7.500	7.274	MJSD	2,653	1,188,268	07/12/2010	07/12/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
30302#-AB-4	Fabrico, Inc. Revolver			2	5	4,100,000	94.7000	3,882,607	4,100,000	4,100,000	0	0	0	0	7.500	7.724	MON	2,938	165,414	12/28/2012	07/12/2015
303250-B@-2	Fair Isaac Corporation Series D Senior N			3	1	1,000,000	120.5700	1,205,745	1,000,000	1,000,000	0	0	0	0	7.180	7.180	MN	10,770	71,800	05/07/2008	05/07/2018
307048-AB-0	Family Dollar Stores, Inc. Senior Note			2	2	600,000	104.1000	624,568	600,000	600,000	0	0	0	0	5.240	5.239	MS	8,209	31,440	09/27/2005	09/27/2015
313309-AP-1	FEDERAL EXPRESS CORP 7.6000 07/01/2097				2FE	19,845,496	154.3600	27,322,056	17,700,000	19,841,755	0	(1,068)	0	0	7.600	6.774	JJ	672,600	1,345,200	10/28/2008	07/01/2097
31410H-AQ-4	FEDERATED DEPT STORES DEBENTURES				2FE	13,780,546	120.6300	16,896,141	14,007,000	13,830,703	0	5,129	0	0	6.900	7.026	AO	241,621	966,483	08/18/2006	04/01/2029
314275-AA-6	MACYS RETAIL HLDGS INC CORPORATE				2FE	2,098,572	117.5000	2,467,529	2,100,000	2,099,220	0	145	0	0	5.900	5.909	JD	10,325	123,900	11/17/2006	12/01/2016
31428X-AQ-9	FedEx Corporation CORPORATE				2FE	338,922	106.8400	320,519	300,000	317,883	0	(16,945)	0	0	7.375	1.567	JJ	10,202	22,125	09/28/2011	01/15/2014
31428X-AR-7	FedEx Corporation CORPORATE				2FE	125,465	131.7000	131,700	100,000	119,791	0	(2,820)	0	0	8.000	4.249	JJ	3,689	8,000	12/07/2010	01/15/2019
31430Q-BA-4	FELCOR LODGING LP SR NT CORPORATE				4FE	7,612,770	115.5000	8,216,670	7,114,000	7,427,967	0	(163,931)	0	0	10.000	7.252	AO	177,850	711,400	12/12/2011	10/01/2014
316773-CK-4	FIFTH THIRD BANCORP CORPORATE				2FE	669,841	106.8400	705,161	660,000	667,156	0	(2,194)	0	0	3.625	3.249	JJ	10,368	23,925	09/29/2011	01/25/2016
319963-E*-1	FIRST DATA CORP Sep '07 Extended 2017 Eu		0	2	4FE	7,989,544	97.9600	8,051,619	8,219,460	7,950,590	0	46,678	0	(85,633)	5.052	6.290	MJSD	9,228	317,304	03/26/2012	03/24/2017
000000-00-0	FIRST DATA CORP Sep '07 Extended 2017 US			2	4FE	4,321,571	98.1900	4,416,652	4,498,182	4,345,369	0	23,798	0	0	5.211	6.176	MJSD	5,209	180,418	03/26/2012	03/24/2017
320517-AA-3	First Horizon National Corp CORPORATE				2FE	199,338	109.3200	218,633	200,000	199,579	0	126	0	0	5.375	5.452	JD	478	10,750	12/15/2010	12/15/2015
32055R-AN-7	FIRST INDUSTRIAL LP CORPORATE				3FE	2,491,325	105.5800	2,639,425	2,500,000	2,496,763	0	926	0	0	5.750	5.796	JJ	66,285	143,750	01/05/2006	01/15/2016
32055R-AR-8	FIRST INDUSTRIAL LP CORPORATE				3FE	5,983,800	107.0100	6,420,540	6,000,000	5,991,310	0	1,595	0	0	5.950	5.986	MN	45,617	357,000	05/01/2007	05/15/2017
33613#-AB-2	First Quality Enterprises, Inc Senior No			2	2	4,710,800	104.9600	4,944,485	4,710,800	4,710,800	0	0	0	0	6.600	6.099	JD	1,727	310,913	06/29/2004	06/29/2014
33613#-AC-0	First Quality Enterprises, Inc Senior Se			2	2	9,595,411	114.8600	10,682,121	9,300,000	9,492,768	0	(32,205)	0	0	7.420	6.615	JAJO	139,929	690,060	12/01/2010	04/18/2018
337358-BA-2	FIRST UNION NATL BANK SUB DEBENTURES				1FE	11,126,678	133.7400	13,775,650	10,300,000	10,991,757	0	(12,854)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	FIRST UNION NATL BANK SUB DEBENTURES				1FE	6,557,054	122.8600	7,666,575	6,240,000	6,513,430	0	(5,386)	0	0	6.550	6.188	AO	86,285	408,720	05/17/2002	10/15/2035
337638-AB-2	FirstService Delaware LP Senior Note			2	2	18,750,000	107.2200	20,103,193	18,750,000	18,750,000	0	0	0	0	6.400	6.399	MS	303,333	1,200,000	10/01/2003	09/30/2015
3766J-AB-9	FIRST ENERGY SOLUTIONS CORP CORPORATE				2FE	209,902	107.3900	225,518	210,000	209,952	0	16	0	0	4.800	4.809	FA	3,808	10,080	12/16/2009	02/15/2015
3766J-AD-5	FIRST ENERGY SOLUTIONS CORP CORPORATE				2FE	276,338	114.4500	286,130	250,000	273,647	0	(2,180)	0	0	6.050	4.702	FA	5,714	15,125	09/29/2011	08/15/2021
337738-AK-4	FISERV INC CORPORATE				2FE	1,262,722	105.0500	1,323,595	1,260,000	1,262,053	0	(562)	0	0	3.125	3.074	JD	1,750	39,375	09/28/2011	06/15/2016
337738-AL-2	FISERV INC CORPORATE	LS			2FE	18,586,777	109.4900	20,419,076	18,650,000	18,594,310	0	5,190	0	0	4.750	4.793	JD	39,372	885,875	06/06/2011	06/15/2021
337738-AM-0	FISERV INC CORPORATE			1	2FE	597,234	101.8100	610,882	600,000	597,273	0	39	0	0	3.500	3.555	AO	5,600	0	09/18/2012	10/01/2022
337932-AC-1	FIRSTENERGY CORP NOTES	LS			2FE	76,462,421	129.1600	95,893,728	74,245,000	76,142,233	0	(55,107)	0	0	7.375	7.115	MN	699,656	5,475,569	05/18/2006	11/15/2031
338528-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note			2	2Z	32,624,584	98.6700	32,190,952	32,624,584	32,624,584	0	0	0	0	5.750	5.748	JD	88,585	0	12/14/2012	06/30/2035
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	31,733,525	113.6700	33,595,214	29,554,000	31,214,722	0	(70,801)	0	0	6.875	6.273	JJ	936,903	2,031,838	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	27,482,099	112.1500	30,842,433	27,500,000	27,487,055	0	423	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
339420-AA-8	Flight Options LLC Senior Secured Term L			2	6Z	119,049	100.0000	118,045	118,045	118,045	(70)	(137)	0	0	7.714	12.772	MON	784	4,535	12/26/2007	03/28/2013
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	19,252,833	129.8700	24,149,327	18,595,000	19,201,308	0	(16,886)	0	0	5.850	5.574	FA	453,253	1,087,808	10/06/2009	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	19,948,173	125.1900	26,483,543	21,155,000	20,067,013	0	24,507	0	0	5.625	6.057	AO	297,492	1,189,969	06/10/2008	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	LS			1FE	27,816,569	130.2500	35,308,278	27,108,000	27,728,097	0	(16,004)	0	0	5.950	5.756	AO	403,232	1,612,926	05/29/2009	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1FE	8,768,560	126.1900	11,357,010	9,000,000	8,792,681	0	4,396	0	0	5.650	5.835	FA	211,875	508,500	08/09/2006	02/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORP				1FE	15,531,067	122.8400	20,046,622	16,320,000	15,605,268	0	14,804	0	0	5.400	5.746	MS	293,760	881,280	01/15/2008	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1FE	4,929,350	127.0500	6,352,439	5,000,000	4,935,628	0	1,211	0	0	5.650	5.749	FA	117,708	282,500	03/27/2007	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CORPORATE				1FE	6,871,329	134.2300	6,986,702	5,205,000	6,843,846	0	(27,482)	0	0	6.200	4.096	JD	26,893	322,710	04/27/2012	06/01/2036
341081-EY-9	FLORIDA POWER & LIGHT CORPORATE				1FE	44,655,702	130.3400	54,481,340	41,800,000	44,633,658	0	(44,542)	0	0	5.850	5.313	MN	407,550	2,299,050	08/21/2012	05/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	LS			1FE	32,486,627	133.1100	41,044,900	30,835,000	32,428,802	0	(34,965)	0	0	5.950	5.545	FA	764,451	1,834,683	01/04/2012	02/01/2038
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE	M			1FE	26,024,683	130.3400	31,287,541	24,005,000	25,968,054	0	(32,763)	0	0	5.690	5.118	MS	455,295	1,350,237	08/01/2012	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE			1	1FE	13,666,024	122.8300	16,827,861	13,700,000	13,665,463	0	519	0	0	5.250	5.267	FA	299,688	719,250	12/06/2010	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE	C		1	1FE	6,619,038	120.4600	7,980,217	6,625,000	6,618,779	0	91	0	0	5.125	5.131	JD	28,294	339,531	06/06/2011	06/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE			1	1FE	9,986,000	104.1500	10,414,810	10,000,000	9,986,062	0	62	0	0	4.050	4.058	JD	33,750	220,500	05/10/2012	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE			1	1FE	12,388,248	100.2800	12,485,420	12,450,000	12,388,154	0	(94)	0	0	3.800	3.828	JD	14,456	0	12/17/2012	12/15/2042
341099-CB-3	FLORIDA POWER CORP 1ST MORTGAGE				1FE	49,042,790	123.3600	60,448,850	49,000,000	49,032,585	0	(991)	0	0	5.900	5.893	MS	963,667	2,891,000	02/27/2003	03/01/2033
341099-CH-0	FLORIDA POWER CORP CORPORATE	LS			1FE	10,701,148	134.2800	14,172,779	10,555,000	10,691,678	0	(2,443)	0	0	6.350	6.244	MS	197,349	670,243	03/06/2009	09/15/2037
341099-CL-1	FLORIDA POWER CORP CORPORATE	LS			1FE	22,857,760	134.6900	27,746,161	20,600,000	22,735,756	0	(39,281)	0	0	6.400	5.619	JD	58,596	1,318,400	09/10/2009	06/15/2038
341099-CN-7	FLORIDA POWER CORP CORPORATE	LS			1FE	4,879,567	125.7800	6,163,450	4,900,000	4,879,929	0	296	0	0	5.650	5.679	AO	69,213	276,850	03/22/2010	04/01/2040
345370-CA-6	FORD MOTOR CO NOTES				2FE	1,185,000	127.0000	6,019,800	4,740,000	1,214,993	0	(760)	0	0	7.450	29.844	JJ	161,851	353,130	12/21/2005	07/16/2031
345397-WB-5	FORD MOTOR CREDIT CO LLC				2FE	8,965,836	106.6600	9,076,902	8,510,000	8,931,677	0	(34,159)	0	0	4.207	2.624	AO	75,581	179,008	09/21/2012	04/15/2016
346091-BE-0	FOREST OIL CORP CORPORATE				4FE	3,948,250	106.0000	3,938,960	3,716,000	3,831,793	0	(97,658)	0	0	8.500	5.587	FA	119,325	315,860	10/14/2011	02/15/2014
35132#-AA-1	Fox & Roach/Trident LP Senior Note			2	4	28,322,108	104.8400	29,694,259	28,322,108	28,322,108	0	0	0	0	8.125	8.205	MJSD	6,392	2,339,524	12/23/2003	12/31/2015
353514-C#-7	Franklin Electric Co. Inc. Senior Note			2	2	65,758,000	114.3800	75,212,612	65,758,000	65,758,000	0	0	0	0	5.790	5.837	JAJO	645,141	3,807,388	04/30/2007	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note			2	2	23,912,000	114.3800	27,349,256	23,912,000	23,912,000	0	0	0	0	5.790	5.831	JAJO	234,597	1,384,505	09/07/2007	04/30/2019
000000-00-0	Franklin Electric Co. Inc. Senior Secure			2	2Z	12,500,000	100.1600	12,519,398	12,500,000	12,500,000	0	0	0	0	3.600	3.599	JJ	1,250	0	12/31/2012	01/10/2033
356528-AA-3	Freelancers Union Inc. Promissory Note			2	4Z	2,711,297	83.9100	3,991,217	4,756,647	3,456,720	0	205,355	0	0	3.000	10.446	JUL	71,740	141,181	07/01/2012	10/03/2019
35669#-AA-2	Freeport LNG Development LP Senior Note			2	2FE	53,043,576	115.0600	61,034,695	53,043,576	53,043,576	0	0	0	0	6.500	6.553	MJSD	9,577	3,447,832	12/19/2005	12/19/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35906A-AA-6	FRONTIER COMMUNICATIONS CORP CORPORATE				3FE	7,899,000	107.7500	8,108,188	7,525,000	7,730,251	0	(144,716)	0	0	8.250	6.076	MN	103,469	620,813	11/03/2011	05/01/2014
35906A-AB-4	FRONTIER COMMUNICATIONS CORP CORPORATE	LS			3FE	2,508,125	115.0000	2,587,500	2,250,000	2,448,204	0	(28,060)	0	0	8.125	6.267	AO	45,703	182,813	10/18/2010	10/01/2018
35906A-AF-5	FRONTIER COMMUNICATIONS CORP CORPORATE	LS			3FE	987,778	115.5000	1,155,000	1,000,000	991,285	0	1,584	0	0	8.250	8.491	AO	17,417	82,500	08/13/2010	04/15/2017
359694-E@-1	Fuller Company H B Senior Note				2	5,000,000	98.9400	4,946,730	5,000,000	5,000,000	0	0	0	0	4.120	4.120	MS	66,378	103,000	03/05/2012	03/05/2022
362320-AZ-6	GTE CORP DEBENTURES	C			1FE	13,982,530	124.6500	17,648,824	14,159,000	14,082,512	0	11,167	0	0	6.840	6.960	AO	204,456	968,476	08/20/1999	04/15/2018
362333-AH-9	G T E FLORIDA INC DEBENTURES				1FE	11,414,690	121.0000	14,866,449	12,286,000	11,604,742	0	22,813	0	0	6.860	7.470	FA	351,175	842,820	06/07/2000	02/01/2028
362338-AQ-8	G T E SOUTHWEST INC 1ST MORTGAGE				1FE	15,088,308	138.2500	17,764,997	12,850,000	14,668,483	0	(44,809)	0	0	8.500	7.123	MN	139,565	1,092,250	06/30/2000	11/15/2031
36389*-AP-0	E J Gallo Winery SRNT			2	1	2,250,000	131.9700	2,969,349	2,250,000	2,250,000	0	0	0	0	7.960	7.960	MN	23,880	178,603	05/11/1994	05/11/2020
36389*-AQ-8	E J Gallo Winery SRNT			2	1	4,005,000	136.8800	5,482,083	4,005,000	4,005,000	0	0	0	0	7.560	7.631	FMAN	40,370	301,937	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT			2	1	50,000,000	132.7900	66,394,407	50,000,000	50,000,000	0	0	0	0	6.860	6.917	JAJO	857,500	3,410,944	03/31/1998	04/01/2026
36389*-AS-4	E J Gallo Winery SRNT				1	50,000,000	132.9800	66,492,001	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	850,000	3,381,111	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note			2	1	100,000,000	133.7100	133,713,088	100,000,000	100,000,000	0	0	0	0	6.750	6.806	JAJO	1,162,500	6,750,000	01/29/1999	01/29/2027
36714#-AA-5	The Gas Company, LLC Senior Secured Note				3	18,000,000	99.2500	17,864,792	18,000,000	18,000,000	0	0	0	0	4.220	4.220	FA	301,730	0	08/08/2012	08/08/2022
36734*-AA-5	Gate Technologies LLC Senior Term Loan			2	4Z	1,588,023	99.6100	1,792,952	1,800,000	1,611,365	0	23,342	0	0	7.500	10.332	JAJO	99,375	0	04/10/2012	04/09/2022
36828#-AA-8	The Gazette Company Senior Note			2	4	24,206,820	110.1300	26,183,381	23,774,879	24,165,637	0	(41,183)	0	0	6.790	6.948	MON	71,747	1,563,991	01/31/2012	10/15/2018
368710-AC-3	GENENTECH INC CORPORATE				1FE	7,606,300	119.6700	9,274,742	7,750,000	7,623,050	0	2,868	0	0	5.250	5.375	JJ	187,615	406,875	12/15/2005	07/15/2035
368710-AG-4	GENENTECH INC CORPORATE				1FE	5,379,970	110.2800	5,293,541	4,800,000	5,123,735	0	(123,078)	0	0	4.750	2.011	JJ	105,133	228,000	11/23/2010	07/15/2015
369550-AQ-1	GENERAL DYNAMICS CORP CORPORATE				1FE	4,817,616	104.8100	4,847,517	4,625,000	4,786,521	0	(31,095)	0	0	2.250	1.238	JJ	47,984	52,031	04/17/2012	07/15/2016
369550-AR-9	GENERAL DYNAMICS CORP CORPORATE			1	1FE	6,339,523	111.6900	7,092,329	6,350,000	6,340,751	0	892	0	0	3.875	3.895	JJ	113,462	248,113	07/05/2011	07/15/2021
369550-AT-5	GENERAL DYNAMICS CORP CORPORATE			1	1FE	3,559,985	96.2000	3,439,150	3,575,000	3,559,905	0	(80)	0	0	3.600	3.623	MN	19,663	0	11/01/2012	11/15/2042
369604-AY-9	GENERAL ELECTRIC CO NOTES				1FE	14,009,828	100.3500	13,045,761	13,000,000	13,035,373	0	(423,851)	0	0	5.000	1.695	FA	270,833	650,000	11/23/2010	02/01/2013
369604-BC-6	GENERAL ELECTRIC CO CORPORATE				1FE	31,967,658	117.9200	36,618,472	31,055,000	31,921,906	0	(111,304)	0	0	5.250	4.578	JD	113,221	1,630,388	04/17/2012	12/06/2017
369622-SM-8	General Elec Cap Corp CORPORATE				1FE	154,869	116.0800	174,117	150,000	154,342	0	(428)	0	0	5.300	4.863	FA	3,092	7,950	09/29/2011	02/11/2021
36962G-2T-0	GENERAL ELEC CAP CORP CORPORATE				1FE	11,969,479	118.8800	14,205,897	11,950,000	11,961,867	0	(1,384)	0	0	5.550	5.532	MN	105,011	663,225	05/10/2007	05/04/2020
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				1FE	209,240	124.3200	248,639	200,000	209,044	0	(163)	0	0	6.150	5.802	FA	4,920	12,300	09/29/2011	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP CORPORATE				1FE	344,891	120.6200	422,188	350,000	344,999	0	84	0	0	5.875	5.986	JJ	9,539	20,563	11/22/2011	01/14/2038
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE				1FE	6,845,571	135.9300	8,740,293	6,430,000	6,831,428	0	(5,924)	0	0	6.875	6.380	JJ	209,980	442,063	05/28/2010	01/10/2039
36962G-4D-3	GENERAL ELEC CAP CORP CORPORATE				1FE	21,059	121.6600	24,331	20,000	20,778	0	(96)	0	0	6.000	5.293	FA	480	1,200	11/24/2009	08/07/2019
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES				1FE	38,812,251	129.8400	48,365,694	37,250,000	38,613,360	0	(39,306)	0	0	6.750	6.405	MS	740,344	2,514,375	09/29/2011	03/15/2032
370334-BG-8	GENERAL MILLS INC CORPORATE				2FE	5,569,496	102.9100	5,237,268	5,089,000	5,175,746	0	(136,908)	0	0	5.250	2.468	FA	100,932	267,173	01/15/2010	08/15/2013
370334-BJ-2	GENERAL MILLS INC CORPORATE	LS			2FE	11,509,080	122.6900	13,496,181	11,000,000	11,491,071	0	(8,089)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
372460-A#-2	Genuine Parts Company Series C Note				1	198,000,000	102.7600	203,468,120	198,000,000	198,000,000	0	0	0	0	4.670	4.670	JD	770,550	9,246,600	12/01/2008	12/01/2013
372917-AS-3	GENZYME CORP TISSUE REPAIR DIV CORP				1FE	108,928	117.8200	117,818	100,000	107,598	0	(866)	0	0	5.000	3.819	JD	222	5,000	06/08/2011	06/15/2020
373298-BU-1	GEORGIA PACIFIC LLC NOTES	LS			2FE	10,483,313	150.5600	16,297,636	10,825,000	10,522,123	0	5,579	0	0	8.875	9.187	MN	122,759	960,719	08/19/2005	05/15/2031
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE				2FE	205,973	118.9600	220,082	185,000	204,065	0	(1,908)	0	0	5.400	3.862	MN	1,665	9,990	01/23/2012	11/01/2020
373334-FS-5	GEORGIA POWER COMPANY SENIOR NOTES				1FE	9,997,600	127.4700	12,747,100	10,000,000	9,996,315	0	(90)	0	0	5.750	5.751	AO	121,389	575,000	04/11/2003	04/15/2023
373334-GC-9	GEORGIA POWER COMPANY CORPORATE	LS			1FE	4,913,400	122.2800	6,114,080	5,000,000	4,920,589	0	1,478	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE	LS			1FE	13,449,780	127.0800	17,155,362	13,500,000	13,451,367	0	750	0	0	5.950	5.977	FA	334,688	803,250	02/04/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY CORPORATE	LS			1FE	1,490,085	119.8600	1,797,885	1,500,000	1,490,371	0	149	0	0	5.400	5.445	JD	6,750	81,000	05/24/2010	06/01/2040
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note				2FE	1,000,000	109.6800	1,096,796	1,000,000	1,000,000	0	0	0	0	5.010	5.010	JD	139	50,100	06/30/2010	06/30/2020
375558-AS-2	GILEAD SCIENCES INC CORPORATE			1	2FE	18,340,698	124.2300	17,553,600	14,130,000	18,327,232	0	(5,076)	0	0	5.650	3.909	JD	66,529	0	10/31/2012	12/01/2041
375558-AU-7	GILEAD SCIENCES INC CORPORATE			1	2FE	773,218	114.0000	883,471	775,000	773,334	0	127	0	0	4.400	4.429	JD	2,842	32,963	12/06/2011	12/01/2021
37569#-AA-9	Gill Ranch Storage, LLC Term			2	4	11,630,000	101.2200	11,772,429	11,630,000	11,630,000	0	0	0	0	7.000	7.061	FMAN	72,364	827,668	11/30/2011	11/30/2016
37636#-AC-4	Givaudan United States Inc. Senior Note			2	2	9,785,000	101.5900	9,940,740	9,785,000	9,785,000	0	0	0	0	4.860	4.860	MN	43,592	475,551	05/28/2003	05/28/2013
377372-AA-5	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	2,559,900	104.9700	2,624,203	2,500,000	2,515,941	0	(11,933)	0	0	4.375	3.859	AO	23,090	109,375	02/06/2009	04/15/2014
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE	LS			1FE	5,094,665	120.4400	6,190,529	5,140,000	5,098,369	0	1,008	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AC-1	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1FE	34,077,467	101.6800	34,166,010	33,602,000	33,657,948	0	(160,958)	0	0	4.850	4.368	MN	208,239	1,629,697	10/05/2009	05/15/2013
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1FE	39,169,455	121.8000	43,744,832	35,914,000	38,084,261	0	(352,991)	0	0	5.650	4.371	MN	259,279	2,029,141	11/30/2009	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN	C			1FE	89,081,006	138.1500	121,932,126	88,264,000	89,112,461	0	(14,782)	0	0	6.375	6.276	MN	718,984	5,563,080	10/11/2012	05/15/2038
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu			2	1	19,386,523	112.7200	21,853,355	19,386,523	19,386,523	0	0	0	0	4.350	4.349	FA	332,705	843,314	08/11/2011	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu			2	1	37,433,201	118.0800	44,199,263	37,433,201	37,433,201	0	0	0	0	4.950	4.949	FA	731,024	1,852,943	08/11/2011	08/10/2041
38141E-A2-5	GOLDMAN SACHS CORPORATE				1FE	1,074,836	125.8300	1,258,255	1,000,000	1,070,170	0	(6,407)	0	0	7.500	6.070	FA	28,333	53,625	04/23/2012	02/15/2019
38141E-A5-8	GOLDMAN SACHS CORPORATE				1FE	108,116	114.6000	126,063	110,000	108,348	0	180	0	0	5.375	5.630	MS	1,741	5,913	08/25/2011	03/15/2020
38141G-CM-4	GOLDMAN SACHS GROUP INC NOTES	LS			1FE	2,912,152	107.8300	3,235,012	3,000,000	2,979,837	0	9,795	0	0	5.500	5.880	MN	21,083	165,000	07/21/2004	11/15/2014
38141G-EA-8	GOLDMAN SACHS GROUP INC CORPORATE	C			1FE	1,884,880	107.4300	2,148,570	2,000,000	1,967,461	0	14,561	0	0	5.125	5.983	JJ	47,264	102,500	05/03/2006	01/15/2015
38141G-EE-0	GOLDMAN SACHS GROUP INC CORPORATE				1FE	19,062,459	110.5400	19,565,474	17,700,000	18,649,714	0	(291,496)	0	0	5.350	3.474	JJ	436,649	946,950	07/25/2011	01/15/2016
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2FE	233,720	113.3300	283,332	250,000	234,068	0	222	0	0	6.750	7.308	AO	4,219	16,875	09/29/2011	10/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38141G-FG-4	GOLDMAN SACHS GROUP INC CORPORATE				1FE	414,048	116.3700	465,477	400,000	412,082	0	(1,966)	0	0	5.950	5.260	JJ	10,776	23,800	01/11/2012	01/18/2018
38141G-FM-1	GOLDMAN SACHS GROUP INC CORPORATE	LS			1FE	4,811,131	117.4800	5,662,382	4,820,000	4,814,117	0	835	0	0	6.150	6.175	AO	74,108	296,430	03/25/2008	04/01/2018
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE				1FE	18,187,464	114.0000	20,747,563	18,200,000	18,188,089	0	1,004	0	0	5.250	5.259	JJ	408,742	955,500	09/30/2011	07/27/2021
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2FE	54,757,985	109.6800	60,144,947	54,835,000	54,761,006	0	1,201	0	0	6.450	6.460	MN	589,476	3,536,858	10/16/2006	05/01/2036
38144L-AB-6	GOLDMAN SACHS GROUP INC CORPORATE				1FE	159,854	117.9600	235,923	200,000	174,560	0	4,131	0	0	6.250	9.699	MS	4,167	12,500	11/21/2008	09/01/2017
38212@-AA-0	Good Source, Inc. Term			2	4	21,612,248	99.3000	21,461,609	21,612,248	21,612,248	0	0	0	0	7.250	7.323	MJSD	4,352	1,598,679	12/21/2010	12/21/2015
382388-AL-0	GOODRICH CORP CORPORATE				1FE	1,146,690	143.4700	1,434,700	1,000,000	1,132,999	0	(2,218)	0	0	7.000	5.973	AO	14,778	70,000	08/09/2005	04/15/2038
382388-AU-0	GOODRICH CORP				1FE	24,480,369	141.8900	35,763,167	25,205,000	24,524,205	0	9,238	0	0	6.800	7.029	JJ	856,970	1,713,940	08/05/2010	07/01/2036
382388-AX-4	GOODRICH CORP CORPORATE	LS		1	1FE	15,001,731	109.6700	16,253,029	14,820,000	14,966,269	0	(16,162)	0	0	3.600	3.454	FA	222,300	533,520	10/12/2010	02/01/2021
38238Q-AH-9	GOODRICH CORP BOND				1FE	2,227,820	130.1400	2,602,860	2,000,000	2,169,415	0	(8,360)	0	0	7.280	6.306	AO	30,738	145,600	03/25/2004	11/07/2025
38238Q-AL-0	GOODRICH CORP BOND				1FE	11,044,959	132.5600	14,077,660	10,620,000	10,953,505	0	(12,906)	0	0	7.100	6.759	MN	96,347	754,020	03/25/2004	11/15/2027
384109-B#-0	Graco Inc Senior Note				2	75,000,000	114.0000	85,501,522	75,000,000	75,000,000	0	0	0	0	4.880	4.908	MJSD	203,333	3,660,000	07/26/2011	01/26/2020
384109-B*-4	Graco Inc Senior Note				2	1,000,000	108.5000	1,084,987	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MJSD	2,222	40,000	03/11/2011	03/11/2018
384109-B@-2	Graco Inc Senior Note				2	55,600,000	114.7100	63,777,951	55,600,000	55,600,000	0	0	0	0	5.010	5.010	MJSD	154,753	2,785,560	03/11/2011	03/11/2023
384109-C*-3	Graco Inc Senior Note				2	37,500,000	119.6400	44,866,723	37,500,000	37,500,000	0	0	0	0	5.350	5.384	MJSD	111,458	2,006,250	07/26/2011	07/26/2026
38479*-AM-4	Grain Processing Corporation Series H Se			2	3	63,512,841	109.9900	63,755,754	57,964,286	61,220,139	0	(418,267)	0	0	6.230	7.328	MJSD	160,497	4,275,349	09/29/2009	12/15/2018
38479*-AN-2	Grain Processing Corporation Series I Se	E		2	3	10,299,793	121.4700	10,811,113	8,900,000	9,941,786	0	(116,396)	0	0	7.180	8.027	MJSD	28,401	740,999	09/29/2009	09/15/2020
38479*-AP-7	Grain Processing Corporation Senior Note			2	3	7,500,000	99.2700	7,445,235	7,500,000	7,500,000	0	0	0	0	5.000	5.031	FMAN	52,083	456,771	09/16/2011	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note			2	3	4,450,000	107.3800	4,778,308	4,450,000	4,450,000	0	0	0	0	5.970	6.014	MJSD	11,807	316,655	12/15/2011	12/15/2026
38732B-A#-4	Granite Construction Inc. Senior Note			2	2	19,965,000	108.9600	21,754,532	19,965,000	19,965,000	0	0	0	0	6.110	6.109	JD	64,382	1,219,862	12/12/2007	12/12/2019
38807#-AA-9	Grant County Wind, LLC Senior Note			2	4	10,209,765	114.2800	11,667,737	10,209,765	10,209,765	0	0	0	0	7.500	7.567	MJSD	2,127	765,732	09/20/2011	06/30/2030
389406-B@-7	Graybar Electric Company, Inc. Senior No			2	2	769,549	101.2300	777,649	768,182	768,020	0	(455)	0	0	6.650	6.577	JD	4,257	51,084	04/02/2007	06/01/2013
39029#-AG-6	Great Clips Inc Senior Secured Note			2	3	3,500,000	108.4200	3,794,872	3,500,000	3,500,000	0	0	0	0	7.250	7.314	JAJO	63,438	253,750	10/29/2010	10/01/2020
390568-AB-5	Great Lakes Cheese Senior Note			2	2	20,785,714	107.6400	22,373,224	20,785,714	20,785,714	0	0	0	0	5.830	5.872	FMAN	185,137	1,211,807	11/26/2007	11/06/2017
390568-AC-3	Great Lakes Cheese Senior Note			2	2	28,310,000	108.1200	30,609,108	28,310,000	28,310,000	0	0	0	0	5.100	5.132	FMAN	220,582	1,443,810	08/04/2011	08/06/2021
39063#-AA-6	Great Lakes Hydro America LLC Senior Not			2	2	44,120,000	104.7500	46,214,254	44,120,000	44,120,000	0	0	0	0	5.540	5.540	FMAN	224,056	2,444,248	05/28/2004	05/28/2014
39063#-AC-2	Great Lakes Hydro America LLC Senior Sec			2	2	7,500,000	105.4400	7,907,914	7,500,000	7,500,000	0	0	0	0	6.040	6.040	FMAN	41,525	453,000	09/03/2004	05/28/2014
391164-AB-6	GREAT PLAINS ENERGY INC CORPORATE				2FE	9,948,400	121.6800	12,168,100	10,000,000	9,969,697	0	5,030	0	0	6.875	6.948	MS	202,431	687,500	09/20/2007	09/15/2017
391164-AE-0	GREAT PLAINS ENERGY INC CORPORATE			1	2FE	44,957	110.1700	49,578	45,000	44,961	0	3	0	0	4.850	4.862	JD	182	2,183	05/16/2011	06/01/2021
39265*-AG-3	Green Bay Packaging Senior Note			2	1	15,909,091	109.7600	17,461,908	15,909,091	15,909,091	0	0	0	0	4.990	5.020	FMAN	101,438	793,864	11/15/2004	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note			2	1	7,577,273	115.0800	8,720,127	7,577,273	7,577,273	0	0	0	0	5.760	5.800	MJSD	12,124	436,451	12/21/2007	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note			2	1	25,000,000	108.2000	27,049,082	25,000,000	25,000,000	0	0	0	0	4.240	4.262	MJSD	2,944	1,060,000	06/30/2011	06/30/2026
393154-L@-6	Green Mountain Power Corp Series UU Bond				1	5,000,000	140.3300	7,016,351	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028
39526@-AC-5	Greenheck Fan Corporation Senior Secured			2	3	61,265,000	104.4300	63,978,277	61,265,000	61,265,000	0	0	0	0	5.100	5.132	MJSD	130,188	3,124,515	09/16/2011	09/16/2021
397624-AE-7	GREIF INC CORPORATE				3FE	10,860,938	111.5000	12,465,700	11,180,000	11,009,949	0	34,341	0	0	6.750	7.183	FA	314,438	754,650	02/05/2008	02/01/2017
39985#-AB-9	Growmark Inc. Series B Senior Note				2	6,000,000	111.3100	6,678,684	6,000,000	6,000,000	0	0	0	0	4.920	4.920	JD	9,020	295,200	12/20/2010	12/20/2019
39985#-AC-7	Growmark Inc. Series C Senior Note				2	11,000,000	113.0400	12,434,340	11,000,000	11,000,000	0	0	0	0	5.290	5.290	JD	17,780	581,900	12/20/2010	12/20/2022
39985#-AD-5	Growmark Inc. Series D Senior Note				2	40,000,000	116.1600	46,462,598	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se			2	1	36,660,690	102.1500	37,448,641	36,660,690	36,660,690	0	0	0	0	3.770	3.770	JD	115,176	1,297,646	12/23/2011	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note			2	2	7,305,742	125.8200	9,192,136	7,305,742	7,305,742	0	0	0	0	7.610	7.683	MJSD	1,544	555,967	11/08/2001	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note			2	2	3,116,441	126.4400	3,940,360	3,116,441	3,116,441	0	0	0	0	7.830	7.907	MJSD	678	244,017	12/10/2001	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note			2	2	4,155,402	127.1900	5,285,193	4,155,402	4,155,402	0	0	0	0	7.990	8.070	MJSD	922	332,017	01/09/2002	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note			2	2	2,671,110	125.5000	3,352,322	2,671,110	2,671,110	0	0	0	0	7.630	7.704	MJSD	566	203,806	02/11/2002	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note			2	2	3,858,368	126.8600	4,894,729	3,858,368	3,858,368	0	0	0	0	7.920	7.999	MJSD	849	305,583	03/04/2002	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note			2	2	4,155,401	128.5000	5,339,783	4,155,401	4,155,401	0	0	0	0	8.270	8.353	MJSD	955	343,652	04/01/2002	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note			2	2	5,935,849	127.7000	7,580,338	5,935,849	5,935,849	0	0	0	0	8.100	8.180	MJSD	1,336	480,804	05/01/2002	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note			2	2	2,226,217	126.6200	2,818,956	2,226,217	2,226,217	0	0	0	0	7.870	7.945	MJSD	487	175,203	06/03/2002	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note			2	2	7,420,140	126.6200	9,395,779	7,420,140	7,420,140	0	0	0	0	7.870	7.945	MJSD	1,622	583,965	07/01/2002	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note			2	2	9,794,216	125.7300	12,314,668	9,794,216	9,794,216	0	0	0	0	7.680	7.755	MJSD	2,089	752,196	11/01/2002	09/30/2022
40157#-AL-7	Guckenheimer Enterprises, Inc. Term A			2	5*	9,477,411	100.0000	9,477,411	9,477,411	9,477,411	0	0	0	0	12.500	9.605	FMAN	3,400	855,791	08/03/2007	08/03/2014
402479-CB-3	GULF POWER CO CORPORATE				1FE	9,993,600	112.4600	11,246,300	10,000,000	9,993,272	0	96	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
40256#-AF-0	Gulf States Toyota Inc/Friedki Series C			2	2	17,941,100	114.3200	20,509,867	17,941,100	17,941,100	0	0	0	0	9.100	9.203	MJSD	4,535	1,632,640	12/30/2008	12/30/2015
40256#-AJ-2	Gulf States Toyota Inc/Friedki Senior No			2	2	1,240,000	103.9200	1,288,613	1,240,000	1,240,000	0	0	0	0	3.620	3.636	MJSD	3,367	22,444	06/04/2012	06/04/2024
404119-AG-4	HCA INC NOTES				4FE	4,784,820	100.5200	4,715,320	4,691,000	4,700,637	0	(79,314)	0	0	6.250	4.493	FA	110,760	293,188	12/05/2011	02/15/2013
404119-AH-2	HCA INC NOTES	LS			4FE	13,544,600	102.5000	13,530,000	13,200,000	13,310,894	0	(198,676)	0	0	6.750	5.143	JJ	410,850	891,000	10/20/2011	07/15/2013
404119-BF-5	HCA INC CORPORATE			1	3FE	3,382,500	111.5000	3,345,000	3,000,000	3,227,084	0	(72,876)	0	0	8.500	5.548	AO	53,833	255,000	10/15/2010	04/15/2019
404119-D#-3	HCA INC BK LN EXTENDED TERM B2			2	3FE	7,221,403	100.2100	7,415,379	7,399,965	7,285,919	0	25,433	0	0	3.561	3.995	MON	732	280,411	04/06/2010	03/31/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	HCA INC Nov '06 T/L A-3			2	3Z	4,282,229	99.8400	4,285,882	4,292,587	4,284,104	0	1,875	0	0	3.462	3.550	JAJO	413	103,729	04/25/2012	02/02/2016
40414L-AB-5	HCP INC CORPORATE				2FE	252,982	101.8000	259,576	255,000	254,046	0	849	0	0	2.700	3.052	FA	2,869	6,885	09/29/2011	02/01/2014
40426W-AQ-4	HRPT PROPERTIES TRUST BD CORPORATE	R		1	2FE	29,934,000	102.9900	30,897,900	30,000,000	29,988,101	0	8,073	0	0	5.750	5.780	FA	651,667	1,725,000	10/23/2003	02/15/2014
40426W-AR-2	HRPT PROPERTIES TRUST BD CORPORATE			1	2FE	4,942,950	108.0100	5,400,557	5,000,000	4,977,699	0	5,205	0	0	6.250	6.387	FA	118,056	312,500	07/27/2004	08/15/2016
40426W-AU-5	HRPT PROPERTIES TRUST BD CORPORATE	R		1	2FE	22,017,750	109.6200	24,117,074	22,000,000	22,007,319	0	(2,080)	0	0	6.250	6.238	JD	61,111	1,375,000	07/19/2007	06/15/2017
40428H-PG-1	HSBC USA INC CORPORATE				1FE	15,459,964	102.8600	15,712,262	15,275,000	15,409,439	0	(50,526)	0	0	2.375	1.948	FA	139,066	181,391	03/02/2012	02/13/2015
40429C-CR-1	HSBC FINANCE CORPORATION CORPORATE				1FE	3,292,556	108.4000	4,064,937	3,750,000	3,559,554	0	73,226	0	0	5.250	6.968	AO	41,563	196,875	04/21/2005	04/15/2015
40420I-AB-3	HSBC BANK USA CORPORATE				1FE	992,550	113.1500	1,131,488	1,000,000	993,346	0	141	0	0	5.625	5.677	FA	21,250	56,250	08/10/2005	08/15/2035
40420I-AE-7	HSBC BANK USA CORPORATE				1FE	4,572,484	111.4400	5,098,554	4,575,000	4,572,692	0	214	0	0	4.875	4.882	FA	78,680	223,031	08/17/2010	08/24/2020
40447@-AC-9	Autogrill Group Inc. (fka HMS) Senior No				3	15,166,171	100.1600	15,189,790	15,166,171	15,166,171	0	0	0	0	6.010	6.010	JJ	400,041	911,487	01/23/2003	01/23/2013
40447@-AD-7	Autogrill Group Inc. (fka HMS) Senior No				2Z	52,450,000	106.5700	55,895,158	52,450,000	52,450,000	0	0	0	0	5.730	5.730	MN	141,921	3,005,385	05/09/2007	05/09/2017
406216-AH-4	HALLIBURTON COMPANY CORPORATE				1FE	15,172,714	141.7100	16,978,160	11,980,750	14,083,470	0	(196,293)	0	0	8.750	6.040	FA	396,030	1,048,316	01/28/2009	02/15/2021
406216-AS-0	HALLIBURTON COMPANY	LS			1FE	3,589,350	151.3300	4,539,912	3,000,000	3,588,742	0	(193)	0	0	7.600	6.347	FA	86,133	228,000	01/08/2010	08/15/2096
406216-AV-3	HALLIBURTON COMPANY CORPORATE				1FE	7,945,992	123.8700	8,918,597	7,200,000	7,706,206	0	(76,343)	0	0	5.900	4.488	MS	125,080	424,800	09/10/2009	09/15/2018
406216-AW-1	HALLIBURTON COMPANY CORPORATE				1FE	2,650,495	139.5800	3,280,076	2,350,000	2,636,291	0	(4,769)	0	0	6.700	5.783	MS	46,360	157,450	11/03/2009	09/15/2038
406216-AX-9	HALLIBURTON COMPANY CORPORATE				1FE	27,350,132	126.3000	30,058,972	23,800,000	26,610,412	0	(357,380)	0	0	6.150	4.116	MS	430,978	1,463,700	11/18/2010	09/15/2019
406216-AY-7	HALLIBURTON COMPANY CORPORATE	LS			1FE	15,302,962	152.2100	18,257,769	11,995,000	15,259,524	0	(43,355)	0	0	7.450	5.442	MS	263,124	606,989	04/16/2012	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE	LS		1	1FE	35,121,382	111.6400	39,407,967	35,300,000	35,123,014	0	2,976	0	0	4.500	4.531	MN	202,975	1,592,913	11/08/2011	11/15/2041
40621P-AB-5	HALLIBURTON CO CORPORATE				1FE	11,449,700	124.2200	12,422,100	10,000,000	10,674,658	0	(132,395)	0	0	7.530	5.760	FA	313,750	753,000	02/14/2006	05/12/2017
406248-AD-2	Hallmark Cards, Inc. SR NT			2	2	104,158,000	158.9200	158,916,352	100,000,000	103,478,815	0	(87,613)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032
406248-AG-5	Hallmark Cards, Inc. Senior Note				2	43,000,000	116.3200	50,018,918	43,000,000	43,000,000	0	0	0	0	7.780	7.780	JD	167,270	3,345,400	02/21/2004	12/13/2015
406248-AH-3	Hallmark Cards, Inc. Senior Note				2	75,000,000	134.3500	100,762,673	75,000,000	75,000,000	0	0	0	0	7.910	7.910	JD	296,625	5,932,500	02/21/2004	12/13/2020
41283@-AA-8	Harley Marine Services, Inc. Senior Secu			2	4	36,300,930	101.4500	36,826,459	36,300,930	36,300,930	0	0	0	0	5.513	4.722	MON	100,298	2,080,337	11/18/2011	09/23/2015
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORPOR CORPORATE				2FE	3,992,200	122.4200	4,896,720	4,000,000	3,995,145	0	686	0	0	6.800	6.826	JD	12,089	272,000	05/15/2008	06/15/2018
41283L-AB-1	HARLEY-DAVIDSON FINANCIAL CORPORATE				2FE	413,042	103.3500	423,745	410,000	412,655	0	(386)	0	0	2.700	2.536	MS	3,260	6,919	04/27/2012	03/15/2017
413627-AX-8	CAESARS ENTERTAINMENT OP CORPORATE	LS			5FE	731,525	60.5000	3,052,225	5,045,000	1,747,321	0	636,852	0	0	6.500	48.643	JD	27,327	327,925	06/02/2006	06/01/2016
413627-BB-5	CAESARS ENTERTAINMENT OP CORPORATE			1	6FE	171,150	88.5000	650,475	735,000	281,353	0	55,389	0	0	10.000	54.040	JD	3,267	73,500	01/21/2010	12/15/2015
413627-BD-1	CAESARS ENTERTAINMENT OP CORPORATE	LS		1	6FE	279,854	65.0000	828,100	1,274,000	331,759	0	24,820	0	0	10.000	48.583	JD	5,662	127,400	01/21/2010	12/15/2018
413627-BE-9	CAESARS ENTERTAINMENT OP CORPORATE	LS		1	5FE	673,141	81.0000	3,357,450	4,145,000	1,358,599	0	438,641	0	0	10.750	71.307	FA	185,661	445,588	02/06/2009	02/01/2016
415864-AJ-6	HARSCO CORP CORPORATE				2FE	9,989,500	109.8200	10,981,555	10,000,000	9,992,852	0	986	0	0	5.750	5.764	MN	73,472	575,000	05/12/2008	05/15/2018
415864-AK-3	HARSCO CORP CORPORATE				2FE	3,846,304	101.5300	3,908,828	3,850,000	3,847,850	0	703	0	0	2.700	2.720	AO	21,945	103,950	09/15/2010	10/15/2015
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE	LS			2FE	11,832,053	118.8400	14,073,400	11,842,000	11,831,087	0	120	0	0	6.100	6.106	AO	180,591	722,362	09/29/2006	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	12,183,700	115.0400	13,805,328	12,000,000	12,166,427	0	(3,218)	0	0	5.950	5.840	AO	150,733	714,000	11/08/2006	10/15/2036
416515-AY-0	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	342,171	105.6700	359,273	340,000	341,432	0	(608)	0	0	4.000	3.800	MS	3,438	13,600	09/29/2011	03/30/2015
416518-AA-6	HARTFORD FINANCIAL SERVICES GR CORPORATE				2FE	349,720	109.2400	382,341	350,000	349,741	0	21	0	0	4.000	4.016	AO	2,956	7,389	04/02/2012	10/15/2017
416592-AC-7	HARTFORD LIFE DEBENTURES				2FE	13,970,618	127.6800	17,272,550	13,528,000	13,849,291	0	(12,644)	0	0	7.650	7.376	JD	45,995	1,034,892	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				2FE	5,066,800	126.1200	6,305,900	5,000,000	5,054,262	0	(1,426)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
418056-AP-2	HASBRO INC CORPORATE				2FE	12,768,798	116.6900	17,502,919	15,000,000	13,609,079	0	229,682	0	0	6.300	8.741	MS	278,250	945,000	10/28/2008	09/15/2017
419870-E@-5	Hawaiian Electric Ind Inc Senior Note				2	9,813,320	105.5500	10,357,520	9,813,320	9,813,320	0	0	0	0	4.410	4.410	MS	116,607	432,767	03/24/2011	03/24/2016
421915-AG-4	HCP Inc US DOMESTIC				2FE	3,087,360	111.9700	5,038,650	4,500,000	3,809,249	0	220,746	0	0	7.072	12.707	JD	20,332	318,240	06/08/2005	06/08/2015
42210*-AX-6	H E Butt Grocery Company SRNT				1	20,000,000	103.3200	20,663,943	20,000,000	20,000,000	0	0	0	0	6.870	6.870	AO	343,500	1,374,000	02/21/2004	10/01/2013
422320-AC-4	Hearst Cable SRNT				1	44,028,804	111.4500	44,578,455	40,000,000	40,718,417	0	(437,100)	0	0	8.500	7.300	JJ	1,652,778	3,400,000	10/01/2006	07/06/2014
422410-AB-5	Hearst Communications, Inc. Guaranteed S				1	40,310,000	120.5300	48,586,368	40,310,000	40,310,000	0	0	0	0	5.290	5.290	JD	177,700	2,132,399	12/01/2009	12/01/2019
422410-AC-3	Hearst Communications, Inc. GTD Series A				1	17,995,000	113.2100	20,371,688	17,995,000	17,995,000	0	0	0	0	4.220	4.220	AO	189,847	759,389	10/01/2010	10/01/2022
42251#-AD-6	HEB Grocery Company, LP Senior Note				1	1,250,000	104.5600	1,307,047	1,250,000	1,250,000	0	0	0	0	5.720	5.720	JD	5,958	71,500	05/26/2006	06/01/2014
42251#-AE-4	HEB Grocery Company, LP Senior Note				1	2,000,000	107.5700	2,151,352	2,000,000	2,000,000	0	0	0	0	5.770	5.770	JD	9,617	115,400	05/26/2006	06/01/2015
42251#-AG-9	HEB Grocery Company, LP Senior Note				1	6,000,000	118.0400	7,082,697	6,000,000	6,000,000	0	0	0	0	6.120	6.120	JD	30,600	367,200	05/26/2006	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior				1	50,000,000	100.3300	50,163,493	50,000,000	50,000,000	0	0	0	0	4.160	4.160	FMAN	346,667	2,080,000	11/19/2010	11/01/2025
42251#-AM-6	HEB Grocery Company, LP Senior Note				1	1,000,000	97.5400	975,368	1,000,000	1,000,000	0	0	0	0	4.050	4.050	JD	1,800	40,500	12/15/2011	12/15/2027
42251#-AN-4	HEB Grocery Company, LP Senior Note				1	5,000,000	98.1600	4,907,986	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1	4,000,000	98.3900	3,935,694	4,000,000	4,000,000	0	0	0	0	4.350	4.350	JD	7,733	174,000	12/15/2011	12/16/2030
423074-AJ-2	HEINZ COMPANY H J CORPORATE				2FE	1,817,816	102.5500	1,702,307	1,660,000	1,685,293	0	(46,088)	0	0	5.350	2.484	JJ	40,951	88,810	01/15/2010	07/15/2013
423074-AM-5	HEINZ COMPANY H J CORPORATE			1	2FE	15,008,176	104.3700	15,863,941	15,200,000	15,029,321	0	16,666	0	0	3.125	3.274	MS	143,819	475,000	09/07/2011	09/12/2021
42307T-AG-3	HEINZ (H.J.) FINANCE CO COMPANY GUARNT				2FE	32,365,731	126.8200	41,534,062	32,750,000	32,421,355	0	7,922	0	0	6.750	6.843	MS	650,906	2,210,625	03/21/2003	03/15/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				2FE	5,220,845	139.9400	6,017,200	4,300,000	5,186,653	0	(14,213)	0	0	7.125	5.621	FA	127,656	306,375	06/23/2010	08/01/2039
42778#-AA-6	Herschend Family Entertainment SRNT			2	3	19,294,859	105.8700	20,427,430	19,294,859	19,294,859	0	0	0	0	5.810	5.849	JAJO	205,522	1,121,031	01/25/2005	01/24/2015
42778#-AB-4	Herschend Family Entertainment SRNT			2	3	18,330,055	106.0700	19,442,622	18,330,055	18,330,055	0	0	0	0	5.910	5.951	JAJO	198,606	1,083,306	01/25/2005	01/24/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
42778#-AF-5	Herschend Family Entertainment SRNT			2	3	2,000,000	102.8700	2,057,344	2,000,000	2,000,000	0	0	0	0	6.790	6.846	MJSD	4,149	135,800	02/21/2004	09/20/2013
42778#-AH-1	Herschend Family Entertainment Senior No				3	15,000,000	110.8900	16,634,059	15,000,000	15,000,000	0	0	0	0	6.200	6.200	MJSD	7,750	930,000	09/28/2007	09/28/2016
42778#-AJ-7	Herschend Family Entertainment SENIOR NO			2	3	700,000	104.2300	729,628	700,000	700,000	0	0	0	0	5.590	5.625	MJSD	1,196	39,130	12/17/2007	09/20/2014
42778#-AK-4	Herschend Family Entertainment Senior No			2	3	11,400,000	112.2000	12,790,504	11,400,000	11,400,000	0	0	0	0	6.040	6.085	JAJO	164,489	688,560	12/17/2007	04/05/2018
42809H-AB-3	HESS CORP CORPORATE				2FE	299,031	131.6100	394,832	300,000	299,287	0	81	0	0	8.125	8.172	FA	9,208	24,375	01/29/2009	02/15/2019
42809H-AD-9	HESS CORP CORPORATE	LS			2FE	42,844,071	116.6200	48,129,658	41,270,000	42,840,472	0	(654)	0	0	5.600	5.325	FA	873,090	1,863,400	10/31/2012	02/15/2041
428236-AQ-6	HEWLETT-PACKARD CO CORPORATE				2FE	299,763	100.5300	301,581	300,000	299,957	0	35	0	0	4.500	4.518	MS	4,500	13,500	02/25/2008	03/01/2013
428236-AT-0	HEWLETT-PACKARD CO CORPORATE				2FE	41,957,891	105.1200	38,895,029	37,000,000	38,653,536	0	(1,386,673)	0	0	6.125	2.219	MS	755,417	2,266,250	11/23/2010	03/01/2014
428236-AV-5	HEWLETT-PACKARD CO CORPORATE				2FE	7,976,919	104.2400	8,109,895	7,780,000	7,841,672	0	(42,023)	0	0	4.750	4.164	JD	29,769	369,550	09/01/2009	06/02/2014
428236-BC-6	HEWLETT-PACKARD CO CORPORATE				2FE	199,774	99.9300	199,862	200,000	199,872	0	45	0	0	2.125	2.149	MS	1,275	4,250	09/08/2010	09/13/2015
428236-BJ-1	HEWLETT-PACKARD CO CORP FLOATER				2FE	23,711,520	98.0100	23,523,000	24,000,000	23,803,256	0	91,736	0	0	0.711	1.471	FMAN	15,157	158,252	05/02/2012	05/30/2014
428236-BN-2	HEWLETT-PACKARD CO CORPORATE				2FE	503,305	100.4400	502,227	500,000	502,136	0	(940)	0	0	2.350	2.150	MS	3,460	11,619	09/29/2011	03/15/2015
42833@-AA-1	HFOTCO LLC Senior Note			2	2	13,420,000	121.5700	16,314,340	13,420,000	13,420,000	0	0	0	0	5.950	5.994	MJSD	35,488	798,490	01/17/2008	12/15/2026
42833@-AF-0	HFOTCO LLC Series F Senior Note				2	10,800,000	109.4700	11,822,714	10,800,000	10,800,000	0	0	0	0	5.810	5.810	MJSD	1,743	627,480	09/30/2009	09/30/2015
42833@-AG-8	HFOTCO LLC Series G Senior Note				2	5,000,000	116.9600	5,848,201	5,000,000	5,000,000	0	0	0	0	6.340	6.340	MJSD	881	317,000	09/30/2009	09/30/2017
42833@-AH-6	HFOTCO LLC Series H Senior Note				2	13,000,000	113.4300	14,746,295	13,000,000	13,000,000	0	0	0	0	5.410	5.410	FMAN	68,376	703,300	02/26/2010	02/26/2018
000000-00-0	HGIM Corp Term D			2	3Z	38,000,000	99.3000	37,732,445	38,000,000	38,000,000	0	0	0	0	4.648	0.636	MJSD	4,907	474,752	09/26/2012	09/26/2017
431282-AK-8	HIGHWOODS REALTY LIMITED CORPORATE				2FE	2,927,580	112.3700	3,371,074	3,000,000	2,962,935	0	7,436	0	0	5.850	6.185	MS	51,675	175,500	07/20/2007	03/15/2017
43507@-AA-4	Holiday Companies Senior Secured Note				2	17,770,000	111.4100	19,797,897	17,770,000	17,770,000	0	0	0	0	5.670	5.670	JAJO	204,311	1,007,559	01/18/2007	01/18/2017
43507@-AB-2	Holiday Companies SER B Senior Secured N				2	6,600,000	116.3500	7,678,998	6,600,000	6,600,000	0	0	0	0	6.220	6.220	FMAN	63,859	410,520	05/05/2008	05/05/2018
43507@-AC-0	Holiday Companies Series C Senior Secure				2	7,890,000	106.3600	8,391,790	7,890,000	7,890,000	0	0	0	0	4.220	4.220	MJSD	2,775	332,958	12/28/2010	12/28/2017
435596-B#-7	Hollingsworth & Vose Company Senior Note			2	2	1,636,364	113.5800	1,858,665	1,636,364	1,636,364	0	0	0	0	7.150	7.212	MJSD	975	117,000	12/28/2010	12/28/2018
435596-C*-0	Hollingsworth & Vose Company Senior Note		0	2	2	5,454,545	112.4700	6,148,067	5,466,570	5,466,570	0	0	0	83,757	6.230	5.263	MJSD	2,838	334,536	12/28/2006	12/28/2018
435596-D@-7	Hollingsworth & Vose Company Senior Secu		0	2	2	5,051,718	106.8600	5,648,627	5,285,861	5,285,861	0	0	0	234,143	4.210	4.232	JAJO	52,543	55,110	07/06/2012	07/08/2024
437076-AP-7	Home Depot Inc CORPORATE				1FE	3,463,160	114.2400	3,655,731	3,200,000	3,347,279	0	(42,998)	0	0	5.400	3.841	MS	57,600	172,800	03/19/2010	03/01/2016
437076-AS-1	Home Depot Inc CORPORATE	LS			1FE	57,853,321	131.4200	84,838,439	64,555,000	58,142,136	0	54,507	0	0	5.875	6.605	JD	158,025	3,792,606	04/17/2012	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			1	1FE	19,285,075	125.3800	22,741,406	18,138,000	19,269,023	0	(15,823)	0	0	5.400	4.970	MS	288,394	750,951	04/02/2012	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE	LS		1	1FE	12,766,919	135.0300	14,056,321	10,410,000	12,736,561	0	(30,245)	0	0	5.950	4.526	AO	154,849	316,391	04/17/2012	04/01/2041
43730E-A#-3	Home Properties, L.P. Senior Note				2FE	17,500,000	103.4700	18,107,318	17,500,000	17,500,000	0	0	0	0	4.160	4.160	JD	8,089	364,000	06/27/2012	06/27/2019
43730E-A*-7	Home Properties, L.P. Senior Note				2	25,000,000	105.5600	26,390,509	25,000,000	25,000,000	0	0	0	0	4.460	4.460	JD	37,167	1,115,000	12/19/2011	12/19/2018
437410-AB-9	HOMER CITY FUNDING LLC COMPANY GUARNT			2	6	1,646,851	111.0000	1,976,222	1,780,380	1,646,851	0	(37,437)	0	0	8.734	9.679	AO	0	77,749	03/07/2003	10/01/2026
438506-AS-6	HONEYWELL INC DEBENTURES				1FE	9,607,780	130.7900	12,425,525	9,500,000	9,578,798	0	(4,689)	0	0	6.625	6.520	JD	27,972	629,375	05/28/2003	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1FE	40,199,878	130.3300	49,950,429	38,327,000	40,094,619	0	(38,911)	0	0	5.700	5.347	MS	643,255	2,184,639	05/12/2010	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1FE	9,884,400	131.7100	10,536,928	8,000,000	9,855,170	0	(29,230)	0	0	5.700	4.169	MS	134,267	228,000	04/30/2012	03/15/2037
438516-AW-6	HONEYWELL INTERNATIONAL CORPORATE				1FE	521,117	100.6200	493,058	490,000	492,382	0	(14,247)	0	0	4.250	1.308	MS	6,942	20,825	12/20/2010	03/01/2013
438516-AX-4	HONEYWELL INTERNATIONAL CORPORATE				1FE	6,139,240	119.5400	7,172,298	6,000,000	6,086,639	0	(14,482)	0	0	5.300	4.977	MS	106,000	318,000	02/06/2009	03/01/2018
438516-AZ-9	HONEYWELL INTERNATIONAL CORPORATE				1FE	5,690,573	118.9300	6,540,919	5,500,000	5,635,283	0	(19,001)	0	0	5.000	4.532	FA	103,889	275,000	12/11/2009	02/15/2019
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE	C			1FE	87,690,671	128.0200	92,326,365	72,116,000	87,627,533	0	(24,915)	0	0	5.375	4.053	MS	1,292,078	1,419,000	10/31/2012	03/01/2041
439223-AA-6	Hoosier Energy Rural Electric Senior Not			2	1FE	60,390,000	102.6400	61,982,036	60,390,000	60,390,000	0	0	0	0	4.860	4.860	MS	864,181	2,812,664	09/30/2011	09/15/2039
441060-AJ-9	HOSPIRA INC CORPORATE				2FE	3,074,640	116.3400	3,490,061	3,000,000	3,039,023	0	(7,975)	0	0	6.050	5.698	MS	45,879	181,500	01/04/2008	03/30/2017
441060-AL-4	HOSPIRA INC CORPORATE			1	2FE	3,631,057	106.1900	3,875,835	3,650,000	3,631,353	0	270	0	0	5.600	5.636	MS	60,184	204,400	09/07/2010	09/15/2040
44108E-BA-5	HOST HOTELS & RESORTS LP			1	3FE	5,955,698	102.2500	6,036,840	5,904,000	5,927,735	0	(31,001)	0	0	6.750	6.046	JD	33,210	398,520	10/24/2011	06/01/2016
44216#-AC-8	HFOTC LLC fka HoustonFuelOil Senior Note			2	2	9,166,667	110.3300	10,113,981	9,166,667	9,166,667	0	0	0	0	5.560	5.598	MJSD	22,652	509,667	01/08/2007	12/15/2016
44216#-AD-6	HFOTC LLC fka HoustonFuelOil Senior Note			2	2	3,950,000	117.0300	4,622,782	3,950,000	3,950,000	0	0	0	0	5.740	5.781	MJSD	10,077	226,730	01/08/2007	12/15/2021
44216#-AE-4	HFOTC LLC fka HoustonFuelOil Senior Note			2	2	10,000,000	122.6900	12,269,206	10,000,000	10,000,000	0	0	0	0	5.960	6.004	MJSD	26,489	596,000	01/08/2007	12/15/2031
442488-BA-9	K HOVNANIAN ENTERPRISES INC CORPORATE	LS			5FE	287,500	98.5000	1,231,250	1,250,000	423,467	0	92,136	0	0	8.625	40.402	JJ	49,714	107,813	06/05/2006	01/15/2017
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note			2	2	53,392,431	105.2800	56,209,978	53,392,431	53,392,431	0	0	0	0	6.250	6.298	MJSD	9,270	1,121,612	08/30/2012	03/31/2042
000000-00-0	HUISH DETERGENTS INC HUISH DETERGENTS IN			2	4FE	6,154,424	98.0000	6,381,878	6,512,121	6,435,974	0	105,302	0	0	2.220	3.119	MJSD	402	160,703	06/11/2008	04/26/2014
444859-AY-8	HUMANA INC CORPORATE				2FE	294,263	122.8700	307,186	250,000	286,945	0	(5,921)	0	0	7.200	4.145	JD	800	18,000	09/28/2011	06/15/2018
44565#-AE-1	JB Hunt Transport Inc. Senior Note			2	2	6,637,500	104.7600	6,953,417	6,637,500	6,637,500	0	0	0	0	6.080	6.077	JJ	173,755	403,560	07/26/2007	07/26/2014
44569*-BF-7	Hunt Oil Company Senior Note				2	61,885,000	132.0300	81,706,663	61,885,000	61,885,000	0	0	0	0	9.000	9.000	FMAN	526,023	5,569,650	02/27/2009	02/27/2019
44569*-BK-6	Hunt Oil Company Series C Senior Note				2	18,450,000	119.4200	22,032,377	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
446150-AG-9	HUNTINGTON BANCSHARES INC CORPORATE				2FE	35,000	122.3500	42,821	35,000	35,000	0	0	0	0	7.000	7.000	JD	109	2,450	12/15/2010	12/15/2020
44701Q-B*-2	HUNTSMAN INT LLC BK LN TERM B			2	3FE	2,447,879	100.0200	2,661,217	2,660,739	2,605,332	0	40,342	0	0	1.755	3.735	FMAN	130	50,787	07/18/2008	04/21/2014
44855#-AK-6	Hy Vee, Inc. Senior Note				1	4,731,000	103.1800	4,881,196	4,731,000	4,731,000	0	0	0	0	5.120	5.120	MJSD	12,111	242,227	12/13/2004	12/13/2013
44855#-AM-2	Hy Vee, Inc. Senior Note				1	8,250,000	112.8000	9,305,833	8,250,000	8,250,000	0	0	0	0	5.990	5.990	JAJO	87,853	494,175	04/27/2006	04/27/2016
44855#-AN-0	Hy Vee, Inc. Senior Note			2	1	30,000,000	111.4800	33,444,687	30,000,000	30,000,000	0	0	0	0	5.490	5.528	MJSD	86,925	1,647,000	12/12/2006	12/12/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
44855#-AP-5	Hy Vee, Inc. Senior Note				1	3,430,000	116.5700	3,998,367	3,430,000	3,430,000	0	0	0	0	5.810	5.847	FMAN	18,821	198,729	11/27/2007	11/27/2017
44855#-AQ-3	Hy Vee, Inc. Senior Note				1	1,000,000	110.4000	1,104,009	1,000,000	1,000,000	0	0	0	0	5.630	5.666	FMAN	5,317	56,144	11/27/2007	11/27/2015
44855#-AS-9	Hy Vee, Inc. Series Q Senior Note				1	45,000,000	125.2300	56,352,547	45,000,000	45,000,000	0	0	0	0	7.080	7.143	JAJO	672,600	3,168,300	10/15/2008	10/15/2018
44855#-AU-4	Hy Vee, Inc. Seires S Senior Note				1	10,000,000	107.8400	10,784,098	10,000,000	10,000,000	0	0	0	0	3.950	3.968	MJSD	15,361	397,194	12/15/2010	12/15/2019
44855#-AV-2	Hy Vee, Inc. Series T Senior Note				1	20,000,000	108.7300	21,745,368	20,000,000	20,000,000	0	0	0	0	4.190	4.212	MJSD	32,589	842,656	12/15/2010	12/15/2020
44855#-AW-0	Hy Vee, Inc. Senior Note			2	1	4,217,500	106.2600	4,481,705	4,217,500	4,217,500	0	0	0	0	3.940	3.959	MJSD	7,385	166,170	12/15/2011	12/15/2021
44855#-AX-8	Hy Vee, Inc. Senior Note				1Z	20,000,000	99.3100	19,862,585	20,000,000	20,000,000	0	0	0	0	3.250	3.250	MJSD	30,694	0	12/14/2012	12/14/2022
44860#-AB-9	Hybrid Design Associates LLC Senior Secu			2	4	7,315,000	98.6300	7,214,631	7,315,000	7,315,000	0	0	0	0	7.000	7.067	JAJO	11,510	535,226	01/07/2011	01/07/2017
44923Q-AA-2	HYUNDAI CAPITAL AMERICA CORPORATE				2FE	234,514	105.6100	248,182	235,000	234,689	0	85	0	0	3.750	3.792	AO	2,081	8,813	09/29/2010	04/06/2016
449909-AL-4	ICI WILMINGTON INC. CORP FOREIGN	R			2FE	20,819,889	104.4200	21,796,965	20,875,000	20,865,872	0	8,251	0	0	5.625	5.668	JD	97,852	1,174,219	02/06/2006	12/01/2013
45031#-AB-0	ITC Holdings Corp. Senior Note				2	1,200,000	106.9500	1,283,451	1,200,000	1,200,000	0	0	0	0	6.040	6.040	MS	20,335	72,480	09/20/2007	09/20/2014
450319-A*-9	ITC Midwest LLC First Mortgage Bonds Ser				1	3,333,334	124.1400	4,138,085	3,333,334	3,333,334	0	0	0	0	7.120	7.119	JD	659	237,333	12/22/2008	12/22/2017
45031U-AH-4	ISTAR FIN INC. SENIOR NOTES	LS			4FE	1,240,000	102.2500	4,090,000	4,000,000	2,475,743	0	201,188	0	0	5.700	27.593	MS	76,000	228,000	04/17/2006	03/01/2014
45068H-AF-3	HARTFORD FINANCIAL SER GRP INC DEBENTURE				2FE	11,354,036	113.8100	12,638,823	11,105,000	11,181,200	0	(24,588)	0	0	7.300	7.020	MN	135,111	810,665	05/24/2004	11/01/2015
450912-AC-4	SHERATON HOLDING CORP DEBENTURES	R			2FE	15,365,260	115.6500	21,862,722	18,904,000	17,796,989	0	316,463	0	0	7.375	9.746	MN	178,144	1,394,170	08/25/2006	11/15/2015
45138L-AZ-6	IDAHO PWR CO CORPORATE			1	1FE	4,991,450	102.0200	5,100,800	5,000,000	4,991,817	0	367	0	0	2.950	2.970	AO	36,875	68,833	04/10/2012	04/01/2022
45138L-BA-0	IDAHO PWR CO CORPORATE			1	1FE	3,497,690	102.0900	3,573,220	3,500,000	3,497,469	0	(221)	0	0	4.300	4.304	AO	37,625	70,233	04/10/2012	04/01/2042
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln			2	6FE	1,977,098	71.2500	3,562,068	4,999,393	2,415,421	90,848	341,397	0	0	11.000	20.873	MON	1,503	553,127	12/31/2009	12/31/2015
451866-SX-6	ILLINOIS CENTRAL CORP DEBENTURES			1	1FE	9,959,305	126.5800	12,658,500	10,000,000	9,959,300	0	5	0	0	7.700	7.730	MS	226,722	770,000	06/30/2000	09/15/2096
451ESC-7C-5	IDEARC (ESCROW) CORPORATE	@		1	6	0	1.2500	37,500	3,000,000	0	0	0	0	0	0.000	0.000	N/A	0	0	01/04/2010	12/31/2049
452308-AJ-8	Illinois Tool Wks Inc CORPORATE				1FE	4,996,583	124.5200	5,366,920	4,310,000	4,798,183	0	(67,119)	0	0	6.250	4.171	AO	67,344	269,375	11/25/2009	04/01/2019
452308-AP-4	Illinois Tool Wks Inc CORPORATE			1	1FE	630,000	108.2400	649,450	600,000	628,527	0	(1,473)	0	0	3.375	2.741	MS	5,963	10,125	07/03/2012	09/15/2021
452308-AQ-2	Illinois Tool Wks Inc CORPORATE	LS		1	1FE	22,436,500	117.2400	22,874,051	19,510,000	22,409,098	0	(27,402)	0	0	4.875	3.992	MS	280,050	475,556	07/03/2012	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE	LS		1	1FE	139,689,954	102.1900	138,976,370	136,000,000	139,676,946	0	(3,522)	0	0	3.900	3.744	MS	1,812,200	0	10/31/2012	09/01/2042
454889-AK-2	INDIANA MICH PWR CO CORPORATE	R			2FE	14,945	107.1800	16,077	15,000	14,987	0	6	0	0	5.050	5.097	MN	97	758	11/10/2004	11/15/2014
454889-AM-8	INDIANA MICH PWR CO CORPORATE				2FE	2,485,800	121.4200	3,035,525	2,500,000	2,486,521	0	235	0	0	6.050	6.092	MS	44,535	151,250	11/09/2006	03/15/2037
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				2FE	4,967,900	121.2300	6,061,700	5,000,000	4,970,163	0	539	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
45686X-CE-1	INGERSOLL RAND NOTES				2FE	5,000,000	119.1400	5,956,950	5,000,000	5,000,000	0	0	0	0	6.230	6.229	MN	39,803	311,500	06/30/2000	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2FE	5,000,000	118.6200	5,930,900	5,000,000	5,000,000	0	0	0	0	6.015	6.015	FA	113,617	300,750	06/30/2000	02/15/2028
458068-AF-6	Insurance Services Office Inc Senior Not				2	39,200,000	102.6500	40,239,276	39,200,000	39,200,000	0	0	0	0	6.130	6.130	FMAN	353,769	2,402,960	08/08/2006	08/08/2013
458068-AL-3	Insurance Services Office Inc Series I S			2	2	92,700,000	108.7900	100,850,887	92,700,000	92,700,000	0	0	0	0	6.280	6.329	JAJO	1,002,602	5,821,560	04/29/2008	04/29/2015
458140-AK-6	INTEL CORP CORPORATE				1FE	113,816,270	108.6100	104,186,223	95,928,000	113,756,153	0	(20,544)	0	0	4.800	3.739	AO	1,151,136	0	10/31/2012	10/01/2041
458140-AL-4	INTEL CORP CORPORATE				1FE	27,765,537	99.9700	27,786,967	27,795,000	27,765,790	0	252	0	0	1.350	1.372	JD	20,846	0	12/04/2012	12/15/2017
459200-AG-6	IBM CORP DEBENTURES				1FE	13,021,275	142.0900	17,761,663	12,500,000	12,764,073	0	(28,446)	0	0	8.375	7.964	MN	174,479	1,046,875	11/08/2000	11/01/2019
459200-AL-5	IBM CORP DEBENTURES				1FE	14,313,613	103.3400	14,317,369	13,855,000	13,873,049	0	(41,329)	0	0	7.500	7.181	JD	46,183	1,039,125	10/24/1995	06/15/2013
459200-AM-3	IBM CORP DEBENTURES				1FE	14,054,444	144.3700	18,617,723	12,896,000	13,779,851	0	(44,162)	0	0	7.000	6.215	AO	152,961	902,720	09/27/2010	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1FE	6,054,602	127.7300	7,919,322	6,200,000	6,061,640	0	704	0	0	7.000	7.171	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1FE	6,499,434	135.3000	8,631,936	6,380,000	6,463,567	0	(3,499)	0	0	6.220	6.083	FA	165,348	396,836	01/20/1998	08/01/2027
459200-AS-0	IBM CORP DEBENTURES	LS			1FE	3,202,890	135.1800	4,055,295	3,000,000	3,166,374	0	(6,707)	0	0	6.500	5.937	JJ	89,917	195,000	08/18/2006	01/15/2028
459200-GJ-4	IBM CORP CORPORATE	LS			1FE	6,151,940	120.6800	6,704,052	5,555,000	5,934,460	0	(71,867)	0	0	5.700	4.087	MS	94,111	316,635	10/30/2009	09/14/2017
459200-GN-5	IBM CORP CORPORATE				1FE	8,968,230	104.7100	9,423,720	9,000,000	8,993,125	0	6,844	0	0	6.500	6.584	AO	123,500	585,000	10/09/2008	10/15/2013
459200-GP-0	IBM CORP CORPORATE		0		1FE	3,294,342	106.4900	3,158,826	2,966,400	3,001,494	0	(32,872)	0	48,224	6.625	5.382	JAN	180,952	195,481	12/23/2008	01/30/2014
459200-GR-6	IBM CORP CORPORATE				1FE	31,474,485	100.6200	31,694,985	31,500,000	31,496,639	0	7,055	0	0	2.100	2.124	MN	101,063	661,500	11/03/2009	05/06/2013
459200-GS-4	IBM CORP CORPORATE	C			1FE	31,431,000	128.8800	40,508,650	31,431,000	31,431,000	0	0	0	0	5.600	5.600	MN	151,567	1,766,473	11/30/2009	11/30/2039
459200-HF-1	IBM CORP CORP				1FE	54,202,991	105.8400	77,955,991	73,657,000	54,331,187	0	128,195	0	0	4.000	5.885	JD	90,025	1,473,140	06/20/2012	06/20/2042
459506-B#-7	Intl Flavors & Fragrances Senior Note				2	15,000,000	124.0700	18,610,196	15,000,000	15,000,000	0	0	0	0	6.350	6.350	MS	248,708	952,500	09/27/2007	09/27/2019
459506-B@-9	Intl Flavors & Fragrances Senior Note				2	6,000,000	119.0100	7,140,550	6,000,000	6,000,000	0	0	0	0	6.250	6.250	MS	97,917	375,000	09/27/2007	09/27/2017
459506-C*-0	Intl Flavors & Fragrances Senior Note				2	11,250,000	128.6300	14,470,937	11,250,000	11,250,000	0	0	0	0	6.500	6.500	MS	190,938	731,250	09/27/2007	09/27/2022
459745-GN-9	INTERNATIONAL LEASE FIN CORP CORPORATE				3FE	400,000	105.9200	423,685	400,000	400,000	0	0	0	0	5.875	5.875	FA	8,486	0	08/16/2012	08/15/2022
460146-CA-9	INTL PAPER CORP CORPORATE				2FE	341,884	129.2800	381,384	295,000	333,465	0	(5,962)	0	0	7.950	5.175	JD	1,042	23,453	09/29/2011	06/15/2018
460146-CB-7	INTL PAPER CORP CORPORATE	R			2FE	1,996,080	108.3100	2,166,156	2,000,000	1,998,805	0	682	0	0	7.400	7.440	JD	6,578	148,000	05/28/2008	06/15/2014
460146-CH-4	INTL PAPER CORP CORPORATE			1	2FE	18,285,681	118.4100	17,640,000	14,897,000	18,275,329	0	(3,776)	0	0	6.000	4.566	MN	114,210	4,787	10/31/2012	11/15/2041
460377-AB-0	ARCELORMITTAL USA INC CORPORATE	LS			3FE	9,243,125	103.9200	9,872,096	9,500,000	9,450,876	0	34,337	0	0	6.500	6.915	AO	130,361	617,500	07/13/2005	04/15/2014
461070-AC-8	INTERSTATE POWER & LIGHT CORPORATE				2FE	5,985,840	128.1400	7,688,580	6,000,000	5,986,679	0	193	0	0	6.450	6.468	AO	81,700	387,000	10/14/2003	10/15/2033
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				2FE	9,965,400	126.5300	12,652,700	10,000,000	9,968,715	0	657	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AE-4	INTERSTATE POWER & LIGHT CORPORATE				2FE	4,970,700	116.3200	5,816,250	5,000,000	4,977,943	0	1,184	0	0	5.500	5.549	JJ	126,806	275,000	07/18/2005	07/15/2025
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec			2	2Z	32,372,011	102.2900	33,113,547	32,372,011	32,372,011	0	0	0	0	5.500	5.427	JAN	1,063,331	0	05/31/2012	01/24/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46123@-AA-1	Invenergy Wind Power LLC Term A			2	3Z	9,641,663	101.0300	9,740,810	9,641,663	9,641,663	0	0	0	0	9.000	9.108	MJSD	2,410	954,525	12/01/2011	11/22/2017
462613-AE-0	IPALCO ENTERPRISES INC CORPORATE				3FE	1,970,520	111.0000	2,220,000	2,000,000	1,985,477	0	3,726	0	0	7.250	7.500	AO	36,250	145,000	04/02/2008	04/01/2016
46284P-AL-8	IRON MOUNTAIN INC CORPORATE			1	4FE	9,000,000	105.7500	9,517,500	9,000,000	9,000,000	0	0	0	0	8.000	8.000	JD	32,000	720,000	06/06/2008	06/15/2020
46301@-AA-5	Ironbound Film and Television Note				5*	730,636	100.1600	778,319	777,073	760,290	0	16,702	0	0	7.000	9.337	MJSD	151	66,032	12/31/2012	12/31/2013
000000-00-0	Ironbound Film and Television Bridge/Ter				4Z	1,386,276	99.7100	1,433,197	1,437,322	1,392,849	0	5,019	0	0	7.000	9.908	MJSD	279	95,208	12/31/2012	03/31/2016
46355@-AD-2	Iroquois Gas Transmission Syst Senior No			2	1FE	9,287,474	118.6200	11,017,218	9,287,474	9,287,474	0	0	0	0	6.100	6.095	AO	95,996	566,536	08/13/2002	10/31/2027
46361#-AB-8	Irvine/Land Co LLC Senior Note				1FE	32,000,000	101.1700	32,373,326	32,000,000	32,000,000	0	0	0	0	5.480	5.480	AO	438,400	1,753,600	03/31/2006	04/01/2013
46361#-AC-6	Irvine/Land Co LLC Senior Note				1	10,125,000	113.9400	11,536,733	10,125,000	10,125,000	0	0	0	0	5.520	5.520	AO	139,725	558,900	03/31/2006	04/01/2016
46361#-AF-9	Irvine/Land Co LLC Senior Note				1FE	60,000,000	120.9600	72,575,514	60,000,000	60,000,000	0	0	0	0	5.820	5.820	JD	291,000	3,492,000	07/06/2007	12/01/2017
46361#-AG-7	Irvine/Land Co LLC Senior Note				1FE	75,000,000	111.9600	83,973,082	75,000,000	74,999,888	0	0	0	0	3.750	3.750	MN	460,938	2,812,500	11/02/2018	11/02/2018
46361#-AH-5	Irvine/Land Co LLC Series 2010-A Senior				1FE	140,000,000	111.9600	156,749,753	140,000,000	140,000,000	0	0	0	0	3.750	3.750	MN	860,417	5,250,000	11/02/2010	11/02/2018
46361#-AK-8	Irvine/Land Co LLC Senior Note				1FE	98,230,000	112.6500	110,660,334	98,230,000	98,230,000	0	0	0	0	3.820	3.820	JJ	1,834,500	3,752,386	07/05/2011	07/05/2019
46457*-AA-9	Island Ventures II, LLC Senior Secured N			2	3Z	39,360,545	106.3000	41,840,503	39,360,545	39,360,545	0	0	0	0	7.750	7.871	MON	254,204	3,050,442	12/17/2009	01/01/2015
46568S-AD-7	ITC HOLDINGS CORP CORPORATE				2FE	9,991,000	122.5500	12,254,800	10,000,000	9,990,287	0	150	0	0	6.375	6.382	MS	161,146	637,500	10/04/2006	09/30/2036
46568S-AE-5	ITC HOLDINGS CORP CORPORATE				2FE	4,979,500	118.0600	5,902,899	5,000,000	4,987,819	0	1,939	0	0	6.050	6.105	JJ	126,882	302,500	01/15/2008	01/31/2018
46607*-AA-8	J.A Riggs Tractor Co Series A Senior Not			2	3	3,000,000	107.5800	3,227,398	3,000,000	3,000,000	0	0	0	0	5.090	5.121	JAJO	36,054	152,700	10/06/2010	10/06/2022
46611Z-AC-3	JBS USA LLC/JBS USA FINANCE IN CORPORATE				3FE	2,830,500	111.7500	2,849,625	2,550,000	2,709,855	0	(111,477)	0	0	11.625	6.619	MN	49,406	296,438	11/28/2011	05/01/2014
46625H-BJ-8	JP MORGAN CHASE & CO CORPORATE	LS			1FE	2,705,553	104.5000	3,135,115	3,000,000	2,922,748	0	59,070	0	0	4.875	6.226	MS	43,063	146,250	06/24/2004	03/15/2014
46625H-GY-0	JP MORGAN CHASE & CO CORPORATE				1FE	937,780	119.7200	1,197,187	1,000,000	961,010	0	6,264	0	0	6.000	6.929	JJ	27,667	60,000	11/21/2008	01/15/2018
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE	LS			1FE	5,921,150	134.0500	6,702,395	5,000,000	5,883,156	0	(16,648)	0	0	6.400	5.145	MN	40,889	320,000	08/13/2010	05/15/2038
46625H-HL-7	JP MORGAN CHASE & CO CORPORATE				1FE	22,104,232	123.3800	27,309,322	22,135,000	22,110,885	0	2,706	0	0	6.300	6.319	AO	263,407	1,394,505	04/16/2009	04/23/2019
46625H-HP-8	JP MORGAN CHASE & CO CORPORATE				1FE	10,599,923	105.2900	11,202,664	10,640,000	10,623,257	0	7,621	0	0	3.700	3.780	JJ	176,062	393,680	09/24/2009	01/20/2015
46625H-HQ-6	JP MORGAN CHASE & CO CORPORATE				1FE	82,925	115.9900	92,792	80,000	82,495	0	(287)	0	0	4.950	4.440	MS	1,056	3,960	06/22/2011	03/25/2020
46625H-HR-4	JP MORGAN CHASE & CO CORPORATE				1FE	9,979,500	105.5100	10,550,570	10,000,000	9,989,338	0	4,029	0	0	3.400	3.445	JD	6,611	340,000	06/17/2010	06/24/2015
46625H-HS-2	JP MORGAN CHASE & CO CORPORATE				1FE	7,081,256	112.8800	8,014,792	7,100,000	7,084,928	0	1,626	0	0	4.400	4.433	JJ	137,977	312,400	07/15/2010	07/22/2020
46625H-HU-7	JP MORGAN CHASE & CO CORPORATE				1FE	2,389,950	111.2100	2,780,318	2,500,000	2,406,337	0	9,678	0	0	4.250	4.832	AO	22,431	106,250	04/01/2011	10/15/2020
46625H-HZ-6	JP MORGAN CHASE & CO CORPORATE	LS			1FE	174,886	114.0200	199,530	175,000	174,895	0	9	0	0	4.625	4.633	MN	1,147	8,094	05/18/2011	05/10/2021
46625H-JA-9	JP MORGAN CHASE & CO CORPORATE	R			1FE	25,602,542	105.9400	27,190,784	25,665,000	25,620,215	0	11,853	0	0	3.150	3.203	JJ	395,241	821,922	09/30/2011	07/05/2016
46648@-AD-1	Huber, J.M. Corporation SRNT				4	50,000,000	105.6300	52,814,391	50,000,000	50,000,000	0	0	0	0	7.400	7.400	AO	626,944	3,700,000	02/21/2004	10/30/2027
47033@-AA-8	James Marine, Inc. Senior Secured Term L			2	3Z	4,581,548	100.8000	4,618,039	4,581,548	4,581,548	0	0	0	0	5.750	5.818	MON	22,685	31,466	10/19/2012	11/01/2017
47033@-AB-6	James Marine, Inc. Senior Secured Term L			2	3Z	1,812,143	100.8000	1,826,576	1,812,143	1,812,143	0	0	0	0	5.750	5.815	MON	8,973	12,446	10/19/2012	11/01/2017
47102X-AF-2	JANUS CAPITAL GROUP INC CORPORATE				2FE	1,994,820	113.9000	2,278,107	2,000,000	1,992,777	0	1,341	0	0	6.700	6.793	JD	5,956	134,000	06/07/2007	06/15/2017
47110Y-AB-4	JARDEN CORP CORPORATE	LS		1	4FE	970,000	112.6200	1,126,250	1,000,000	983,462	0	3,056	0	0	7.500	7.954	MN	12,500	75,000	10/16/2007	05/01/2017
475ESC-9B-7	JEFFERSON SMURFIT CO INACTIVE COMPANY GU				6FE	0	0.1500	3,300	2,200,000	0	0	0	0	0	8.250	0.000	AO	0	0	07/01/2010	10/01/2012
475ESC-9D-3	JEFFERSON SMURFIT CO INACTIVE COMPANY GU				6FE	0	0.1500	6,563	4,375,000	0	0	0	0	0	7.500	0.000	JD	0	0	07/01/2010	06/01/2013
476556-CP-8	JERSEY CENTRAL PWR & LT CORPORATE				2FE	8,007,450	125.2000	9,390,225	7,500,000	7,959,677	0	(8,975)	0	0	6.400	5.912	MN	61,333	480,000	11/17/2006	05/15/2036
478160-AN-4	JOHNSON & JOHNSON CORPORATE	LS			1FE	8,553,807	138.6800	10,983,456	7,920,000	8,508,569	0	(12,211)	0	0	5.950	5.389	FA	178,024	471,240	05/03/2010	08/15/2037
478160-AQ-7	JOHNSON & JOHNSON CORPORATE				1FE	39,130,815	120.6500	39,322,770	32,593,000	37,666,207	0	(889,657)	0	0	5.550	1.999	FA	683,367	1,465,089	04/17/2012	08/15/2017
478160-AT-1	JOHNSON & JOHNSON CORPORATE				1FE	51,969,794	136.8200	66,745,866	48,782,000	51,794,643	0	(57,884)	0	0	5.850	5.394	JJ	1,315,894	2,853,747	05/06/2010	07/15/2038
478160-AU-8	JOHNSON & JOHNSON CORPORATE				1FE	4,232,360	121.3500	4,853,920	4,000,000	4,154,548	0	(24,192)	0	0	5.150	4.357	JJ	94,989	206,000	08/07/2009	07/15/2018
478160-AV-6	JOHNSON & JOHNSON CORPORATE	LS			1FE	10,471,100	116.9600	11,695,780	10,000,000	10,459,077	0	(8,646)	0	0	4.500	4.217	MS	150,000	450,000	08/23/2011	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE	LS			1FE	17,796,380	122.5800	22,003,080	17,950,000	17,799,070	0	2,395	0	0	4.850	4.905	MN	111,240	870,575	05/19/2011	05/15/2041
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1FE	35,918,124	111.0400	40,309,030	36,300,000	35,929,895	0	6,205	0	0	4.800	4.867	MS	580,800	1,742,400	08/25/2010	09/01/2040
478366-AN-7	JOHNSON CONTROLS INC CORPORATE				2FE	5,918,700	118.9000	7,133,766	6,000,000	5,926,811	0	1,423	0	0	6.000	6.099	JJ	166,000	360,000	01/09/2006	01/15/2036
478366-AR-8	JOHNSON CONTROLS INC CORPORATE				2FE	193,753	112.8800	197,539	175,000	186,853	0	(3,662)	0	0	5.500	3.145	JJ	4,438	9,625	01/31/2011	01/15/2016
478366-AV-9	JOHNSON CONTROLS INC CORPORATE				2FE	8,235,145	101.3500	8,361,416	8,250,000	8,244,198	0	4,815	0	0	1.750	1.810	MS	48,125	144,375	02/03/2011	03/01/2014
478366-AZ-0	JOHNSON CONTROLS INC CORPORATE				2FE	301,188	104.1000	312,313	300,000	300,942	0	(227)	0	0	2.600	2.515	JD	650	7,778	12/01/2011	12/01/2016
48121@-AA-9	JRD Holdings LLC Senior Note			2	2FE	7,010,000	103.7900	7,275,731	7,010,000	7,010,000	0	0	0	0	4.040	4.039	AO	47,987	141,602	04/30/2012	04/30/2022
48121C-JN-7	JP MORGAN CHASE BANK NA CORPORATE	LS			1FE	9,940,525	114.0400	11,341,527	9,945,000	9,942,777	0	469	0	0	5.875	5.881	JD	29,213	584,269	06/06/2006	06/13/2016
48121C-YK-6	JP MORGAN CHASE BANK NA CORPORATE	LS			1FE	16,384,363	118.3800	19,385,380	16,375,000	16,385,790	0	(2,397)	0	0	6.000	5.980	AO	245,625	982,500	09/29/2011	10/01/2017
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE	LS			1FE	9,883,665	120.5100	11,930,530	9,900,000	9,884,088	0	586	0	0	5.400	5.411	JJ	259,875	288,090	12/15/2011	01/06/2042
481927-AE-1	JUNIPER GENERATION, LLC CORPORATE			2	3FE	607,772	97.0000	589,563	607,772	607,772	0	0	0	0	5.040	5.036	JD	85	30,632	08/28/2008	12/31/2014
48203R-AD-6	Juniper Networks Inc CORPORATE				2FE	5,921,305	113.0100	5,650,691	5,000,000	5,918,621	0	(898)	0	0	5.950	4.759	MS	87,597	0	10/31/2012	03/15/2041
48252@-AA-0	KDC Solar-P, LLC Revolver			2	2	13,714,657	99.8200	13,690,089	13,714,657	13,714,657	0	0	0	0	2.460	2.493	MON	3,748	216,861	10/29/2012	11/22/2013
48256@-AA-6	KMG Chemicals, Inc Senior Secured Note				3	10,000,000	107.7500	10,774,605	10,000,000	10,000,000	0	0	0	0	7.430	7.430	MJSD	2,064	743,000	12/31/2007	12/31/2014
000000-00-0	Kalispel Tribal Economic Auth Term A			2	4FE	18,293,284	101.2000	18,512,100	18,293,284	18,293,284	0	0	0	0	7.500	6.589	FMAN	122,493	1,287,358	02/28/2011	02/25/2017
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				2FE	4,969,957	121.5600	6,078,012	5,000,000	4,972,625	0	533	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			1	2FE	6,436,490	115.0600	7,381,086	6,415,000	6,435,969	0	(191)	0	0	5.300	5.277	AO	84,999	350,384	10/12/2011	10/01/2041
486606-B@-4	Kayne Anderson MLP Invt Co Series K Seni				1FE	14,000,000	101.7900	14,250,135	14,000,000	14,000,000	0	0	0	0	5.991	5.991	JD	27,958	838,740	06/19/2008	06/19/2013
48660P-A#-1	Kayne Anderson Energy Tot Ret. Series C				1FE	30,000,000	102.3900	30,715,937	30,000,000	30,000,000	0	0	0	0	6.060	6.060	FA	696,900	1,818,000	08/13/2008	08/13/2013
48666K-AM-1	KB HOME CORPORATE	LS			4FE	1,384,548	106.2500	1,540,625	1,450,000	1,428,810	0	7,637	0	0	6.250	6.905	JD	4,028	90,625	03/06/2006	06/15/2015
48666K-AN-9	KB HOME CORPORATE				4FE	498,505	108.7500	543,750	500,000	499,241	0	106	0	0	7.250	7.283	JD	1,611	36,250	03/27/2006	06/15/2018
487836-AT-5	KELLOGG COMPANY DEBENTURES				2FE	58,003,377	139.9200	80,451,586	57,500,000	57,920,460	0	(12,685)	0	0	7.450	7.372	AO	1,070,938	4,283,750	05/24/2004	04/01/2031
487836-BA-5	KELLOGG COMPANY CORPORATE				2FE	2,047,590	100.6600	1,941,770	1,929,000	1,936,385	0	(40,836)	0	0	4.250	2.093	MS	26,189	81,983	12/20/2010	03/06/2013
487836-BB-3	KELLOGG COMPANY CORPORATE				2FE	10,773,800	110.6000	11,060,259	10,000,000	10,456,708	0	(125,201)	0	0	4.450	3.031	MN	38,319	445,000	05/25/2010	05/30/2016
487836-BC-1	KELLOGG COMPANY CORPORATE				2FE	2,703,619	111.7200	2,932,545	2,625,000	2,685,124	0	(7,545)	0	0	4.150	3.768	MN	13,920	108,938	06/21/2010	11/15/2019
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE	LS		1	1FE	4,527,418	120.9200	5,441,628	4,500,000	4,526,772	0	(451)	0	0	5.125	5.084	MN	38,438	230,625	07/07/2011	11/01/2040
49228R-AC-7	KERN RIVER FDG CORP CO GTY COMPANY GUARN			2	1FE	4,673,529	112.0100	5,234,820	4,673,529	4,673,529	0	0	0	0	6.676	6.770	MON	867	311,996	08/08/2001	07/31/2016
49228R-AE-3	KERN RIVER FDG CORP CO GTY COMPANY GUARN	LS		2	1FE	9,590,000	109.1800	10,470,362	9,590,000	9,590,000	0	0	0	0	4.893	4.944	MON	1,303	469,238	04/28/2003	04/30/2018
492386-AK-3	KERR-MCGEE CORP DEBENTURES				2FE	9,926,500	121.2300	12,123,300	10,000,000	9,942,594	0	2,069	0	0	7.125	7.187	AO	150,417	712,500	03/26/2001	10/15/2027
492386-AU-1	KERR-MCGEE CORP NOTES				2FE	2,851,097	126.7000	3,547,452	2,800,000	2,847,559	0	(2,975)	0	0	6.950	6.725	JJ	97,300	194,600	09/29/2011	07/01/2024
49306C-AB-7	KEY BANK NA SUB DEBENTURES	LS			2FE	2,242,534	120.1600	3,076,184	2,560,000	2,312,615	0	8,182	0	0	6.950	8.068	FA	74,133	177,920	09/09/1999	02/01/2028
49326E-EB-5	KEYCORP CORPORATE	LS			2FE	3,945,250	102.1200	4,391,332	4,300,000	4,263,539	0	88,881	0	0	6.500	8.795	MN	36,490	279,500	12/12/2008	05/14/2013
49326E-ED-1	KEYCORP CORPORATE				2FE	337,518	116.5000	390,278	335,000	337,230	0	(217)	0	0	5.100	4.999	MS	4,603	17,085	09/28/2011	03/24/2021
49327X-AA-8	KEY BANK NA CORPORATE				2FE	1,665,108	108.8300	1,958,873	1,800,000	1,752,933	0	15,522	0	0	4.950	6.008	MS	26,235	89,100	05/03/2006	09/15/2015
49337@-AB-5	Keystone Air & Drill Supply Co Revolver			2	5*	6,300,000	97.0000	6,111,000	6,300,000	6,300,000	0	0	0	0	8.137	8.086	FMAN	56,959	521,174	01/11/2011	05/23/2013
49337@-AC-3	Keystone Air & Drill Supply Co Term A			2	6Z	1,283,810	97.0000	1,245,296	1,283,810	1,245,296	(38,514)	0	0	0	10.000	2.328	FMAN	0	156,395	05/23/2008	12/31/2012
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE				1FE	20,000,000	117.0000	23,399,934	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338#-AA-4	Keyspan Energy Delivery LI Senior Note				1	670,000	116.3200	779,332	670,000	670,000	0	0	0	0	5.600	5.600	MN	3,335	37,520	11/29/2006	11/29/2016
494368-AT-0	KIMBERLY CLARK CORP DEBENTURES				1FE	5,468,500	125.6600	6,283,033	5,000,000	5,210,212	0	(31,835)	0	0	6.250	5.362	JJ	144,097	312,500	09/25/2002	07/15/2018
494368-AX-1	KIMBERLY CLARK CORP NOTES				1FE	436,836	102.8200	411,268	400,000	408,762	0	(13,929)	0	0	5.000	1.448	FA	7,556	20,000	12/20/2010	08/15/2013
494368-BC-6	KIMBERLY CLARK CORP CORPORATE				1FE	12,197,900	146.4000	14,639,517	10,000,000	12,095,445	0	(41,932)	0	0	6.625	5.117	FA	276,042	662,500	06/10/2010	08/01/2037
494368-BD-4	KIMBERLY CLARK CORP CORPORATE				1FE	395,488	133.3900	426,834	320,000	372,094	0	(7,704)	0	0	7.500	4.312	MN	4,000	24,000	10/23/2009	11/01/2018
494368-BE-2	KIMBERLY CLARK CORP CORPORATE				1FE	3,429,465	111.0300	3,775,050	3,400,000	3,428,230	0	(2,226)	0	0	3.625	3.495	FA	51,354	114,188	04/05/2012	08/01/2020
494368-BG-7	KIMBERLY CLARK CORP CORPORATE	LS			1FE	79,321,457	128.3300	82,957,618	64,645,000	79,272,774	0	(16,176)	0	0	5.300	3.932	MS	1,142,062	976,525	10/31/2012	03/01/2041
494492-AA-9	KINCAID GENERATION LLC BONDS 144A	R		2	2FE	10,904,954	113.7800	12,407,743	10,904,954	10,904,954	0	0	0	0	7.330	7.330	JD	35,526	799,333	06/30/2000	06/15/2020
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	18,487,644	130.3900	21,634,309	16,592,000	18,247,377	0	(39,502)	0	0	7.300	6.411	FA	457,570	1,211,216	10/01/2009	08/15/2033
494550-AT-3	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	14,935,632	115.4100	19,388,799	16,800,000	15,076,379	0	33,096	0	0	5.800	6.693	MS	286,907	974,400	05/06/2008	03/15/2035
494550-AU-0	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	4,337,589	116.8000	5,022,434	4,300,000	4,332,320	0	(6,902)	0	0	6.000	5.780	FA	107,500	258,000	01/23/2012	02/01/2017
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE	LS			2FE	13,134,815	131.5900	17,303,625	13,150,000	13,137,010	0	151	0	0	6.950	6.958	JJ	421,421	913,925	10/17/2011	01/15/2038
494550-BG-0	KINDER MORGAN ENERGY PARTNERS CORPORATE	LS			2FE	3,624,348	106.9000	3,875,121	3,625,000	3,624,445	0	127	0	0	3.500	3.504	MS	42,292	126,875	02/23/2011	03/01/2016
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	9,984,100	124.0600	12,406,138	10,000,000	9,983,252	0	195	0	0	6.375	6.387	MS	212,500	637,500	02/23/2011	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE	LS			2FE	4,076,491	107.9300	4,403,538	4,080,000	4,076,737	0	315	0	0	4.150	4.160	MS	56,440	175,905	08/03/2011	03/01/2022
494550-BL-9	KINDER MORGAN ENERGY PARTNERS CORPORATE			1	2FE	249,535	106.9300	267,314	250,000	249,550	0	15	0	0	3.950	3.972	MS	3,292	4,581	03/07/2012	09/01/2022
494558-AA-3	Kinder Morgan Texas Pipeline SRNT			2	2	8,575,161	103.5100	8,283,271	8,002,693	8,056,776	0	(53,719)	0	0	8.850	7.740	MON	57,053	708,238	07/01/2001	01/02/2014
49725V-AA-0	KIOWA POWER PARTNERS LLC CORP SINKING FU	R		2	2FE	1,279,058	100.6900	1,287,858	1,279,058	1,279,058	0	0	0	0	4.811	4.838	MJSD	171	61,535	11/19/2004	12/30/2013
49725V-AB-8	KIOWA POWER PARTNERS LLC KIOWA PWR PARTN	R		2	2FE	4,000,000	105.5000	4,220,000	4,000,000	4,000,000	0	0	0	0	5.737	5.777	MJSD	637	229,480	11/19/2004	03/30/2021
499040-AH-6	KNIGHT RIDDER INC DEBENTURES				5FE	1,200,000	68.0000	6,800,000	10,000,000	1,671,987	0	(3,933)	0	0	7.150	59.546	MN	119,167	715,000	10/30/1997	11/01/2027
499040-AL-7	KNIGHT RIDDER INC DEBENTURES	LS			5FE	900,000	67.5000	5,062,500	7,500,000	1,226,670	0	(4,566)	0	0	6.875	57.153	MS	151,823	515,625	11/15/2000	03/15/2029
500236-A@-3	Kohler Company SR NT			2	1	1,345,845	104.3900	1,404,981	1,345,845	1,345,845	0	0	0	0	6.700	6.756	MJSD	3,507	90,673	12/15/1993	12/15/2013
500255-AN-4	KOHLS CORPORATION BONDS				2FE	4,962,650	115.2800	5,763,765	5,000,000	4,969,332	0	767	0	0	6.000	6.053	JJ	138,333	300,000	11/18/2002	01/15/2033
500255-AQ-7	KOHLS CORPORATION CORPORATE				2FE	9,977,600	128.1900	12,818,840	10,000,000	9,981,758	0	263	0	0	6.875	6.890	JD	30,556	687,500	09/25/2007	12/15/2037
500255-AR-5	KOHLS CORPORATION CORPORATE	LS		1	2FE	21,794,644	105.7600	23,108,342	21,850,000	21,799,405	0	4,911	0	0	4.000	4.030	MN	145,667	907,989	10/13/2011	11/01/2021
50075N-AC-8	KRAFT FOODS INC BONDS				2FE	26,224,850	128.5500	33,751,284	26,255,000	26,228,608	0	605	0	0	6.500	6.508	MN	284,429	1,706,575	04/16/2002	11/01/2031
50075N-AS-3	KRAFT FOODS INC CORPORATE	R			2FE	4,325,076	122.1400	6,106,910	5,000,000	4,583,559	0	70,524	0	0	6.500	8.730	FA	126,389	325,000	10/28/2008	08/11/2017
50075N-AU-8	KRAFT FOODS INC CORPORATE				2FE	5,720,510	121.6800	7,138,795	5,867,000	5,796,740	0	(6,062)	0	0	6.125	6.326	FA	149,731	369,912	03/29/2010	02/01/2018
50075N-AX-2	KRAFT FOODS INC CORPORATE	R			2FE	449,532	106.7200	480,254	450,000	449,820	0	107	0	0	6.750	6.777	FA	11,138	30,375	12/16/2008	02/19/2014
50075N-BA-1	KRAFT FOODS INC CORPORATE				2FE	4,724,745	120.7300	5,751,391	4,764,000	4,733,739	0	3,365	0	0	5.375	5.483	FA	100,292	256,065	02/04/2010	02/10/2020
50076Q-AC-0	KRAFT FOODS INC CORPORATE	LS			2FE	9,136,473	112.4500	9,204,024	8,185,000	9,133,673	0	(1,092)	0	0	5.000	4.292	JD	30,694	64,250	10/31/2012	06/04/2042
50076Q-AL-0	KRAFT FOODS INC CORPORATE				2FE	121,526	131.4400	131,436	100,000	121,348	0	(177)	0	0	6.500	5.046	FA	2,564	379	07/18/2012	02/09/2040
50076Q-AP-1	KRAFT FOODS INC CORPORATE				2FE	53,908,389	134.6400	75,497,305	56,075,000	53,915,607	0	7,218	0	0	6.875	7.204	JJ	1,659,859	85,670	07/18/2012	01/26/2039
50076Q-AS-5	KRAFT FOODS INC CORP				2FE	5,096,441	120.0700	6,286,912	5,236,000	5,102,657	0	6,216	0	0	5.375	5.816	FA	110,229	17,199	07/18/2012	02/10/2020
50076Q-AV-8	KRAFT FOODS INC CORPORATE				2FE	16,322,224	122.5100	20,420,384	16,668,000	16,338,523	0	59,381	0	0	6.125	6.573	FA	362,992	99,256	07/18/2012	08/23/2018
50077#-AB-5	Krayn Wind LLC Term			2	3	9,360,399	99.8700	9,348,167	9,360,399	9,360,399	0	0	0	0	3.945	3.488	MJSD	1,023	376,990	12/22/2010	12/31/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50077#-AC-3	Krayn Wind LLC Senior Note			2	3	58,596,026	118.6300	69,512,479	58,596,026	58,596,026	0	0	0	0	6.350	6.348	JD	10,336	3,720,848	12/21/2010	12/31/2030
501044-BM-2	KROGER COMPANY NOTES				2FE	430,570	124.8100	579,101	464,000	448,124	0	2,043	0	0	6.800	7.522	JD	1,402	31,552	03/30/2000	12/15/2018
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2FE	35,591,400	130.9700	44,044,898	33,630,000	35,229,117	0	(53,028)	0	0	7.700	7.192	JD	215,792	2,589,510	06/27/2005	06/01/2029
501044-BZ-3	KROGER COMPANY COMPANY GUARNT				2FE	10,712,300	131.4600	13,145,703	10,000,000	10,586,888	0	(15,715)	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CK-5	KROGER COMPANY CORPORATE	LS			2FE	5,385,808	128.3500	6,930,844	5,400,000	5,386,146	0	184	0	0	6.900	6.920	AO	78,660	372,600	03/20/2008	04/15/2038
501044-CR-0	KROGER COMPANY CORPORATE			1	2FE	9,819,234	105.9000	9,263,317	8,747,000	9,815,693	0	(1,184)	0	0	5.000	4.259	AO	92,329	0	10/31/2012	04/15/2042
502175-A#-9	LTC Properties Inc Senior Note			2	2	16,600,000	107.9100	17,912,485	16,600,000	16,600,000	0	0	0	0	4.800	4.828	JAJO	157,147	796,800	07/20/2011	07/20/2021
502175-A*-3	LTC Properties Inc Series A-1 Senior Not				2	25,000,000	106.6700	26,666,768	25,000,000	25,000,000	0	0	0	0	5.260	5.260	JAJO	281,264	1,315,000	07/14/2010	07/14/2015
502413-AZ-0	L3 COMMUNICATIONS CORPORATE				2FE	169,727	111.4600	195,061	175,000	170,327	0	495	0	0	4.750	5.182	JJ	3,833	8,313	10/14/2011	07/15/2020
502413-BA-4	L3 COMMUNICATIONS CORPORATE			1	2FE	74,572	112.8300	84,623	75,000	74,634	0	35	0	0	4.950	5.023	FA	1,403	3,713	02/02/2011	02/15/2021
50540R-AF-9	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	984,080	112.7800	1,127,839	1,000,000	994,181	0	1,745	0	0	5.625	5.841	JD	2,500	56,250	03/30/2006	12/15/2015
50540R-AJ-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			1	2FE	522,367	111.3400	556,691	500,000	519,667	0	(2,221)	0	0	4.625	4.011	MN	2,955	23,125	09/28/2011	11/15/2020
50540R-AK-8	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	99,793	102.6400	102,644	100,000	99,806	0	13	0	0	2.200	2.244	FA	801	0	08/20/2012	08/23/2017
505754-B@-9	Ladish Company Inc Senior Note, Series C			2	2	9,150,000	105.8600	9,686,159	9,150,000	9,150,000	0	0	0	0	6.410	6.408	MS	193,876	586,515	09/02/2008	09/02/2015
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not			2	4	11,000,000	106.3600	11,699,288	11,000,000	11,000,000	0	0	0	0	8.750	8.845	MJSD	2,674	978,542	05/09/2011	05/09/2016
50576#-AG-0	La Dove Holdings, LLC Revolver B			2	4	2,000,000	89.8800	1,797,694	2,000,000	2,000,000	0	0	0	0	5.500	5.634	MON	2,368	57,829	12/13/2012	05/09/2016
51222*-AA-3	Lakeview Green Energy Senior Secured Not			2	2	9,746,699	129.7200	12,643,198	9,746,699	9,746,699	0	0	0	0	7.160	6.207	JAJO	174,466	697,864	11/24/2009	10/01/2029
513075-AV-3	LAMAR MEDIA CORP CORPORATE				3FE	1,092,500	109.5000	1,095,000	1,000,000	1,048,737	0	(36,749)	0	0	9.750	5.643	AO	24,375	97,500	10/18/2011	04/01/2014
51467*-AN-9	Land O'Lakes Series B Senior Secured Not				2	9,500,000	122.5500	11,642,597	9,500,000	9,500,000	0	0	0	0	6.670	6.670	JD	28,162	633,650	12/15/2009	12/15/2019
51467*-AP-4	Land O'Lakes Series C Senior Secured Not				2	18,000,000	125.0600	22,509,843	18,000,000	18,000,000	0	0	0	0	6.770	6.770	JD	54,160	1,218,600	12/15/2009	12/15/2021
51564#-AD-9	Laney Directional Drilling Co Capitalize			2	4Z	16,118	97.7000	15,747	16,118	16,118	0	0	0	0	6.411	6.463	MJSD	3	271	09/13/2011	12/31/2014
51783#-AC-6	LAS VEGAS SANDS CORP LAS VEGAS SANDS LLC			2	3FE	159,757	100.1100	173,323	173,132	156,682	0	1,853	0	0	2.760	5.537	FMAN	13	5,076	08/18/2010	11/23/2016
51783#-AD-4	LAS VEGAS SANDS CORP LAS VEGAS SANDS LLC			2	3FE	3,941,670	100.1100	4,276,380	4,271,656	3,895,477	0	31,911	0	0	2.760	5.359	MJSD	328	124,758	08/18/2010	11/23/2016
51802*-AA-1	LaSalle Pipeline LP Senior Secured Note			2	2	20,390,364	123.2600	25,132,572	20,390,364	20,390,364	0	0	0	0	6.300	6.349	MJSD	3,568	1,284,593	12/18/2009	12/30/2028
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2FE	89,059,727	135.2700	120,326,401	88,950,000	88,987,746	0	(4,419)	0	0	7.300	7.291	MN	829,706	6,493,350	12/21/2000	11/15/2027
52107Q-AE-5	LAZARD GROUP LLC CORPORATE	R			2FE	2,998,020	115.4200	3,462,526	3,000,000	2,998,978	0	164	0	0	6.850	6.858	JD	9,133	205,500	08/16/2007	06/15/2017
525555-AB-4	STANFORD UNIVERSITY DEBENTURES	C			1FE	68,899,837	140.0500	107,333,095	76,638,000	71,658,435	0	270,910	0	0	6.875	7.753	FA	2,195,359	5,268,863	11/18/1997	02/01/2024
52742#-AC-4	Leviton Manufacturing Company Series B S			2	2	96,787,500	108.7900	105,297,431	96,787,500	96,787,500	0	0	0	0	6.750	6.551	MJSD	127,034	6,533,156	06/24/2008	06/24/2018
530718-AC-9	LIBERTY MEDIA CORPORATION SENIOR NOTES	LS			3FE	1,858,600	101.3800	2,027,500	2,000,000	1,990,434	0	23,258	0	0	5.700	6.968	MN	14,567	114,000	03/09/2006	05/15/2013
53079E-AB-0	Liberty Mutual Group Inc. Senior Note				2	260,100,000	103.8900	270,214,293	260,100,000	260,100,000	0	0	0	0	8.000	8.000	AO	3,525,800	20,808,000	10/31/2003	10/31/2013
53117C-AH-5	LIBERTY PROPERTY LP SR NT CORPORATE				2FE	5,347,545	106.8500	5,876,756	5,500,000	5,474,634	0	13,707	0	0	5.650	5.943	FA	117,394	310,750	09/28/2011	08/15/2014
53117E-AD-0	LIBERTY PROPERTY LP SENIOR NOTES				2FE	5,681,575	122.7700	6,985,442	5,690,000	5,685,410	0	571	0	0	7.500	7.514	MS	125,654	426,750	09/25/2000	01/15/2018
53217V-AB-5	LIFE TECHNOLOGIES CORP CORPORATE				2FE	6,536,550	106.5800	6,599,520	6,192,000	6,409,334	0	(96,326)	0	0	4.400	2.718	MS	90,816	272,448	10/24/2011	03/01/2015
53217V-AD-1	LIFE TECHNOLOGIES CORP CORPORATE				2FE	5,262,915	105.2500	5,525,662	5,250,000	5,258,502	0	(2,628)	0	0	3.500	3.443	JJ	84,729	183,750	03/02/2011	01/15/2016
53217V-AE-9	LIFE TECHNOLOGIES CORP CORPORATE			1	2FE	483,910	112.6900	531,903	472,000	482,574	0	(1,097)	0	0	5.000	4.654	JJ	10,882	23,600	09/28/2011	01/15/2021
532457-AM-0	Eli Lilly & Co NOTES				1FE	2,293,765	142.2800	3,071,768	2,159,000	2,254,999	0	(4,880)	0	0	7.125	6.594	JD	12,819	153,829	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1FE	20,822,836	139.9600	32,150,856	22,972,000	21,106,241	0	29,559	0	0	6.770	7.511	JJ	777,602	1,555,204	05/16/2002	01/01/2036
532457-AZ-1	Eli Lilly & Co CORPORATE				1FE	11,316,957	126.1200	14,636,790	11,605,000	11,369,131	0	10,489	0	0	5.500	5.710	MS	187,937	638,275	05/02/2007	03/15/2027
532457-BB-3	Eli Lilly & Co CORPORATE	LS			1FE	8,245,050	116.7100	9,336,784	8,000,000	8,137,130	0	(28,942)	0	0	5.200	4.744	MS	122,489	416,000	02/03/2009	03/15/2017
532457-BC-1	Eli Lilly & Co CORPORATE				1FE	6,036,434	131.5600	7,893,332	6,000,000	6,033,218	0	(612)	0	0	5.950	5.906	MN	45,617	357,000	03/06/2009	11/15/2037
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2FE	31,560,856	116.8600	37,382,938	31,990,000	31,597,580	0	7,251	0	0	6.150	6.250	AO	459,057	1,967,385	07/23/2007	04/07/2036
534187-AW-9	LINCOLN NATL CORP IND CORPORATE				2FE	11,399,138	119.5600	13,880,707	11,610,000	11,410,228	0	2,973	0	0	6.300	6.437	AO	166,604	731,430	07/09/2008	10/09/2037
53575#-AG-5	Link Snacks Inc. Senior Secured Note			2	2	29,300,000	106.7900	31,289,626	29,300,000	29,300,000	0	0	0	0	5.100	5.131	MJSD	74,715	1,494,300	12/13/2010	12/13/2020
53575#-AH-3	Link Snacks Inc. Senior Secured Note			2	2	18,300,000	102.8900	18,828,067	18,300,000	18,300,000	0	0	0	0	4.230	4.251	MJSD	2,150	774,090	06/30/2011	06/30/2019
53734#-AD-0	Little Rapids Corporation Senior Secured			2	3	2,583,333	115.1700	2,975,114	2,583,333	2,583,333	0	0	0	0	7.500	7.568	MJSD	1,615	193,750	06/28/2010	06/28/2020
538021-AC-0	LITTON INDS INC DEBENTURES				2FE	9,610,300	138.8400	13,883,850	10,000,000	9,718,286	0	11,526	0	0	7.750	8.099	MS	228,194	775,000	09/05/1996	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES				2FE	7,000,000	135.9400	9,515,590	7,000,000	7,000,000	0	0	0	0	6.980	6.980	MS	143,866	488,600	03/14/1996	03/15/2036
538021-AK-2	LITTON INDS INC DEBENTURES				2FE	5,532,660	115.3100	5,188,770	4,500,000	5,251,021	0	(128,071)	0	0	6.750	3.285	AO	64,125	303,750	10/08/2010	04/15/2018
53961*-BA-3	Local Initiatives Support Corp Senior No				4	2,008,106	95.9700	2,522,682	2,628,572	2,472,077	0	(79,622)	0	0	4.000	8.085	JUL	48,483	105,143	10/16/2006	07/15/2014
53961*-BC-9	Local Initiatives Support Corp Senior No			2	4	8,568,409	85.2600	10,661,787	12,504,263	9,169,895	0	(648,693)	0	0	4.250	10.852	JAJO	132,858	522,181	12/01/2011	01/01/2022
53961*-BF-2	Local Initiatives Support Corp Term Note			2	4	3,583,728	89.1200	5,347,155	6,000,000	4,490,840	0	291,500	0	0	4.000	12.326	OCT	50,667	240,000	10/15/2010	10/15/2017
53961*-BG-0	Local Initiatives Support Corp Senior No			2	4	4,659,107	80.0900	7,207,798	9,000,000	5,368,190	0	265,147	0	0	4.000	12.285	JAJO	90,000	360,000	01/10/2011	09/01/2021
53961*-BH-8	Local Initiatives Support Corp Senior No				4	3,572,356	86.2900	4,314,612	5,000,000	3,739,265	0	120,172	0	0	5.000	10.233	MJSD	18,750	250,000	12/01/2011	12/04/2019
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT	C			1FE	7,410,121	133.7300	8,906,418	6,660,000	7,339,797	0	(12,637)	0	0	7.200	6.352	MN	79,920	479,520	06/15/2006	05/01/2036
539830-AE-9	LOCKHEED MARTIN CORP COMPANY GUARNT				1FE	5,126,293	121.1000	5,393,852	4,454,000	4,664,868	0	(56,376)	0	0	7.650	6.045	MN	56,789	340,731	09/18/2002	05/01/2016
539830-AK-5	LOCKHEED MARTIN CORP BONDS				1FE	32,846,770	148.0100	38,483,640	26,000,000	31,585,763	0	(179,811)	0	0	8.500	6.400	JD	184,167	2,210,000	05/22/2006	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE				1FE	39,303,146	125.9700	45,804,241	36,361,000	39,088,039	0	(55,650)	0	0	6.150	5.572	MS	745,401	2,236,202	07/21/2010	09/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
539830-AW-9	LOCKHEED MARTIN CORP CORP				1FE	19,598,670	121.3300	24,179,178	19,929,000	19,604,109	0	3,370	0	0	5.720	5.832	JD	94,995	1,139,939	07/28/2011	06/01/2040
539830-AZ-2	LOCKHEED MARTIN CORP CORPORATE				1FE	66,249,333	109.0700	62,498,533	57,299,000	66,220,605	0	(9,733)	0	0	4.850	3.939	MS	818,262	0	10/31/2012	09/15/2041
543859-AG-7	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	1,048,027	131.3300	1,287,054	980,000	1,024,135	0	(2,830)	0	0	8.375	7.721	JJ	37,846	82,075	03/30/2000	01/15/2023
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES	C			1FE	3,928,388	130.7300	5,621,562	4,300,000	4,062,574	0	13,738	0	0	7.000	7.766	MS	88,628	301,000	05/09/1996	09/15/2023
543859-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				1FE	9,661,000	138.6800	13,868,400	10,000,000	9,771,469	0	11,259	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No			2	2	2,272,727	110.3600	2,508,070	2,272,727	2,272,727	0	0	0	0	5.880	5.922	MJSD	8,167	133,636	03/09/2007	03/09/2022
54388*-AE-9	Loram Maintenance of Way, Inc. Senior No			2	2	2,142,857	106.3300	2,278,419	2,142,857	2,142,857	0	0	0	0	5.790	5.831	MJSD	7,582	124,071	03/09/2007	03/09/2017
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No			2	2	2,272,727	110.3600	2,508,070	2,272,727	2,272,727	0	0	0	0	5.880	5.922	MJSD	8,167	133,636	06/08/2007	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No			2	2	2,272,727	110.3600	2,508,070	2,272,727	2,272,727	0	0	0	0	5.880	5.922	MJSD	8,167	133,636	09/07/2007	03/09/2022
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No			2	2	5,000,000	107.4100	5,370,552	5,000,000	5,000,000	0	0	0	0	4.850	4.879	MJSD	10,778	242,500	06/15/2010	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No			2	2	1,000,000	102.9500	1,029,520	1,000,000	1,000,000	0	0	0	0	4.000	4.019	MJSD	333	40,000	09/28/2011	09/28/2021
54401P-B#-2	Lord Corporation Senior Note				2	19,000,000	100.2400	19,044,895	19,000,000	19,000,000	0	0	0	0	3.990	3.990	MS	225,324	0	09/14/2012	09/14/2022
54401P-B*-6	Lord Corporation Series C Senior Note				2	10,050,000	111.9900	11,254,911	10,050,000	10,050,000	0	0	0	0	8.290	8.290	FA	321,687	833,145	02/12/2009	02/12/2015
54401P-B@-4	Lord Corporation Series D Senior Note				2	7,500,000	112.1300	8,409,592	7,500,000	7,500,000	0	0	0	0	8.000	8.005	FA	231,667	600,000	04/03/2009	04/03/2015
544152-AA-9	LORILLARD TOBACCO CO CORPORATE				2FE	294,268	127.6000	319,007	250,000	288,308	0	(4,841)	0	0	8.125	5.299	JD	451	20,313	09/28/2011	06/23/2019
544152-AB-7	LORILLARD TOBACCO CO CORPORATE				2FE	24,975	121.8900	30,472	25,000	24,978	0	2	0	0	6.875	6.888	MN	286	1,719	04/07/2010	05/01/2020
544152-AD-3	LORILLARD TOBACCO CO CORPORATE				2FE	64,823	105.8200	68,783	65,000	64,868	0	34	0	0	3.500	3.560	FA	929	2,275	08/01/2011	08/04/2016
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				1FE	9,278,200	128.1600	12,815,900	10,000,000	9,533,226	0	25,429	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE			1	1FE	10,590,544	121.2000	13,089,859	10,800,000	10,595,231	0	3,163	0	0	5.125	5.255	MN	70,725	553,500	07/07/2011	11/15/2040
54738#-AC-6	Love's Travel Stops & Country Senior Not				2	35,000,000	98.8800	34,607,260	35,000,000	35,000,000	0	0	0	0	1.058	2.889	MJSD	14,401	434,640	12/18/2006	12/18/2013
54738#-AE-2	Love's Travel Stops & Country Series 201				2	41,860,000	103.5800	43,357,537	41,860,000	41,860,000	0	0	0	0	4.500	4.500	FMAN	313,950	1,915,095	11/02/2010	11/02/2020
548661-AK-3	LOWES COMPANIES INC CORPORATE				1FE	25,886,000	127.7300	31,932,250	25,000,000	25,795,837	0	(28,041)	0	0	6.500	6.185	MS	478,472	1,625,000	07/17/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC CORPORATE	C			1FE	26,573,795	120.1600	33,253,272	27,675,000	26,685,503	0	19,858	0	0	5.500	5.781	AO	321,338	1,522,125	05/18/2006	10/15/2035
548661-CL-9	LOWES COMPANIES INC CORPORATE				1FE	8,777,585	125.2000	10,641,989	8,500,000	8,769,119	0	(5,995)	0	0	5.800	5.551	AO	104,078	493,000	09/21/2010	10/15/2036
548661-CP-0	LOWES COMPANIES INC CORPORATE				1FE	28,669,418	136.9700	36,331,717	26,525,000	28,594,648	0	(37,864)	0	0	6.650	6.030	MS	519,374	1,763,913	12/15/2010	09/15/2037
548661-CR-6	LOWES COMPANIES INC CORPORATE	LS		1	1FE	32,313,568	127.2400	39,891,127	31,350,000	32,274,693	0	(15,140)	0	0	5.800	5.584	AO	383,863	1,818,300	07/20/2010	04/15/2040
548661-CX-3	LOWES COMPANIES INC CORPORATE			1	1FE	97,686,498	111.3400	96,125,821	86,335,000	97,647,689	0	(13,123)	0	0	4.650	3.889	AO	847,522	0	10/31/2012	04/15/2042
549271-AF-1	LUBRIZOL CORP BOND				1FE	37,255,022	136.1400	48,011,347	35,265,000	37,010,208	0	(39,008)	0	0	6.500	6.083	AO	573,056	2,292,225	03/15/2006	10/01/2034
549463-AE-7	LUCENT TECHNOLOGIES, INC. CORPORATE				5FE	339,500	76.0000	304,000	400,000	349,617	0	1,505	0	0	6.450	7.834	MS	7,597	25,800	01/13/2004	03/15/2029
549490-AA-7	Luck Stone Corporation Series A Senior N			2	2	12,750,000	108.3500	13,814,444	12,750,000	12,750,000	0	0	0	0	6.420	6.470	FMAN	125,056	818,550	05/06/2010	05/06/2020
55068#-AE-9	Luxottica U.S. Holdings Corp Series B Se				2	17,900,000	110.3100	19,745,721	17,900,000	17,900,000	0	0	0	0	6.420	6.420	JJ	574,590	1,149,180	07/01/2008	07/01/2015
55068#-AG-4	Luxottica U.S. Holdings Corp Series D Sr				2	4,550,000	110.8600	5,043,958	4,550,000	4,550,000	0	0	0	0	5.190	5.190	JJ	99,706	236,145	01/29/2010	01/29/2017
55068#-AH-2	Luxottica U.S. Holdings Corp Series E Sr				2	40,000,000	117.4100	46,965,321	40,000,000	40,000,000	0	0	0	0	5.750	5.750	JJ	971,111	2,300,000	01/29/2010	01/29/2020
55068#-AJ-8	Luxottica U.S. Holdings Corp Series F Sr				2	55,000,000	114.6300	63,047,181	55,000,000	55,000,000	0	0	0	0	5.390	5.390	JJ	1,251,678	2,964,500	01/29/2010	01/29/2019
55068#-AK-5	Luxottica U.S. Holdings Corp Senior Note				2	26,448,000	106.8300	28,255,054	26,448,000	26,448,000	0	0	0	0	4.350	4.350	JD	51,133	1,150,488	12/15/2011	12/15/2021
55294#-AB-1	MDU Energy Capital, LLC Senior Note				2	14,293,420	101.6700	14,531,580	14,293,420	14,293,420	0	0	0	0	6.170	6.170	FMAN	112,688	881,904	08/14/2007	05/15/2013
55294#-AC-9	MDU Energy Capital, LLC Senior Note				2	3,090,000	117.2400	3,622,735	3,090,000	3,090,000	0	0	0	0	6.120	6.120	FMAN	16,284	189,108	08/28/2007	08/31/2017
55294#-AD-7	MDU Energy Capital, LLC Senior Note, Ser				2	9,940,000	110.8700	11,020,493	9,940,000	9,940,000	0	0	0	0	5.970	5.970	JAJO	148,355	593,418	10/01/2008	10/01/2015
55294#-AE-5	MDU Energy Capital, LLC Senior Note, Ser				2	30,000,000	102.9500	30,885,554	30,000,000	30,000,000	0	0	0	0	5.690	5.690	JAJO	426,750	1,707,000	10/01/2008	10/01/2013
552953-AG-6	MGM RESORTS INTL SENIOR NOTES	LS		2	4FE	938,000	104.0000	2,787,200	2,680,000	1,841,476	0	463,881	0	0	5.875	23.025	FA	54,233	157,450	09/09/2004	02/27/2014
552953-AW-1	MGM RESORTS INTL CORPORATE				4FE	280,000	101.1200	809,000	800,000	727,102	0	200,460	0	0	6.750	36.194	AO	13,500	54,000	06/04/2008	04/01/2013
552953-AY-7	MGM RESORTS INTL CORPORATE				4FE	1,054,000	105.7500	3,278,250	3,100,000	1,660,123	0	227,923	0	0	6.875	25.685	AO	53,281	213,125	08/30/2006	04/01/2016
552953-BC-4	MGM RESORTS INTL CORPORATE				4FE	367,500	107.2500	1,126,125	1,050,000	493,085	0	73,033	0	0	7.500	27.053	JD	6,563	78,750	05/08/2007	06/01/2016
55391@-AA-7	MVT Leasing LLC, MVT Services Senior Sec			2	3	18,439,231	99.3000	18,309,402	18,439,231	18,439,231	0	0	0	0	4.464	4.533	MON	66,300	509,700	04/25/2012	04/25/2018
55478#-AA-1	Macmillan Holdings, LLC Senior Note			2	2	85,405,000	115.5500	98,684,050	85,405,000	85,405,000	0	0	0	0	5.562	5.561	MN	461,828	4,750,226	05/26/2011	05/26/2022
55616X-AB-3	MACYS RETAIL HLDGS INC BONDS				2FE	8,288,766	114.3700	9,483,809	8,292,000	8,289,358	0	91	0	0	6.790	6.793	JJ	259,618	563,027	07/09/1997	07/15/2027
55616X-AC-1	MACYS RETAIL HLDGS INC DEBENTURES				2FE	28,404,272	121.3200	36,880,739	30,400,000	28,830,244	0	53,922	0	0	7.000	7.578	FA	803,911	2,128,000	09/07/2001	02/15/2028
55616X-AF-4	MACYS RETAIL HLDGS INC CORPORATE			1	2FE	302,526	106.5900	325,090	305,000	302,722	0	195	0	0	3.875	3.974	JJ	5,450	5,975	01/10/2012	01/15/2022
55616X-AG-2	MACYS RETAIL HLDGS INC CORPORATE			1	2FE	5,835,977	108.0600	5,545,619	5,132,000	5,834,115	0	(618)	0	0	5.125	4.289	JJ	121,279	0	10/31/2012	01/15/2042
557497-E*-1	Madison Gas & Electric Company Senior No				1	26,350,000	122.2700	32,217,522	26,350,000	26,350,000	0	0	0	0	5.590	5.590	MS	450,073	1,472,965	09/11/2008	09/11/2018
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE				2FE	14,170,361	110.4500	14,993,085	13,575,000	14,096,991	0	(54,530)	0	0	4.250	3.695	FA	240,391	576,938	08/17/2011	02/01/2021
559080-AA-4	MAGELLAN MIDSTREAM PRTNS NOTES				2FE	1,846,956	106.5900	2,131,838	2,000,000	1,953,717	0	29,522	0	0	6.450	7.568	JD	10,750	129,000	10/13/2004	06/01/2014
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE				2FE	4,978,000	125.7700	6,288,445	5,000,000	4,979,278	0	337	0	0	6.400	6.433	MN	53,333	320,000	04/12/2007	05/01/2037
56135*-AF-7	MOM Brands Co fka Malt O Meal SRNT			2	1	465,577	101.3200	471,714	465,577	465,577	0	0	0	0	6.680	6.735	JAJO	7,775	30,928	12/19/1997	04/01/2013
56135*-AJ-9	MOM Brands Co fka Malt O Meal Senior Not			2	1	2,160,857	104.2000	2,251,513	2,160,857	2,160,857	0	0	0	0	4.860	4.887	JAJO	23,046	105,018	10/12/2004	10/12/2014
56135*-AK-6	MOM Brands Co fka Malt O Meal Senior Not				1	27,333,236	108.5000	28,709,168	26,460,000	26,750,389	0	(132,922)	0	0	5.840	5.290	JAJO	326,222	1,545,264	01/15/2008	01/15/2015
56135*-AL-4	MOM Brands Co fka Malt O Meal Senior Ser			2	1	3,857,143	111.4100	4,297,148	3,857,143	3,857,143	0	0	0	0	5.710	5.749	FMAN	34,872	220,243	08/04/2008	08/04/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56135*-AM-2	MOM Brands Co fka Malt O Meal Senior Not			2	1	28,950,000	114.1300	33,041,241	28,950,000	28,950,000	0	0	0	0	6.500	6.551	JAJO	470,438	1,881,750	04/01/2009	04/01/2019
56135*-AN-0	MOM Brands Co fka Malt O Meal Senior Not				1	12,500,000	118.0700	14,758,988	12,500,000	12,500,000	0	0	0	0	4.990	4.990	FMAN	64,108	623,750	02/24/2011	02/24/2026
565849-AB-2	MARATHON OIL CORP NOTES				2FE	743,267	132.0400	924,242	700,000	736,263	0	(951)	0	0	6.800	6.329	MS	14,016	47,600	09/12/2003	03/15/2032
56585A-AE-2	MARATHON PETROLEUM CORP CORP				2FE	3,672,000	106.4500	3,832,232	3,600,000	3,654,153	0	(16,099)	0	0	3.500	2.998	MS	42,000	126,000	11/21/2011	03/01/2016
570506-AH-8	MARKWEST ENERGY PARTNERS LP CORPORATE			1	3FE	794,000	106.2500	850,000	800,000	795,999	0	545	0	0	8.750	8.865	AO	14,778	70,000	09/03/2008	04/15/2018
570535-AF-1	MARKEL CORP BOND				2FE	5,470,634	100.6300	6,037,920	6,000,000	5,979,207	0	143,300	0	0	6.800	8.362	FA	154,133	408,000	10/28/2008	02/15/2013
570535-AG-9	MARKEL CORP BOND				2FE	6,472,123	124.3300	8,063,034	6,485,000	6,472,739	0	207	0	0	7.350	7.366	FA	180,067	476,648	12/03/2004	08/15/2034
570535-AK-0	MARKEL CORP CORPORATE				2FE	199,704	108.7300	217,464	200,000	199,715	0	11	0	0	4.900	4.919	JJ	4,873	0	06/27/2012	07/01/2022
57169*-AM-9	Mars Inc. Series E Senior Note				1	130,350,000	127.3900	166,049,846	130,350,000	130,350,000	0	0	0	0	6.720	6.720	AO	2,068,220	8,759,520	10/06/2008	10/06/2023
57169*-AT-4	Mars Inc. Senior Note				1	14,000,000	97.3200	13,624,375	14,000,000	14,000,000	0	0	0	0	3.490	3.490	AO	108,578	0	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1	32,995,000	97.7300	32,246,627	32,995,000	32,995,000	0	0	0	0	3.740	3.740	AO	274,225	0	10/11/2012	10/11/2027
571748-AJ-1	MARSH & MCLENNAN COS INC MARSH & MCLENNA				2FE	23,709,400	100.4800	26,124,017	26,000,000	25,946,330	0	408,907	0	0	4.850	6.513	FA	476,378	1,261,000	07/05/2006	02/15/2013
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				2FE	4,769,270	116.4600	5,822,760	5,000,000	4,801,774	0	4,651	0	0	5.875	6.219	FA	122,396	293,750	07/08/2004	08/01/2033
571748-AR-3	MARSH & MCLENNAN COS INC CORPORATE			1	2FE	4,992,550	112.6000	5,630,101	5,000,000	4,993,327	0	609	0	0	4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE				2FE	5,025,600	99.6300	4,981,500	5,000,000	5,023,166	0	(410)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
574599-AR-7	MASCO CORP DEBENTURES	LS			3FE	3,658,982	106.4200	4,044,074	3,800,000	3,734,919	0	9,774	0	0	6.625	7.015	AO	53,147	251,750	05/16/2002	04/15/2018
574599-AT-3	MASCO CORP DEBENTURES				3FE	4,464,713	111.2200	4,632,313	4,165,000	4,407,171	0	(7,463)	0	0	7.750	7.145	FA	134,495	322,788	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				3FE	14,861,400	103.4400	15,515,702	15,000,000	14,881,998	0	2,855	0	0	6.500	6.571	FA	368,333	975,000	08/15/2002	08/15/2032
574754-AE-7	MASHANTUCKET PEQUOT TRIBE CORPORATE			1	6	260,000	6.0000	240,000	4,000,000	240,000	400,000	0	340,000	0	8.500	61.580	MN	0	0	11/08/2007	11/15/2015
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE	LS			1FE	14,451,570	126.7600	18,380,925	14,500,000	14,452,322	0	694	0	0	5.900	5.924	MN	109,314	855,500	11/10/2009	11/15/2039
576395-AD-9	Masterfoods Holdings S.A.S. Senior Note		0		1	24,375,000	103.4800	34,107,625	32,960,000	32,960,000	0	0	0	505,000	5.885	5.635	OCT	333,882	1,910,289	10/30/2002	10/30/2013
576863-E#-7	Matson Navigation Company Senior Note			2	2	43,807,675	111.3500	48,777,898	43,807,675	43,807,675	0	0	0	0	5.790	5.014	MN	295,921	2,268,751	05/19/2005	05/19/2020
57686G-A#-2	Matson Inc Senior Note			2	2	14,315,000	104.5000	14,959,424	14,315,000	14,315,000	0	0	0	0	4.310	4.309	JD	3,428	308,488	06/29/2012	06/29/2032
57686G-A*-6	Matson Inc Senior Noe			2	2	54,800,000	103.0000	56,445,694	54,800,000	54,800,000	0	0	0	0	3.660	3.659	JD	11,143	1,002,840	06/29/2012	06/29/2023
57686G-A@-4	Matson Inc Senior Note			2	2	42,025,548	104.7200	44,010,410	42,025,548	42,025,548	0	0	0	0	4.160	4.159	JD	9,713	874,131	06/29/2012	06/29/2027
57771*-AA-5	Maverik, Inc. Senior Note				2	1,000,000	109.7300	1,097,315	1,000,000	1,000,000	0	0	0	0	5.480	5.480	MS	17,049	54,800	03/09/2011	03/09/2018
57771*-AB-3	Maverik, Inc. Senior Note				2	8,950,000	113.4900	10,157,585	8,950,000	8,950,000	0	0	0	0	6.110	6.110	MS	170,130	546,845	03/09/2011	03/09/2021
577778-BS-1	MACYS RETAIL HLDGS INC NOTES 144A				2FE	267,713	107.2400	268,099	250,000	259,992	0	(6,249)	0	0	5.750	3.070	JJ	6,628	14,375	09/29/2011	07/15/2014
579780-AF-4	MCCORMICK & CO INC CORPORATE				1FE	8,591,986	118.5400	9,898,274	8,350,000	8,515,662	0	(29,048)	0	0	5.750	5.285	JD	21,339	480,125	03/29/2010	12/15/2017
579780-AG-2	MCCORMICK & CO INC CORPORATE				1FE	18,245,706	103.1400	16,967,320	16,450,000	16,876,254	0	(633,106)	0	0	5.250	1.330	MS	287,875	863,625	11/23/2010	09/01/2013
58013M-EC-4	MCDONALDS CORP CORPORATE				1FE	66,319,193	138.4200	77,914,615	56,289,000	66,047,406	0	(145,156)	0	0	6.300	5.033	AO	748,644	2,916,207	10/10/2012	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE	LS			1FE	29,519,083	139.3700	37,282,251	26,750,000	29,447,985	0	(47,571)	0	0	6.300	5.518	MS	561,750	1,535,625	04/10/2012	03/01/2038
58013M-EG-5	MCDONALDS CORP CORPORATE				1FE	10,132,950	117.1200	11,712,045	10,000,000	10,087,747	0	(12,197)	0	0	5.000	4.831	FA	208,333	500,000	01/13/2009	02/01/2019
58013M-EH-3	MCDONALDS CORP CORPORATE	LS			1FE	11,553,228	130.5900	14,906,643	11,415,000	11,548,441	0	(2,304)	0	0	5.700	5.613	FA	271,106	650,655	04/20/2010	02/01/2039
58013M-EJ-9	MCDONALDS CORP CORPORATE				1FE	1,992,040	110.1000	2,202,051	2,000,000	1,993,680	0	717	0	0	3.500	3.548	JJ	32,278	70,000	07/28/2010	07/15/2020
58013M-EK-6	MCDONALDS CORP CORPORATE				1FE	7,148,592	119.7200	8,619,509	7,200,000	7,150,212	0	837	0	0	4.875	4.921	JJ	161,850	351,000	07/28/2010	07/15/2040
58013M-EN-0	MCDONALDS CORP CORPORATE	LS			1FE	70,466,613	99.2200	66,668,440	67,192,000	70,457,551	0	(1,792)	0	0	3.700	3.434	FA	939,195	69,463	10/31/2012	02/15/2042
580589-A#-6	McGrath Rentcorp Senior Note			2	2	96,400,000	104.6000	100,839,523	96,400,000	96,400,000	0	0	0	0	4.030	4.029	AO	755,401	3,884,920	04/21/2011	04/21/2018
581557-AM-7	MCKESSON CORP DEBENTURES				1FE	14,517,752	144.6700	19,096,704	13,200,000	14,204,678	0	(41,342)	0	0	7.650	6.802	MS	336,600	1,009,800	02/27/2003	03/01/2027
581557-AX-3	MCKESSON CORP CORPORATE				1FE	10,202,693	130.2000	11,073,510	8,505,000	9,748,055	0	(171,499)	0	0	7.500	4.721	FA	240,975	637,875	05/13/2011	02/15/2019
581557-AY-1	MCKESSON CORP CORPORATE				1FE	9,989,700	100.1400	10,014,070	10,000,000	9,989,939	0	239	0	0	0.950	0.985	JD	7,125	0	11/29/2012	12/04/2015
58155Q-AC-7	MCKESSON CORP CORPORATE				1FE	2,566,271	107.1900	2,760,150	2,575,000	2,569,233	0	1,677	0	0	3.250	3.324	MS	27,896	83,688	02/23/2011	03/01/2016
58155Q-AE-3	MCKESSON CORP CORPORATE			1	1FE	2,660,472	130.7300	3,529,702	2,700,000	2,661,116	0	507	0	0	6.000	6.107	MS	54,000	162,000	02/23/2011	03/01/2041
582411-AF-1	MCMORAN EXPLORATION CO CORPORATE			1	5FE	1,330,000	106.6200	1,412,781	1,325,000	1,325,871	0	(1,062)	0	0	11.875	11.779	MN	20,105	157,344	03/11/2008	11/15/2014
582839-AD-8	MEAD JOHNSON NUTRITION CO CORPORATE				2FE	3,148,690	104.5100	3,135,417	3,000,000	3,082,761	0	(43,973)	0	0	3.500	1.959	MN	17,500	105,000	07/26/2011	11/01/2014
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT	LS			2FE	3,952,040	108.3000	4,332,080	4,000,000	3,958,660	0	942	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032
583334-AE-7	MEADWESTVACO CORP CORPORATE				2FE	153,788	125.4400	194,424	155,000	154,079	0	101	0	0	7.375	7.487	MS	3,810	11,431	08/17/2009	09/01/2019
583421-A*-3	Measurement Specialties Series A Senior				3	7,000,000	104.8600	7,340,448	7,000,000	7,000,000	0	0	0	0	5.700	5.700	MJSD	33,250	399,000	06/01/2010	06/01/2015
58405U-AD-4	MEDCO HEALTH SOLUTIONS CORPORATE				2FE	8,560,343	124.5600	11,658,782	9,360,000	8,830,565	0	74,573	0	0	7.125	8.458	MS	196,365	666,900	10/28/2008	03/15/2018
58405U-AE-2	MEDCO HEALTH SOLUTIONS CORPORATE				2FE	14,820,057	101.1300	13,652,564	13,500,000	13,619,080	0	(576,055)	0	0	6.125	1.786	MS	243,469	826,875	11/23/2010	03/15/2013
585055-AH-9	MEDTRONIC INC CORPORATE				1FE	174,859	110.8100	193,917	175,000	174,944	0	15	0	0	4.750	4.760	MS	2,448	8,313	01/06/2006	09/15/2015
585055-AP-1	MEDTRONIC INC CORPORATE				1FE	25,744,473	104.6500	26,200,179	25,035,000	25,225,022	0	(152,198)	0	0	4.500	3.846	MS	331,714	1,126,575	06/01/2009	03/15/2014
585055-AQ-9	MEDTRONIC INC CORPORATE				1FE	13,470,151	142.9300	16,093,385	11,260,000	13,376,911	0	(37,499)	0	0	6.500	5.180	MS	215,504	731,900	06/07/2010	03/15/2039
585055-AR-7	MEDTRONIC INC CORPORATE				1FE	11,099,001	105.0800	11,663,558	11,100,000	11,099,237	0	200	0	0	3.000	3.002	MS	98,050	333,000	03/11/2010	03/15/2015
585055-AT-3	MEDTRONIC INC CORPORATE				1FE	27,643,769	128.9700	35,725,869	27,700,000	27,643,382	0	837	0	0	5.550	5.564	MS	452,664	1,537,350	03/11/2010	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE	LS		1	1FE	12,106,985	113.6100	13,536,143	11,915,000	12,104,094	0	(2,891)	0	0	4.500	4.401	MS	157,874	262,130	04/12/2012	03/15/2042
585907-AM-0	MELLON BANK, NA CORPORATE				1FE	857,880	107.4400	859,526	800,000	824,265	0	(11,855)	0	0	4.750	3.138	JD	1,689	38,000	01/26/2010	12/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
58646#-AE-4	Menasha Corporation Senior Note			2	2	6,000,000	102.5000	6,150,033	6,000,000	6,000,000	0	0	0	0	6.720	6.775	JAJO	90,720	403,200	01/10/2002	01/10/2014
58646#-AF-1	Menasha Corporation Senior Note			2	2	4,000,000	102.8000	4,111,898	4,000,000	4,000,000	0	0	0	0	6.780	6.837	JAJO	45,953	271,200	01/31/2002	01/31/2014
58646#-AG-9	Menasha Corporation Senior Note			2	2	3,745,600	105.1900	3,939,856	3,745,600	3,745,600	0	0	0	0	5.680	5.720	MJSD	17,138	212,750	12/02/2002	12/02/2014
58646#-AH-7	Menasha Corporation Senior Note				2	2,500,000	112.5900	2,814,651	2,500,000	2,500,000	0	0	0	0	4.950	4.950	FMAN	20,625	123,750	02/01/2011	02/01/2021
58646#-AJ-3	Menasha Corporation Senior Note				2	4,500,000	114.8200	5,167,122	4,500,000	4,500,000	0	0	0	0	5.270	5.270	FMAN	39,525	237,150	02/01/2011	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note			2	2	12,500,000	112.7800	14,097,424	12,500,000	12,500,000	0	0	0	0	4.990	5.020	JAJO	135,146	623,750	04/13/2011	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note				2	12,500,000	106.3200	13,289,557	12,500,000	12,500,000	0	0	0	0	4.210	4.210	FMAN	78,938	394,688	02/07/2012	02/07/2022
58646#-AM-6	Menasha Corporation Senior Note			2	2	11,550,000	106.9900	12,357,519	11,550,000	11,550,000	0	0	0	0	4.370	4.393	MJSD	23,835	375,747	03/16/2012	03/14/2027
589331-AC-1	MERCK AND CO DEBENTURES				1FE	11,070,000	135.7400	13,573,450	10,000,000	10,755,508	0	(39,003)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AE-7	MERCK AND CO CORPORATE	LS			1FE	27,963,933	130.3500	34,869,561	26,750,000	27,714,748	0	(36,882)	0	0	5.950	5.604	JD	132,635	1,591,625	11/01/2004	12/01/2028
589331-AN-7	MERCK AND CO CORPORATE				1FE	12,157,308	118.5500	13,799,020	11,640,000	12,054,884	0	(56,571)	0	0	5.000	4.347	JD	1,617	582,000	12/08/2011	06/30/2019
589331-AQ-0	MERCK AND CO CORPORATE				1FE	14,658,867	134.7800	17,272,429	12,815,000	14,639,578	0	(19,892)	0	0	5.850	4.835	JD	2,082	608,839	07/02/2012	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE			1	1FE	32,292,890	98.6600	31,977,294	32,410,000	32,292,690	0	(200)	0	0	3.600	3.620	MS	350,028	0	10/09/2012	09/15/2042
590188-JN-9	MERRILL LYNCH & CO NOTES	M			1FE	5,970,540	121.2200	7,273,028	6,000,000	5,986,205	0	1,758	0	0	6.875	6.921	MN	52,708	412,500	11/17/1998	11/15/2018
59018Y-UW-9	MERRILL LYNCH CO CORPORATE				1FE	20,026,230	106.6800	22,403,547	21,000,000	20,728,851	0	121,496	0	0	5.000	5.677	JJ	484,167	1,050,000	06/20/2006	01/15/2015
59022C-AA-1	MERRILL LYNCH & CO. INC. CORP FLOATER				2FE	5,000,000	83.0300	4,151,600	5,000,000	5,000,000	0	0	0	0	1.068	6.089	MJSD	2,225	62,822	09/06/2006	09/15/2026
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE	LS			2FE	15,001,992	109.1600	16,586,102	15,195,000	15,016,285	0	2,945	0	0	6.110	6.204	JJ	391,997	914,209	06/18/2012	01/29/2037
59112@-AA-7	Metal Technologies, Inc. Senior Note			2	2	14,450,000	104.4900	15,098,202	14,450,000	14,450,000	0	0	0	0	6.040	6.083	MJSD	9,698	872,780	12/27/2007	12/27/2015
59112@-AB-5	Metal Technologies, Inc. Series B Senior			2	2	7,500,000	104.9400	7,870,287	7,500,000	7,500,000	0	0	0	0	5.750	5.791	JAJO	77,865	431,250	07/26/2010	07/26/2017
59156R-AJ-7	METLIFE INC CORPORATE				1FE	40,280,973	130.4800	51,925,551	39,795,000	40,219,932	0	(9,359)	0	0	6.375	6.283	JD	112,753	2,536,931	10/05/2004	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE				1FE	35,898,815	122.1000	43,954,200	36,000,000	35,905,945	0	1,870	0	0	5.700	5.720	JD	91,200	2,052,000	04/20/2007	06/15/2035
59156R-AT-5	METLIFE INC CORPORATE				1FE	141,723	131.1000	150,766	115,000	137,312	0	(3,147)	0	0	7.717	4.100	FA	3,353	8,875	07/29/2011	02/15/2019
59156R-AY-4	METLIFE INC CORPORATE	LS			1FE	32,184,528	125.6100	37,355,541	29,740,000	32,105,034	0	(35,923)	0	0	5.875	5.326	FA	703,743	1,747,225	09/29/2011	02/06/2041
59156R-BE-7	METLIFE INC CORP				1FE	185,794	101.5700	187,912	185,000	185,759	0	(35)	0	0	1.756	1.673	MJSD	144	793	09/27/2012	12/15/2017
59156R-BF-4	METLIFE INC CORP FLOATER				1FE	16,215,089	102.0100	16,412,878	16,090,000	16,212,545	0	(2,544)	0	0	3.048	2.970	MJSD	21,797	110,004	09/28/2012	12/15/2022
59157B-AH-5	METLIFE INSTITUTIONAL FUNDING CORPORATE				1FE	74,952,000	101.7200	76,289,641	75,000,000	74,963,068	0	11,068	0	0	1.625	1.647	AO	301,302	605,990	03/27/2012	04/02/2015
59447#-AB-9	Michigan Electric Transmission Senior No				1	5,666,667	111.8100	6,335,870	5,666,667	5,666,667	0	0	0	0	5.750	5.749	JD	905	325,833	12/10/2003	12/10/2015
594918-AC-8	MICROSOFT CORP CORPORATE				1FE	40,607,009	115.1600	46,522,869	40,400,000	40,548,105	0	(20,062)	0	0	4.200	4.134	JD	141,400	1,696,800	12/11/2009	06/01/2019
594918-AD-6	MICROSOFT CORP CORPORATE	LS			1FE	30,672,126	122.3700	37,548,467	30,685,000	30,674,135	0	164	0	0	5.200	5.202	JD	132,968	1,595,620	09/22/2009	06/01/2039
594918-AL-8	MICROSOFT CORP CORPORATE				1FE	9,974,700	114.5100	11,451,110	10,000,000	9,978,431	0	2,177	0	0	4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP CORPORATE	LS			1FE	16,657,872	125.2800	21,046,889	16,800,000	16,660,769	0	2,083	0	0	5.300	5.357	FA	353,687	890,400	02/03/2011	02/08/2041
59531#-AA-8	Mid-America Apartments LP Senior Note				2FE	10,000,000	108.5900	10,859,421	10,000,000	10,000,000	0	0	0	0	4.680	4.682	FA	157,300	468,000	07/29/2011	07/29/2018
59531#-AB-6	Mid-America Apartments LP Senior Note				2	12,500,000	112.3200	14,040,082	12,500,000	12,500,000	0	0	0	0	5.400	5.403	FA	226,875	675,000	07/29/2011	07/29/2021
59531#-AF-7	Mid-America Apartments LP Senior Note				2	10,000,000	101.6700	10,167,016	10,000,000	10,000,000	0	0	0	0	4.170	4.170	MN	140,158	0	11/30/2012	11/30/2022
59531#-AG-5	Mid-America Apartments LP Senior Note				2FE	20,000,000	101.8800	20,376,580	20,000,000	20,000,000	0	0	0	0	4.330	4.330	MN	291,072	0	11/30/2012	11/30/2024
59562V-AM-9	MIDAMERICAN ENERGY HLDGS CORPORATE	LS			2FE	6,980,910	126.5400	8,857,693	7,000,000	6,982,133	0	325	0	0	6.125	6.145	AO	107,188	428,750	10/11/2006	04/01/2036
59562V-AP-2	MIDAMERICAN ENERGY HLDGS CORPORATE	LS			2FE	16,471,175	123.4700	21,607,320	17,500,000	16,547,664	0	15,950	0	0	5.950	6.393	MN	133,049	1,041,250	07/11/2007	05/15/2037
60040#-AA-0	Millennium Pipeline Co Series A Senior S			2	2FE	5,547,483	113.1800	6,278,351	5,547,483	5,547,483	0	0	0	0	5.330	5.365	MJSD	821	295,681	08/26/2010	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S			2	2FE	7,666,559	121.0300	9,278,719	7,666,559	7,666,559	0	0	0	0	6.000	6.044	MJSD	1,278	459,994	08/26/2010	06/30/2032
600544-C#-5	Herman Miller Inc. SENIOR NOTE				2	33,600,000	120.5200	40,495,318	33,600,000	33,600,000	0	0	0	0	6.000	6.000	MJSD	168,000	2,016,000	03/01/2011	03/01/2021
600544-C@-7	Herman Miller Inc. Senior Note				2	39,500,000	118.7700	46,915,818	39,500,000	39,500,000	0	0	0	0	6.420	6.420	JJ	1,253,862	2,535,900	01/03/2008	01/03/2018
602720-B@-2	Mine Safety Appliances Co Series A Senio			2	2	77,500,000	106.4200	82,472,218	77,500,000	77,500,000	0	0	0	0	4.000	4.019	JAJO	671,667	3,100,000	10/13/2010	10/13/2021
607828-D#-4	Modine Manufacturing Company Series A Se			2	3	100,000,000	113.0600	113,062,349	100,000,000	100,000,000	0	0	0	0	6.830	6.887	FMAN	929,639	6,830,000	08/12/2010	08/12/2020
608190-AH-7	MOHAWK INDUSTRIES INC CORPORATE				2FE	4,988,600	112.5000	5,625,000	5,000,000	4,989,280	0	(55,943)	0	0	6.375	6.452	JJ	146,979	331,250	01/11/2006	01/15/2016
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE				2FE	17,652,296	112.0700	17,123,715	15,280,000	17,644,458	0	(2,652)	0	0	5.000	4.089	MN	127,333	0	10/31/2012	05/01/2042
60876@-AA-1	MOM Brands Company Senior Note				1	12,500,000	101.4200	12,678,015	12,500,000	12,500,000	0	0	0	0	3.540	3.540	MJSD	22,125	110,625	09/13/2012	09/13/2027
61166W-AC-5	MONSANTO CO CORPORATE				1FE	20,012,194	126.5600	23,792,831	18,800,000	20,052,965	0	(17,578)	0	0	5.500	4.931	JJ	433,706	717,750	05/23/2012	07/30/2035
61166W-AE-1	MONSANTO CO CORPORATE	C			1FE	24,676,626	125.9000	33,382,519	26,515,000	25,080,852	0	73,278	0	0	5.500	6.120	FA	550,923	1,458,325	09/12/2006	08/15/2025
61166W-AG-6	MONSANTO CO CORPORATE				1FE	6,181,450	134.1900	6,709,311	5,000,000	6,163,016	0	(18,434)	0	0	5.875	4.349	AO	62,014	293,750	04/05/2012	04/15/2038
61166W-AH-4	MONSANTO CO CORPORATE			1	1FE	12,256,247	98.8400	12,102,285	12,245,000	12,255,707	0	(540)	0	0	2.200	2.189	JJ	126,464	0	07/09/2012	07/15/2022
61166W-AJ-0	MONSANTO CO CORPORATE			1	1FE	8,787,152	99.5700	8,761,808	8,800,000	8,787,183	0	31	0	0	3.600	3.608	JJ	148,720	0	07/09/2012	07/15/2042
615369-A#-2	Moody's Corp Senior Note				2	40,130,000	114.6500	46,010,121	40,130,000	40,130,000	0	0	0	0	6.060	6.060	MS	770,095	2,431,878	09/07/2007	09/07/2017
615394-AF-0	MOOG INC CORPORATE			1	4FE	10,460,078	100.0800	10,758,600	10,750,000	10,639,319	0	45,014	0	0	6.250	6.771	JJ	309,809	671,875	10/20/2008	01/15/2015
617446-6Q-7	MORGAN STANLEY CORPORATE	LS			1FE	7,822,848	117.8600	9,192,885	7,800,000	7,817,464	0	(2,286)	0	0	6.625	6.573	AO	129,188	506,813	04/23/2012	04/01/2018
617446-AS-8	MORGAN STANLEY DEBENTURES	R			1FE	3,688,189	103.8900	4,155,720	4,000,000	3,971,918	0	34,124	0	0	7.000	7.959	AO	70,000	280,000	06/30/2000	10/01/2013
617446-C2-3	MORGAN STANLEY CORPORATE	LS			1FE	41,292,440	110.6600	45,840,118	41,425,000	41,362,294	0	13,440	0	0	5.450	5.492	JJ	1,078,661	2,257,663	01/04/2007	01/09/2017
617448-AH-4	Morganite Industries Senior Notes				2	39,650,000	106.3600	42,170,181	39,650,000	39,650,000	0	0	0	0	5.700	5.700	JD	75,335	2,260,050	12/19/2007	12/19/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61744@-AJ-0	Morganite Industries Senior Note		E		2	13,000,000	115.2100	14,977,542	13,000,000	13,000,000	0	0	0	0	6.120	6.120	JD	26,520	795,600	12/19/2007	12/19/2017
61746B-CY-0	MORGAN STANLEY CORPORATE				1FE	3,033,030	117.3600	3,520,836	3,000,000	3,026,332	0	(1,220)	0	0	6.250	6.153	FA	73,958	187,500	08/29/2006	08/09/2026
61746S-BR-9	MORGAN STANLEY CORPORATE	R			1FE	4,964,550	108.7200	5,598,982	5,150,000	5,073,195	0	23,034	0	0	5.375	5.941	AO	58,438	276,813	09/26/2008	10/15/2015
61747W-AE-9	MORGAN STANLEY CORP FLOATER				1FE	7,026,810	100.6400	7,045,143	7,000,000	7,009,670	0	(8,960)	0	0	1.916	1.777	JAJO	25,330	147,556	01/24/2011	01/24/2014
61747W-AF-6	MORGAN STANLEY CORPORATE				1FE	10,184,100	114.2000	11,420,350	10,000,000	10,158,739	0	(15,309)	0	0	5.750	5.503	JJ	249,167	575,000	04/06/2011	01/25/2021
61747W-AK-5	MORGAN STANLEY CORPORATE				1FE	7,098,367	102.2000	7,256,278	7,100,000	7,099,032	0	535	0	0	2.875	2.883	JJ	86,753	204,125	07/21/2011	07/28/2014
61747W-AL-3	MORGAN STANLEY CORPORATE	LS			1FE	8,447,465	113.5400	9,593,910	8,450,000	8,447,344	0	201	0	0	5.500	5.504	JJ	197,519	464,750	07/21/2011	07/28/2021
61747Y-CF-0	MORGAN STANLEY CORPORATE	LS			1FE	13,274,730	105.9000	14,084,301	13,300,000	13,291,272	0	5,161	0	0	6.000	6.044	MN	106,400	798,000	05/28/2009	05/13/2014
61747Y-CJ-2	MORGAN STANLEY CORPORATE				1FE	515,150	113.1000	593,765	525,000	517,376	0	882	0	0	5.625	5.886	MS	8,039	29,531	05/19/2010	09/23/2019
617482-V9-2	MORGAN STANLEY CORPORATE	LS			1FE	9,921,574	117.2300	11,764,081	10,035,000	9,921,562	0	(12)	0	0	6.375	6.461	JJ	278,994	0	08/03/2012	07/24/2042
61748A-AE-6	MORGAN STANLEY CORPORATE				2FE	1,060,190	103.5500	2,070,950	2,000,000	1,698,153	0	196,716	0	0	4.750	13.454	AO	23,750	95,000	04/30/2004	04/01/2014
617734-AC-2	Morongo Band of Mission Indian Senior Se			2	2	14,200,000	109.8400	15,596,643	14,200,000	14,200,000	0	0	0	0	6.900	6.902	MS	326,600	979,800	03/31/2008	03/01/2018
61945C-AA-1	THE MOSAIC CO CORPORATE			1	2FE	5,747,104	106.3100	6,165,997	5,800,000	5,752,259	0	4,595	0	0	3.750	3.860	MN	27,792	230,188	10/17/2011	11/15/2021
61945C-AB-9	THE MOSAIC CO CORPORATE			1	2FE	1,699,229	108.1600	1,865,829	1,725,000	1,699,653	0	476	0	0	4.875	4.971	MN	10,745	88,999	10/17/2011	11/15/2041
620076-AH-2	Motorola Solutions Inc DEBENTURES				2FE	4,751,910	128.8000	5,514,120	4,281,000	4,623,232	0	(17,543)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure			2	2FE	52,492,288	126.1400	66,213,054	52,492,288	52,492,288	0	0	0	0	6.560	6.555	JD	153,044	3,443,494	03/25/2010	03/25/2030
62452*-AG-8	Mountaineer Gas Company Senior Note				3FE	20,000,000	117.4500	23,490,377	20,000,000	20,000,000	0	0	0	0	7.580	7.580	JD	46,322	1,516,000	12/20/2007	12/20/2017
62819@-AA-7	Mustang Machinery Company, Ltd Senior No			2	2	12,500,000	101.7600	12,719,768	12,500,000	12,500,000	0	0	0	0	3.950	3.969	FMAN	63,090	246,875	05/15/2012	05/15/2024
628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES				1FE	25,672,435	138.6200	30,982,710	22,350,000	24,695,284	0	(124,787)	0	0	8.250	6.934	MN	307,313	1,843,875	05/16/2002	11/01/2024
62913M-A*-8	NGL Energy Partners L.P. Senior Secured			2	3	40,150,000	109.7700	44,071,929	40,150,000	40,150,000	0	0	0	0	6.650	6.704	MJSD	88,999	1,334,988	06/19/2012	06/20/2022
62925*-AA-0	NHP Foundation Promissory Note			2	5	857,978	90.3600	2,259,050	2,500,000	1,457,318	0	202,021	0	0	4.500	24.387	MJSD	313	112,500	11/26/2008	03/06/2017
629337-B*-6	NN, Inc Series A Senior Note			2	2	5,714,286	101.2800	5,787,427	5,714,286	5,714,286	0	0	0	0	4.890	4.889	AO	50,849	308,000	04/26/2004	04/26/2014
629337-B@-4	NN, Inc Senior Secured Note			2	2	20,000,000	103.1700	20,634,619	20,000,000	20,000,000	0	0	0	0	4.640	4.665	MJSD	28,356	928,000	12/20/2011	12/20/2018
62937#-AA-2	NRG Energy Center Senior Note			2	2	3,017,946	101.8000	3,072,324	3,017,946	3,017,946	0	0	0	0	7.310	7.375	MJSD	9,805	220,612	02/21/2004	06/15/2013
629527-AU-6	NABISCO INC DEBENTURES				2FE	313,252	115.9700	374,580	323,000	320,847	0	760	0	0	7.550	7.851	JD	1,084	24,387	08/04/1995	06/15/2015
629568-AQ-9	NABORS INDS INC CORPORATE	LS			2FE	12,738,369	117.6000	17,640,615	15,000,000	13,541,621	0	218,604	0	0	6.150	8.530	FA	348,500	922,500	10/28/2008	02/15/2018
629568-AX-4	NABORS INDS INC CORPORATE	LS			2FE	5,751,698	107.6200	5,973,132	5,550,000	5,736,329	0	(15,369)	0	0	4.625	4.161	MS	75,580	272,374	02/17/2012	09/15/2021
62962@-AA-2	NRG Energy Ctr Minneapolis LLC Senior No			2	2	11,640,606	112.0400	13,042,424	11,640,606	11,640,606	0	0	0	0	7.250	7.316	FMAN	140,657	843,944	07/03/2002	08/01/2017
62962@-AB-0	NRG Energy Ctr Minneapolis LLC Senior No			2	2	4,361,355	111.7200	4,872,603	4,361,355	4,361,355	0	0	0	0	7.120	7.184	FMAN	51,755	310,528	07/03/2002	08/01/2017
62962@-AC-8	NRG Energy Ctr Minneapolis LLC Series C			2	2	100,000,000	118.6000	118,600,938	100,000,000	100,000,000	0	0	0	0	5.950	5.993	MJSD	148,750	5,950,000	06/22/2010	06/23/2025
62963#-AD-3	NRP (Operating) LLC Senior Note			2	2	615,385	107.8500	663,673	615,385	615,385	0	0	0	0	5.050	5.049	JJ	13,985	31,077	01/19/2006	07/19/2020
62963#-AF-8	NRP (Operating) LLC Series F Senior Note			2	2	2,000,000	117.0400	2,340,796	2,000,000	2,000,000	0	0	0	0	8.380	8.378	MS	44,693	167,600	03/25/2009	03/25/2019
62963#-AG-6	NRP (Operating) LLC Series G Senior Note			2	2	10,230,000	130.1500	13,314,048	10,230,000	10,230,000	0	0	0	0	8.920	8.918	MS	243,338	912,516	03/25/2009	03/25/2024
631103-AE-8	NASDAQ STOCK MARKET INC CORPORATE				2FE	59,501	109.2900	65,573	60,000	59,627	0	63	0	0	5.250	5.392	JJ	1,444	3,150	12/17/2010	01/16/2018
635405-AM-5	NATIONAL CITY CORP SUB NOTES	C			2FE	6,125,000	124.7600	21,832,668	17,500,000	7,945,900	0	597,363	0	0	6.875	20.612	MN	153,733	1,203,125	09/25/2000	05/15/2019
63615#-AA-9	National Football League 1 Senior Note			2	1	6,250,099	109.6300	6,834,810	6,234,513	6,242,259	0	(1,968)	0	0	6.690	6.616	AO	88,052	417,089	05/06/2009	10/15/2016
63615#-AB-7	National Football League 1 Senior Note -			2	1	9,215,761	111.4400	10,270,450	9,215,761	9,215,761	0	0	0	0	6.560	6.561	AO	127,628	604,554	06/28/2002	10/15/2017
637071-AH-4	NATIONAL OILWELL VARCO CORPORATE			1	1FE	2,550,000	101.0000	2,524,875	2,500,000	2,506,484	0	(10,264)	0	0	6.125	5.682	FA	57,847	153,125	04/15/2008	08/15/2015
637071-AJ-0	NATIONAL OILWELL VARCO CORPORATE			1	1FE	11,707,700	101.4000	11,914,947	11,750,000	11,707,944	0	244	0	0	2.600	2.641	JD	34,793	0	11/15/2012	12/01/2022
637071-AK-7	NATIONAL OILWELL VARCO CORPORATE	LS		1	1FE	23,686,414	101.3200	23,998,234	23,685,000	23,685,658	0	(757)	0	0	3.950	3.949	JD	106,550	0	11/26/2012	12/01/2042
637432-LM-5	NATIONAL RURAL UTIL COOP CORPORATE				1FE	5,501,624	102.5000	5,125,100	5,000,000	5,097,854	0	(193,449)	0	0	5.500	1.555	JJ	137,500	275,000	11/23/2010	07/01/2013
638585-AN-9	BANK OF AMERICA CORP SUB NOTES				2FE	10,604,900	113.7800	11,378,083	10,000,000	10,134,864	0	(45,639)	0	0	7.750	7.171	FA	292,778	775,000	11/02/1995	08/15/2015
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2FE	33,123,786	117.4600	37,351,962	31,800,000	32,708,385	0	(44,715)	0	0	7.250	6.904	AO	486,717	2,305,500	11/08/2000	10/15/2025
638585-AU-3	BANK OF AMERICA CORP SUB NOTES				2FE	5,626,250	117.6100	5,880,285	5,000,000	5,216,604	0	(50,397)	0	0	7.800	6.462	MS	114,833	390,000	01/25/2002	09/15/2016
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2FE	6,900,283	112.4500	7,713,864	6,860,000	6,888,144	0	(1,116)	0	0	6.800	6.754	MS	137,352	466,480	06/30/2000	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES	C			2FE	19,316,293	128.3600	21,178,971	16,500,000	18,409,723	0	(99,871)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
63945*-AB-2	NCB Capital Impact Term Note				4	102,353	82.2100	118,716	144,400	106,859	0	4,306	0	0	4.720	10.870	MON	504	6,666	12/14/2011	12/14/2018
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORPORATE				2FE	16,235,979	112.3300	18,192,524	16,195,000	16,230,771	0	(3,656)	0	0	4.375	4.342	AO	177,133	708,531	09/29/2011	04/01/2021
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE				2FE	8,489,553	128.3100	8,958,709	6,982,000	8,471,160	0	(18,393)	0	0	6.400	4.965	AO	75,716	446,848	04/12/2012	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE				2FE	16,112,436	122.6000	15,802,314	12,889,000	16,102,368	0	(3,427)	0	0	5.950	4.399	AO	191,724	0	10/31/2012	04/01/2041
64125J-C@-1	Neuvant Aerospace Corporation Senior Not				6	1	0.0000	0	21,017,910	0	0	0	0	0	10.000	0.000	MON	0	0	05/30/2002	03/31/2008
641423-BK-3	NEVADA POWER CO 144A	R			2FE	5,000,000	110.1100	5,505,295	5,000,000	5,000,000	0	0	0	0	5.875	5.875	JJ	135,451	293,750	09/16/2005	01/15/2015
641423-BM-9	NEVADA POWER CO CORPORATE	R			2FE	7,981,239	114.6400	9,171,360	8,000,000	7,991,774	0	2,030	0	0	5.950	5.982	MS	140,156	476,000	10/10/2006	03/15/2016
641423-BP-2	NEVADA POWER CO CORPORATE				2FE	5,990,501	134.7400	8,084,492	6,000,000	5,990,748	0	149	0	0	6.650	6.662	AO	99,750	399,000	10/10/2006	04/01/2036
641423-BS-6	NEVADA POWER CO CORPORATE				2FE	11,685,024	124.7200	14,342,294	11,500,000	11,608,324	0	(16,806)	0	0	6.500	6.287	MN	95,514	747,500	10/19/2007	05/15/2018
641423-BU-1	NEVADA POWER CO CORPORATE				2FE	7,419,720	138.7000	9,709,182	7,000,000	7,390,584	0	(6,579)	0	0	6.750	6.300	JJ	236,250	472,500	10/29/2007	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE	LS		1	2FE	1,894,091	119.6000	2,272,474	1,900,000	1,894,125	0	88	0	0	5.375	5.396	MS	30,070	102,125	09/09/2010	09/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
641423-CA-4	NEVADA POWER CO CORPORATE			1	2FE	6,997,900	120.8500	8,459,665	7,000,000	6,997,503	0	29	0	0	5.450	5.452	MN	48,747	381,500	05/09/2011	05/15/2041
64360#-AA-4	NEW COMMUNITY CORPORATION SRNT				4Z	392,780	100.0000	392,780	392,780	392,780	0	0	0	0	8.000	8.077	JAJO	0	0	10/21/1997	10/21/2007
64382#-AB-6	New Economics Women SRNT			2	4Z	543,364	100.0000	803,545	803,545	803,545	0	25,786	0	0	7.000	8.807	MON	0	60,935	04/09/1998	12/31/2012
645869-C#-3	New Jersey Natural Gas Company Senior No			2	1	18,225,058	117.3700	21,127,219	18,000,000	18,160,854	0	(25,958)	0	0	5.600	5.404	FA	380,800	1,008,000	06/09/2010	05/15/2018
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea			2	4Z	2,726,913	75.5800	3,056,454	4,043,920	2,763,185	0	36,272	0	0	5.000	9.747	FMAN	33,699	96,085	09/11/2012	02/01/2034
64756#-AX-6	New NGC, Inc. Senior Series C Note			2	4	19,666,667	101.5000	19,962,579	19,666,667	19,666,667	0	0	0	0	8.750	8.354	FMAN	277,245	1,720,833	01/17/2008	05/03/2013
64756#-AY-4	New NGC, Inc. Senior Series D Note				4	20,544,000	106.7600	21,931,798	20,544,000	20,544,000	0	0	0	0	8.750	7.060	FMAN	244,673	1,797,600	01/17/2008	08/12/2014
64756#-AZ-1	New NGC, Inc. Senior Series E Note				4	4,653,000	106.7600	4,967,322	4,653,000	4,653,000	0	0	0	0	8.750	7.080	FMAN	55,416	407,138	01/17/2008	08/12/2014
64977@-AA-1	New York Small Bus. Venture Fd Senior St			2	1	172,489	111.3300	192,029	172,489	172,489	0	0	0	0	7.780	7.629	DEC	0	13,643	12/14/2004	12/14/2015
64977@-AB-9	New York Small Bus. Venture Fd Senior St			2	1	177,177	113.1600	200,486	177,177	177,177	0	0	0	0	8.780	8.589	DEC	0	(21,996)	12/14/2004	12/14/2015
649840-CM-5	NY STATE ELECTRIC & GAS BONDS				2FE	4,968,400	111.0500	5,552,450	5,000,000	4,978,781	0	1,432	0	0	5.750	5.804	MN	47,917	287,500	05/05/2003	05/01/2023
650094-CA-1	VERIZON NEW YORK INC DEBENTURES			1	1FE	434,986	104.3800	563,636	540,000	471,453	0	3,731	0	0	6.700	8.515	MN	6,030	36,180	09/13/1994	11/01/2023
650094-CJ-2	VERIZON NEW YORK INC DEBENTURES				1FE	22,852,474	113.8800	27,608,582	24,244,000	23,154,723	0	35,779	0	0	6.500	6.968	AO	332,682	1,575,860	09/25/2000	04/15/2028
651290-AK-4	NEWFIELD EXPLORATION COMPANY CORPORATE	LS		1	3FE	7,052,500	105.5000	7,385,000	7,000,000	7,039,835	0	(11,400)	0	0	7.125	6.917	MN	63,729	498,750	11/17/2011	05/15/2018
651639-AM-8	NEWMONT MINING CORP CORPORATE	LS		2	2FE	23,905,025	120.4300	26,055,982	21,635,000	23,830,386	0	(35,950)	0	0	6.250	5.517	AO	338,047	1,352,188	02/24/2011	10/01/2039
65364U-AA-4	NIAGARA MOHAWK PWR CORP CORPORATE				1FE	2,375,000	116.7800	2,773,632	2,375,000	2,375,000	0	0	0	0	4.881	4.881	FA	43,793	115,924	08/03/2009	08/15/2019
653650-D@-7	NIBCO, Inc. Senior Note			2	2	2,112,000	102.8700	2,057,389	2,000,000	2,023,776	0	(14,208)	0	0	5.810	4.573	JAJO	20,658	116,200	04/27/2007	04/27/2014
65409Q-AT-9	NIELSEN FINANCE LLC/CO CORPORATE	LS			3FE	5,735,663	111.0000	5,510,040	4,964,000	5,347,639	0	(339,345)	0	0	11.625	4.242	FA	240,444	577,065	12/08/2011	02/01/2014
65410*-AC-1	NIELSEN FINANCE LLC NIELSEN FINANCE LLC			2	3FE	583,433	99.9700	586,183	586,365	585,977	0	(81)	0	0	2.208	5.080	FMAN	793	14,194	08/08/2006	08/09/2013
65410*-AD-9	NIELSEN FINANCE LLC NIELSEN FINANCE LLC			2	3FE	8,349,199	100.3900	8,542,173	8,508,810	8,403,017	0	7,063	0	0	3.958	4.307	FMAN	20,657	346,684	06/23/2009	05/02/2016
65473Q-AK-9	NiSource Finance Corp CORPORATE				2FE	26,745,377	100.8300	27,017,388	26,795,000	26,787,968	0	5,369	0	0	6.150	6.182	MS	549,298	1,647,893	06/22/2006	03/01/2013
65473Q-AQ-6	NiSource Finance Corp CORPORATE	R			2FE	4,981,800	114.3800	5,719,060	5,000,000	4,991,063	0	1,557	0	0	5.250	5.291	MS	77,292	262,500	09/07/2005	09/15/2017
65473Q-AR-4	NiSource Finance Corp CORPORATE	LS			2FE	16,483,593	117.5100	19,859,156	16,900,000	16,628,625	0	26,648	0	0	5.450	5.706	MS	271,198	921,050	09/29/2011	09/15/2020
65473Q-AS-2	NiSource Finance Corp CORPORATE	LS			2FE	15,988,200	120.5500	19,287,728	16,000,000	15,991,700	0	997	0	0	6.400	6.409	MS	301,511	1,024,000	09/26/2007	03/15/2018
65473Q-AW-3	NiSource Finance Corp CORPORATE	LS			2FE	5,430,150	118.2600	6,504,422	5,500,000	5,431,777	0	870	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
655044-AF-2	NOBLE ENERGY INC CORPORATE			1	2FE	229,848	110.3900	253,906	230,000	229,859	0	16	0	0	4.150	4.158	JD	424	9,731	12/05/2011	12/15/2021
65505#-AA-7	Noble Environmental Power 2006 Term Loan			2	5	9,541,088	91.4900	8,728,722	9,541,088	9,541,088	0	0	0	0	1.793	1.799	MJSD	29,461	186,756	05/13/2008	04/30/2018
000000-00-0	Noble Environmental Power 2006 DSRA LC F			2	3Z	647,610	86.7200	561,612	647,610	647,610	0	0	0	0	2.290	2.303	MON	2,554	13,597	10/31/2012	03/31/2018
65505*-AA-1	Noble Environmental Power 2008 Construct			2	4	22,194,449	93.9200	20,844,189	22,194,449	22,194,449	0	0	0	0	2.070	2.023	MJSD	1,276	502,673	03/20/2009	03/31/2024
65505*-AD-5	Noble Environmental Power 2008 DSRA LN			2	4	1,884,436	93.9200	1,769,791	1,884,436	1,884,436	0	0	0	0	0.320	0.321	MON	17	7,411	09/28/2012	03/31/2024
65505*-AE-3	Noble Environmental Power 2008 Revolving			2	4	283,694	89.3600	253,498	283,694	283,694	0	0	0	0	0.320	0.321	MON	3	1,364	10/21/2011	03/31/2017
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	4	1,643,882	82.9700	1,659,314	2,000,000	1,651,058	0	7,177	0	0	2.125	5.854	JD	118	5,667	11/13/2012	05/31/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	4	1,425,572	87.1700	1,743,409	2,000,000	1,555,579	0	62,452	0	0	3.010	8.061	JD	167	91,972	10/25/2010	05/31/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	4	544,986	90.0700	900,687	1,000,000	672,164	0	40,635	0	0	3.620	11.871	JD	101	55,306	05/14/2009	05/31/2019
655663-B#-8	Nordson Corp Senior Note				1	10,125,000	100.5200	10,177,788	10,125,000	10,125,000	0	0	0	0	4.980	4.980	FA	180,681	504,225	02/22/2008	02/22/2013
655664-AN-0	NORDSTROM INC CORPORATE				1FE	8,117,340	116.1000	8,126,685	7,000,000	8,052,642	0	(64,698)	0	0	4.750	2.493	MN	55,417	166,250	06/27/2012	05/01/2020
655664-AP-5	NORDSTROM INC CORPORATE	LS		1	1FE	4,542,174	111.5000	5,073,009	4,550,000	4,542,768	0	676	0	0	4.000	4.021	AO	38,422	184,022	10/05/2011	10/15/2021
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES	C			2	18,366,471	133.2300	20,911,310	15,696,000	17,190,977	0	(129,459)	0	0	9.000	7.421	MS	470,880	1,412,640	09/25/2000	03/01/2021
655844-AE-8	NORFOLK SOUTHERN CORP BONDS				2FE	10,953,180	126.2200	11,360,205	9,000,000	9,752,475	0	(148,534)	0	0	7.700	5.519	MN	88,550	693,000	09/18/2002	05/15/2017
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2FE	36,907,641	144.6200	51,298,425	35,472,000	36,722,277	0	(21,281)	0	0	7.050	6.748	MN	416,796	2,500,776	02/10/2004	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	3,332,612	140.7300	4,137,339	2,940,000	3,242,203	0	(12,327)	0	0	7.800	6.673	MN	29,302	229,320	08/27/2003	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2FE	42,353,381	141.9900	57,738,591	40,665,000	42,055,968	0	(40,230)	0	0	7.250	6.909	FA	1,113,769	2,948,213	08/28/2003	02/15/2031
655844-AU-2	NORFOLK SOUTHERN CORP BOND				2FE	4,578,160	107.7100	5,385,485	5,000,000	4,858,758	0	74,840	0	0	5.257	7.031	MS	75,934	262,850	10/28/2008	09/17/2014
655844-AV-0	NORFOLK SOUTHERN CORP BOND	C			2FE	40,104,055	121.6000	49,246,785	40,500,000	40,104,090	0	69	0	0	6.000	6.059	MS	715,500	2,430,000	04/04/2006	03/15/2105
655844-AW-8	NORFOLK SOUTHERN CORP BOND				2FE	7,541,804	122.8100	9,131,832	7,436,000	7,509,886	0	(4,362)	0	0	5.590	5.474	MN	50,804	415,672	10/13/2006	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP BOND				2FE	13,668,484	123.1800	17,662,265	14,338,000	13,756,450	0	19,928	0	0	5.640	6.030	MN	98,837	808,663	12/04/2007	05/17/2029
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE				2FE	4,029,513	121.4200	4,826,457	3,975,000	4,029,578	0	(12)	0	0	6.000	5.918	MN	25,175	238,500	09/28/2011	05/23/2111
655844-BH-0	NORFOLK SOUTHERN CORP Corp				2FE	5,467,155	111.5700	5,216,038	4,675,000	5,464,528	0	(894)	0	0	4.837	3.859	AO	56,532	0	10/31/2012	10/01/2041
655844-BK-3	NORFOLK SOUTHERN CORP CORP	LS			2FE	26,255,233	100.6600	35,573,067	35,340,000	26,479,440	0	224,206	0	0	2.903	6.281	FA	373,321	0	08/20/2012	02/15/2023
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE			1	2FE	4,978,700	99.0600	4,804,347	4,850,000	4,978,278	0	(125)	0	0	3.950	3.799	AO	60,665	0	10/31/2012	10/01/2042
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP				2FE	7,865,571	142.3200	10,240,169	7,195,000	7,607,823	0	(40,899)	0	0	9.750	8.654	JD	31,178	701,513	09/29/2010	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2FE	5,987,840	153.8800	8,925,156	5,800,000	5,978,487	0	(1,489)	0	0	7.875	7.613	MN	58,363	456,750	08/23/2004	05/15/2043
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1FE	12,957,119	121.0300	15,907,707	13,144,000	12,976,675	0	3,635	0	0	5.250	5.347	JJ	318,194	690,060	11/17/2006	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1FE	10,966,860	137.5600	13,756,500	10,000,000	10,910,239	0	(18,473)	0	0	6.200	5.507	JJ	310,000	620,000	09/02/2009	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1FE	16,653,731	125.0700	20,698,357	16,550,000	16,650,107	0	(1,700)	0	0	5.350	5.307	MN	147,571	885,425	03/01/2011	11/01/2039
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			1	1FE	78,466,229	94.2100	74,862,365	79,460,000	78,470,172	0	1,745	0	0	3.400	3.467	FA	1,035,629	0	10/31/2012	08/15/2042
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1FE	5,298,986	141.4700	6,337,677	4,480,000	5,254,491	0	(14,292)	0	0	6.375	5.152	MS	95,200	285,600	09/25/2009	09/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
665859-AJ-3	NORTHERN TRUST CORP CORPORATE				1FE	11,255,749	103.0800	10,699,839	10,380,000	10,626,014	0	(321,575)	0	0	5.500	1.652	FA	215,673	433,400	04/17/2012	08/15/2013
665859-AK-0	NORTHERN TRUST CORP CORPORATE				1FE	16,679,905	105.4000	16,445,843	15,603,000	16,008,794	0	(295,617)	0	0	4.625	2.625	MN	120,273	721,639	12/15/2010	05/01/2014
666807-AP-7	NORTHROP GRUMMAN SYSTEMS DEBENTURES	LS			2FE	8,277,915	118.3200	9,034,610	7,636,000	7,973,298	0	(98,532)	0	0	7.750	6.149	MS	197,263	591,790	03/04/2010	03/01/2016
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2FE	16,242,655	140.6600	22,118,754	15,725,000	16,083,518	0	(18,491)	0	0	7.875	7.578	MS	412,781	1,238,344	04/29/2011	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2FE	42,811,602	144.2900	54,553,911	37,808,000	42,055,242	0	(129,485)	0	0	7.750	6.645	FA	1,106,934	2,930,120	07/20/2006	02/15/2031
667281-F@-3	Delta Air Lines Inc. Asset Based			2	4	25,144,316	94.9400	23,553,972	24,809,389	24,950,067	0	(37,690)	0	0	4.151	8.613	MS	277,494	1,043,976	02/27/2007	03/26/2016
667746-B#-7	Northwest Pipe Company Senior Secured No			2	3	2,294,857	104.0200	2,387,207	2,294,857	2,294,857	0	0	0	0	9.110	7.426	JAJO	37,747	209,061	10/26/2004	10/26/2014
667746-B*-1	Northwest Pipe Company Senior Note			2	3	4,285,714	102.9000	4,409,778	4,285,714	4,285,714	0	0	0	0	10.500	8.844	FMAN	45,000	450,000	02/25/2004	02/25/2014
667746-B@-9	Northwest Pipe Company Senior Secured Nt			2	3	2,124,571	104.0500	2,210,646	2,124,571	2,124,571	0	0	0	0	10.220	8.557	MJSD	6,031	217,131	06/21/2004	06/21/2014
667746-C*-0	Northwest Pipe Company Senior Secured No			2	3	964,286	103.1700	994,819	964,286	964,286	0	0	0	0	9.070	7.385	JAJO	16,277	87,461	01/24/2005	01/24/2015
667748-AM-9	NORTHWEST PIPELINE CORP CORPORATE	R			2FE	12,006,663	118.3300	13,643,218	11,530,000	11,759,043	0	(57,692)	0	0	7.000	6.349	JD	35,871	807,100	02/25/2008	06/15/2016
667748-AP-2	NORTHWEST PIPELINE CORP CORPORATE				2FE	5,847,500	115.8400	6,950,400	6,000,000	5,919,781	0	15,671	0	0	5.950	6.307	AO	75,367	357,000	03/05/2008	04/15/2017
667752-AB-5	NORTHWEST PIPELINE CORP CORPORATE				2FE	73,483	121.5800	91,189	75,000	74,042	0	143	0	0	6.050	6.330	JD	202	4,538	09/26/2008	06/15/2018
669380-AW-7	WELLS FARGO COMPANY SUB DEBENTURES				1FE	9,977,642	122.9600	13,402,640	10,900,000	10,281,613	0	36,273	0	0	6.650	7.421	AO	153,024	724,850	09/25/2000	10/15/2023
66989H-AA-6	NOVARTIS CAPITAL CORP CORPORATE				1FE	16,746,131	104.0000	16,952,440	16,300,000	16,405,619	0	(92,286)	0	0	4.125	3.521	FA	263,347	672,375	02/11/2009	02/10/2014
66989H-AB-4	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	25,516,019	100.4800	25,673,151	25,550,000	25,545,949	0	10,721	0	0	1.900	1.944	AO	90,348	485,450	03/09/2010	04/24/2013
66989H-AC-2	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	4,976,100	105.1500	5,257,621	5,000,000	4,988,655	0	4,614	0	0	2.900	3.001	AO	26,986	145,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP CORPORATE				1FE	2,877,873	116.6400	3,382,557	2,900,000	2,882,999	0	1,905	0	0	4.400	4.494	AO	23,748	127,600	03/09/2010	04/24/2020
66989H-AE-8	NOVARTIS CAPITAL CORP CORPORATE				1FE	803,723	100.2700	812,185	810,000	803,858	0	136	0	0	2.400	2.486	MS	5,400	0	09/18/2012	09/21/2022
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	33,173,133	99.5700	32,578,192	32,720,000	33,170,099	0	(3,034)	0	0	3.700	3.623	MS	336,289	0	10/05/2012	09/21/2042
67018T-B#-1	Nu Skin Enterprises Inc Senior Secured N			2	2	631,653	107.5400	679,294	631,653	631,653	0	0	0	0	6.140	6.139	JJ	17,345	38,783	01/19/2007	01/20/2017
67018T-B*-5	Nu Skin Enterprises Inc Senior Note		0	2	2	5,454,572	100.0300	6,562,556	6,560,752	6,560,752	0	0	0	(812,207)	1.723	1.722	AO	19,196	122,644	02/07/2005	04/30/2014
67018T-B@-3	Nu Skin Enterprises Inc Senior Note			2	2	7,285,714	107.6400	7,842,611	7,285,714	7,285,714	0	0	0	0	6.190	6.191	JJ	220,482	450,986	10/05/2006	07/05/2016
67018T-C#-0	Nu Skin Enterprises Inc JPY Series F Sen		0	2	2	8,054,356	102.8500	11,051,747	10,745,041	10,745,041	0	0	0	(1,330,213)	2.590	2.589	MS	72,433	300,669	09/28/2007	09/28/2017
67018T-C@-2	Nu Skin Enterprises Inc Senior Note		0	2	2	14,285,714	103.4400	18,543,681	17,926,328	17,926,328	0	0	0	(2,219,240)	3.275	3.274	JJ	265,396	653,974	01/22/2008	01/20/2017
67018T-D*-3	Nu Skin Enterprises Inc Senior Note		0	2	2	50,494,747	100.3100	46,554,671	46,412,652	46,412,652	0	0	0	(4,082,095)	1.676	1.676	MN	66,984	407,779	05/31/2012	05/31/2022
67021C-AB-3	NSTAR ELECTRIC COMPANY				1FE	1,043,308	105.2600	1,157,817	1,100,000	1,087,035	0	9,349	0	0	4.875	5.554	AO	11,321	53,625	04/13/2004	04/15/2014
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE	C			1FE	39,817,230	126.7500	51,332,535	40,500,000	39,876,217	0	11,825	0	0	5.750	5.870	MS	685,688	2,328,750	08/27/2009	03/15/2036
67021C-AE-7	NSTAR ELECTRIC COMPANY CORPORATE				1FE	6,795,945	120.2700	7,817,319	6,500,000	6,680,131	0	(32,005)	0	0	5.625	4.976	MN	46,719	365,625	02/10/2009	11/15/2017
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1FE	3,542,328	127.1400	4,576,990	3,600,000	3,544,251	0	851	0	0	5.500	5.611	MS	58,300	198,000	03/11/2010	03/15/2040
670346-AK-1	NUCOR CORP CORPORATE	LS			1FE	5,970,900	121.8500	7,311,084	6,000,000	5,981,797	0	2,722	0	0	5.850	5.915	JD	29,250	351,000	05/28/2008	06/01/2018
67061*-AC-9	Nuprecon, LP and CST Environ Term A1			2	5*	4,642,608	98.9900	4,595,667	4,642,608	4,642,608	0	0	0	0	8.383	8.523	FMAN	1,078	395,706	02/20/2008	02/20/2013
67061*-AE-5	Nuprecon, LP and CST Environ Revolver B			2	5*	3,412,500	98.9900	3,377,996	3,412,500	3,412,500	0	0	0	0	8.383	8.731	MON	793	290,859	07/12/2011	02/20/2013
674599-BE-4	Occidental Pete Corp DEBENTURES				1FE	11,007,330	142.9800	12,153,470	8,500,000	9,799,888	0	(154,708)	0	0	9.250	6.368	FA	327,604	786,250	09/24/2002	08/01/2019
674599-BT-1	Occidental Pete Corp SENIOR NOTES				1FE	18,305,831	140.9900	24,916,460	17,672,000	18,176,929	0	(15,417)	0	0	8.450	8.124	FA	564,130	1,493,284	03/30/2001	02/15/2029
674599-BY-0	Occidental Pete Corp CORPORATE	LS		1	1FE	4,895,150	114.3400	5,716,985	5,000,000	4,912,074	0	8,882	0	0	4.100	4.360	FA	85,417	205,000	02/04/2011	02/01/2021
674599-CD-5	Occidental Pete Corp CORPORATE	LS		1	1FE	5,735,293	101.4000	5,820,520	5,740,000	5,735,717	0	423	0	0	1.500	1.515	FA	45,203	0	06/19/2012	02/15/2018
67461F-ED-5	OCCIDENTAL PETROLEUM CORP SENIOR NOTES				1FE	985,021	141.5300	1,367,170	966,000	978,780	0	(783)	0	0	8.750	8.550	JJ	38,975	84,525	03/30/2000	01/15/2023
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon			2	1FE	50,000,000	129.1500	64,574,311	50,000,000	50,000,000	0	0	0	0	6.191	6.190	JJ	1,547,750	3,095,500	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE	LS			2FE	14,139,476	129.5100	17,833,128	13,770,000	14,107,130	0	(6,213)	0	0	6.875	6.664	JJ	436,528	946,688	09/14/2006	07/15/2036
677347-CF-1	OHIO EDISON CORPORATE				2FE	486,515	158.4400	792,194	500,000	486,906	0	137	0	0	8.250	8.500	AO	8,708	41,250	10/15/2008	10/15/2038
677730-A@-2	Ohio Valley Electric Corp Senior Note			2	2	11,948,742	108.4400	12,956,566	11,948,742	11,948,742	0	0	0	0	6.500	6.500	JD	34,519	776,668	11/17/2011	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No			2	2	5,650,000	105.4500	5,957,727	5,650,000	5,650,000	0	0	0	0	3.960	3.960	FA	93,225	223,740	11/12/2010	08/01/2020
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1FE	3,763,620	128.1800	3,845,340	3,000,000	3,751,193	0	(12,427)	0	0	5.850	4.288	JD	14,625	175,500	02/09/2012	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			1	1FE	22,709,963	120.6200	27,049,394	22,425,000	22,708,323	0	(928)	0	0	5.250	5.157	MN	150,434	1,124,813	08/21/2012	05/15/2041
679580-B#-6	Old Dominion Freight Line Inc Senior Not			2	2	1,922,964	103.3000	1,977,390	1,914,286	1,937,192	0	(9,862)	0	0	4.680	3.593	FA	31,356	89,589	11/01/2011	02/25/2015
679580-C#-5	Old Dominion Freight Line Inc Senior Not			2	2	2,000,916	107.0900	2,045,621	1,910,204	1,977,565	0	(17,986)	0	0	5.850	3.786	AO	20,487	111,747	11/01/2011	04/25/2016
679580-C*-9	Old Dominion Freight Line Inc Senior Not			2	2	554,351	103.3000	545,996	528,571	545,191	0	(7,066)	0	0	4.680	1.886	FA	8,658	24,737	11/01/2011	02/25/2015
679580-C@-7	Old Dominion Freight Line Inc Senior Not			2	2	2,667,889	107.0900	2,727,495	2,546,939	2,636,754	0	(23,981)	0	0	5.850	3.785	AO	27,316	148,996	11/01/2011	04/25/2016
679580-D*-8	Old Dominion Freight Line Inc Senior Not				2	4,400,000	108.4500	4,771,621	4,400,000	4,400,000	0	0	0	0	4.000	4.000	JJ	87,022	176,000	01/03/2011	01/03/2018
679580-D@-6	Old Dominion Freight Line Inc Senior Not				2	5,000,000	113.3000	5,665,226	5,000,000	5,000,000	0	0	0	0	4.790	4.790	JJ	118,419	239,500	01/03/2011	01/03/2021
681628-AA-7	Olympic Tug & Barge Inc Initial Loan Not			2	4	16,048,227	107.2900	17,217,610	16,048,227	16,048,227	0	0	0	0	7.770	7.896	MON	55,420	1,246,947	09/15/2008	09/15/2015
68233D-AL-1	ONCOR ELECTRIC DELIVERY CORPORATE	R			2FE	391,929	110.3600	435,929	395,000	394,264	0	321	0	0	6.375	6.472	JJ	11,611	25,181	10/21/2003	01/15/2015
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE	LS			2FE	16,491,492	130.9300	18,356,947	14,020,000	16,126,182	0	(53,862)	0	0	7.250	5.954	JJ	468,696	1,016,450	07/12/2005	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				2FE	47,335,844	127.1000	57,791,915	45,470,000	46,752,667	0	(92,959)	0	0	7.000	6.598	MS	1,060,967	3,182,900	08/08/2006	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				2FE	35,029,354	128.6000	41,704,195	32,430,000	34,639,632	0	(57,613)	0	0	7.000	6.379	MN	378,350	2,270,100	04/18/2006	05/01/2032
68233J-AF-1	ONCOR ELECTRIC DELIVERY CO CORPORATE	LS			2FE	7,512,282	133.6600	9,957,726	7,450,000	7,509,867	0	(780)	0	0	7.500	7.428	MS	186,250	558,750	05/18/2009	09/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORATE			1	2FE	7,856,592	110.6800	7,608,895	6,875,000	7,853,844	0	(1,163)	0	0	5.300	4.422	JD	30,365	0	10/31/2012	06/01/2042
682680-AN-3	ONEOK INC CORPORATE				2FE	15,052,620	114.4800	17,172,356	15,000,000	15,046,035	0	(969)	0	0	6.000	5.975	JD	40,000	900,000	06/15/2005	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP CORPORATE				2FE	30,360,475	124.0000	37,075,761	29,900,000	30,320,375	0	(7,507)	0	0	6.650	6.531	AO	497,088	1,988,350	04/20/2007	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2FE	11,230,338	127.3900	14,331,206	11,250,000	11,230,675	0	267	0	0	6.850	6.863	AO	162,688	770,625	09/26/2007	10/15/2037
68268N-AF-0	ONEOK PARTNERS LP CORPORATE			1	2FE	10,335,900	105.2200	10,521,569	10,000,000	10,229,651	0	(73,576)	0	0	3.250	2.445	FA	135,417	325,000	07/19/2011	02/01/2016
68268N-AH-6	ONEOK PARTNERS LP CORPORATE			1	2FE	179,483	100.8300	181,496	180,000	179,510	0	27	0	0	2.000	2.060	AO	1,080	0	09/10/2012	10/01/2017
68389X-AC-9	ORACLE CORP CORPORATE				1FE	5,305,100	121.7000	6,085,025	5,000,000	5,199,042	0	(32,319)	0	0	5.750	4.885	AO	60,694	287,500	07/02/2009	04/15/2018
68389X-AD-7	ORACLE CORP CORPORATE				1FE	15,538,800	101.2800	15,698,912	15,500,000	15,503,003	0	(19,109)	0	0	4.950	4.831	AO	161,975	767,250	12/20/2010	04/15/2013
68389X-AE-5	ORACLE CORP CORPORATE	LS			1FE	35,338,080	139.0500	45,996,879	33,079,000	35,219,277	0	(38,684)	0	0	6.500	5.990	AO	453,917	2,150,135	10/21/2009	04/15/2038
68389X-AG-0	ORACLE CORP CORPORATE				1FE	25,006,377	120.0900	30,142,389	25,100,000	25,033,532	0	8,379	0	0	5.000	5.048	JJ	603,097	1,255,000	06/30/2009	07/08/2019
68389X-AH-8	ORACLE CORP CORPORATE	LS			1FE	32,328,575	134.0100	42,175,472	31,472,000	32,302,526	0	(13,779)	0	0	6.125	5.923	JJ	926,348	1,927,660	06/27/2011	07/08/2039
68389X-AM-7	ORACLE CORP CORP				1FE	27,230,207	124.6800	27,773,071	22,275,000	27,132,118	0	(95,732)	0	0	5.375	4.053	JJ	552,080	1,197,281	12/16/2011	07/15/2040
68402L-AC-8	ORACLE CORP CORPORATE	LS			1FE	8,048,903	112.8000	7,895,774	7,000,000	7,855,983	0	(192,919)	0	0	5.250	1.144	JJ	169,458	183,750	04/17/2012	01/15/2016
690742-AA-9	OWENS CORNING CORPORATE				2FE	247,970	111.2100	304,717	274,000	259,614	0	3,008	0	0	6.500	8.087	JD	1,484	17,810	07/30/2008	12/01/2016
690742-AB-7	OWENS CORNING CORPORATE				2FE	4,822,700	110.6500	5,532,330	5,000,000	4,834,455	0	2,510	0	0	7.000	7.294	JD	29,167	350,000	06/12/2007	12/01/2036
69088*-AG-5	Owensboro Grain Company, LLC Senior Note			2	3	5,000,000	103.7000	5,185,118	5,000,000	5,000,000	0	0	0	0	5.810	5.810	MJSD	807	290,500	04/02/2007	03/31/2014
69088*-AJ-9	Owensboro Grain Company, LLC GTD Senior			2	3	2,777,778	105.4500	2,929,071	2,777,778	2,777,778	0	0	0	0	5.670	5.707	FMAN	14,875	157,500	02/27/2008	02/27/2017
69088*-AK-6	Owensboro Grain Company, LLC GTD Senior			2	3	5,000,000	108.5600	5,427,816	5,000,000	5,000,000	0	0	0	0	5.400	5.400	FMAN	33,750	270,000	02/16/2010	02/16/2017
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE				1FE	24,453,401	132.0300	30,479,910	23,085,000	24,391,158	0	(28,426)	0	0	5.950	5.510	AO	343,389	1,373,558	09/26/2011	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1FE	4,532,950	125.7600	6,288,100	5,000,000	4,561,901	0	7,413	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693476-BE-2	PNC FUNDING CORP CORPORATE				1FE	13,053,960	106.6600	12,798,900	12,000,000	12,395,429	0	(264,509)	0	0	5.400	3.045	JD	37,800	648,000	06/09/2010	06/10/2014
693476-BH-5	PNC FUNDING CORP CORPORATE				1FE	25,900,593	105.8600	27,206,251	25,700,000	25,795,657	0	(43,810)	0	0	3.625	3.438	FA	370,062	931,625	07/27/2010	02/08/2015
693476-BJ-1	PNC FUNDING CORP CORPORATE				1FE	9,737,130	118.9300	10,650,414	8,955,000	9,574,515	0	(74,109)	0	0	5.125	3.996	FA	182,303	458,944	09/28/2010	02/08/2020
693476-BK-8	PNC FUNDING CORP CORPORATE				1FE	45,450,986	103.3600	46,779,107	45,260,000	45,338,062	0	(55,443)	0	0	3.000	2.870	MN	158,410	1,357,800	12/15/2010	05/19/2014
693492-A@-9	PINAFORE LLC/ PINAFORE INC PINAFORE LLC			2	3	96,690	100.4800	97,764	97,298	98,309	0	1,424	0	0	4.250	3.970	MJSD	11	4,356	08/04/2011	09/29/2016
69349L-AG-3	PNC BANK NA CORPORATE			1	1FE	1,199,892	99.6000	1,195,141	1,200,000	1,199,868	0	(24)	0	0	2.700	2.701	MN	6,210	0	10/17/2012	11/01/2022
693506-BB-2	PPG INDUSTRIES INC CORPORATE	LS			2FE	2,427,660	123.7900	2,475,774	2,000,000	2,354,461	0	(62,139)	0	0	6.650	2.951	MS	39,161	133,000	10/21/2011	03/15/2018
693506-BC-0	PPG INDUSTRIES INC CORPORATE				2FE	9,943,300	143.1400	14,313,982	10,000,000	9,944,251	0	682	0	0	7.700	7.749	MS	226,722	770,000	03/13/2008	03/15/2038
69351H-AF-9	PPF Funding Senior Note				2	191,555,000	109.9800	210,672,340	191,555,000	191,555,000	0	0	0	0	4.990	4.990	MON	424,826	9,558,595	07/15/2011	07/15/2021
69351U-AH-6	PPL ELECTRIC UTIL SEC CORPORATE				1FE	7,416,156	138.6500	8,526,926	6,150,000	7,364,595	0	(24,519)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037
69351U-AM-5	PPL ELECTRIC UTIL SEC CORPORATE				1FE	8,849,172	136.1600	11,278,489	8,283,000	8,830,321	0	(9,179)	0	0	6.250	5.754	MN	66,149	517,688	06/14/2011	05/15/2039
69351U-AN-3	PPL ELECTRIC UTIL SEC CORPORATE			1	1FE	21,239,481	120.7600	23,760,506	19,675,000	21,215,739	0	(23,362)	0	0	5.200	4.683	JJ	471,763	799,500	03/27/2012	07/15/2041
69352J-AH-0	PPL ENERGY SUP LLC CORPORATE				2FE	10,047,373	114.4500	11,496,462	10,045,000	10,045,035	0	(244)	0	0	6.200	6.197	MN	79,579	622,790	05/16/2006	05/15/2016
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				2FE	8,445,695	118.4100	10,064,553	8,500,000	8,450,090	0	960	0	0	6.120	6.167	AO	109,820	520,200	09/20/2006	10/15/2035
69362B-AJ-1	PSEG POWER COMPANY GUARNT	LS			2FE	32,004,181	144.2300	44,135,691	30,600,000	31,752,701	0	(34,085)	0	0	8.625	8.198	AO	557,175	2,639,250	10/07/2003	04/15/2031
69362B-AS-1	PSEG POWER CORPORATE	R			2FE	3,922,295	111.5400	4,601,241	4,125,000	3,990,620	0	31,168	0	0	5.320	6.317	MS	64,616	219,450	09/15/2010	09/15/2016
69362B-AY-8	PSEG POWER CORPORATE	LS		1	2FE	7,318,481	107.7800	7,894,906	7,325,000	7,318,767	0	519	0	0	4.150	4.161	MS	89,507	300,610	09/14/2011	09/15/2021
694032-AV-5	PACIFIC BELL DEBENTURES			1	1FE	10,091,834	104.2500	10,680,413	10,245,000	10,079,308	0	(1,019)	0	0	7.375	7.485	JJ	348,401	755,569	01/17/1997	07/15/2043
69418@-AA-7	Pacific Dunlop Invstms USA Inc Senior No				2	5,258,000	100.7000	5,294,559	5,258,000	5,258,000	0	0	0	0	3.750	3.750	JD	13,693	98,588	06/06/2012	06/09/2020
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE				1FE	118,599,140	128.8400	150,408,166	116,740,000	118,377,857	0	(43,621)	0	0	6.050	5.927	MS	2,354,257	7,062,770	10/26/2010	03/01/2034
694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE				1FE	6,480,803	123.7100	8,350,688	6,750,000	6,501,316	0	4,349	0	0	5.800	6.091	MS	130,500	391,500	07/23/2007	03/01/2037
694308-GL-5	PACIFIC GAS & ELEC CO CORPORATE				1FE	6,617,892	120.1700	7,690,919	6,400,000	6,534,710	0	(24,000)	0	0	5.625	5.129	MN	31,000	360,000	10/20/2009	11/30/2017
694308-GM-3	PACIFIC GAS & ELEC CO CORPORATE				1FE	3,015,210	131.9600	3,958,842	3,000,000	3,014,015	0	(230)	0	0	6.350	6.312	FA	71,967	190,500	03/28/2008	02/15/2038
694308-GP-6	PACIFIC GAS & ELEC CO CORPORATE				1FE	559,411	105.0600	525,306	500,000	518,858	0	(20,182)	0	0	6.250	2.073	JD	2,604	31,250	12/20/2010	12/01/2013
694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE				1FE	11,732,110	130.8900	14,397,892	11,000,000	11,705,840	0	(12,793)	0	0	6.250	5.759	MS	229,167	687,500	10/26/2010	03/01/2039
694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE				1FE	24,187,013	119.7600	29,579,707	24,700,000	24,206,734	0	7,728	0	0	5.400	5.543	JJ	615,030	1,333,800	11/15/2010	01/15/2040
694476-AA-0	PACIFIC LIFE FNDG LLC BONDS 144A				2FE	9,990,700	111.1500	11,115,263	10,000,000	9,990,911	0	224	0	0	6.600	6.607	MS	190,667	660,000	09/03/2003	09/15/2033
695114-BZ-0	PACIFICORP BOND				1FE	9,964,000	118.8000	11,879,565	10,000,000	9,968,357	0	717	0	0	5.250	5.274	JD	23,333	525,000	06/08/2005	06/15/2035
695114-CB-2	PACIFICORP CORPORATE	LS			1FE	15,986,262	131.3800	19,385,059	14,755,000	15,917,352	0	(23,936)	0	0	6.100	5.498	FA	375,023	900,055	03/12/2010	08/01/2036
695114-CD-8	PACIFICORP CORPORATE				1FE	13,101,099	126.5600	16,674,148	13,175,000	13,105,830	0	1,234	0	0	5.750	5.790	AO	189,391	757,563	02/06/2008	04/01/2037
695114-CG-1	PACIFICORP CORPORATE				1FE	29,703,651	134.7000	37,114,332	27,553,000	29,599,440	0	(38,979)	0	0	6.250	5.680	AO	363,547	1,722,063	04/28/2010	10/15/2037
695114-CL-0	PACIFICORP CORPORATE				1FE	11,543,061	131.6500	13,757,766	10,450,000	11,487,723	0	(18,236)	0	0	6.000	5.293	JJ	289,117	627,000	09/24/2009	01/15/2039
698465-BJ-9	PANHANDLE EASTERN PIPELINE CORPORATE				2FE	6,963,231	103.0800	7,215,740	7,000,000	6,996,314	0	4,737	0	0	6.050	6.124	FA	159,989	423,500	02/24/2004	08/15/2013
69888*-AA-0	Pappas Restaurants, Inc. Senior Note			2	2	4,200,000	109.7200	4,608,105	4,200,000	4,200,000	0	0	0	0	4.910	4.939	MJSD	573	206,220	03/31/2011	03/31/2021
701094-AG-9	PARKER HANNIFIN CORP PARKER-HANNIFIN COR				1FE	3,188,512	100.5000	3,216,032	3,200,000	3,199,500	0	2,576	0	0	4.875	4.959	FA	58,933	156,000	05/13/2008	02/15/2013
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM INC CORPORATE				1FE	7,946,925	105.6300	7,922,494	7,500,000	7,935,876	0	(11,049)	0	0	3.443	2.674	JJ	129,113	0	09/27/2012	07/01/2021
70342@-AB-4	Patterson Companies Inc. Senior Note Ser				1	7,310,000	107.1700	7,834,430	7,310,000	7,310,000	0	0	0	0	5.170	5.170	MS	100,781	377,927	03/19/2008	03/25/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
703420-AE-8	Patterson Companies Inc. Senior Note				1	1,000,000	102.9200	1,029,180	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JD	2,294	35,900	12/08/2011	12/08/2021
703420-AF-5	Patterson Companies Inc. Senior Note				1	7,000,000	102.4600	7,172,192	7,000,000	7,000,000	0	0	0	0	3.740	3.740	JD	16,726	261,800	12/08/2011	12/08/2023
70343#-AD-7	Patriot Rail Corp Senior Secured Note			2	4	27,813,583	105.1900	29,256,863	27,813,583	27,813,583	0	0	0	0	7.000	7.102	MON	156,838	892,352	06/21/2012	06/21/2017
703481-A*-2	Patterson-UTI Energy Inc Series A Senior				2	5,000,000	110.2100	5,510,380	5,000,000	5,000,000	0	0	0	0	4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
703481-A@-0	Patterson-UTI Energy Inc Senior Note				2	13,070,000	103.5400	13,532,182	13,070,000	13,070,000	0	0	0	0	4.270	4.271	AO	133,321	172,077	06/14/2012	06/14/2022
705322-AG-0	Pedernales Electric Coop SRNT			2	1FE	16,922,933	111.6500	18,894,465	16,922,933	16,922,933	0	0	0	0	7.550	7.544	MN	163,259	1,277,681	02/21/2004	11/15/2015
705322-AK-1	Pedernales Electric Coop Senior Note			2	1FE	16,566,661	140.4900	23,125,289	16,460,000	16,542,607	0	(3,253)	0	0	6.202	6.150	MN	130,442	1,020,849	01/17/2003	11/15/2032
70602#-AA-9	Pella Corporation Senior Note			2	2	9,450,000	104.4000	9,865,508	9,450,000	9,450,000	0	0	0	0	5.660	5.698	FMAN	54,973	534,870	08/24/2007	08/24/2015
70602#-AD-3	Pella Corporation Senior Note			2	2	8,250,000	104.9000	8,653,934	8,250,000	8,250,000	0	0	0	0	5.600	5.637	FMAN	47,483	462,000	11/26/2007	11/24/2015
708160-BL-9	JC PENNEY INC DEBENTURES	LS			4FE	16,173,900	78.5000	18,172,750	23,150,000	16,173,846	0	92	0	0	7.625	10.911	MS	588,396	1,765,188	10/02/2002	03/01/2097
708160-BS-4	JC PENNEY INC DEBENTURES	LS			4FE	6,907,090	83.5000	5,669,650	6,790,000	6,895,994	0	(1,770)	0	0	7.400	7.258	AO	125,615	502,460	07/08/2005	04/01/2037
709599-AC-8	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	554,462	102.0300	566,289	555,000	554,558	0	97	0	0	3.125	3.159	MN	2,409	8,672	05/08/2012	05/11/2015
709599-AG-9	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	104,959	101.0400	106,097	105,000	104,968	0	9	0	0	2.500	2.520	JJ	1,225	0	07/10/2012	07/11/2014
709599-AJ-3	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	99,852	100.2700	100,269	100,000	99,861	0	9	0	0	2.500	2.545	MS	653	0	09/24/2012	03/15/2016
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2FE	2,358,100	130.0400	2,600,720	2,000,000	2,310,811	0	(8,074)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032
713291-AP-7	PEPCO HOLDINGS INC. CORPORATE				2FE	4,973,950	115.2000	5,760,100	5,000,000	4,986,140	0	2,591	0	0	6.125	6.196	JD	25,521	306,250	06/05/2007	06/01/2017
713409-AC-4	PEPSI BOTTLING GROUP SENIOR NOTES				1FE	26,071,754	143.6300	36,300,718	25,274,000	25,891,955	0	(22,162)	0	0	7.000	6.743	MS	589,727	1,769,180	08/29/2006	03/01/2029
71343P-AC-5	PEPSIAMERICAS INC CORPORATE				1FE	3,976,760	123.3200	4,932,700	4,000,000	3,979,346	0	452	0	0	5.500	5.540	MN	28,111	220,000	05/11/2005	05/15/2035
71343P-AF-8	PEPSIAMERICAS INC CORPORATE				1FE	4,032,450	104.1900	4,167,732	4,000,000	4,007,702	0	(6,714)	0	0	4.375	4.194	FA	66,111	175,000	02/10/2009	02/15/2014
71343X-AD-6	PEPSIAMERICAS INC NT NOTES				1FE	9,895,000	100.8000	10,080,010	10,000,000	9,996,064	0	11,988	0	0	4.500	4.632	MS	132,500	450,000	02/27/2003	03/15/2013
713448-BH-0	PEPSICO INC CORPORATE				1FE	994,860	118.6000	1,186,045	1,000,000	996,862	0	485	0	0	5.000	5.066	JD	4,167	50,000	05/19/2008	06/01/2018
713448-BJ-6	PEPSICO INC CORPORATE				1FE	598,548	134.8400	809,045	600,000	598,931	0	126	0	0	7.900	7.935	MN	7,900	47,400	10/21/2008	11/01/2018
713448-BN-7	PEPSICO INC CORPORATE				1FE	14,949,750	115.6400	17,346,630	15,000,000	14,962,108	0	4,444	0	0	4.500	4.542	JJ	311,250	675,000	01/11/2010	01/15/2020
713448-BP-2	PEPSICO INC CORPORATE				1FE	32,645,910	126.0700	41,602,609	33,000,000	32,659,982	0	5,302	0	0	5.500	5.574	JJ	836,917	1,815,000	01/11/2010	01/15/2040
713448-BU-1	PEPSICO INC CORP FLOATER				1FE	50,000,000	100.0600	50,029,999	50,000,000	50,000,000	0	0	0	0	0.390	0.347	FMAN	26,542	279,063	05/03/2011	05/10/2013
714290-A@-2	Perrigo Co Series 2008-A SR NT				2	15,000,000	109.5000	16,425,557	15,000,000	15,000,000	0	0	0	0	5.970	5.970	MN	79,600	895,500	05/29/2008	05/29/2015
714290-B@-1	Perrigo Co SR NT Series 2010-B				2	6,272,037	117.2000	6,446,117	5,500,000	6,180,192	0	(80,056)	0	0	5.450	3.520	AO	50,791	299,750	11/01/2011	04/30/2020
716495-AD-8	PETROHAWK ENERGY CORP CORPORATE	R		1	2FE	713,000	104.4100	809,205	775,000	745,813	0	10,227	0	0	7.875	9.653	JD	5,086	61,031	05/18/2009	06/01/2015
717081-CY-7	PFIZER INC CORPORATE	LS			1FE	35,521,051	153.3200	43,925,292	28,650,000	35,224,474	0	(110,236)	0	0	7.200	5.530	MS	607,380	2,062,800	09/29/2011	03/15/2039
717081-DA-8	PFIZER INC CORPORATE				1FE	26,807,050	110.1300	28,413,695	25,800,000	26,267,429	0	(202,650)	0	0	5.350	4.465	MS	406,422	1,380,300	03/30/2010	03/15/2015
71713U-AQ-5	PHARMACIA CORPORATION DEBENTURES	C			1FE	16,447,062	127.7700	21,184,655	16,580,000	16,516,567	0	8,256	0	0	6.500	6.577	JD	89,808	1,077,700	04/05/2001	12/01/2018
71713U-AT-9	PHARMACIA CORPORATION DEBENTURES				1FE	8,904,061	136.5100	14,311,289	10,484,000	9,250,841	0	41,203	0	0	6.750	8.122	JD	31,452	707,670	01/20/2000	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1FE	1,213,866	133.5400	1,610,535	1,206,000	1,212,203	0	(229)	0	0	6.600	6.546	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				2FE	6,749,490	106.5400	7,350,915	6,900,000	6,767,694	0	2,757	0	0	6.125	6.287	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	102,003,960	121.2400	122,450,986	101,000,000	101,679,367	0	(110,196)	0	0	5.650	5.500	MN	713,313	5,706,500	09/23/2009	05/16/2018
718172-AB-5	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	29,893,050	101.6200	30,485,790	30,000,000	29,987,381	0	22,169	0	0	4.875	4.959	MN	182,813	1,462,500	09/17/2008	05/16/2013
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	12,736,114	136.1700	16,615,683	12,202,000	12,708,496	0	(8,369)	0	0	6.375	6.052	MN	97,235	777,878	06/17/2009	05/16/2038
718172-AE-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE		0		1FE	2,371,065	113.6200	2,995,874	2,636,800	2,539,464	0	30,836	0	39,088	5.875	7.295	SEP	50,506	147,604	10/23/2008	09/04/2015
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE	LS			1FE	30,474,660	107.6800	29,815,429	27,690,000	28,526,803	0	(670,756)	0	0	6.875	4.269	MS	549,954	1,903,688	05/17/2010	03/17/2014
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	23,998,485	107.2000	26,265,152	24,500,000	24,006,571	0	8,197	0	0	4.375	4.500	MN	136,962	1,071,875	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	16,681,905	108.6700	18,583,134	17,100,000	16,685,954	0	4,049	0	0	4.500	4.652	MS	215,888	384,750	03/14/2012	03/20/2042
718507-BK-1	CONOCOPHILLIPS DEBENTURES				1FE	9,953,332	134.0800	12,315,064	9,185,000	9,825,423	0	(22,243)	0	0	7.000	6.306	MS	162,523	642,950	09/13/2007	03/30/2029
718546-AG-9	PHILLIPS 66 CORPORATE				2FE	124,978	105.9000	132,378	125,000	124,982	0	4	0	0	2.950	2.953	MN	615	2,346	03/07/2012	05/01/2017
718592-AB-4	PHILLIPS VAN HEUSEN BOND				3FE	6,555,000	122.1000	7,326,180	6,000,000	6,407,742	0	(24,637)	0	0	7.750	6.852	MN	59,417	465,000	08/25/2005	11/15/2023
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				1	14,000,000	102.6400	14,369,166	14,000,000	14,000,000	0	0	0	0	3.470	3.470	JD	40,483	182,175	07/16/2012	07/16/2027
720186-E@-0	Piedmont Natural Gas Co Inc. Senior Note				1	8,000,000	111.7100	8,936,623	8,000,000	8,000,000	0	0	0	0	4.240	4.239	JD	28,267	339,200	06/06/2011	06/06/2021
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				1	32,660,000	103.8200	33,906,669	32,660,000	32,660,000	0	0	0	0	3.570	3.570	JD	97,164	148,984	10/15/2012	07/16/2027
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not			2	3	8,856,773	102.8200	9,106,958	8,856,773	8,856,773	0	0	0	0	6.000	6.046	MJSD	1,476	531,406	12/19/2011	12/31/2016
72146*-AA-2	Pilgrims Pride Corp Term B-2 Loan			2	4	12,093,084	105.1300	12,713,814	12,093,084	12,093,084	0	0	0	0	9.000	9.098	JAJO	278,141	1,108,470	03/01/2011	12/28/2014
723787-AE-7	PIONEER NATURAL RESOURCE CORPORATE	M			2FE	11,044,493	113.4800	12,948,153	11,410,000	11,261,634	0	36,242	0	0	5.875	6.289	JJ	309,100	670,338	11/16/2005	07/15/2016
723787-AF-4	PIONEER NATURAL RESOURCE CORPORATE				2FE	7,987,657	121.6600	10,219,322	8,400,000	8,149,995	0	36,635	0	0	6.875	7.560	MN	96,250	577,500	10/31/2007	05/01/2018
723787-AG-2	PIONEER NATURAL RESOURCE CORPORATE				2FE	3,461,720	117.8200	4,213,125	3,576,000	3,509,724	0	12,965	0	0	6.650	7.164	MS	70,020	237,804	06/09/2010	03/15/2017
724479-AG-5	PITNEY BOWES INC CORPORATE				2FE	3,097,998	104.7700	3,038,431	2,900,000	2,987,419	0	(37,513)	0	0	5.000	3.564	MS	42,694	145,000	12/11/2009	03/15/2015
726505-AF-7	PLAINS EXPLORATION & PRODUCT CORPORATE			1	4FE	625,000	105.2500	657,813	625,000	625,000	0	0	0	0	7.625	7.625	JD	3,971	47,656	05/20/2008	06/01/2018
726505-AG-5	PLAINS EXPLORATION & PRODUCT CORPORATE			1	4FE	1,110,000	106.5000	1,065,000	1,000,000	1,057,445	0	(44,723)	0	0	10.000	5.072	MS	33,333	100,000	10/21/2011	03/01/2016
72650R-AB-8	PLAINS ALL AMER PIPELINE PLAINS ALL AMER				2FE	5,011,950	104.6300	5,231,503	5,000,000	5,001,909	0	(2,048)	0	0	5.625	5.580	JD	12,500	281,250	04/11/2007	12/15/2013
72650R-AF-9	PLAINS ALL AMER PIPELINE CORPORATE				2FE	755,030	111.7600	1,117,600	1,000,000	860,643	0	30,108	0	0	5.875	9.429	FA	22,194	58,750	03/25/2005	08/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
72650R-AP-7	PLAINS ALL AMER PIPELINE CORPORATE	LS			2FE	11,881,716	117.9900	14,158,516	12,000,000	11,940,781	0	12,435	0	0	6.125	6.264	JJ	338,917	735,000	07/18/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE CORPORATE				2FE	9,697,841	129.1700	12,852,268	9,950,000	9,713,518	0	3,700	0	0	6.650	6.852	JJ	305,106	661,675	09/09/2008	01/15/2037
72650R-AT-9	PLAINS ALL AMER PIPELINE CORPORATE				2FE	753,730	123.4500	1,172,789	950,000	817,948	0	18,009	0	0	6.500	9.914	MN	10,292	61,750	10/30/2008	05/01/2018
729237-B#-3	Plum Creek Timber Company SRNT			2	2	3,142,857	115.5500	3,631,477	3,142,857	3,142,857	0	0	0	0	8.050	8.049	MN	33,733	253,000	11/13/1996	11/13/2016
72925#-AJ-6	Plum Creek Timberlands, LP Senior Note-				2	24,360,000	100.2300	24,416,755	24,360,000	24,360,000	0	0	0	0	6.180	6.180	JJ	669,088	1,505,448	01/22/2003	01/21/2013
72925P-AB-1	PLUM CREEK TIMBER CO INC CORPORATE				2FE	2,450,277	109.5800	3,287,356	3,000,000	2,726,693	0	79,076	0	0	5.875	8.649	MN	22,521	176,250	11/08/2005	11/15/2015
731020-AA-4	POLAR TANKERS INC CORP SINKING FUND			2	1FE	5,000,000	123.5800	6,178,936	5,000,000	5,000,000	0	0	0	0	5.951	5.950	MN	42,153	297,550	05/07/2007	05/10/2037
731068-A@-1	Polaris Industries Inc. Senior Note				1	2,300,000	113.4300	2,608,938	2,300,000	2,300,000	0	0	0	0	4.600	4.600	MN	17,339	105,800	05/02/2011	05/03/2021
737679-DB-3	Potomac Elec Pwr Co CORPORATE				1FE	9,975,100	142.6900	14,268,990	10,000,000	9,975,742	0	368	0	0	6.500	6.519	MN	83,056	650,000	11/13/2007	11/15/2037
737679-DC-1	Potomac Elec Pwr Co CORPORATE	LS			1FE	4,445,199	162.0600	5,213,580	3,217,000	4,411,798	0	(21,226)	0	0	7.900	5.260	JD	11,295	254,143	05/23/2011	12/15/2038
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1FE	3,988,400	104.5500	4,181,840	4,000,000	3,989,021	0	621	0	0	3.050	3.084	AO	30,500	59,983	03/28/2012	04/01/2022
73965*-AA-8	Prairie Power Inc. Senior Secured Note			2	2	33,244,599	110.6800	36,688,631	33,150,000	33,238,886	0	(5,713)	0	0	5.100	5.094	FMAN	216,028	1,675,988	03/30/2012	11/15/2032
74005P-AR-5	PRAXAIR INC CORPORATE				1FE	5,399,700	108.7800	5,438,807	5,000,000	5,171,773	0	(72,876)	0	0	4.625	3.030	MS	58,455	231,250	10/05/2009	03/30/2015
74005P-AU-8	PRAXAIR INC CORPORATE				1FE	19,593,830	114.9800	21,444,476	18,650,000	19,436,972	0	(104,664)	0	0	4.500	3.766	FA	317,050	839,250	07/19/2011	08/15/2019
74005P-AV-6	PRAXAIR INC CORPORATE	LS			1FE	5,050,500	106.7600	5,337,949	5,000,000	5,023,822	0	(8,373)	0	0	3.250	3.064	MS	47,847	162,500	09/11/2009	09/15/2015
74005P-AX-2	PRAXAIR INC CORPORATE	LS			1FE	65,877,664	100.7700	65,865,886	65,360,000	65,454,330	0	(208,117)	0	0	2.125	1.802	JD	65,587	1,388,900	11/23/2010	06/14/2013
74005P-AZ-7	PRAXAIR INC CORPORATE				1FE	3,074,363	105.0900	3,257,862	3,100,000	3,077,229	0	2,244	0	0	3.000	3.097	MS	31,000	91,708	08/31/2011	09/01/2021
74005P-BA-1	PRAXAIR INC CORPORATE			1	1FE	6,653,103	100.4200	6,725,245	6,697,000	6,655,112	0	2,009	0	0	2.450	2.527	FA	61,984	86,140	06/29/2012	02/15/2022
740189-AG-0	Precision Castparts Corp CORPORATE			1	1FE	3,554,444	100.6400	3,597,909	3,575,000	3,554,482	0	38	0	0	2.500	2.565	JJ	2,731	0	12/17/2012	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE	LS		1	1FE	3,056,027	102.5900	3,154,596	3,075,000	3,056,004	0	(23)	0	0	3.900	3.935	JJ	3,664	0	12/17/2012	01/15/2043
74029@-AD-2	Precision MTR Transport Grp LL Term A			2	5	21,471,571	101.4000	21,772,669	21,471,571	21,471,571	0	0	0	0	9.000	9.105	MJSD	5,368	1,971,210	01/14/2011	10/06/2014
74164F-A*-4	Primoris Services Corporation Senior Not			2	2Z	25,000,000	100.5400	25,134,300	25,000,000	25,000,000	0	0	0	0	3.650	3.666	MJSD	7,604	0	12/28/2012	12/28/2022
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC CORPORATE	LS			1FE	26,136,750	122.0400	31,975,654	26,200,000	26,139,458	0	1,046	0	0	6.050	6.068	AO	334,632	1,585,100	10/17/2006	10/15/2036
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1FE	1,479,595	101.4400	1,506,427	1,485,000	1,479,687	0	93	0	0	3.300	3.343	MS	15,110	0	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE				1FE	613,905	101.6400	625,052	615,000	613,872	0	(33)	0	0	4.625	4.636	MS	8,770	0	09/05/2012	09/15/2042
74256L-AA-7	Pri Fin Glb II CORP FLOATER				1FE	60,200,000	99.9700	60,180,555	60,200,000	60,200,000	0	0	0	0	0.976	0.955	JAJO	137,131	151,718	07/10/2012	07/09/2014
7425A0-A5-9	Principal Life Global SECURED 144A				1FE	1,502,265	100.1600	1,502,415	1,500,000	1,499,942	0	(426)	0	0	5.250	5.223	JJ	36,313	78,750	02/08/2006	01/15/2013
742630-AA-3	Principal US Property Sep Acct Series A				2	67,576,528	101.0500	68,093,958	67,387,500	67,426,266	0	(72,958)	0	0	4.130	4.021	JD	7,731	2,783,104	12/01/2010	07/08/2013
742630-AB-1	Principal US Property Sep Acct Series B				2	67,717,757	106.0000	71,428,866	67,387,500	67,574,214	0	(69,835)	0	0	4.650	4.534	JD	8,704	3,133,519	12/01/2010	07/08/2015
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1FE	14,818,920	145.1200	18,865,340	13,000,000	14,539,975	0	(43,758)	0	0	8.000	6.776	AO	187,778	1,000,000	06/07/2012	10/26/2029
742718-BG-3	PROCTER & GAMBLE CO CORPORATE				1FE	2,978,480	149.5700	2,991,330	2,000,000	2,913,498	0	(63,431)	0	0	8.000	3.261	MS	53,333	160,000	12/19/2011	09/01/2024
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES				1FE	7,996,234	138.3500	10,549,393	7,625,000	7,897,774	0	(13,537)	0	0	6.450	6.048	JJ	226,780	491,813	06/24/2004	01/15/2026
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1FE	20,983,555	127.4800	26,395,003	20,705,000	20,974,688	0	(9,210)	0	0	5.500	5.384	FA	474,490	1,138,775	05/20/2010	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO CORPORATE				1FE	23,463,295	132.4200	31,117,502	23,500,000	23,466,716	0	715	0	0	5.800	5.811	FA	514,911	1,363,000	08/18/2006	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE				1FE	28,023,148	134.1600	37,557,588	27,995,000	28,022,843	0	(628)	0	0	5.550	5.542	MS	500,644	1,553,723	01/28/2010	03/05/2037
742718-DM-8	PROCTER & GAMBLE CO CORPORATE				1FE	19,974,784	106.1800	19,812,255	18,660,000	19,332,092	0	(308,241)	0	0	3.500	1.763	FA	246,727	653,100	11/23/2010	02/15/2015
742718-DN-6	PROCTER & GAMBLE CO CORPORATE	LS			1FE	9,982,400	118.1500	11,814,670	10,000,000	9,987,880	0	1,601	0	0	4.700	4.722	FA	177,556	470,000	02/03/2009	02/15/2019
742718-DY-2	PROCTER & GAMBLE CO CORPORATE	LS			1FE	6,021,600	101.7600	6,105,780	6,000,000	6,020,575	0	(1,025)	0	0	2.300	2.258	FA	55,583	69,000	06/26/2012	02/06/2022
742718-EA-3	PROCTER & GAMBLE CO CORPORATE		0		1FE	128,128	100.1600	132,046	131,840	131,107	0	6	0	2,973	2.000	2.053	AUG	997	0	11/23/2012	08/16/2022
74273#-AC-5	Pro-Pet, LLC Term A			2	4	22,234,511	99.3000	22,079,293	22,234,511	22,234,511	0	0	0	0	7.250	5.933	MJSD	4,478	1,642,392	12/23/2010	12/23/2015
74273#-AD-3	Pro-Pet, LLC Revolver			2	4	4,437,000	99.3000	4,406,025	4,437,000	4,437,000	0	0	0	0	7.250	7.453	MON	5,392	195,320	08/27/2012	12/23/2015
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2FE	5,895,450	135.8400	6,791,736	5,000,000	5,774,829	0	(22,350)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2FE	2,230,420	128.9000	2,578,028	2,000,000	2,202,278	0	(5,630)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AR-6	PROGRESS ENERGY INC CORPORATE			1	2FE	214,232	111.5200	223,045	200,000	212,535	0	(1,377)	0	0	4.400	3.475	JJ	4,058	8,800	09/29/2011	01/15/2021
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1FE	28,270,401	127.8500	34,732,373	27,167,000	28,106,642	0	(24,577)	0	0	6.250	5.949	JD	141,495	1,697,938	12/14/2004	12/01/2032
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE	LS			1FE	9,307,403	137.5200	11,004,062	8,002,000	9,232,726	0	(24,399)	0	0	6.250	5.142	MS	166,708	500,125	10/06/2009	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1FE	9,283,476	139.6800	12,051,126	8,628,000	9,263,197	0	(11,471)	0	0	6.500	5.925	FA	233,675	560,820	03/02/2011	08/01/2038
744448-CC-3	PUBLIC SERVICE CO COLO CORPORATE				1FE	5,049,350	120.4200	6,020,965	5,000,000	5,034,268	0	(4,457)	0	0	5.125	4.998	JD	21,354	256,250	06/08/2009	06/01/2019
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			1	1FE	6,649,821	114.6900	7,059,022	6,155,000	6,642,768	0	(6,882)	0	0	4.750	4.261	FA	110,448	179,681	03/27/2012	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			1	1FE	23,627,963	97.0800	23,017,218	23,710,000	23,627,519	0	(444)	0	0	3.600	3.619	MS	260,810	0	09/04/2012	09/15/2042
744482-BG-4	PUBLIC SERVICE CO OF NH US DOMESTIC				1FE	4,606,800	106.0500	5,302,700	5,000,000	4,876,907	0	73,216	0	0	5.250	6.325	JJ	121,042	262,500	07/15/2004	07/15/2014
744499-AP-9	PUBLIC SERVICE CO NEW MEX CORPORATE				2FE	1,600,000	121.5100	1,944,120	1,600,000	1,600,000	0	0	0	0	7.950	7.950	MN	16,253	127,200	05/08/2008	05/15/2018
744516-F@-9	Public Service Company of NC SENIOR NOTE				1	46,680,000	114.8800	53,628,250	46,680,000	46,680,000	0	0	0	0	4.590	4.590	FA	815,383	2,142,612	02/14/2011	02/14/2021
744542-AB-7	PUBLIC SERVICE OF NEW MEXICO CORPORATE			1	2FE	1,597,712	109.9000	1,758,464	1,600,000	1,597,761	0	149	0	0	5.350	5.369	AO	21,400	82,984	10/06/2011	10/01/2021
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR				1FE	1,914,411	144.3300	2,908,310	2,015,000	1,925,676	0	1,085	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
74456Q-AL-0	PUBLIC SVC ELEC & GAS CO 1ST MORTGAGE				1FE	6,679,522	103.1700	6,947,198	6,734,000	6,727,273	0	8,858	0	0	5.375	5.517	MS	120,651	361,953	10/20/2006	09/01/2013
74456Q-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	10,711,192	121.3500	11,133,500	9,175,000	10,681,774	0	(29,417)	0	0	5.250	4.123	JJ	240,844	240,844	03/29/2012	07/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
744560-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	LS			1FE	23,151,122	128.6300	27,191,509	21,140,000	23,120,866	0	(35,061)	0	0	5.700	4.996	JD	100,415	1,204,980	04/30/2012	12/01/2036
744560-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	22,639,413	129.6000	29,262,316	22,579,000	22,646,356	0	(2,290)	0	0	5.800	5.772	MN	218,264	1,309,582	06/27/2011	05/01/2037
744560-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	9,829,989	125.4800	11,789,015	9,395,000	9,823,890	0	(5,947)	0	0	5.375	5.046	MN	84,164	452,709	04/30/2012	11/01/2039
744560-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE	LS			1FE	9,327,672	126.7700	9,494,953	7,490,000	9,301,772	0	(25,899)	0	0	5.500	4.027	MS	137,317	205,975	04/11/2012	03/01/2040
744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE			1	1FE	17,086,338	102.7400	16,875,374	16,425,000	17,080,282	0	(6,056)	0	0	3.950	3.723	MN	108,131	306,372	08/21/2012	05/01/2042
74531E-AB-8	PUGET SOUND ENERGY 1ST MORTGAGE				1FE	12,758,000	122.8200	15,668,865	12,758,000	12,758,000	0	0	0	0	6.740	6.739	MS	253,190	859,889	06/30/2000	06/15/2018
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1FE	10,841,200	139.7400	13,973,923	10,000,000	10,769,798	0	(14,516)	0	0	6.724	6.102	JD	29,884	672,400	04/20/2007	06/15/2036
745332-BX-3	PUGET SOUND ENERGY CORPORATE				1FE	5,152,328	133.6500	6,829,260	5,110,000	5,151,630	0	(260)	0	0	6.274	6.203	MS	94,399	313,700	10/09/2012	03/15/2037
745332-CA-2	PUGET SOUND ENERGY CORPORATE	LS			1FE	6,591,781	126.6800	6,612,733	5,220,000	6,576,082	0	(15,699)	0	0	5.757	4.140	AO	75,129	191,132	12/05/2012	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1FE	5,672,533	127.5500	5,682,326	4,455,000	5,658,503	0	(14,030)	0	0	5.795	4.131	MS	76,016	109,670	10/09/2012	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE				1FE	38,899,866	128.7600	41,336,775	32,105,000	38,832,036	0	(62,955)	0	0	5.764	4.424	JJ	853,301	1,021,813	12/04/2012	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE			1	1FE	28,829,591	127.1900	30,841,481	24,248,000	28,766,527	0	(60,367)	0	0	5.638	4.451	AO	288,610	1,185,559	06/14/2012	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			1	1FE	20,110,101	109.6800	21,011,709	19,158,000	20,096,427	0	(13,674)	0	0	4.434	4.139	MN	108,543	847,106	04/16/2012	11/15/2041
74834L-AL-4	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	905,281	111.0400	916,064	825,000	869,090	0	(14,582)	0	0	5.450	3.452	MN	7,494	44,963	06/09/2010	11/01/2015
74834L-AN-0	QUEST DIAGNOSTIC INC NT CORPORATE	LS			2FE	9,889,100	128.6500	12,864,640	10,000,000	9,896,781	0	1,552	0	0	6.950	7.039	JJ	347,500	695,000	06/19/2007	07/01/2037
74834L-AR-1	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	623,598	105.4700	632,839	600,000	617,300	0	(5,076)	0	0	3.200	2.274	AO	4,800	19,200	09/29/2011	04/01/2016
74834L-AS-9	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	149,750	111.9700	167,962	150,000	149,777	0	21	0	0	4.700	4.721	AO	1,763	7,050	03/21/2011	04/01/2021
74842*-AK-3	Quiktrip Corporation Senior Note			2	2	4,189,241	104.5900	4,482,456	4,285,714	4,254,085	0	8,180	0	0	5.220	5.740	MON	14,914	223,714	10/01/2006	09/07/2015
74842*-AL-1	Quiktrip Corporation Senior Note			2	2	19,192,857	107.3500	20,603,370	19,192,857	19,192,857	0	0	0	0	5.270	5.327	MON	67,431	1,011,463	12/07/2007	12/07/2017
748438-AA-2	The Quikrete Companies, Inc. Senior Note			2	2	109,023,000	103.7000	113,057,884	109,023,000	109,023,000	0	0	0	0	4.400	4.399	JJ	2,371,856	2,398,506	01/03/2012	01/03/2022
748758-AD-7	Quinn Group, Inc. Senior Note			2	2	7,142,857	107.4900	7,677,569	7,142,857	7,142,857	0	0	0	0	5.870	5.912	FMAN	46,587	419,286	11/21/2006	11/21/2016
748758-AE-5	Quinn Group, Inc. Senior Note			2	2	14,023,810	119.0500	16,695,314	14,023,810	14,023,810	0	0	0	0	6.500	6.552	MJSD	35,449	911,548	09/17/2007	09/17/2032
74913G-AG-0	QWEST CORPORATION CORPORATE	R			2FE	1,121,000	109.4500	1,176,577	1,075,000	1,087,569	0	(6,655)	0	0	7.500	6.770	AO	20,156	80,625	01/11/2008	10/01/2014
74913G-AK-1	QWEST CORPORATION CORPORATE				2FE	2,084,360	113.1100	2,203,402	1,948,000	1,996,588	0	(17,734)	0	0	7.625	6.507	JD	6,602	148,535	03/30/2007	06/15/2015
74913G-AN-5	QWEST CORPORATION CORP FLOATER	LS			2FE	6,000,000	100.7700	6,046,170	6,000,000	6,000,000	0	0	0	0	3.558	7.741	MJSD	10,108	226,867	02/01/2006	06/15/2013
74951#-AA-8	RE Rich Family Holding Corp Senior Note			2	2	5,625,000	103.3000	5,810,863	5,625,000	5,625,000	0	0	0	0	4.010	4.030	JAJO	42,606	225,562	07/23/2003	07/23/2015
74951#-AC-4	RE Rich Family Holding Corp Senior Note			2	2	4,285,714	108.9200	4,668,193	4,285,714	4,285,714	0	0	0	0	5.180	5.212	JAJO	51,800	222,000	10/07/2005	04/07/2020
74951#-AD-2	RE Rich Family Holding Corp Senior Note			2	2	13,760,000	108.5000	14,930,294	13,760,000	13,760,000	0	0	0	0	5.950	5.993	MJSD	52,307	818,720	09/08/2006	09/08/2016
74951#-AE-0	RE Rich Family Holding Corp Senior Note			2	2	14,335,000	109.9700	15,764,664	14,335,000	14,335,000	0	0	0	0	4.450	4.473	MJSD	1,772	637,908	04/11/2011	03/31/2023
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES	M		2	2FE	49,477,549	118.5200	55,283,164	46,644,980	47,770,421	0	(176,647)	0	0	9.810	9.155	JD	305,058	4,575,873	06/30/2000	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES	M		2	2FE	37,598,870	120.7100	40,153,595	33,265,616	35,317,575	0	(34,737)	0	0	9.820	8.428	JD	217,779	3,266,683	06/30/2000	12/07/2022
74956E-D@-4	DEX ONE CORP Term D 3 Month			2	6FE	914,577	68.1000	1,407,049	2,066,151	650,277	0	(274,970)	0	0	9.000	82.255	MJSD	21,677	190,992	01/29/2010	10/24/2014
749685-AM-5	RPM INTERNATIONAL INC. CORPORATE				2FE	3,164,036	104.8200	3,338,676	3,185,000	3,182,171	0	2,662	0	0	6.250	6.343	JD	8,847	199,063	07/13/2004	12/15/2013
749868-AC-5	RREEF America REIT II, Inc Senior Note				1	10,998,985	103.4600	11,606,115	11,218,000	11,160,400	0	29,399	0	0	5.290	5.592	AO	125,280	593,432	08/02/2006	10/15/2014
749868-AE-1	RREEF America REIT II, Inc Senior Note				1	2,296,475	106.3600	2,659,013	2,500,000	2,400,138	0	18,929	0	0	5.160	6.200	JD	6,450	129,000	08/02/2006	06/13/2017
749868-AH-4	RREEF America REIT II, Inc Senior Note				1	12,650,000	105.8000	13,384,123	12,650,000	12,650,000	0	0	0	0	5.410	5.410	FA	269,944	684,365	02/09/2006	02/09/2016
749868-AL-5	RREEF America REIT II, Inc Series B Seni				1	14,500,000	105.2100	15,255,858	14,500,000	14,500,000	0	0	0	0	4.850	4.850	MN	115,255	703,250	11/04/2010	11/02/2017
751028-AA-9	Ralcorp Holdings, Inc. Senior Note			1	2	40,000,000	102.6600	41,063,609	40,000,000	40,000,000	0	0	0	0	7.290	7.290	FA	1,101,600	2,916,000	08/04/2008	08/15/2018
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES				1FE	15,418,897	137.3800	20,744,380	15,100,000	15,271,382	0	(13,376)	0	0	8.625	8.435	FA	492,008	1,302,375	03/16/1993	02/15/2022
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1FE	2,669,342	136.4700	3,548,272	2,600,000	2,641,669	0	(2,643)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
755111-AF-8	RAYTHEON CO CORPORATE				1FE	16,004,865	139.1500	19,386,768	13,932,000	15,582,979	0	(69,449)	0	0	7.200	5.971	FA	378,950	1,003,104	08/29/2006	08/15/2027
755111-AJ-0	RAYTHEON CO DEBENTURES				1FE	124,168	124.3200	124,317	100,000	117,426	0	(3,041)	0	0	6.750	3.098	MS	1,988	6,750	09/23/2010	03/15/2018
755111-AP-6	RAYTHEON CO DEBENTURES				1FE	11,493,715	135.1500	14,156,858	10,475,000	11,283,394	0	(29,432)	0	0	7.000	6.225	MN	122,208	733,250	11/03/2005	11/01/2028
755111-BR-1	RAYTHEON CO CORPORATE				1FE	7,980,400	114.8000	9,184,353	8,000,000	7,986,093	0	1,586	0	0	4.400	4.428	FA	132,978	352,000	11/12/2009	02/15/2020
755111-BT-7	RAYTHEON CO CORPORATE	LS			1FE	13,229,483	106.3900	14,149,870	13,300,000	13,242,710	0	6,340	0	0	3.125	3.187	AO	87,743	415,625	10/14/2010	10/15/2020
755111-BU-4	RAYTHEON CO CORPORATE				1FE	26,440,326	113.2000	30,111,254	26,600,000	26,443,672	0	2,563	0	0	4.875	4.914	AO	273,758	1,296,750	10/13/2010	10/15/2040
755258-AB-2	RE AZ Holdings, LLC Series B Senior Secu			2	2	15,212,767	119.3000	18,148,052	15,212,767	15,212,767	0	0	0	0	6.850	6.910	MJSD	2,895	1,042,075	12/22/2010	09/30/2035
75605E-BC-3	REALOGY CORP CORP			1	5FE	1,363,250	108.2500	2,219,125	2,050,000	1,391,448	0	61,619	0	0	11.500	5.071	AO	49,769	235,750	06/24/2011	04/15/2017
756109-AK-0	REALTY INCOME GROUP CORPORATE	LS			2FE	6,353,989	121.7200	7,747,216	6,365,000	6,356,956	0	858	0	0	6.750	6.772	FA	162,308	429,638	08/30/2007	08/15/2019
75659@-AA-2	Red Hills Finance LLC Term A			2	2	2,874,999	100.0000	2,874,999	2,874,999	2,874,999	0	0	0	0	6.500	1.607	MJSD	519	154,888	07/22/2009	09/30/2015
75719*-AE-4	Red Wing Shoe Company Senior Note			2	2	7,850,000	103.9800	8,162,050	7,850,000	7,850,000	0	0	0	0	3.500	3.514	JAJO	61,056	274,750	01/11/2011	01/11/2018
75737#-AF-5	Redfire Inc. Series C Senior Gtd Note				2	14,250,000	131.8700	18,791,453	14,250,000	14,250,000	0	0	0	0	7.990	7.990	JD	44,278	1,138,575	06/17/2009	06/17/2019
758932-E@-2	Regis Corporation Senior Note			2	3	1,898,571	101.8600	1,933,841	1,898,571	1,898,571	0	0	0	0	6.690	4.717	MJSD	7,409	127,367	06/09/2003	06/07/2013
758932-H#-7	Regis Corporation Senior Note			2	3	16,428,571	116.3000	19,105,591	16,428,571	16,428,571	0	0	0	0	8.500	6.094	MJSD	15,516	1,396,429	01/04/2008	12/27/2017
758932-H@-9	Regis Corporation Senior Note			2	3	6,478,571	115.0600	7,454,054	6,478,571	6,478,571	0	0	0	0	8.500	6.094	MJSD	6,119	550,679	09/27/2007	09/27/2017
759358-AH-3	Reinalt-Thomas Corp. Senior Note			2	2	14,927,252	112.8100	16,204,464	14,364,000	14,663,288	0	(128,947)	0	0	7.875	6.811	MS	320,497	1,131,165	12/01/2010	03/19/2016
759368-AA-7	The Reinvestment Fund Note			2	5	3,568,504	90.9800	4,548,731	5,000,000	3,985,004	0	168,935	0	0	5.000	10.946	MJSD	694	250,000	04/22/2010	07/22/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
760719-AS-3	HSBC USA INC DEBENTURES				1FE	5,985,800	136.8800	6,843,900	5,000,000	5,523,125	0	(43,110)	0	0	9.300	7.593	JD	38,750	465,000	03/02/1993	06/01/2021
760719-BH-6	HSBC USA INC SUB DEBENTURES	M			1FE	12,373,427	119.3900	14,810,243	12,405,000	12,373,963	0	3	0	0	7.200	7.218	JJ	411,846	893,160	06/30/2000	07/15/2097
760759-AH-3	REPUBLIC SERV INC NT CORPORATE				2FE	7,216,067	115.9700	8,118,104	7,000,000	7,189,137	0	(22,915)	0	0	5.000	4.541	MS	116,667	350,000	10/25/2011	03/01/2020
760759-AL-4	REPUBLIC SERV INC NT CORPORATE				2FE	1,797,129	110.1100	1,910,355	1,735,000	1,786,838	0	(8,722)	0	0	3.800	3.190	MN	8,424	65,930	10/21/2011	05/15/2018
760759-AN-0	REPUBLIC SERV INC NT CORPORATE			1	2FE	8,054,175	119.5400	9,641,126	8,065,000	8,053,904	0	145	0	0	5.700	5.709	MN	58,740	459,705	05/02/2011	05/15/2041
760761-AB-2	Republic Svcs CORPORATE				2FE	8,808,840	118.7700	9,249,919	7,788,000	8,673,632	0	(115,009)	0	0	5.500	3.577	MS	126,122	428,340	10/24/2011	09/15/2019
760761-AD-8	Republic Svcs CORPORATE				2FE	10,020,103	117.8600	10,507,366	8,915,000	9,897,494	0	(91,690)	0	0	5.250	3.776	MN	59,805	468,038	08/23/2011	11/15/2021
76169#-AF-0	Reyes Holdings, LLC Senior Secured Note			2	3	75,210,000	109.4800	82,338,668	75,210,000	75,210,000	0	0	0	0	6.950	7.009	JAJO	885,702	5,227,095	04/30/2008	04/30/2017
761713-AE-6	REYNOLDS AMERICAN INC CORPORATE	R			2FE	6,532,179	119.6400	7,357,940	6,150,000	6,315,735	0	(41,969)	0	0	7.625	6.726	JD	39,078	468,938	12/07/2006	06/01/2016
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE				2FE	3,427,374	131.1300	5,723,960	4,365,000	3,457,470	0	8,222	0	0	7.250	9.408	JD	14,065	316,463	12/14/2010	06/15/2037
761713-AU-0	REYNOLDS AMERICAN INC CORPORATE	R			2FE	5,904,563	120.7600	7,137,022	5,910,000	5,906,804	0	546	0	0	6.750	6.763	JD	17,730	398,925	06/18/2007	06/15/2017
761713-AW-6	REYNOLDS AMERICAN INC CORPORATE				2FE	232,883	100.8900	237,086	235,000	232,873	0	(9)	0	0	4.750	4.807	MN	1,891	0	10/24/2012	11/01/2042
76304*-AC-7	RE Rich Family Holding Corp SRNT			2	2	20,000,000	123.4200	24,685,021	20,000,000	20,000,000	0	0	0	0	7.250	7.311	FMAN	136,944	1,445,972	02/21/2004	02/27/2020
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE			1	4FE	4,960,197	60.2500	4,424,158	7,343,000	5,164,487	0	204,291	0	0	9.000	17.256	MN	110,145	569,047	12/21/2011	11/01/2018
77118*-AA-5	ROC Finance LLC Senior Secured FF&E Faci			2	3Z	21,066,045	100.6700	21,207,520	21,066,045	21,066,045	0	0	0	0	9.000	9.597	MON	126,869	200,341	12/27/2012	02/19/2017
771196-AQ-5	ROCHE HOLDINGS INC CORPORATE	LS			1FE	6,317,797	105.0500	6,685,102	6,364,000	6,351,743	0	9,574	0	0	5.000	5.166	MS	106,067	318,200	02/18/2009	03/01/2014
771196-AS-1	ROCHE HOLDINGS INC CORPORATE				1FE	58,049,162	124.4800	66,783,144	53,650,000	57,000,120	0	(477,856)	0	0	6.000	4.786	MS	1,073,000	3,219,000	11/18/2010	03/01/2019
771196-AU-6	ROCHE HOLDINGS INC CORPORATE				1FE	106,555,014	150.6700	142,017,402	94,255,000	106,089,836	0	(205,238)	0	0	7.000	6.014	MS	2,199,283	6,597,850	02/07/2012	03/01/2039
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1FE	4,944,850	101.1500	5,057,500	5,000,000	4,951,905	0	1,079	0	0	6.375	6.459	MS	106,250	318,750	09/09/2003	09/01/2033
772739-AN-8	ROCK TENN COMPANY CORPORATE				3FE	187,967	101.5900	193,019	190,000	188,006	0	39	0	0	4.000	4.127	MS	2,322	0	09/04/2012	03/01/2023
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES	C			1FE	23,610,186	102.8400	32,658,525	31,755,000	23,625,317	0	1,546	0	0	5.200	6.996	JJ	761,414	1,651,260	11/08/2000	01/15/2098
773903-AE-9	ROCKWELL AUTOMATION INC CORPORATE				1FE	10,936,780	136.7600	15,043,303	11,000,000	10,940,307	0	962	0	0	6.250	6.293	JD	57,292	687,500	11/28/2007	12/01/2037
774341-AB-7	ROCKWELL COLLINS CORPORATE				1FE	11,456,025	119.7700	13,773,619	11,500,000	11,468,206	0	3,927	0	0	5.250	5.300	JJ	278,396	603,750	05/01/2009	07/15/2019
775198-AK-6	Rogers Group, Inc. Series A Senior Note				2	12,854,793	110.8400	13,854,948	12,500,000	12,711,738	0	(70,404)	0	0	7.090	6.412	JAJO	204,330	901,021	12/01/2010	10/10/2015
775198-AL-4	Rogers Group, Inc. Senior Note				2	1,000,000	106.4900	1,064,912	1,000,000	1,000,000	0	0	0	0	5.190	5.190	MJSD	144	52,765	06/30/2011	06/30/2021
775371-AU-1	ROHM & HAAS CO DEBENTURES	LS			2FE	38,805,178	134.5900	43,687,799	32,460,000	37,563,698	0	(174,207)	0	0	7.850	6.298	JJ	1,174,962	2,548,110	06/28/2006	07/15/2029
778296-B@-1	Ross Stores Inc Senior Note			2	2	10,000,000	118.9000	11,890,258	10,000,000	10,000,000	0	0	0	0	6.380	6.380	JD	30,128	638,000	12/14/2006	12/14/2018
780153-AP-7	Royal Caribbean Cruises Ltd CORPORATE	LS			3FE	4,759,575	104.3800	4,790,813	4,590,000	4,669,389	0	(83,459)	0	0	6.875	4.915	JD	26,297	315,563	11/29/2011	12/01/2013
780153-AQ-5	Royal Caribbean Cruises Ltd CORPORATE				3FE	5,221,500	102.5000	5,125,000	5,000,000	5,067,063	0	(143,623)	0	0	7.000	3.990	JD	15,556	350,000	12/14/2011	06/15/2013
780153-AR-3	Royal Caribbean Cruises Ltd CORPORATE	LS			3FE	3,987,600	113.0000	4,520,000	4,000,000	3,994,496	0	1,303	0	0	7.250	7.294	JD	12,889	290,000	06/07/2006	06/15/2016
781258-B#-4	Ruddick Corporation SRNT				2	45,000,000	120.6200	54,279,835	45,000,000	45,000,000	0	0	0	0	7.550	7.550	JAJO	717,250	3,397,500	02/21/2004	07/15/2017
781258-B@-6	Ruddick Corporation SRNT				2	45,000,000	120.4000	54,180,005	45,000,000	45,000,000	0	0	0	0	7.720	7.720	JAJO	733,400	3,474,000	02/21/2004	04/15/2017
78377H-A#-0	S&C Electric Company Senior Note			2	2	5,333,333	112.7500	6,013,254	5,333,333	5,333,333	0	0	0	0	6.160	6.161	JJ	137,801	328,533	09/24/2007	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note			2	2	6,666,667	112.6100	7,507,426	6,666,667	6,666,667	0	0	0	0	6.130	6.131	JJ	171,413	408,667	09/24/2007	07/31/2022
78387G-AP-8	AT&T Inc CORPORATE				1FE	274,785	107.4200	268,550	250,000	264,483	0	(8,310)	0	0	5.100	1.640	MS	3,754	12,750	09/29/2011	09/15/2014
78430#-AA-0	SJWTX WTR Inc. Senior Note				1	7,500,000	138.5400	10,390,363	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
784305-A*-5	SJW Corp Senior Note				1	25,000,000	112.9500	28,238,108	25,000,000	25,000,000	0	0	0	0	4.350	4.350	JD	3,021	1,087,500	06/30/2011	06/30/2021
78442F-BG-2	SLM CORP BOND				2FE	340,000	102.3800	511,875	500,000	468,409	0	37,261	0	0	5.000	10.335	AO	6,250	25,000	02/24/2004	10/01/2013
78442F-EH-7	SLM CORP CORPORATE				2FE	3,571,800	117.0000	5,798,520	4,956,000	3,962,227	0	113,752	0	0	8.450	13.751	JD	18,613	418,782	09/29/2011	06/15/2018
78442F-EK-0	SLM CORP CORPORATE				2FE	59,363	108.7500	65,250	60,000	59,586	0	117	0	0	6.250	6.500	JJ	1,625	3,750	01/11/2011	01/25/2016
78443*-AJ-0	SLBP Holding Corporation Series B Senior				3	2,741,648	106.8400	2,991,549	2,800,000	2,784,034	0	9,505	0	0	8.900	6.280	JD	692	249,200	09/19/2007	06/30/2014
78443*-AM-3	SLBP Holding Corporation Series E Senior				3	9,185,333	128.2700	12,826,849	10,000,000	9,353,568	0	54,578	0	0	9.200	9.406	JD	2,556	920,000	07/15/2009	06/30/2020
784635-AL-8	SPX CORPORATION CORPORATE				3FE	4,917,250	109.5000	5,529,750	5,050,000	5,020,958	0	11,130	0	0	7.625	7.924	JD	17,114	385,063	12/06/2011	12/15/2014
78477@-AA-6	STM Industries, Inc. Senior Secured Note			2	3	39,620,000	113.8700	45,116,944	39,620,000	39,620,000	0	0	0	0	9.100	9.270	MON	20,030	3,605,420	05/29/2009	05/29/2016
78573A-AD-2	SABMILLER HOLDINGS INC CORPORATE				2FE	524,969	101.9700	535,336	525,000	524,977	0	8	0	0	1.850	1.852	JJ	4,479	4,802	01/10/2012	01/15/2015
786514-BA-6	SAFEWAY INC DEBENTURES				2FE	14,434,510	108.1600	15,142,893	14,000,000	14,361,709	0	(10,135)	0	0	7.250	6.993	FA	422,917	1,015,000	10/07/2003	02/01/2031
786514-BQ-1	SAFEWAY INC CORPORATE	R			2FE	12,818,531	105.5000	12,027,091	11,400,000	11,870,528	0	(379,800)	0	0	6.250	2.740	MS	209,792	712,500	06/09/2010	03/15/2014
78709Y-A@-4	Saia, Inc. Senior Note			2	3	4,428,571	104.0700	4,608,924	4,428,571	4,428,571	0	0	0	0	6.170	6.169	JD	759	273,243	01/31/2008	12/31/2017
78839#-AA-7	St Croix Chippewa Indns of WI Senior Not			2	3	4,723,711	103.4500	4,886,656	4,723,711	4,723,711	0	0	0	0	8.250	8.393	MON	1,083	400,531	12/29/2010	12/29/2015
790849-AE-3	ST JUDE MEDICAL INC CORPORATE	LS			1FE	19,283,280	104.7200	20,095,826	19,190,000	19,221,335	0	(19,666)	0	0	3.750	3.639	JJ	331,827	719,625	10/21/2009	07/15/2014
790849-AF-0	ST JUDE MEDICAL INC CORPORATE				1FE	5,778,956	114.5900	6,646,129	5,800,000	5,786,633	0	1,535	0	0	4.875	4.914	JJ	130,379	282,750	05/14/2010	07/15/2019
790849-AG-8	ST JUDE MEDICAL INC CORPORATE				1FE	1,998,400	101.1100	2,022,220	2,000,000	1,999,637	0	464	0	0	2.200	2.224	MS	12,956	44,000	03/10/2010	09/15/2013
792860-AJ-7	TRAVELERS COS INC CORPORATE	R			1FE	17,940,410	117.5400	21,157,290	18,000,000	17,961,598	0	8,752	0	0	6.250	6.316	JD	34,375	1,125,000	10/30/2008	06/20/2016
792860-AK-4	TRAVELERS COS INC CORPORATE	M			1FE	60,899,844	140.1900	75,300,749	53,715,000	60,713,919	0	(69,958)	0	0	6.750	5.687	JD	110,787	3,156,131	09/06/2012	06/20/2036
795758-AD-9	Saltchuk Resources Inc SRNT Series D			2	2	1,428,571	102.4100	1,463,012	1,428,571	1,428,571	0	0	0	0	8.075	7.012	JD	9,613	115,357	02/21/2004	06/01/2013
795758-AE-7	Saltchuk Resources Inc Senior Note Serie			2	2	4,571,429	104.6300	4,783,252	4,571,429	4,571,429	0	0	0	0	8.115	7.037	AO	71,103	370,971	02/21/2004	04/22/2014
795758-AF-4	Saltchuk Resources Inc Senior Note Serie			2	2	9,000,000	111.1900	10,007,019	9,000,000	9,000,000	0	0	0	0	9.175	8.281	MS	250,019	825,750	02/21/2004	09/12/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
795750-AG-2	Saltchuk Resources Inc Senior Note Serie			2	2	3,600,000	100.3200	3,611,715	3,600,000	3,600,000	0	0	0	0	8.745	7.618	JJ	141,669	314,820	01/19/2001	01/19/2013
795750-AJ-6	Saltchuk Resources Inc Senior Secured No			2	2	7,500,000	109.0800	8,180,823	7,500,000	7,500,000	0	0	0	0	5.110	5.109	JD	23,421	383,250	06/09/2011	06/09/2026
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1FE	15,030,400	137.5500	20,632,305	15,000,000	15,027,356	0	(510)	0	0	6.125	6.110	MS	270,521	918,750	07/11/2008	09/15/2037
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1FE	8,332,338	127.3500	9,232,672	7,250,000	8,316,681	0	(15,592)	0	0	5.350	4.405	MN	49,562	387,875	03/29/2012	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE	LS			1FE	4,944,850	112.3800	5,619,140	5,000,000	4,946,694	0	944	0	0	4.500	4.568	FA	85,000	225,000	08/23/2010	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1FE	1,188,334	103.0800	1,226,593	1,190,000	1,188,321	0	26	0	0	3.950	3.958	MN	6,006	46,744	11/14/2011	11/15/2041
797440-BQ-6	San Diego Gas Electric Engine CORPORATE	LS		1	1FE	38,114,764	110.0200	38,450,347	34,950,000	38,096,505	0	(13,043)	0	0	4.300	3.777	AO	375,713	435,246	10/31/2012	04/01/2042
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1	8,120,000	133.9900	10,879,963	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AL-3	San Gabriel Valley Water Co. Senior Secu				1	15,000,000	105.8300	15,874,415	15,000,000	15,000,000	0	0	0	0	3.750	3.750	MN	93,750	562,500	11/01/2011	11/01/2021
798237-J@-3	San Jose Water Company Senior Note				1	10,000,000	137.8100	13,781,360	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033
798237-K#-9	San Jose Water Company Series K Senior N				1	10,000,000	149.8400	14,983,525	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
798737-AA-0	San Manuel Entertainment Auth. Senior Se			2	2	10,100,000	103.5000	10,454,050	10,100,000	10,100,000	0	0	0	0	5.690	5.688	JD	47,891	574,690	11/18/2004	12/01/2015
80282K-AB-2	SANTANDER HOLDINGS USA INC CORPORATE			1	2FE	264,224	101.8300	269,860	265,000	264,283	0	59	0	0	3.000	3.103	MS	2,142	0	09/19/2012	09/24/2015
803060-AA-9	Sapphire Power Finance LLC Term B			2	3FE	38,412,000	101.0800	38,826,719	38,412,000	38,412,000	0	0	0	0	6.750	6.833	MJSD	7,202	2,643,209	10/07/2011	10/05/2018
803111-A@-2	Sara Lee Corporation Senior Note	@			2	4,803,185	96.3000	39,466,474	40,981,165	34,142,922	0	3,890,809	0	0	0.000	12.533	N/A	0	0	04/23/2007	06/30/2014
806373-D@-2	Schawk Inc Senior Note				2Z	4,970,000	103.2000	5,129,159	4,970,000	4,970,000	0	0	0	0	4.380	4.380	JAJO	38,700	163,265	01/27/2012	01/27/2019
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N				1	12,000,000	108.5100	13,021,565	12,000,000	12,000,000	0	0	0	0	3.790	3.790	MS	150,337	454,800	09/02/2010	09/02/2020
806407-B@-0	Henry Schein, Inc Senior Note				1	25,000,000	103.4700	25,868,256	25,000,000	25,000,000	0	0	0	0	3.450	3.450	JJ	385,729	431,250	01/20/2012	01/20/2024
806605-AE-1	MERCK & CO INC BOND				1FE	178,752	104.5400	177,726	170,000	170,834	0	(901)	0	0	5.300	4.727	JD	751	9,010	01/28/2005	12/01/2013
806605-AG-6	MERCK & CO INC BOND	M			1FE	60,729,354	142.8000	83,057,030	58,165,000	59,896,799	0	(41,692)	0	0	6.500	6.238	JD	315,060	3,780,725	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1FE	32,136,426	143.3100	42,993,060	30,000,000	32,068,043	0	(44,390)	0	0	6.550	5.979	MS	578,583	1,965,000	01/18/2012	09/15/2037
806605-AJ-0	MERCK & CO INC CORPORATE				1FE	6,266,468	122.5600	6,256,586	5,105,000	6,066,936	0	(194,192)	0	0	6.000	1.804	MS	90,188	306,300	12/16/2011	09/15/2017
80689*-AM-2	Schnucks Markets Inc. Senior Note			2	4	42,830,000	104.1100	44,591,004	42,830,000	42,830,000	0	0	0	0	6.500	6.551	MJSD	46,399	1,391,975	06/25/2012	06/27/2022
80852#-AD-9	The Schwan Food Company Senior Note			2	2	6,285,143	100.6600	6,326,440	6,285,143	6,285,143	0	0	0	0	6.350	4.969	FMAN	41,019	399,107	02/24/2003	02/25/2013
80852#-AE-7	The Schwan Food Company Senior Note			2	2	34,860,000	105.3300	36,716,745	34,860,000	34,860,000	0	0	0	0	6.900	5.568	FMAN	247,216	2,405,340	02/24/2003	02/24/2015
80852#-AG-2	The Schwan Food Company Series H Senior			2	2	66,175,714	114.3500	75,674,264	66,175,714	66,175,714	0	0	0	0	7.350	7.415	FMAN	675,544	4,863,915	08/11/2008	08/11/2018
80917#-AA-8	Scorpion Power, LLC Term B			2	4	4,696,084	88.9200	4,175,523	4,696,084	4,696,084	0	0	0	0	2.311	2.284	MJSD	301	118,109	01/10/2007	11/02/2015
811065-AA-9	Scripps Networks Interactive I CORPORATE				2FE	2,496,950	104.1400	2,603,374	2,500,000	2,497,568	0	603	0	0	2.700	2.726	JD	3,000	70,125	11/28/2011	12/15/2016
81111T-A*-3	Saia, Inc. Senior Note			2	3	10,739,700	102.3700	10,994,219	10,739,700	10,739,700	0	0	0	0	7.380	7.446	MJSD	2,202	792,590	09/30/2002	12/31/2013
81143#-AG-9	Sea Star Line, LLC Senior Secured Note			2	2	9,000,000	105.2200	9,469,996	9,000,000	9,000,000	0	0	0	0	4.310	4.332	JAJO	84,045	387,900	04/13/2011	04/13/2018
81167#-AD-7	Seabrook International, LLC Term A1			2	6	6,396,184	99.2800	6,350,298	6,396,184	6,350,298	565,106	0	0	0	10.000	9.676	MJSD	1,784	636,135	12/31/2012	06/30/2013
81167#-AE-5	Seabrook International, LLC Sr Secured F			2	6	10,910,437	100.0000	10,910,437	10,910,437	10,910,437	211,678	0	0	0	15.000	15.271	MJSD	9,092	1,632,602	12/30/2012	06/30/2013
81167#-AF-2	Seabrook International, LLC Revolver B			2	6	1,575,000	97.1500	1,530,168	1,575,000	1,530,168	78,918	0	0	0	5.462	5.692	MON	888	83,374	06/29/2012	06/30/2013
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				4FE	26,272,403	96.0000	23,136,000	24,100,000	25,979,259	0	(45,179)	0	0	6.875	6.196	JJ	764,003	1,656,875	04/01/2005	07/15/2033
812404-AY-7	SEARS & ROEBUCK CO NOTES				5FE	1,968,457	86.9700	1,758,574	2,022,000	2,001,460	0	3,436	0	0	6.875	7.125	AO	29,347	139,013	10/09/1997	10/15/2017
81572*-AA-6	Seedco Financial Services LN CTF - Dec 2			2	4	3,548,560	85.8800	4,293,795	5,000,000	3,831,447	0	171,758	0	0	4.750	11.068	MJSD	5,938	241,458	09/21/2011	12/23/2019
816196-AJ-8	SELECT MEDICAL CORP BOND			1	4FE	525,379	100.1200	517,646	517,000	517,058	0	(1,411)	0	0	7.625	7.342	FA	16,426	39,421	07/26/2005	02/01/2015
81683R-A#-1	The Seminole Tribe of Florida SEMINOLE T			2	2	409,763	100.2100	410,615	409,763	409,763	0	0	0	0	1.811	1.833	MJSD	21	8,200	03/06/2007	03/05/2014
81683R-A*-5	The Seminole Tribe of Florida SEMINOLE T			2	3FE	312,786	100.2100	313,436	312,786	312,786	0	0	0	0	1.811	1.835	MJSD	16	6,308	03/06/2007	03/05/2014
81683R-A@-3	The Seminole Tribe of Florida SEMINOLE T			2	3FE	1,129,694	100.2100	1,132,044	1,129,694	1,129,694	0	0	0	0	1.811	1.761	MJSD	57	22,784	03/06/2007	03/05/2014
81683R-AB-0	The Seminole Tribe of Florida Senior Sec			2	2FE	893,000	101.5800	907,078	893,000	893,000	0	0	0	0	5.798	5.797	AO	12,944	51,880	10/12/2005	10/01/2013
81683R-AC-8	The Seminole Tribe of Florida Senior Sec			2	2FE	50,000,000	110.5600	55,280,586	50,000,000	50,000,000	0	0	0	0	6.535	6.534	AO	816,875	3,267,500	10/12/2005	10/01/2020
81683R-AJ-3	The Seminole Tribe of Florida Senior Not			2	3FE	20,385,223	102.7400	20,943,778	20,385,223	20,385,223	0	0	0	0	7.804	7.803	AO	397,716	1,590,765	09/28/2007	10/01/2020
816851-AN-9	SEMPRA ENERGY CORPORATE				2FE	9,402,353	117.2400	9,384,678	8,005,000	9,004,592	0	(276,008)	0	0	6.500	2.652	JD	43,360	520,325	07/14/2011	06/01/2016
816851-AQ-2	SEMPRA ENERGY CORPORATE				2FE	2,996,280	101.5100	3,045,390	3,000,000	2,998,429	0	1,244	0	0	2.000	2.043	MS	17,667	60,000	03/17/2011	03/15/2014
817492-AD-3	SERENA SOFTWARE INC CORPORATE			1	5FE	1,203,758	102.5000	1,233,075	1,203,000	1,203,113	0	(155)	0	0	10.375	10.359	MS	36,750	124,811	12/05/2007	03/15/2016
817565-BF-0	SERVICE CORP INTL CORPORATE				3FE	911,125	115.0000	1,063,750	925,000	917,849	0	1,315	0	0	7.000	7.204	JD	2,878	64,750	11/20/2006	06/15/2017
817565-BT-0	SERVICE CORP INTL CORPORATE				3FE	3,530,000	107.5000	4,300,000	4,000,000	3,585,703	0	14,165	0	0	7.500	8.786	AO	75,000	300,000	06/05/2008	04/01/2027
82104#-AC-3	Sheetz, Inc. Senior Note				2	25,000,000	103.1200	25,778,770	25,000,000	25,000,000	0	0	0	0	5.860	5.860	JD	52,903	1,465,000	12/18/2003	12/18/2013
82104#-AD-1	Sheetz, Inc. Senior Note			2	2	27,080,000	112.7500	30,533,006	27,080,000	27,080,000	0	0	0	0	6.400	6.451	MJSD	62,585	1,733,120	02/08/2008	12/18/2017
82104#-AE-9	Sheetz, Inc. Series C Senior Note			2	2	15,000,000	112.1500	16,823,116	15,000,000	15,000,000	0	0	0	0	6.240	6.288	MJSD	33,800	936,000	05/06/2008	12/18/2017
82104#-AF-6	Sheetz, Inc. Senior Note				2	4,260,000	111.5900	4,753,655	4,260,000	4,260,000	0	0	0	0	5.570	5.570	JAJO	45,479	237,282	04/22/2011	04/22/2021
82104@-AA-9	Sheetz, Inc. Senior Note Series A			2	2	20,000,000	109.0100	21,802,716	20,000,000	20,000,000	0	0	0	0	6.560	6.613	MJSD	47,378	1,312,000	06/22/2006	06/18/2016
824348-AN-6	SHERWIN WILLIAMS CO CORPORATE				1FE	22,408,370	104.7000	23,451,989	22,400,000	22,403,409	0	(1,775)	0	0	3.125	3.116	JD	31,111	700,000	02/09/2010	12/15/2014
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE				1FE	8,738,538	99.7800	8,730,776	8,750,000	8,738,661	0	124	0	0	1.350	1.377	JD	7,875	0	12/04/2012	12/15/2017
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE			1	1FE	10,894,922	100.2300	10,975,404	10,950,000	10,894,733	0	(189)	0	0	4.000	4.029	JD	29,200	0	12/04/2012	12/15/2042
82459A-A*-2	Shingle Springs Tribal Gaming Term Loan			2	5	3,987,760	101.0400	4,029,237	3,987,760	3,987,760	0	0	0	0	10.500	10.888	MJSD	17,446	423,367	04/15/2009	12/31/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82459A-AA-9	Shingle Springs Tribal Gaming CORPORATE			1	5FE	1,304,250	97.5000	2,291,250	2,350,000	1,440,328	0	136,078	0	0	9.375	22.423	JD	9,792	220,313	10/28/2008	06/15/2015
826418-BD-6	SIERRA PACIFIC POWER CO CORPORATE	R			2FE	4,495,045	115.7300	5,207,954	4,500,000	4,497,727	0	492	0	0	6.000	6.014	MN	34,500	270,000	10/10/2006	05/15/2016
82642P-A#-3	Sierra Pacific Industries Senior Note			2	3	27,500,000	111.6100	30,692,969	27,500,000	27,500,000	0	0	0	0	6.080	6.082	MS	418,000	1,676,644	03/30/2006	03/30/2020
828807-BM-8	SIMON PROPERTY GROUP LP CORPORATE				1FE	1,198,568	110.1500	1,376,896	1,250,000	1,240,867	0	2,966	0	0	5.100	5.401	JD	2,833	63,750	09/28/2011	06/15/2015
828807-BT-3	SIMON PROPERTY GROUP LP CORPORATE			1	1FE	1,000,020	115.3600	1,153,555	1,000,000	999,897	0	0	0	0	6.100	6.100	MN	10,167	61,000	05/16/2006	05/01/2016
828807-BW-6	SIMON PROPERTY GROUP LP CORPORATE	LS		1	1FE	6,181,588	114.4100	9,153,096	8,000,000	6,953,338	0	212,478	0	0	5.250	9.310	JD	35,000	420,000	10/28/2008	12/01/2016
828807-BY-2	SIMON PROPERTY GROUP LP CORPORATE				1FE	7,434,752	101.9400	8,460,937	8,300,000	8,206,952	0	208,243	0	0	5.300	8.062	MN	37,880	439,900	10/28/2008	05/30/2013
828807-BZ-9	SIMON PROPERTY GROUP LP CORPORATE				1FE	35,371	121.8100	36,543	30,000	34,762	0	(609)	0	0	6.125	2.932	MN	158	1,838	03/23/2012	05/30/2018
828807-CH-8	SIMON PROPERTY GROUP LP CORPORATE			1	1FE	39,907	105.5200	42,207	40,000	39,927	0	19	0	0	2.800	2.847	JJ	470	790	11/10/2011	01/30/2017
82894*-AT-4	JR Simplot Senior Note				2	8,750,000	116.7100	10,212,238	8,750,000	8,750,000	0	0	0	0	6.210	6.210	MN	79,997	543,375	05/08/2007	05/08/2017
831865-C#-5	Smith A O Corporation Senior Note			2	2	9,090,909	109.9600	9,996,699	9,090,909	9,090,909	0	0	0	0	7.280	7.346	MJSD	38,606	665,495	02/21/2004	06/08/2016
831865-C*-9	Smith A O Corporation SRNT			2	2	13,636,364	112.8100	15,382,995	13,636,364	13,636,364	0	0	0	0	6.660	6.715	JAJO	227,045	903,136	07/01/1998	07/01/2018
831865-D*-8	Smith A O Corporation Senior Note			2	2	2,928,000	101.1800	2,962,527	2,928,000	2,928,000	0	0	0	0	4.260	4.260	JD	2,425	188,832	06/23/2003	06/23/2013
832696-AB-4	Smucker Company J M CORPORATE				2FE	7,880,020	106.6500	8,398,471	7,875,000	7,879,201	0	(460)	0	0	3.500	3.492	AO	58,188	273,328	10/18/2011	10/15/2021
832696-B#-4	Smucker Company J M Senior Note				2	14,000,000	105.0700	14,709,831	14,000,000	14,000,000	0	0	0	0	4.780	4.780	FA	278,833	669,200	05/27/2004	06/01/2014
832696-C*-7	Smucker Company J M Senior Note			2	2	16,930,000	115.3600	19,531,301	16,930,000	16,930,000	0	0	0	0	5.550	5.551	AO	234,904	939,615	05/31/2007	04/01/2022
832696-D*-6	Smucker Company J M Senior Note			2	2	101,390,000	115.9900	117,597,727	101,390,000	101,390,000	0	0	0	0	4.500	4.500	JD	380,213	4,562,550	06/15/2010	06/01/2025
832ESC-9C-3	SMURFIT-STONE CONTAINER ENTER CORPORATE			1	6FE	0	0.1500	188	125,000	0	0	0	0	0	8.000	0.000	MS	0	0	07/01/2010	03/15/2017
83408#-AD-2	Sokolin LLC Term B			2	5	10,000,000	97.2900	9,728,826	10,000,000	10,000,000	0	0	0	0	6.500	6.561	MJSD	57,778	1,053,611	08/25/2010	06/30/2016
835495-AH-5	SONOCO PRODUCTS CO. CORPORATE				2FE	7,955,068	111.6800	8,934,800	8,000,000	7,983,161	0	4,229	0	0	5.625	5.692	JD	20,000	450,000	02/11/2005	06/15/2016
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE			1	2FE	6,455,364	106.8400	6,928,845	6,485,000	6,457,900	0	2,472	0	0	4.375	4.432	MN	47,286	286,871	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	19,253,785	132.1700	24,782,494	18,750,000	19,186,734	0	(12,613)	0	0	6.625	6.405	FA	517,578	1,242,188	11/02/2006	02/01/2032
837004-BW-9	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	4,983,850	122.7000	6,134,950	5,000,000	4,985,927	0	299	0	0	5.800	5.822	JJ	132,917	290,000	01/15/2003	01/15/2033
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	13,212,208	116.0900	15,550,724	13,395,000	13,240,461	0	3,971	0	0	5.300	5.393	MN	90,714	709,935	01/23/2004	05/15/2033
837004-CB-4	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1FE	10,463,420	129.8900	14,288,043	11,000,000	10,495,959	0	7,978	0	0	6.050	6.420	JJ	306,869	665,500	06/17/2008	01/15/2038
837004-CC-2	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1FE	498,565	124.4300	622,146	500,000	499,032	0	124	0	0	6.500	6.538	MN	5,417	32,500	09/25/2008	11/01/2018
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1FE	6,448,910	116.8400	7,594,600	6,500,000	6,451,024	0	770	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			1	1FE	7,139,033	122.5000	8,660,948	7,070,000	7,137,320	0	(1,090)	0	0	5.450	5.382	FA	160,548	385,315	05/17/2011	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE	LS		1	1FE	2,393,012	105.5600	2,528,042	2,395,000	2,392,967	0	(45)	0	0	4.350	4.355	FA	43,409	52,381	01/23/2012	02/01/2042
83701#-AB-0	South Carolina Generating Comp Senior No			2	2	45,203,412	114.7000	51,688,252	45,064,000	45,134,482	0	(5,137)	0	0	5.490	5.493	FMAN	412,336	2,474,014	03/30/2004	02/01/2024
83701#-AC-8	South Carolina Generating Comp Series 20				2	86,151,434	120.3400	96,270,336	80,000,000	84,345,789	0	(684,539)	0	0	6.060	4.941	MJSD	377,067	4,874,933	04/01/2010	06/01/2018
83701#-AD-6	South Carolina Generating Comp Series 20				2	92,884,355	120.3500	96,277,752	80,000,000	89,640,477	0	(1,586,283)	0	0	6.060	3.615	MJSD	377,067	4,874,933	12/01/2010	06/01/2018
84055*-AB-4	South Texas Electric Coop First Mortgage			2	1	67,666,667	126.4300	85,552,153	67,666,667	67,666,667	0	0	0	0	5.980	5.979	JJ	2,023,233	4,046,467	11/19/2009	01/01/2040
84167#-AC-3	Southeastern Freight Lines, In Senior No			2	2	3,090,000	108.6700	3,357,799	3,090,000	3,090,000	0	0	0	0	5.020	5.019	JD	431	155,118	06/30/2011	06/30/2023
842400-ES-8	SOUTHERN CAL EDISON CORPORATE				1FE	7,343,010	129.5000	9,388,990	7,250,000	7,329,495	0	(1,877)	0	0	6.000	5.908	JJ	200,583	435,000	02/11/2004	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON CORPORATE				1FE	6,413,962	127.7900	7,156,425	5,600,000	6,388,587	0	(19,305)	0	0	5.750	4.708	AO	80,500	322,000	01/26/2012	04/01/2035
842400-EZ-2	SOUTHERN CAL EDISON CORPORATE				1FE	24,532,536	125.3400	30,941,144	24,685,000	24,549,789	0	2,786	0	0	5.550	5.592	JJ	631,730	1,370,018	12/01/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON CORPORATE				1FE	2,211,829	122.5200	3,087,619	2,520,000	2,233,823	0	5,647	0	0	5.350	6.300	JJ	62,167	134,820	09/23/2008	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON CORPORATE	C			1FE	30,134,070	126.5100	38,223,642	30,214,000	30,171,116	0	(1,043)	0	0	5.625	5.629	FA	708,141	1,699,538	11/23/2010	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1FE	28,719,330	126.0200	35,284,290	28,000,000	28,725,768	0	(17,316)	0	0	5.550	5.340	JJ	716,567	1,415,250	01/26/2012	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE				1FE	22,061,254	131.1800	23,901,816	18,220,000	21,966,243	0	(78,299)	0	0	5.950	4.546	FA	451,704	1,084,090	01/23/2012	02/01/2038
842400-FJ-7	SOUTHERN CAL EDISON CORPORATE				1FE	2,605,118	122.2800	3,203,634	2,620,000	2,610,445	0	1,384	0	0	5.500	5.575	FA	54,438	144,100	08/11/2008	08/15/2018
842400-FK-4	SOUTHERN CAL EDISON CORPORATE				1FE	4,974,600	106.1500	5,307,315	5,000,000	4,993,066	0	5,004	0	0	5.750	5.862	MS	84,653	287,500	10/07/2008	03/15/2014
842400-FL-2	SOUTHERN CAL EDISON CORPORATE				1FE	16,265,684	133.5600	21,903,106	16,400,000	16,270,446	0	1,942	0	0	6.050	6.110	MS	292,148	992,200	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE				1FE	20,047,796	127.1800	25,627,697	20,150,000	20,050,531	0	1,439	0	0	5.500	5.534	MS	326,318	1,108,250	05/07/2010	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	LS		1	1FE	12,867,638	110.9500	14,368,053	12,950,000	12,870,129	0	1,411	0	0	4.500	4.539	MS	194,250	582,750	08/25/2010	09/01/2040
842400-FV-0	SOUTHERN CAL EDISON CORPORATE	LS		1	1FE	12,352,250	103.8700	12,983,614	12,500,000	12,353,695	0	1,445	0	0	4.050	4.119	MS	149,063	255,938	03/08/2012	03/15/2042
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1FE	22,445,325	123.7600	27,846,225	22,500,000	22,445,555	0	843	0	0	5.125	5.141	MN	147,344	1,153,125	11/15/2010	11/15/2040
84265V-AA-3	SOUTHERN COPPER CORP CORPORATE	LS			2FE	27,350,276	128.3800	34,976,777	27,245,000	27,343,009	0	(1,887)	0	0	7.500	7.465	JJ	874,110	2,043,375	07/30/2007	07/27/2035
84314#-AB-7	Southern Illinois Power Cooper Series A			2	2	98,214,286	123.0600	120,865,871	98,214,286	98,214,286	0	0	0	0	5.750	5.750	JD	250,992	5,647,321	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se			2	2	42,000,000	120.2300	50,494,857	42,000,000	42,000,000	0	0	0	0	5.500	5.499	MS	680,167	2,310,000	02/18/2011	03/15/2041
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT			2	6*	48,606,232	85.0000	49,550,709	58,294,952	48,606,232	0	0	0	0	8.000	10.219	FMAN	0	0	02/26/2010	02/26/2040
84345P-AB-8	SOUTHERN NAT GAS CO CORPORATE			1	2FE	5,100,000	110.8000	5,650,997	5,100,000	5,100,000	0	0	0	0	4.400	4.399	JD	9,973	224,400	10/06/2011	06/15/2021
844030-AA-4	SOUTHERN UNION CO NEW SENIOR NOTES				2FE	8,277,927	129.3900	12,939,223	10,000,000	8,822,814	0	58,671	0	0	7.600	9.325	FA	316,667	760,000	11/23/1994	02/01/2024
844030-AC-0	SOUTHERN UNION CO NEW SENIOR NOTES				2FE	24,042,419	128.3300	28,060,169	21,865,000	23,661,889	0	(52,464)	0	0	8.250	7.388	MN	230,494	1,803,863	03/19/2003	11/15/2029
844730-AG-6	SOUTHTRUST CORP BOND				1FE	4,892,356	106.8400	5,235,112	4,900,000	4,898,486	0	864	0	0	5.800	5.820	JD	12,631	284,200	05/19/2004	06/15/2014
845331-A*-8	SouthWest Water Company Senior Secured N			2	2FE	30,500,000	124.1200	37,856,458	30,500,000	30,500,000	0	0	0	0	6.540	6.539	MS	598,410	1,994,700	09/13/2010	09/13/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
845437-BM-3	SOUTHWESTERN ELEC POWER CORPORATE			1	2FE	746,918	105.6200	792,119	750,000	747,140	0	222	0	0	3.550	3.599	FA	10,058	14,200	01/31/2012	02/15/2022
845743-BL-6	SOUTHWESTERN PUB SVC NT CORPORATE				2FE	8,936,270	124.7200	11,224,467	9,000,000	8,940,934	0	1,077	0	0	6.000	6.052	AO	135,000	540,000	10/03/2006	10/01/2036
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	LS		1	1FE	4,088,530	110.7700	4,319,858	3,900,000	4,085,759	0	(2,759)	0	0	4.500	4.208	FA	66,300	159,438	06/05/2012	08/15/2041
846038-AB-9	Southwire Company Senior Note				2	50,000,000	101.9600	50,978,678	50,000,000	50,000,000	0	0	0	0	5.040	5.040	FMAN	287,000	2,520,000	08/20/2003	08/20/2013
846038-AC-7	Southwire Company Senior Note				2	11,285,000	107.5000	12,131,061	11,285,000	11,285,000	0	0	0	0	5.100	5.100	JAJO	99,120	575,535	07/29/2005	07/29/2015
846038-AD-5	Southwire Company Senior Note				2	53,040,000	112.5200	59,683,510	53,040,000	53,040,000	0	0	0	0	6.020	6.020	MJSD	168,520	3,193,008	06/12/2006	06/12/2016
84611#-AD-3	Sovran Slf Stor Inc Acquis Ltd Senior No				2	17,500,000	111.0200	19,429,151	17,500,000	17,500,000	0	0	0	0	5.540	5.540	FA	393,186	969,500	08/05/2011	08/05/2021
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORPORATE				2FE	13,775,436	121.7600	16,803,142	13,800,000	13,783,685	0	2,285	0	0	6.200	6.224	AO	180,627	855,600	04/07/2008	04/15/2018
84761#-AA-7	Spectrum Arena Limited Partner SRNT			2	2	21,923,305	116.3200	21,914,287	18,839,235	19,762,223	0	(216,625)	0	0	10.210	7.713	MJSD	90,831	1,955,544	10/01/2006	09/15/2016
84761#-AH-2	Spectrum Arena Limited Partner SRNT			2	2	9,515,000	112.7100	10,724,320	9,515,000	9,515,000	0	0	0	0	8.270	8.353	MJSD	37,159	800,005	09/03/1997	09/15/2016
84761#-AJ-8	Spectrum Arena Limited Partner SRNT			2	2	1,618,892	111.1800	1,764,293	1,586,820	1,610,957	0	(6,168)	0	0	7.570	6.775	MJSD	5,672	122,124	11/01/2011	09/15/2016
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT				4FE	3,895,274	109.0000	4,525,680	4,152,000	4,027,025	0	14,860	0	0	6.900	7.503	MN	47,748	286,488	06/30/1999	05/01/2019
852060-AT-9	SPRINT CAPITAL CORP COMPANY GUARNT	LS			4FE	13,533,647	122.2500	12,958,500	10,600,000	13,250,025	0	(69,561)	0	0	8.750	6.536	MS	273,097	927,500	08/22/2008	03/15/2032
852212-AD-1	Square Butte Electric SRNT			2	2FE	45,000,000	121.1500	54,515,525	45,000,000	45,000,000	0	0	0	0	6.790	6.787	JJ	1,527,750	3,055,500	05/29/1998	01/01/2024
85229*-AC-0	St. Louis Post-Dispatch LLC Senior Secur			2	4Z	51,952,665	100.0000	51,990,981	51,990,981	51,960,290	0	7,624	0	0	11.300	10.722	MJSD	183,918	4,956,281	01/30/2012	12/31/2015
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE				1FE	12,157,499	115.7900	14,160,666	12,230,000	12,159,394	0	1,100	0	0	5.200	5.239	MS	211,987	635,960	10/19/2010	09/01/2040
85590A-AN-4	STARWOOD HOTELS & RESORTS WOR CORPORATE				2FE	312,045	123.6400	309,106	250,000	311,618	0	(427)	0	0	7.150	3.155	JD	1,490	0	12/07/2012	12/01/2019
85746*-BX-7	State St Bk & Tr Co Conn N A Senior Note			2	2	22,944,865	108.6100	22,265,014	20,500,000	20,825,721	0	(123,723)	0	0	9.896	8.578	MJSD	84,528	2,051,221	02/21/2004	03/17/2015
857477-AE-3	STATE STREET CORP CORPORATE	LS			1FE	1,302,419	105.2700	1,310,613	1,245,000	1,263,565	0	(12,655)	0	0	4.300	3.211	MN	4,610	53,535	10/22/2009	05/30/2014
857477-AG-8	STATE STREET CORP CORPORATE	LS			1FE	9,965,500	116.2300	11,622,700	10,000,000	9,970,146	0	2,914	0	0	4.375	4.418	MS	138,542	437,500	03/02/2011	03/07/2021
857555-AP-1	STATER BROS HLDGS INC STATER BROS HLDGS			1	4FE	460,750	102.0000	484,500	475,000	469,676	0	1,998	0	0	7.750	8.288	AO	7,772	36,813	09/05/2007	04/15/2015
858119-AH-3	STEEL DYNAMICS INC CORPORATE			1	3FE	5,795,000	101.2500	6,075,000	6,000,000	5,919,499	0	18,340	0	0	6.750	7.174	AO	101,250	405,000	11/03/2011	04/01/2015
858495-AC-8	STEINWAY MUSICAL INSTR CO GTD CORPORATE				4FE	1,498,650	100.1300	1,546,947	1,545,000	1,535,990	0	6,953	0	0	7.000	7.518	MS	36,050	108,150	06/21/2006	03/01/2014
858586-H*-4	Stepan Co Series 2010-A Senior Note			2	2FE	10,400,000	111.9600	11,644,136	10,400,000	10,400,000	0	0	0	0	5.880	5.879	JD	50,960	611,520	06/01/2010	06/01/2022
858586-H@-2	Stepan Co Senior Note			2	2FE	22,500,000	105.5300	23,744,301	22,500,000	22,500,000	0	0	0	0	4.860	4.860	MN	182,250	1,093,500	11/01/2011	11/01/2023
858912-AE-8	Stericycle Inc Promissory Note				2	349,910	103.3200	361,530	349,910	349,910	0	0	0	0	4.500	4.500	NOV	2,330	15,789	06/22/2009	11/08/2014
859152-B*-0	Steris Corp Senior Notes, Series A-1				1	8,000,000	102.2300	8,178,103	8,000,000	8,000,000	0	0	0	0	5.630	5.630	FA	170,151	450,400	08/15/2008	08/15/2013
859152-B@-8	Steris Corp Senior Notes, Series A-2				1	6,000,000	119.2000	7,152,115	6,000,000	6,000,000	0	0	0	0	6.330	6.330	FA	143,480	379,800	08/15/2008	08/15/2018
861ESC-9Z-6	SMURFIT STONE CONTAINER CORP SENIOR NOTE				6FE	0	0.1500	2,250	1,500,000	0	0	0	0	0	8.375	0.000	JJ	0	0	07/01/2010	07/01/2012
863667-AA-9	STRYKER CORP CORPORATE	LS			1FE	10,269,771	104.6400	10,424,497	9,962,000	10,106,378	0	(68,539)	0	0	3.000	2.268	JJ	137,808	298,860	07/26/2010	01/15/2015
863667-AB-7	STRYKER CORP CORPORATE	LS			1FE	3,004,770	113.4300	3,403,020	3,000,000	3,003,556	0	(429)	0	0	4.375	4.355	JJ	60,521	131,250	01/22/2010	01/15/2020
866762-AK-3	SUN INC. DEBENTURES				2FE	9,910,900	128.9000	12,890,467	10,000,000	9,935,482	0	2,845	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86708*-AA-2	Sunbelt Chlor Alkali Partnersh Gtd Secd			2	3	5,952,344	115.4000	6,851,829	5,937,500	5,950,555	0	(1,626)	0	0	7.230	7.144	JD	10,732	429,281	09/22/2010	12/22/2017
86708*-AB-0	Sunbelt Chlor Alkali Partnersh Gtd Secd			2	3	5,952,344	115.4000	6,851,829	5,937,500	5,950,555	0	(1,626)	0	0	7.230	7.144	JD	10,732	429,281	09/22/2010	12/22/2017
867378-AC-1	SUNGARD DATA SYSTEMS INC Jul 2005 T/L C			2	3FE	15,468,769	100.4400	15,640,061	15,571,933	15,484,453	0	15,683	0	0	3.958	4.127	MJSD	37,713	503,230	03/02/2012	02/28/2017
867914-AZ-6	SUNTRUST BANKS INC CORPORATE	R			2FE	9,999,200	118.1600	11,816,230	10,000,000	9,998,524	0	76	0	0	6.000	6.001	MS	183,333	600,000	09/05/2007	09/11/2017
86844*-AD-1	Superior Water Light Power Com Senior No			2	1	250,000	100.0100	250,034	250,000	250,000	0	0	0	0	7.910	7.907	JJ	9,833	19,775	02/21/2004	01/02/2013
86881R-AB-9	SURGICAL CARE AFFILIATES CORPORATE	LS		1	5FE	825,000	104.7500	1,571,250	1,500,000	1,008,699	0	59,091	0	0	10.000	21.692	JJ	69,167	150,000	10/28/2008	07/15/2017
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE				1FE	251,045	99.0900	252,688	255,000	251,043	0	(2)	0	0	4.250	4.343	JD	753	0	11/29/2012	12/06/2042
87161C-AG-0	SYNOVUS FINL CORP 144A				4FE	339,055	99.0000	495,000	500,000	399,383	0	16,729	0	0	5.125	9.784	JD	1,139	25,625	08/29/2005	06/15/2017
871829-AJ-6	SYSCO CORP CORPORATE				1FE	3,546,270	124.7600	3,742,803	3,000,000	3,535,620	0	(10,650)	0	0	5.375	4.153	MS	44,792	80,625	03/28/2012	09/21/2035
871829-AQ-0	SYSCO CORP CORPORATE				1FE	19,673,027	101.7100	20,122,661	19,785,000	19,678,466	0	5,439	0	0	2.600	2.664	JD	27,149	257,205	07/02/2012	06/12/2022
872287-AC-1	TCI COMMUNICATIONS INC DEBENTURES				2FE	107,278	119.3300	119,330	100,000	101,916	0	(649)	0	0	8.750	7.910	FA	3,646	8,750	08/18/2000	08/01/2015
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES				2FE	5,559,950	140.5600	7,027,790	5,000,000	5,449,776	0	(20,697)	0	0	7.875	6.825	FA	148,750	393,750	09/07/2006	02/15/2026
872540-AM-1	T J X COMPANIES INC NEW CORPORATE				1FE	3,586,173	125.7600	3,842,062	3,055,000	3,441,855	0	(51,974)	0	0	6.950	4.606	AO	44,824	212,323	02/03/2010	04/15/2019
872540-AN-9	T J X COMPANIES INC NEW CORPORATE				1FE	19,421,983	108.6500	20,425,711	18,800,000	19,096,130	0	(106,556)	0	0	4.200	3.563	FA	298,293	789,600	11/23/2009	08/15/2015
872649-BH-0	TRW INC DEBENTURES				2FE	7,863,985	134.2800	10,988,051	8,183,000	7,921,681	0	7,104	0	0	7.750	8.100	JD	52,849	634,183	01/02/2001	06/01/2029
87264M-AA-7	TRW AUTOMOTIVE INC CORPORATE				3FE	605,000	105.5000	1,055,000	1,000,000	871,424	0	86,604	0	0	7.000	19.433	MS	20,611	70,000	01/08/2009	03/15/2014
87264M-AB-5	TRW AUTOMOTIVE INC CORPORATE				3FE	2,772,063	115.1200	3,741,563	3,250,000	2,967,877	0	50,820	0	0	7.250	9.786	MS	69,378	235,625	10/02/2008	03/15/2017
87265C-AU-4	T R W INC SENIOR NOTES				2FE	19,271,826	132.6000	22,144,701	16,700,000	18,189,841	0	(124,299)	0	0	9.375	7.882	AO	330,521	1,565,625	06/15/2000	04/15/2021
87275*-AC-9	TRT Holdings, Inc. Senior Note				2	8,010,000	106.6300	8,370,562	7,850,000	7,964,327	0	(30,313)	0	0	6.010	5.528	MN	55,042	471,785	06/22/2011	05/19/2016
87275*-AD-7	TRT Holdings, Inc. Senior Secured Note -				2	19,584,614	96.7200	19,343,761	20,000,000	19,686,741	0	89,195	0	0	0.911	3.839	FMAN	21,763	217,211	11/01/2011	05/19/2016
87275*-AE-5	TRT Holdings, Inc. Series 2010A Sr Secur				2	21,000,000	100.8400	21,177,329	21,000,000	21,000,000	0	0	0	0	4.150	4.171	FMAN	123,463	871,500	08/10/2010	05/19/2016
87277@-AC-5	TPF GENERATION HOLDINGS, LLC TPF GENERAT			2	4FE	136,634	99.7500	141,222	141,576	140,446	0	839	0	0	2.100	1.059	MJSD	1	1,213	05/27/2008	12/15/2013
87315#-AA-1	TX Solar I LLC Senior Note			2	2	13,521,130	123.4300	16,689,245	13,521,130	13,521,130	0	0	0	0	7.250	7.313	MJSD	2,723	980,282	05/28/2010	06/30/2035
87408#-AA-9	TAL Intl Container Corp Senior Note			2	2	3,491,566	110.3100	3,851,671	3,491,566	3,491,566	0	0	0	0	6.800	6.893	MON	7,255	237,426	05/20/2010	05/20/2017
87408#-AB-7	TAL Intl Container Corp Senior Note			2	2FE	87,075,000	105.2700	91,666,126	87,075,000	87,075,000	0	0	0	0	5.410	5.409	AO	798,212	2,590,917	04/12/2012	04/30/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
87422#-AB-9	Talent Acquisitions, LLC Term			2	4	789,128	98.6300	778,300	789,128	789,128	0	0	0	0	7.000	40.040	FMAN	153	57,168	05/02/2011	05/02/2016
87422#-AC-7	Talent Acquisitions, LLC Revolver			2	4Z	4,500,000	100.6600	4,529,546	4,500,000	4,500,000	0	0	0	0	7.500	7.618	MON	28,125	0	12/31/2012	05/02/2015
87422#-AD-5	Talent Acquisitions, LLC Senior Workers			2	4	13,960,366	100.6600	14,052,027	13,960,366	13,960,366	0	0	0	0	7.125	7.232	MON	162,037	744,429	12/31/2012	05/02/2015
875127-AV-4	Tampa Electric CORPORATE				1FE	15,137,252	141.8600	20,323,250	14,326,000	15,070,409	0	(14,110)	0	0	6.550	6.128	MN	119,901	938,353	10/18/2007	05/15/2036
875127-AW-2	Tampa Electric CORPORATE				1FE	7,556,908	135.6800	10,311,589	7,600,000	7,559,424	0	690	0	0	6.150	6.192	MN	59,723	467,400	05/22/2007	05/15/2037
875127-BA-9	Tampa Electric CORPORATE	LS		1	1FE	7,948,003	104.8500	8,356,569	7,970,000	7,948,180	0	177	0	0	4.100	4.116	JD	14,523	172,462	05/31/2012	06/15/2042
87612E-AF-3	TARGET CORP DEBENTURES				1FE	29,090,375	136.9800	38,887,585	28,390,000	28,965,310	0	(16,149)	0	0	7.000	6.802	JJ	916,366	1,987,300	07/23/2008	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES				1FE	36,922,023	132.7100	47,151,899	35,530,000	36,739,523	0	(32,160)	0	0	6.350	6.049	MN	376,026	2,256,155	10/17/2006	11/01/2032
87612E-AM-8	TARGET CORP NOTES				1FE	914,724	101.6400	1,016,430	1,000,000	990,279	0	20,249	0	0	4.000	5.177	JD	1,778	40,000	04/02/2004	06/15/2013
87612E-AR-7	TARGET CORP CORPORATE				1FE	36,627,975	137.5800	49,854,904	36,237,000	36,608,818	0	(6,922)	0	0	6.500	6.413	AO	497,252	2,355,405	03/17/2010	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE				1FE	45,060,507	146.8800	61,149,415	41,632,000	44,909,776	0	(60,610)	0	0	7.000	6.348	JJ	1,343,788	2,914,240	07/19/2010	01/15/2038
87612E-AY-2	TARGET CORP CORP FLOATER				1FE	63,000,000	100.0100	63,006,300	63,000,000	63,000,000	0	0	0	0	0.377	0.493	JAJO	54,064	253,989	01/09/2012	01/11/2013
87612E-BA-3	TARGET CORP CORPORATE	LS			1FE	62,736,694	102.7400	60,728,373	59,110,000	62,727,889	0	(2,817)	0	0	4.000	3.659	JJ	1,215,039	0	10/31/2012	07/01/2042
87875U-AC-6	TECO FINANCE INC CORP	R			2FE	4,721,799	112.5800	5,240,366	4,655,000	4,680,331	0	(9,967)	0	0	6.750	6.489	MN	52,369	314,213	05/13/2008	05/01/2015
87875U-AH-5	TECO FINANCE INC CORPORATE				2FE	12,866,063	120.6000	15,728,574	13,042,000	12,937,132	0	17,527	0	0	6.572	6.767	MN	142,853	857,120	05/13/2008	11/01/2017
87936#-AF-9	Teleflora LLC Series F Senior Note			2	3	114,290,000	106.0600	121,210,676	114,290,000	114,290,000	0	0	0	0	4.660	4.687	MJSD	103,559	5,325,914	06/24/2010	06/24/2016
879360-A#-2	Teledyne Technologies Inc Series C Senio				2	3,500,000	118.2900	4,140,218	3,500,000	3,500,000	0	0	0	0	5.300	5.300	MS	54,619	185,500	09/15/2010	09/15/2020
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE			2	3FE	263,594	105.1200	363,017	345,319	283,183	0	5,327	0	0	7.000	11.445	MJSD	67	24,172	06/29/2005	06/30/2021
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND			2	2FE	11,361,435	107.7500	12,241,946	11,361,435	11,361,435	0	0	0	0	6.119	6.164	MJSD	1,931	695,206	04/29/2004	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A			2	2FE	4,952,886	106.6700	5,283,298	4,952,886	4,952,886	0	0	0	0	6.125	6.171	MJSD	843	303,364	10/09/2003	03/30/2023
880345-B#-9	Tennant Company Senior Note			2	2	2,030,000	106.8100	2,168,305	2,030,000	2,030,000	0	0	0	0	4.100	4.120	MJSD	694	83,230	06/28/2011	06/28/2021
880345-B@-1	Tennant Company Senior Secured Note			2	2	7,000,000	105.3200	7,372,692	7,000,000	7,000,000	0	0	0	0	4.000	4.018	MJSD	17,889	280,000	03/08/2011	03/08/2018
880394-AB-7	PACTIV CORP DEBENTURES	LS			5FE	14,683,506	82.0000	11,480,000	14,000,000	14,494,749	0	(22,538)	0	0	7.950	7.514	JD	49,467	1,113,000	09/25/2000	12/15/2025
880394-AD-3	PACTIV CORP DEBENTURES	LS			5FE	3,720,958	99.7500	3,790,500	3,800,000	3,758,559	0	6,402	0	0	8.125	8.402	JD	13,722	308,750	04/20/2000	06/15/2017
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES	M			2FE	11,024,350	134.2500	14,613,367	10,885,000	11,004,782	0	(5,011)	0	0	7.000	6.875	MS	224,352	761,950	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2FE	6,449,379	140.6400	8,016,557	5,700,000	6,394,325	0	(11,399)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/	LS			2FE	6,943,300	137.3400	9,613,872	7,000,000	6,949,525	0	1,662	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
88162F-B*-5	Tetra Technologies Inc Del Senior Note S				2	22,200,000	101.1000	22,445,049	22,200,000	22,200,000	0	0	0	0	6.300	6.300	AO	236,985	1,398,600	04/30/2008	04/30/2013
881685-AN-1	CHEVRONTEXACO CORP DEBENTURES				1FE	2,227,880	143.1200	2,862,420	2,000,000	2,117,306	0	(11,384)	0	0	9.750	8.635	MS	57,417	195,000	10/04/1994	03/15/2020
881685-AV-3	CHEVRONTEXACO CORP DEBENTURES				1FE	8,609,566	145.7900	11,809,233	8,100,000	8,424,211	0	(24,973)	0	0	8.875	8.217	MS	239,625	718,875	07/21/2004	09/01/2021
88221#-AA-2	Texas Brine Co Baytown LLC SRNT			2	2	30,037,369	115.4100	34,666,143	30,037,369	30,037,369	0	0	0	0	6.690	6.783	MON	167,458	2,009,500	02/21/2004	03/01/2019
88221#-AB-0	Texas Brine Co Baytown LLC Senior Note			2	2	1,670,754	115.4100	1,928,199	1,670,754	1,670,754	0	0	0	0	6.690	6.783	MON	9,314	111,774	04/30/1999	03/01/2019
88233#-AE-0	TEXAS COMPETITIVE ELEC HLDGS C NON EXTEN			2	5FE	2,574,261	75.8400	3,184,730	4,199,064	2,850,481	0	278,312	1,599,292	0	3.810	15.341	JAJO	14,276	132,905	04/07/2011	10/10/2014
882508-AP-9	Texas Instruments Inc CORPORATE				1FE	4,999,900	100.1900	5,009,550	5,000,000	4,999,962	0	43	0	0	0.875	0.876	MN	5,590	43,750	05/18/2011	05/15/2013
883203-BL-4	TEXTRON INC CORPORATE				2FE	5,954,583	113.2200	6,742,406	5,955,000	5,954,427	0	44	0	0	5.600	5.601	JD	27,790	333,480	11/29/2007	12/01/2017
883203-BP-5	TEXTRON INC CORPORATE				2FE	366,157	109.6000	367,170	335,000	353,660	0	(7,573)	0	0	6.200	3.545	MS	6,116	20,770	02/06/2012	03/15/2015
883556-AS-1	THERMO FISHER SCIENTIFIC CORPORATE				2FE	10,096,500	105.1700	10,517,320	10,000,000	10,046,932	0	(19,248)	0	0	3.200	2.989	MN	53,333	320,000	05/11/2010	05/01/2015
883556-AT-9	THERMO FISHER SCIENTIFIC CORPORATE				2FE	7,410,140	113.9600	8,432,835	7,400,000	7,407,453	0	(886)	0	0	4.700	4.683	MN	57,967	347,800	04/20/2010	05/01/2020
883556-AU-6	THERMO FISHER SCIENTIFIC CORPORATE				2FE	10,790,585	104.5600	11,292,620	10,800,000	10,795,640	0	2,079	0	0	3.250	3.271	MN	39,975	351,000	05/21/2010	11/20/2014
883556-AW-2	THERMO FISHER SCIENTIFIC CORPORATE				2FE	7,048,930	101.5800	7,110,789	7,000,000	7,018,874	0	(16,312)	0	0	2.050	1.809	FA	51,819	143,500	02/18/2011	02/21/2014
883556-AX-0	THERMO FISHER SCIENTIFIC CORPORATE				2FE	14,552,500	113.1300	16,489,231	14,575,000	14,555,278	0	1,868	0	0	4.500	4.519	MS	218,625	655,875	02/15/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC CORPORATE			1	2FE	2,071,037	106.3500	2,206,825	2,075,000	2,071,438	0	339	0	0	3.600	3.623	FA	28,220	74,493	08/09/2011	08/15/2021
88579E-AE-5	3M COMPANY CORPORATE				1FE	1,238,992	102.5200	1,178,969	1,150,000	1,168,938	0	(30,065)	0	0	4.375	1.700	FA	19,007	50,313	12/20/2010	08/15/2013
88579Y-AF-8	3M CO CORPORATE	LS			1FE	18,986,996	99.2600	19,133,040	19,275,000	19,000,213	0	13,216	0	0	2.000	2.167	JD	5,354	192,750	06/29/2012	06/26/2022
886438-AF-3	Tidewater Inc. Series F Senior Note				2	13,050,000	107.3000	14,001,980	13,050,000	13,050,000	0	0	0	0	4.330	4.330	JD	1,570	565,065	10/15/2010	12/30/2019
886438-AK-2	Tidewater Inc. Senior Note				2	23,280,000	106.2500	24,735,293	23,280,000	23,280,000	0	0	0	0	4.060	4.060	MJSD	2,625	945,168	08/15/2011	03/31/2019
886438-AL-0	Tidewater Inc. Senior Note				2	17,900,000	108.3300	19,391,703	17,900,000	17,900,000	0	0	0	0	4.640	4.640	MJSD	2,307	830,560	08/15/2011	06/30/2021
886547-B#-4	Tiffany & Co. Senior Note				1	68,760,000	119.4100	82,105,455	68,760,000	68,760,000	0	0	0	0	9.050	9.050	MJSD	138,284	6,222,780	12/23/2008	12/23/2015
886547-D#-2	Tiffany & Co. Senior Note			2	1	60,935,600	98.5500	60,050,162	60,935,600	60,935,600	0	0	0	0	4.400	4.399	JJ	1,161,839	0	07/25/2012	07/25/2042
887315-AK-5	HISTORIC TW INC DEBENTURES				2FE	4,740,813	100.2600	3,966,404	3,956,000	3,958,979	0	(83,878)	0	0	9.125	6.894	JJ	166,454	360,985	09/25/2000	01/15/2013
887315-AM-1	HISTORIC TW INC DEBENTURES				2FE	27,124,622	147.6700	37,154,351	25,160,000	26,434,478	0	(95,063)	0	0	9.150	8.334	FA	959,225	2,302,140	10/28/2008	02/01/2023
887315-BH-1	HISTORIC TW INC BD				2FE	6,044,893	134.7300	7,266,145	5,393,000	5,894,446	0	(30,443)	0	0	7.570	6.384	FA	170,104	408,250	09/28/2011	02/01/2024
887315-BJ-7	HISTORIC TW INC DEBENTURES	R			2FE	11,442,888	125.5700	14,686,398	11,696,000	11,596,638	0	16,384	0	0	7.250	7.460	AO	179,014	847,960	07/29/2008	10/15/2017
887315-BM-0	HISTORIC TW INC CORPORATE	LS			2FE	25,020,623	130.1100	31,556,200	24,254,000	24,899,188	0	(24,826)	0	0	6.950	6.665	JJ	777,273	1,685,653	09/04/2008	01/15/2028
887315-BN-8	HISTORIC TW INC COMPANY GUARNT				2FE	11,132,203	127.6100	14,827,840	11,620,000	11,191,081	0	13,611	0	0	6.625	7.006	MN	98,367	769,825	04/09/2008	05/15/2029
887317-AE-5	TIME WARNER INC CORPORATE				2FE	4,546,552	122.4600	5,296,456	4,325,000	4,538,979	0	(3,174)	0	0	6.200	5.834	MS	78,955	268,150	06/29/2010	03/15/2040
887317-AH-8	TIME WARNER INC CORPORATE				2FE	17,471,204	121.0700	19,395,702	16,020,000	17,455,271	0	(15,820)	0	0	6.100	5.459	JJ	450,607	678,320	04/17/2012	07/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
887317-AL-9	TIME WARNER INC CORPORATE	LS			2FE	20,502,832	123.4700	20,070,146	16,255,000	20,486,999	0	(6,547)	0	0	6.250	4.585	MS	259,628	166,250	10/31/2012	03/29/2041
887317-AM-7	TIME WARNER INC CORPORATE				2FE	1,192,392	112.7000	1,352,381	1,200,000	1,192,410	0	101	0	0	5.375	5.418	AO	13,617	64,142	10/12/2011	10/15/2041
887317-AN-5	TIME WARNER INC CORPORATE				2FE	276,337	109.4700	290,091	265,000	275,750	0	(598)	0	0	4.000	3.469	JJ	4,888	5,789	05/15/2012	01/15/2022
887317-AP-0	TIME WARNER INC CORPORATE	LS			2FE	5,391,631	107.2800	5,846,471	5,450,000	5,391,991	0	361	0	0	4.900	4.969	JD	11,869	135,009	06/08/2012	06/15/2042
88731E-AF-7	TIME WARNER ENT DEBENTURES	LS			2FE	74,010,442	141.3400	95,871,047	67,831,000	72,129,098	0	(295,478)	0	0	8.375	7.446	MS	1,672,694	5,680,846	01/15/2008	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES	LS			2FE	45,754,024	145.9500	59,541,998	40,797,000	45,212,467	0	(97,683)	0	0	8.375	7.330	JJ	1,575,501	3,416,749	05/27/2008	07/15/2033
88732J-AH-1	TIME WARNER CABLE INC CORPORATE	R			2FE	746,012	118.1300	891,895	755,000	750,198	0	929	0	0	5.850	6.016	MN	7,361	44,168	10/25/2007	05/01/2017
88732J-AJ-7	TIME WARNER CABLE INC CORPORATE				2FE	11,568,702	123.7200	14,302,194	11,560,000	11,567,365	0	(155)	0	0	6.550	6.544	MN	126,197	757,180	01/19/2012	05/01/2037
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2FE	5,484,555	132.8700	6,271,388	4,720,000	5,456,240	0	(11,856)	0	0	7.300	6.088	JJ	172,280	344,560	06/29/2010	07/01/2038
88732J-AP-3	TIME WARNER CABLE INC CORPORATE				2FE	1,280,045	134.9200	1,753,908	1,300,000	1,285,568	0	1,678	0	0	8.750	8.986	FA	43,288	113,750	11/13/2008	02/14/2019
88732J-AQ-1	TIME WARNER CABLE INC CORPORATE				2FE	2,375,220	108.3200	2,166,498	2,000,000	2,111,487	0	(96,459)	0	0	8.250	3.138	FA	62,792	165,000	03/04/2010	02/14/2014
88732J-AU-2	TIME WARNER CABLE INC CORPORATE				2FE	2,966,028	126.8400	3,297,772	2,600,000	2,954,241	0	(5,618)	0	0	6.750	5.742	JD	7,800	175,500	10/14/2010	06/15/2039
88732J-AZ-1	TIME WARNER CABLE INC CORPORATE		0		2FE	189,304	117.7200	191,347	162,550	191,727	0	(190)	0	2,613	5.750	4.270	JUN	5,454	0	10/23/2012	06/02/2031
887389-AG-9	TIMKEN CO TIMKEN CORP				2FE	149,795	106.8600	160,285	150,000	149,908	0	42	0	0	6.000	6.032	MS	2,600	9,000	09/09/2009	09/15/2014
889175-BD-6	TOLEDO EDISON CO CORPORATE	LS			2FE	11,982,000	126.4100	15,169,136	12,000,000	11,982,421	0	287	0	0	6.150	6.161	MN	94,300	738,000	11/13/2006	05/15/2037
89147@-AC-9	Tortoise Energy Capital Corp Senior Note				1	15,000,000	101.4800	15,222,525	15,000,000	15,000,000	0	0	0	0	6.020	6.020	MJSD	35,117	903,000	06/17/2008	06/17/2013
891490-AR-5	TOSCO CORP DEBENTURES				1FE	6,377,945	147.3100	8,838,804	6,000,000	6,299,109	0	(12,044)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				1FE	21,348,824	148.2900	23,838,196	16,075,000	20,666,078	0	(156,298)	0	0	8.125	5.508	FA	493,413	1,306,094	01/20/2012	02/15/2030
89233P-6A-9	TOYOTA MOTOR CREDIT CORP. CORP FLOATER				1FE	115,000,000	100.0600	115,063,365	115,000,000	115,000,000	0	0	0	0	0.505	0.581	JAJO	145,259	445,820	03/05/2012	04/03/2013
89233P-6Y-7	TOYOTA MOTOR CREDIT CORP. CORP FLOATER				1FE	75,000,000	99.9600	74,972,248	75,000,000	75,000,000	0	0	0	0	0.482	0.482	FMAN	41,128	0	11/19/2012	11/21/2014
89323#-AF-6	Atlantic Path 15, LLC Senior note		2		1	18,786,710	136.2000	25,588,139	18,786,710	18,786,710	0	0	0	0	8.000	7.999	JD	66,797	1,502,937	06/10/2004	12/15/2028
89324#-AA-6	Atlantic Holdings Path 15, LLC Senior No		2		2	10,225,344	129.7300	13,265,747	10,225,344	10,225,344	0	0	0	0	8.960	8.962	JD	40,720	916,191	09/12/2003	12/15/2023
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE	LS			2FE	17,466,040	143.8300	24,264,290	16,870,000	17,363,789	0	(21,017)	0	0	7.250	6.916	JD	101,923	1,223,075	04/30/2008	12/01/2026
893570-BW-0	TRANSCONT GAS PIPE CORP CORPORATE	R			2FE	13,552,567	115.7600	15,540,377	13,425,000	13,483,332	0	(15,964)	0	0	6.400	6.248	AO	181,387	859,200	03/06/2008	04/15/2016
893570-BY-6	TRANSCONT GAS PIPE CORP CORPORATE	C			2FE	14,345,250	121.8900	18,893,390	15,500,000	14,757,935	0	107,783	0	0	6.050	7.123	JD	41,678	937,750	09/26/2008	06/15/2018
893817-AA-4	TRANSOCEAN OFFSHORE INC NOTES				2FE	8,000,000	117.7500	9,420,160	8,000,000	8,000,000	0	0	0	0	7.450	7.450	AO	125,822	596,000	04/24/1997	04/15/2027
893830-AF-6	TRANSOCEAN LTD NOTES				2FE	44,998,049	124.5200	50,908,616	40,885,000	44,309,381	0	(103,781)	0	0	7.500	6.675	AO	647,346	3,066,375	02/10/2005	04/15/2031
893830-BA-6	TRANSOCEAN LTD CORP				2FE	2,018,060	111.3400	2,226,844	2,000,000	2,014,554	0	(3,214)	0	0	5.050	4.845	JD	4,489	103,806	12/01/2011	12/15/2016
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1FE	15,860,700	139.6600	20,949,210	15,000,000	15,630,439	0	(27,601)	0	0	7.750	7.250	AO	245,417	1,162,500	01/09/2001	04/15/2026
89407#-AA-6	Transwestern Pipeline Company Senior Not				2	4,165,450	106.4600	4,434,459	4,165,450	4,165,450	0	0	0	0	5.390	5.390	MN	27,441	224,518	11/17/2004	11/17/2014
89407#-AB-4	Transwestern Pipeline Company Senior Not				2	4,165,450	112.5700	4,689,108	4,165,450	4,165,450	0	0	0	0	5.540	5.540	MN	28,205	230,766	11/17/2004	11/17/2016
89417E-AC-3	TRAVELERS COS INC/THE CORPORATE				1FE	2,996,100	120.6700	3,016,674	2,500,000	2,934,375	0	(61,725)	0	0	5.750	2.045	JD	6,389	143,750	03/28/2012	12/15/2017
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE	LS			1FE	11,501,452	133.0700	13,013,927	9,780,000	11,425,554	0	(33,590)	0	0	6.250	5.045	JD	27,167	611,250	08/19/2010	06/15/2037
89417E-AE-9	TRAVELERS COS INC/THE CORPORATE	LS			1FE	11,216,400	121.1400	12,113,650	10,000,000	10,925,037	0	(152,196)	0	0	5.800	3.875	MN	74,111	580,000	01/13/2011	05/15/2018
89417E-AF-6	TRAVELERS COS INC/THE CORPORATE	LS			1FE	15,271,719	123.8000	16,121,158	13,022,000	14,756,126	0	(236,566)	0	0	5.900	3.560	JD	61,891	768,298	10/06/2010	06/02/2019
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	LS			1FE	24,432,469	121.6400	29,778,613	24,480,000	24,431,995	0	663	0	0	5.350	5.363	MN	218,280	1,309,680	11/03/2010	11/01/2040
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE				1FE	12,552,400	131.1000	13,110,031	10,000,000	12,499,570	0	(52,830)	0	0	6.375	4.481	MS	187,708	318,750	04/17/2012	03/15/2033
89472#-AE-8	Trek Bicycle Corporation Series C Senior		2		2	10,000,000	110.1000	11,010,534	10,000,000	10,000,000	0	0	0	0	6.320	6.369	FMAN	105,333	632,000	02/02/2010	11/01/2017
89472#-AF-5	Trek Bicycle Corporation Series D Senior		2		2	4,000,000	105.3800	4,215,004	4,000,000	4,000,000	0	0	0	0	5.240	5.274	MJSD	582	209,600	09/30/2010	09/30/2021
896525-D*-0	Trinity Industries Leasing Co Secured Pr		2		2	44,713,979	101.0000	45,161,119	44,713,979	44,713,979	0	0	0	0	6.875	6.972	MON	264,713	3,131,199	05/07/2009	06/01/2016
89655*-AA-9	Trinity REIT Inc. Senior Note		2		1Z	1,050,000	106.8300	1,121,674	1,050,000	1,050,000	0	0	0	0	3.590	3.589	FA	15,706	37,695	02/02/2011	02/01/2019
89655*-AB-7	Trinity REIT Inc. Senior Note		2		1Z	10,000,000	115.5900	11,559,039	10,000,000	10,000,000	0	0	0	0	4.680	4.679	FA	195,000	468,000	02/02/2011	02/01/2023
89655*-AC-5	Trinity REIT Inc. Senior Note		2		1Z	10,000,000	117.9500	11,794,809	10,000,000	10,000,000	0	0	0	0	4.910	4.909	FA	204,583	491,000	02/02/2011	02/01/2025
89837#-AA-6	Estate Bernice P Bishop SRNT		2		1	6,226,500	102.6500	6,391,671	6,226,500	6,226,500	0	0	0	0	6.890	6.889	JD	10,725	429,006	02/21/2004	06/22/2013
89837#-AB-4	Estate Bernice P Bishop Senior Note		2		1	6,428,571	126.3700	8,124,047	6,428,571	6,428,571	0	0	0	0	6.800	6.799	MS	145,714	437,143	03/01/2002	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note		2		1	26,666,667	114.9000	30,639,577	26,666,667	26,666,667	0	0	0	0	4.880	4.879	JD	75,911	1,301,333	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		2		1	22,000,000	113.6300	24,997,746	22,000,000	22,000,000	0	0	0	0	4.930	4.929	AO	231,984	1,084,600	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note		2		1	19,690,000	105.9600	20,864,195	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	568,549	01/19/2012	01/19/2037
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE				1FE	16,740,044	118.9800	19,393,050	16,300,000	16,617,625	0	(44,501)	0	0	4.950	4.579	MS	268,950	806,850	02/08/2010	03/01/2019
89837R-AA-0	TRUSTEE DARTMOUTH COLL CORPORATE				1FE	2,950,710	118.0300	3,540,826	3,000,000	2,965,456	0	4,455	0	0	4.750	4.961	JD	11,875	142,500	06/03/2009	06/01/2019
898698-AA-9	Tuco, Inc. SRNT		2		2	7,976,962	110.1500	8,786,440	7,976,962	7,976,962	0	0	0	0	7.390	7.503	MON	24,562	589,498	02/21/2004	10/16/2016
899038-AE-9	Tudor Investment Corporation Senior Note		2		2FE	5,308,536	101.4800	5,357,997	5,280,000	5,291,902	0	(12,895)	0	0	6.970	6.448	JD	18,401	368,016	11/01/2011	06/13/2013
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE		1		4FE	7,080,000	88.5000	6,195,000	7,000,000	7,011,555	0	(12,648)	0	0	9.000	8.793	MN	80,500	630,000	03/28/2006	11/15/2015
900212-AG-6	TURLOCK CORP CORPORATE				2FE	449,510	100.2000	450,919	450,000	449,518	0	9	0	0	1.500	1.523	MN	769	0	11/14/2012	11/02/2017
902133-AK-3	Tyco Electro CORP				2FE	265,693	112.1900	280,471	250,000	263,921	0	(1,439)	0	0	4.875	4.056	JJ	5,620	12,188	09/28/2011	01/15/2021
902134-AA-3	TYCO FLOW CONTROL FINANCE SA CORPORATE				2FE	139,769	100.2900	140,411	140,000	139,779	0	10	0	0	1.875	1.910	MS	707	0	09/10/2012	09/15/2017
9021EQ-AC-8	TYCO/TYCO INTL FIN SA CORPORATE				1FE	16,443,000	125.3100	25,061,600	20,000,000	17,373,653	0	255,103	0	0	7.000	9.633	JD	62,222	1,400,000	10/10/2008	12/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
9021EQ-AD-6	TYCO/TYCO INTL FIN SA CORPORATE				1FE	3,968,830	127.9300	6,396,582	5,000,000	4,198,711	0	63,116	0	0	6.875	9.801	JJ	158,507	343,750	10/10/2008	01/15/2021
902494-AN-3	TYSON FOODS CORPORATE				2FE	5,942,440	114.6000	9,127,452	7,965,000	6,865,079	0	353,043	0	0	6.600	11.832	AO	131,423	535,646	10/28/2008	04/01/2016
902905-AL-2	USX-MARATHON GROUP DEBENTURES				2FE	17,268,910	134.8500	20,928,410	15,520,000	16,582,894	0	(72,807)	0	0	9.375	8.306	MN	185,917	1,455,000	06/21/2000	05/15/2022
902905-AM-0	USX-MARATHON GROUP DEBENTURES	C			2FE	31,973,362	100.2500	28,466,536	28,396,000	28,407,720	0	(373,724)	0	0	9.125	7.735	JJ	1,194,801	2,591,135	06/01/1999	01/15/2013
902911-AN-6	UST INC CORPORATE				2FE	4,981,600	117.4200	5,871,173	5,000,000	4,988,745	0	1,746	0	0	5.750	5.799	MS	95,833	287,500	02/26/2008	03/01/2018
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2FE	13,027,811	135.5200	16,682,758	12,310,000	12,916,027	0	(22,715)	0	0	7.000	6.487	JJ	397,339	861,700	08/18/2011	07/15/2028
90331H-KP-7	US BANK NA CORPORATE				1FE	8,017,062	107.7100	8,067,549	7,490,000	7,690,693	0	(104,678)	0	0	4.950	3.425	AO	62,822	370,755	02/11/2010	10/30/2014
90333H-AB-4	US BANK NA US BANK NA	LS			1FE	13,908,967	106.0500	13,255,838	12,500,000	12,937,896	0	(389,535)	0	0	6.300	3.010	FA	321,563	787,500	12/15/2010	02/04/2014
903888-AD-3	Ultra Resources Series B Senior Note				2	12,500,000	129.8800	16,234,440	12,500,000	12,500,000	0	0	0	0	7.770	7.770	MS	323,750	971,250	03/05/2009	03/01/2019
903888-AF-8	Ultra Resources Sr Note Series 2010-B				2	62,000,000	117.5000	72,852,923	62,000,000	62,000,000	0	0	0	0	5.500	5.499	MS	1,136,667	3,410,000	02/16/2010	01/28/2020
903888-AG-6	Ultra Resources Sr Note Series 2010-C				2	53,420,000	118.7600	63,441,117	53,420,000	53,420,000	0	0	0	0	5.600	5.599	MS	997,173	2,991,520	02/16/2010	01/28/2022
903888-AJ-0	Ultra Resources Series E Senior Note				2	47,000,000	110.7600	52,058,277	47,000,000	47,000,000	0	0	0	0	4.510	4.509	MS	706,567	2,119,700	10/12/2010	10/12/2020
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES				2FE	30,300,847	105.4300	31,998,916	30,350,000	30,299,116	0	7	0	0	7.450	7.461	AO	477,338	2,261,075	06/30/2000	10/15/2097
90430*-AA-9	Uncommon Schools Inc. Loan Certificate J			2	4	2,277,104	97.2600	2,490,348	2,560,362	2,428,023	0	55,375	0	0	5.000	10.083	MJSD	351	128,369	01/21/2010	01/21/2015
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT				1FE	17,938,170	138.0900	23,475,525	17,000,000	17,839,232	0	(23,813)	0	0	5.900	5.483	MN	128,161	1,003,000	01/15/2009	11/15/2032
904764-AJ-6	UNILEVER CAPITAL CORP CORPORATE				1FE	2,821,788	103.4000	2,766,850	2,676,000	2,731,854	0	(48,887)	0	0	3.650	1.762	FA	36,899	97,674	02/18/2011	02/15/2014
904764-AK-3	UNILEVER CAPITAL CORP CORPORATE				1FE	31,170,684	117.0200	36,275,674	31,000,000	31,114,145	0	(16,093)	0	0	4.800	4.729	FA	562,133	1,488,000	08/13/2009	02/15/2019
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE				1FE	9,979,315	115.4200	11,571,206	10,025,000	9,986,142	0	3,886	0	0	4.250	4.307	FA	166,874	426,063	02/08/2011	02/10/2021
905581-AR-5	UNION CARBIDE CORP NT				2FE	20,381,227	124.5300	23,654,644	18,995,000	20,072,151	0	(54,467)	0	0	7.500	6.812	JD	118,719	1,424,625	07/11/2006	06/01/2025
905581-AS-3	UNION CARBIDE CORP CORPORATE				2FE	19,947,341	119.6000	29,835,241	24,946,000	19,944,883	0	86	0	0	7.750	9.691	AO	483,329	1,933,315	10/28/2008	10/01/2096
906548-CD-2	UNION ELECTRIC CO CORPORATE				1FE	9,871,200	114.4100	11,440,700	10,000,000	9,926,692	0	8,341	0	0	5.000	5.124	FA	208,333	500,000	01/24/2005	02/01/2020
906548-CH-3	UNION ELECTRIC CO CORPORATE	LS			1FE	30,873,046	164.2500	35,698,755	21,734,000	30,598,518	0	(147,066)	0	0	8.450	5.489	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE	LS		1	1FE	12,066,060	101.3400	12,160,500	12,000,000	12,065,205	0	(855)	0	0	3.900	3.868	MS	143,000	0	10/15/2012	09/15/2042
907818-CF-3	UNION PACIFIC CORP DEBENTURES				2FE	11,225,578	135.5600	13,826,844	10,200,000	11,002,718	0	(29,688)	0	0	6.625	5.860	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND				2FE	3,383,280	115.6400	4,162,860	3,600,000	3,416,472	0	4,601	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				2FE	12,882,107	130.8100	15,763,503	12,051,000	12,801,664	0	(17,904)	0	0	6.250	5.737	MN	125,531	753,188	08/03/2010	05/01/2034
907818-CX-4	UNION PACIFIC CORP CORPORATE	LS			2FE	5,186,887	130.5500	7,121,704	5,455,000	5,205,959	0	4,097	0	0	6.150	6.526	MN	55,914	335,483	09/06/2007	05/01/2037
907818-CZ-9	UNION PACIFIC CORP CORPORATE				2FE	5,889,900	119.8100	5,990,422	5,000,000	5,726,800	0	(138,397)	0	0	5.750	2.557	MN	36,736	287,500	10/21/2011	11/15/2017
907818-DB-1	UNION PACIFIC CORP CORPORATE				2FE	7,765,235	129.7600	8,281,156	6,382,000	7,380,916	0	(139,284)	0	0	7.875	4.853	JJ	231,746	502,583	02/09/2010	01/15/2019
907818-DF-2	UNION PACIFIC CORP CORP				2FE	6,938,929	126.9100	7,931,806	6,250,000	6,916,151	0	(11,554)	0	0	5.780	5.050	JJ	166,576	361,250	12/21/2010	07/15/2040
907818-DL-9	UNION PACIFIC CORP CORPORATE	LS		1	2FE	11,283,481	105.5800	11,850,872	11,225,000	11,282,815	0	(666)	0	0	4.300	4.268	JD	21,452	246,701	06/07/2012	06/15/2042
90782E-DX-9	UNION PAC CORP NOTES				2FE	14,304,932	132.7100	15,261,535	11,500,000	12,731,287	0	(180,370)	0	0	9.900	7.443	MS	335,225	1,138,500	06/30/2000	05/15/2018
907834-AB-1	ANADARKO PETROLEUM CORP 7.50000 10/15/20				2FE	6,590,850	119.1800	7,150,800	6,000,000	6,481,842	0	(20,983)	0	0	7.500	6.602	AO	95,000	450,000	11/14/2007	10/15/2026
90989#-AF-9	United Coin Machine Co Senior Secured No			2	5	43,707,745	87.1700	38,135,364	43,747,570	43,822,704	0	(140,255)	0	0	12.260	9.750	MON	446,954	3,641,837	09/30/2006	06/30/2013
000000-00-0	United Coin Machine Co PIK Note				5Z	12	0.0000	0	1,852,707	12	0	0	0	0	12.260	8,888.000	MON	18,928	0	06/01/2012	06/30/2013
911312-AG-1	UNITED PARCEL SERVICE CORPORATE				1FE	72,914,153	100.1300	68,087,040	68,000,000	68,073,704	0	(1,897,051)	0	0	4.500	1.676	JJ	1,411,000	3,060,000	11/23/2010	01/15/2013
911312-AH-9	UNITED PARCEL SERVICE CORPORATE				1FE	13,017,180	120.0600	13,751,715	11,454,000	12,793,694	0	(180,219)	0	0	5.500	2.938	JJ	290,486	437,470	04/17/2012	01/15/2018
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE				1FE	10,635,352	134.1300	9,925,428	7,400,000	10,601,562	0	(33,790)	0	0	6.200	3.570	JJ	211,558	93,000	08/02/2012	01/15/2038
911312-AK-2	UNITED PARCEL SERVICE CORPORATE				1FE	9,487,663	119.2600	10,614,382	8,900,000	9,314,015	0	(56,809)	0	0	5.125	4.267	AO	114,031	456,125	12/11/2009	04/01/2019
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1FE	83,025,154	97.8700	78,172,903	79,873,000	83,013,322	0	(5,397)	0	0	3.625	3.413	AO	756,020	0	10/31/2012	10/01/2042
91159H-GR-5	US BANCORP SR NT CORPORATE	LS			1FE	24,325,121	104.9900	23,403,098	22,291,000	23,105,925	0	(583,690)	0	0	4.200	1.497	MN	119,628	936,222	11/23/2010	05/15/2014
91159H-GS-3	US BANCORP SR NT CORPORATE				1FE	10,965,790	100.2100	11,022,879	11,000,000	10,998,489	0	10,111	0	0	2.125	2.220	FA	88,306	233,750	09/02/2009	02/15/2013
91159H-GU-8	US BANCORP SR NT CORPORATE	LS			1FE	19,965,200	105.2700	21,054,590	20,000,000	19,983,617	0	6,915	0	0	3.150	3.188	MS	204,750	630,000	03/01/2010	03/04/2015
91159H-GX-2	US BANCORP SR NT CORPORATE	LS			1FE	2,997,060	104.4500	3,133,394	3,000,000	2,998,415	0	579	0	0	2.450	2.471	JJ	31,442	73,500	07/22/2010	07/27/2015
911684-AD-0	UNITED STATES CELLULAR CORP BOND				2FE	23,411,045	103.7100	24,220,948	23,355,000	23,385,533	0	(1,597)	0	0	6.700	6.684	JD	69,546	1,564,785	12/13/2007	12/15/2033
91182#-AA-3	The US Fund for UNICEF Revolving Guarant				2Z	5,345,849	99.1800	5,579,063	5,625,000	5,397,657	0	51,808	0	0	2.750	3.824	DEC	430	154,688	12/30/2011	12/29/2016
912656-AG-0	US STEEL CORP CORPORATE	LS			3FE	11,365,603	106.7500	12,543,125	11,750,000	11,494,738	0	35,548	0	0	7.000	7.490	FA	342,708	822,500	01/22/2009	02/01/2018
912912-AR-3	US WEST CAP FDG 6.5000 11/15/2018 A				2FE	307,500	113.4200	567,105	500,000	357,861	0	14,973	0	0	6.500	12.664	MN	4,153	32,500	02/23/2006	11/15/2018
913017-AR-0	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	9,325,277	135.5700	11,378,331	8,393,000	8,863,217	0	(51,265)	0	0	8.875	7.793	MN	95,179	744,879	09/30/2009	11/15/2019
913017-AS-8	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	857,815	143.6200	991,005	690,000	779,611	0	(8,042)	0	0	8.750	6.660	MS	20,125	60,375	05/06/1998	03/01/2021
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES	LS			1FE	6,648,346	135.6500	9,729,938	7,173,000	6,762,342	0	13,605	0	0	6.700	7.319	FA	200,246	480,591	05/16/2002	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	49,259,948	148.2100	69,450,015	46,860,000	48,779,080	0	(63,714)	0	0	7.500	7.067	MS	1,034,825	3,514,500	08/20/2003	09/15/2029
913017-BH-1	UNITED TECHNOLOGIES CORP BOND				1FE	6,088,444	109.8200	6,149,651	5,600,000	5,821,324	0	(90,186)	0	0	4.875	3.104	MN	45,500	273,000	12/11/2009	05/01/2015
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				1FE	44,476,551	131.6300	58,981,387	44,810,000	44,506,541	0	5,681	0	0	6.050	6.104	JD	225,917	2,711,005	07/11/2006	06/01/2036
913017-BM-0	UNITED TECHNOLOGIES CORP CORPORATE				1FE	5,162,250	118.8800	5,943,926	5,000,000	5,099,063	0	(17,280)	0	0	5.375	4.919	JD	11,944	268,750	01/21/2009	12/15/2017
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE				1FE	12,691,888	133.1400	17,041,523	12,800,000	12,700,567	0	1,554	0	0	6.125	6.186	JJ	361,511	784,000	05/28/2008	07/15/2038
913017-BQ-1	UNITED TECHNOLOGIES CORP CORPORATE				1FE	6,979,138	124.6200	7,955,913	6,384,000	6,803,761	0	(59,594)	0	0	6.125	4.844	FA	162,925	391,020	11/30/2009	02/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE	C			1FE	35,427,556	128.5800	45,389,234	35,300,000	35,423,712	0	(1,973)	0	0	5.700	5.674	AO	424,777	2,012,100	03/01/2010	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE	LS			1FE	116,631,884	111.1200	116,455,229	104,805,000	116,595,543	0	(12,840)	0	0	4.500	3.849	JD	393,019	595,463	10/31/2012	06/01/2042
913017-BW-8	UNITED TECHNOLOGIES CORP CORP FLOATER				1FE	75,000,000	100.2700	75,205,502	75,000,000	75,000,000	0	0	0	0	0.581	0.737	MJSD	35,072	274,881	05/24/2012	12/02/2013
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE				2FE	9,982,616	110.7800	10,929,752	9,866,000	9,935,229	0	(4,342)	0	0	7.125	7.029	JJ	324,139	702,953	01/25/1994	07/15/2023
91302L-AK-3	UNITED TECHNOLOGIES NOTES				1FE	12,430,700	138.8500	13,884,600	10,000,000	11,248,837	0	(109,924)	0	0	9.320	7.253	JD	41,422	932,000	02/09/1994	02/05/2021
91321*-AK-7	Unimin Corporation Series D Senior Note				1	40,000,000	116.5500	46,621,442	40,000,000	40,000,000	0	0	0	0	5.480	5.480	JD	91,333	2,192,000	12/16/2009	12/16/2019
91324P-AL-6	UNITEDHEALTH GROUP INC BOND				1FE	9,407,950	107.0000	10,700,317	10,000,000	9,858,991	0	80,113	0	0	5.000	5.920	FA	188,889	500,000	06/13/2006	08/15/2014
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE	C			1FE	36,293,922	120.6500	45,103,731	37,385,000	36,398,570	0	18,707	0	0	5.800	6.010	MS	638,453	2,168,330	08/18/2006	03/15/2036
91324P-AW-2	UNITEDHEALTH GROUP INC CORPORATE	R			1FE	1,817,098	119.9400	2,188,909	1,825,000	1,820,711	0	803	0	0	6.000	6.060	JD	4,867	109,500	02/15/2008	06/15/2017
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	29,175,629	131.7300	41,942,036	31,840,000	29,335,647	0	36,912	0	0	6.500	7.187	JD	91,982	2,069,600	02/15/2008	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1FE	21,408,179	132.2500	31,740,816	24,000,000	21,526,238	0	29,368	0	0	6.625	7.530	MN	203,167	1,590,000	10/28/2008	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1FE	7,656,549	137.3200	8,973,522	6,535,000	7,611,347	0	(19,919)	0	0	6.875	5.630	FA	169,728	449,281	08/19/2010	02/15/2038
91324P-BS-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	74,339	102.9800	77,234	75,000	74,483	0	127	0	0	1.875	2.061	MN	180	1,426	11/07/2011	11/15/2016
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE			1	1FE	574,092	100.9000	580,173	575,000	574,094	0	2	0	0	2.750	2.768	FA	3,031	0	10/17/2012	02/15/2023
913543-C*-3	Universal Forest Products Senior Note				2Z	10,000,000	101.7100	10,170,935	10,000,000	10,000,000	0	0	0	0	3.890	3.890	JD	15,128	0	12/17/2012	12/17/2022
913543-C@-1	Universal Forest Products Senior Note				2Z	22,000,000	101.3400	22,295,416	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	0	12/17/2012	12/17/2024
91412N-AF-7	CHICAGO ILL ST UNIV CORPORATE MUNI FRGN			2	1FE	9,989,700	119.9700	11,996,981	10,000,000	9,989,047	0	375	0	0	5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
91481C-AA-8	UNIV OF PENNSYLVANIA CORP MUNI				1FE	22,374,625	111.6200	25,114,950	22,500,000	22,373,394	0	(1,231)	0	0	4.674	4.701	MS	350,550	426,503	04/02/2012	09/01/2112
91529Y-AH-9	UNUMPROVIDENT CORP. CORPORATE				2FE	94,885	114.2600	108,545	95,000	94,897	0	10	0	0	5.625	5.641	MS	1,573	5,344	09/08/2010	09/15/2020
918005-AT-6	KCP&L GREATER MISSOURI AQUILA INC.				2FE	2,363,340	125.2600	2,902,158	2,317,000	2,349,132	0	(2,432)	0	0	8.270	8.046	MN	24,484	191,616	07/11/2005	11/15/2021
918204-AS-7	V F CORP CORPORATE				1FE	20,481,381	118.2600	26,608,635	22,500,000	21,240,979	0	188,459	0	0	5.950	7.264	MN	223,125	1,338,750	01/14/2010	11/01/2017
918204-AT-5	V F CORP CORPORATE	M			1FE	15,902,560	135.8800	21,740,840	16,000,000	15,908,066	0	1,434	0	0	6.450	6.496	MN	172,000	1,032,000	10/10/2007	11/01/2037
91911X-AQ-7	VALEANT PHARMACEUTICALS CORPORATE	LS		1	4FE	1,735,695	107.2500	1,924,065	1,794,000	1,741,796	0	4,225	0	0	6.750	7.207	FA	45,747	121,095	07/06/2011	08/15/2021
91913Y-AB-6	VALERO ENERGY NOTES				2FE	17,768,893	136.6600	21,154,658	15,480,000	17,376,155	0	(57,382)	0	0	8.750	7.448	JD	60,200	1,354,500	08/25/2004	06/15/2030
91913Y-AE-0	VALERO ENERGY NOTES				2FE	7,674,778	129.5800	8,616,831	6,650,000	7,510,397	0	(23,229)	0	0	7.500	6.317	AO	105,292	498,750	03/18/2004	04/15/2032
91913Y-AK-6	VALERO ENERGY CORPORATE				2FE	9,240,300	104.1100	10,411,300	10,000,000	9,878,064	0	90,863	0	0	4.750	5.768	AO	118,750	475,000	05/07/2004	04/01/2014
91913Y-AL-4	VALERO ENERGY CORPORATE				2FE	99,713	123.1700	123,167	100,000	99,731	0	4	0	0	6.625	6.647	JD	294	6,625	06/05/2007	06/15/2037
91913Y-AM-2	VALERO ENERGY CORPORATE	LS			2FE	11,989,080	118.8300	14,259,735	12,000,000	11,993,990	0	1,056	0	0	6.125	6.137	JD	32,667	735,000	06/05/2007	06/15/2017
91913Y-AN-0	VALERO ENERGY CORPORATE				2FE	499,335	137.2300	686,142	500,000	499,385	0	55	0	0	9.375	9.396	MS	13,802	46,875	03/12/2009	03/15/2019
92203#-AP-3	The Vanguard Group Inc. Series B Senior				1	53,000,000	117.2300	62,133,580	53,000,000	53,000,000	0	0	0	0	5.260	5.260	FA	998,962	2,787,800	02/22/2010	02/22/2020
92220P-A@-4	Varian Medical Systems, Inc. SRNT			2	1Z	5,021,069	106.4900	5,324,487	5,000,000	5,006,891	0	145	0	0	6.700	6.644	JAJO	56,764	335,000	10/01/2006	04/30/2014
92238#-AD-9	Vaupell Hldgs, Inc. Term A			2	4	9,841,766	100.8600	9,926,481	9,841,766	9,841,766	0	0	0	0	8.250	1.667	MJSD	2,255	825,239	10/30/2009	10/30/2014
92238#-AE-7	Vaupell Hldgs, Inc. Revolver B			2	4	2,508,571	100.8600	2,530,164	2,508,571	2,508,571	0	0	0	0	8.250	8.563	MON	575	123,964	12/26/2012	10/30/2014
92238#-AH-0	Vaupell Hldgs, Inc. Term B			2	4	11,300,703	100.8600	11,397,976	11,300,703	11,300,703	0	0	0	0	8.250	7.844	MJSD	2,590	949,682	06/03/2011	10/30/2014
92241*-AC-0	Vector Pipeline LP Senior Note			2	2	2,825,000	109.8700	3,103,909	2,825,000	2,825,000	0	0	0	0	5.320	5.354	MJSD	6,680	150,290	12/17/2007	12/15/2017
92241*-AD-8	Vector Pipeline LP Senior Note, Series C				2	47,500,000	105.6600	50,189,967	47,500,000	47,500,000	0	0	0	0	7.330	7.330	MJSD	290,146	3,481,750	12/01/2008	12/01/2013
92276M-BA-2	VENTAS REALTY SR NT CORPORATE			1	2FE	90,039	100.0600	90,058	90,000	90,038	0	(1)	0	0	2.000	1.990	FA	90	0	12/07/2012	02/15/2018
92343V-AF-1	VERIZON COMMUNICATIONS CORPORATE	LS			1FE	11,877,270	131.4600	15,775,164	12,000,000	11,885,606	0	1,932	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	VERIZON COMMUNICATIONS CORPORATE	LS			1FE	16,401,645	135.3900	22,338,872	16,500,000	16,406,439	0	1,432	0	0	6.400	6.445	FA	398,933	1,056,000	02/07/2008	02/15/2038
92343V-AL-8	VERIZON COMMUNICATIONS CORPORATE				1FE	4,987,800	120.0900	6,004,360	5,000,000	4,992,601	0	1,161	0	0	5.500	5.532	FA	103,889	275,000	02/07/2008	02/15/2018
92343V-AU-8	VERIZON COMMUNICATIONS CORPORATE				1FE	11,645,231	148.2400	14,156,815	9,550,000	11,551,295	0	(32,025)	0	0	7.350	5.786	AO	175,481	701,925	01/23/2012	04/01/2039
92343V-AX-2	VERIZON COMMUNICATIONS CORPORATE				1FE	77,794	116.7200	87,542	75,000	77,423	0	(242)	0	0	4.600	4.133	AO	863	3,450	06/09/2011	04/01/2021
92343V-BE-3	VERIZON COMMUNICATIONS CORPORATE	LS			1FE	4,136,089	113.4300	4,735,615	4,175,000	4,136,514	0	587	0	0	4.750	4.809	MN	33,052	197,211	10/27/2011	11/01/2041
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE	C			1FE	15,112,798	125.6200	20,350,294	16,200,000	15,215,385	0	18,308	0	0	5.850	6.354	MS	279,045	947,700	04/20/2006	09/15/2035
92344S-AJ-9	CELLCO PART/VERI WIRELSS CORPORATE	R			1FE	25,136,854	105.7000	26,741,265	25,300,000	25,257,041	0	42,435	0	0	7.375	7.564	MN	238,417	1,865,875	11/10/2009	11/15/2013
92344S-AK-6	CELLCO PART/VERI WIRELSS CORPORATE				1FE	8,081,965	137.5700	11,095,021	8,065,000	8,073,228	0	(2,285)	0	0	8.500	8.463	MN	87,595	685,525	11/10/2009	11/15/2018
92344X-AB-5	VERIZON NEW YORK INC 7.37500 04/01/2032				1FE	1,316,575	133.2300	1,665,322	1,250,000	1,309,539	0	(1,452)	0	0	7.375	6.922	AO	23,047	92,188	05/18/2007	04/01/2032
924172-E@-4	Vermont Electric Power Co, Inc Senior No			2	1	8,674,000	129.4300	11,226,955	8,674,000	8,674,000	0	0	0	0	6.260	6.308	JAJO	135,748	542,992	03/04/2004	01/01/2034
92531X-AS-1	VERSO PAPER HLDGS LLC CORP	LS		1	4FE	1,001,000	71.0000	994,000	1,400,000	1,002,727	0	1,727	0	0	11.750	21.170	JJ	75,853	0	12/19/2012	01/15/2019
925524-AH-3	CBS CORP COMPANY GUARNT				2FE	63,934,460	136.5700	77,846,870	57,000,000	62,673,817	0	(170,049)	0	0	7.875	6.877	JJ	1,882,781	4,488,750	08/05/2005	07/30/2030
925524-AU-4	CBS CORP CORPORATE				2FE	4,855,185	113.2200	9,057,256	8,000,000	5,833,988	0	277,981	0	0	4.625	11.521	MN	47,278	370,000	10/28/2008	05/15/2018
925524-AV-2	CBS CORP COMPANY GUARNT				2FE	8,991,550	111.4400	11,143,863	10,000,000	9,120,488	0	20,891	0	0	5.500	6.270	MN	70,278	550,000	08/04/2005	05/15/2033
925524-AX-8	CBS CORP CORPORATE				2FE	73,132,000	134.5000	94,875,030	70,540,000	73,088,800	0	(41,461)	0	0	6.875	6.553	AO	821,742	4,849,625	04/11/2012	04/30/2036
92553P-AC-6	VIACOM INC CL B CORPORATE				2FE	3,822,088	135.7000	5,224,469	3,850,000	3,823,363	0	398	0	0	6.750	6.807	AO	62,081	259,875	10/02/2007	10/05/2037
92553P-AE-2	VIACOM INC CL B CORPORATE				2FE	10,811,647	105.9500	10,970,218	10,354,000	10,533,740	0	(101,042)	0	0	4.375	3.317	MS	133,380	452,988	02/25/2010	09/15/2014
92553P-AF-9	VIACOM INC CL B CORPORATE				2FE	8,076,505	108.5800	8,076,998	7,439,000	7,860,989	0	(150,154)	0	0	4.250	2.082	MS	93,091	316,158	07/19/2011	09/15/2015
92553P-AG-7	VIACOM INC CL B CORPORATE	LS			2FE	10,397,700	107.9100	10,791,030	10,000,000	10,306,303	0	(67,148)	0	0	3.500	2.731	AO	87,500	350,000	08/16/2011	04/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92553P-AL-6	VIACOM INC CL B CORPORATE				2FE	6,836,848	98.6500	6,472,499	6,561,000	6,836,061	0	(237)	0	0	4.500	4.247	FA	101,696	0	12/13/2012	02/27/2042
927804-FA-7	Virginia Electric Power CORPORATE				1FE	16,360,408	132.1600	22,883,346	17,315,000	16,417,783	0	15,091	0	0	6.000	6.413	JJ	479,048	1,038,900	08/08/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE	LS			1FE	39,549,033	131.4300	48,676,026	37,035,000	39,519,665	0	(41,941)	0	0	6.000	5.467	MN	283,935	2,222,100	04/09/2012	05/15/2037
927804-FC-3	Virginia Electric Power CORPORATE				1FE	54,279	122.1800	61,088	50,000	52,682	0	(500)	0	0	5.950	4.665	MS	876	2,975	08/14/2009	09/15/2017
927804-FE-9	Virginia Electric Power CORPORATE	M			1FE	34,051,098	138.1400	41,406,506	29,975,000	33,928,754	0	(74,411)	0	0	6.350	5.382	MN	163,905	1,903,413	04/29/2011	11/30/2037
927804-FF-6	Virginia Electric Power CORPORATE				1FE	6,348,330	120.3800	7,222,840	6,000,000	6,232,294	0	(38,132)	0	0	5.400	4.567	AO	54,900	324,000	09/29/2009	04/30/2018
929160-AK-5	VULCAN MATLS CO CORPORATE	LS			3FE	6,493,175	110.5000	7,182,500	6,500,000	6,495,320	0	637	0	0	7.000	7.015	JD	20,222	455,000	06/17/2008	06/15/2018
92933D-AA-8	WEA FINANCE LLC CORPORATE				1FE	279,543	108.8000	272,008	250,000	266,018	0	(10,910)	0	0	7.500	2.859	JD	1,510	18,750	09/28/2011	06/02/2014
92941#-AA-3	W S Light Power SRNT			2	2	9,106,833	122.8700	11,189,163	9,106,833	9,106,833	0	0	0	0	8.610	0.000	MON	2,178	797,167	05/09/1996	10/31/2019
92941#-AB-1	W S Light Power SRNT			2	2	684,000	121.0000	926,656	765,858	734,967	0	3,984	0	0	8.150	0.749	MON	173	63,458	12/17/1997	10/31/2019
92941#-AC-9	W S Light Power SRNT			2	2	285,000	120.4400	374,644	311,056	301,126	0	1,296	0	0	8.000	0.590	MON	69	25,299	03/31/1998	10/31/2019
92941#-AD-7	W S Light Power SRNT			2	2	310,177	118.1200	389,674	329,896	322,461	0	996	0	0	7.370	0.422	MON	68	24,719	07/02/1998	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No			2	1	3,256,329	116.7800	3,802,870	3,256,329	3,256,329	0	0	0	0	5.560	5.607	JAJO	30,678	181,052	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No			2	1	2,325,949	116.7800	2,716,335	2,325,949	2,325,949	0	0	0	0	5.560	5.607	JAJO	21,913	129,323	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No			2	1	3,721,519	116.7800	4,346,136	3,721,519	3,721,519	0	0	0	0	5.560	5.605	JAJO	35,061	206,917	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No			2	1	7,499,832	116.4700	8,735,122	7,499,832	7,499,832	0	0	0	0	5.250	5.290	JAJO	66,717	393,741	07/20/2005	07/20/2025
92976G-AD-3	WELLS FARGO BANK NA BOND				1FE	6,240,120	107.9500	6,476,742	6,000,000	6,105,436	0	(47,702)	0	0	4.875	3.986	FA	121,875	292,500	01/22/2010	02/01/2015
92976G-AE-1	WELLS FARGO BANK NA CORPORATE				1FE	6,092,107	112.5400	6,467,685	5,747,000	5,939,554	0	(54,824)	0	0	5.600	4.464	MS	94,762	321,832	02/03/2010	03/15/2016
92976G-AG-6	WELLS FARGO BANK NA CORPORATE				1FE	10,526,460	124.0700	13,337,643	10,750,000	10,537,138	0	2,860	0	0	5.850	5.997	FA	262,031	628,875	10/24/2008	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE	LS			1FE	38,329,102	137.2600	47,609,359	34,685,000	38,191,488	0	(61,767)	0	0	6.600	5.825	JJ	1,055,580	2,289,210	08/17/2010	01/15/2038
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				1FE	5,811,000	126.4200	7,585,302	6,000,000	5,871,476	0	6,111	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
929903-AE-2	WACHOVIA CORP WACHOVIA CORP				1FE	4,862,050	104.3700	5,218,349	5,000,000	4,973,681	0	21,921	0	0	4.875	5.359	FA	92,083	243,750	03/27/2007	02/15/2014
929903-AM-4	WACHOVIA CORP BOND				1FE	4,850,150	113.7100	5,685,625	5,000,000	4,865,548	0	2,862	0	0	5.500	5.713	FA	114,583	275,000	11/17/2006	08/01/2035
929903-DT-6	WACHOVIA CORP CORPORATE				1FE	13,137,550	118.4400	15,396,758	13,000,000	13,093,893	0	(18,696)	0	0	5.750	5.561	JD	33,222	747,500	01/22/2010	06/15/2017
93105*-AP-4	Wakefern Food Corporation Senior Note			2	2	5,000,000	107.8600	5,392,781	5,000,000	5,000,000	0	0	0	0	5.020	5.050	FMAN	29,981	251,000	02/18/2011	02/18/2021
931142-AU-7	WAL MART STORES INC DEBENTURES	C			1FE	60,755,029	136.0300	80,497,052	59,175,000	60,179,695	0	(63,015)	0	0	6.750	6.527	AO	843,244	3,994,313	09/25/2000	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES				1FE	31,434,413	147.1300	40,032,903	27,210,000	30,572,281	0	(106,841)	0	0	7.550	6.353	FA	776,090	2,054,355	05/24/2004	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1FE	23,297,258	121.4800	30,491,405	25,100,000	23,474,739	0	33,707	0	0	5.250	5.763	MS	439,250	1,317,750	01/22/2007	09/01/2035
931142-CG-6	WAL MART STORES INC CORPORATE				1FE	8,263,115	118.3800	8,286,831	7,000,000	8,090,670	0	(172,445)	0	0	5.375	1.579	AO	89,882	188,125	04/17/2012	04/05/2017
931142-CH-4	WAL MART STORES INC CORPORATE				1FE	23,955,120	133.8900	32,133,504	24,000,000	23,960,657	0	1,610	0	0	5.875	5.891	AO	336,833	1,410,000	03/29/2007	04/05/2027
931142-CK-7	WAL MART STORES INC CORPORATE	LS			1FE	3,516,943	139.3900	4,864,569	3,490,000	3,514,934	0	(412)	0	0	6.500	6.441	FA	85,699	226,850	01/23/2008	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE	LS			1FE	32,554,992	135.8800	42,688,273	31,415,000	32,493,898	0	(18,627)	0	0	6.200	5.934	AO	411,187	1,947,730	07/20/2009	04/15/2038
931142-CN-1	WAL MART STORES INC CORPORATE				1FE	24,884,250	102.9200	25,729,200	25,000,000	24,973,017	0	23,640	0	0	3.000	3.100	FA	312,500	750,000	01/15/2009	02/03/2014
931142-CP-6	WAL MART STORES INC CORPORATE				1FE	4,281,123	113.7800	4,892,729	4,300,000	4,287,525	0	1,749	0	0	4.125	4.179	FA	73,906	177,375	01/15/2009	02/01/2019
931142-CR-2	WAL MART STORES INC CORPORATE				1FE	19,861,800	105.1900	21,037,115	20,000,000	19,934,698	0	27,409	0	0	2.875	3.025	AO	143,750	575,000	03/24/2010	04/01/2015
931142-CS-0	WAL MART STORES INC CORPORATE	C			1FE	45,342,838	129.7000	58,690,924	45,250,000	45,335,654	0	(1,552)	0	0	5.625	5.610	AO	636,328	2,545,313	04/30/2010	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE				1FE	9,846,500	118.1700	11,817,070	10,000,000	9,852,298	0	2,469	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-DB-6	WAL MART STORES INC CORPORATE	LS			1FE	13,486,550	130.9600	18,006,684	13,750,000	13,491,081	0	3,568	0	0	5.625	5.760	AO	163,281	773,438	04/11/2011	04/15/2041
931422-AD-1	Walgreen Company CORPORATE				2FE	44,909,568	102.4700	43,036,098	42,000,000	42,570,429	0	(967,803)	0	0	4.875	2.510	FA	853,125	2,047,500	11/23/2010	08/01/2013
931422-AE-9	Walgreen Company CORPORATE	LS			2FE	17,129,032	116.8700	19,276,383	16,494,000	16,943,456	0	(63,879)	0	0	5.250	4.721	JJ	399,292	865,935	05/06/2010	01/15/2019
931422-AJ-8	Walgreen Company CORPORATE				2FE	369,223	100.5600	372,062	370,000	369,264	0	41	0	0	1.800	1.844	MS	1,998	0	09/10/2012	09/15/2017
931422-AK-5	Walgreen Company CORPORATE				2FE	10,479,800	100.3800	10,038,291	10,000,000	10,478,323	0	(461)	0	0	4.400	4.119	MS	132,000	0	10/31/2012	09/15/2042
93317Q-A@-4	WALTER ENERGY INC WALTER ENERGY INC BK L			2	4FE	119,318	100.6900	121,968	121,135	118,473	0	(406)	0	0	5.750	6.298	MJSD	1,098	5,123	08/04/2011	04/02/2018
94106*-AA-4	Waste Connection Inc. Series 2008 A Seni				2	36,800,000	112.5400	41,414,944	36,800,000	36,800,000	0	0	0	0	6.220	6.220	AO	572,240	2,288,960	10/01/2008	10/01/2015
94106L-AG-4	WASTE MANAGEMENT INC CORPORATE				2FE	7,874,090	132.0200	9,241,190	7,000,000	7,711,823	0	(24,186)	0	0	7.375	6.365	MN	65,965	516,250	08/13/2004	05/15/2029
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2FE	25,044,854	141.1600	31,943,263	22,630,000	24,688,350	0	(55,092)	0	0	7.750	6.870	MN	224,100	1,753,825	07/11/2006	05/15/2032
94106L-AS-8	WASTE MANAGEMENT INC CORPORATE				2FE	11,338,138	120.6700	15,686,567	13,000,000	11,975,765	0	135,156	0	0	6.100	7.854	MS	233,494	793,000	10/05/2011	03/15/2018
94106L-AW-9	WASTE MANAGEMENT INC CORPORATE				2FE	2,180,140	112.7700	2,255,325	2,000,000	2,158,813	0	(18,202)	0	0	4.750	3.535	JD	264	95,000	10/21/2011	06/30/2020
94106L-AX-7	WASTE MANAGEMENT INC CORPORATE				2FE	7,487,010	104.7600	7,804,389	7,450,000	7,478,973	0	(7,504)	0	0	2.600	2.488	MS	64,567	194,776	12/02/2011	09/01/2016
942682-A*-6	Watson Land Company Series A Senior Note			2	2	18,975,747	117.7200	22,338,744	18,975,747	18,975,747	0	0	0	0	6.230	6.309	MON	95,232	1,182,189	09/02/2008	09/02/2018
942682-A@-4	Watson Land Company Series B Senior Note			2	2	35,890,246	125.8600	45,171,957	35,890,246	35,890,246	0	0	0	0	6.570	6.660	MON	189,949	2,357,989	03/16/2009	06/01/2026
942683-AD-5	WATSON PHARMACEUTICALS INC CORPORATE				2FE	271,453	106.5300	266,324	250,000	262,281	0	(7,387)	0	0	5.000	1.909	FA	4,722	12,500	09/28/2011	08/15/2014
942683-AE-3	WATSON PHARMACEUTICALS INC CORPORATE				2FE	94,806	121.7300	115,645	95,000	94,849	0	17	0	0	6.125	6.153	FA	2,198	5,819	08/18/2009	08/15/2019
942683-AG-8	WATSON PHARMACEUTICALS INC CORPORATE				2FE	303,600	101.3200	309,010	305,000	303,663	0	63	0	0	1.875	1.972	AO	1,414	0	09/27/2012	10/01/2017
943315-B#-7	Wausau Paper Corp Series A Senior Note				2	25,050,000	113.2500	28,369,961	25,050,000	25,050,000	0	0	0	0	5.690	5.690	JAJO	324,662	1,425,345	04/09/2010	04/09/2017
943315-C*-0	Wausau Paper Corp Senior Note				2	14,600,000	110.1200	16,077,040	14,600,000	14,600,000	0	0	0	0	4.680	4.680	JAJO	165,126	683,280	04/04/2011	04/04/2018
943315-C@-8	Wausau Paper Corp Senior Note				2	5,750,000	105.7800	6,082,312	5,750,000	5,750,000	0	0	0	0	4.000	4.000	MJSD	639	166,750	04/09/2012	06/30/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94403*-AU-0	Wawa, Inc. Senior Note			2	2FE	7,000,000	104.5600	7,319,504	7,000,000	7,000,000	0	0	0	0	7.260	7.258	MN	62,113	508,200	02/21/2004	05/17/2014
94403*-AY-2	Wawa, Inc. Senior Note			2	2FE	18,330,000	107.3800	19,681,747	18,330,000	18,330,000	0	0	0	0	5.870	5.869	MN	170,362	1,075,971	05/04/2005	05/04/2016
946758-AA-3	Ways to Work, Inc Promissory Note				4	3,499,352	82.6700	4,133,292	5,000,000	3,745,984	0	151,043	0	0	4.000	9.730	MJSD	556	200,000	11/23/2011	11/25/2018
947074-AJ-9	WEATHERFORD INTL INC CORPORATE	R			2FE	1,336,002	114.4600	1,453,603	1,270,000	1,305,523	0	(6,844)	0	0	6.350	5.631	JD	3,584	80,645	01/08/2008	06/15/2017
947074-AK-6	WEATHERFORD INTL INC CORPORATE				2FE	9,634,706	113.3500	10,388,234	9,165,000	9,602,964	0	(7,286)	0	0	6.800	6.410	JD	27,699	623,220	01/08/2008	06/15/2037
94860*-BL-5	Wegmans Food Markets Inc Senior Note				2	37,500,000	105.7600	39,661,821	37,500,000	37,500,000	0	0	0	0	5.260	5.260	JAJO	378,063	1,972,500	08/01/2005	04/22/2015
94860*-BM-3	Wegmans Food Markets Inc Senior Note				2	3,000,000	110.4500	3,313,368	3,000,000	3,000,000	0	0	0	0	5.700	5.700	MJSD	9,500	171,000	12/11/2006	12/11/2016
94874R-CM-6	Weingarten Realty Invst CORPORATE				2FE	1,068,240	103.2600	1,548,900	1,500,000	1,397,516	0	98,545	0	0	4.950	9.591	MS	21,863	74,250	04/20/2004	12/01/2013
94973V-AG-2	WELLPOINT INC NOTES	R			2FE	5,129,864	108.0100	5,670,336	5,250,000	5,215,177	0	16,394	0	0	5.000	5.360	JD	11,667	262,500	02/15/2007	12/15/2014
94973V-AH-0	WELLPOINT INC NOTES				2FE	42,606,901	119.4000	51,287,583	42,955,000	42,642,554	0	6,346	0	0	5.950	6.009	JD	113,592	2,555,823	12/12/2006	12/15/2034
94973V-AK-3	WELLPOINT INC CORPORATE	R			2FE	54,797	111.4400	61,291	55,000	54,925	0	22	0	0	5.250	5.298	JJ	1,331	2,888	01/05/2006	01/15/2016
94973V-AL-1	WELLPOINT INC CORPORATE				2FE	41,125,197	117.2200	49,491,879	42,220,000	41,231,916	0	18,838	0	0	5.850	6.038	JJ	1,138,885	2,469,870	01/24/2007	01/15/2036
94973V-AM-9	WELLPOINT INC CORPORATE				2FE	4,964,100	118.6900	5,934,415	5,000,000	4,981,283	0	3,535	0	0	5.875	5.971	JD	13,056	293,750	06/05/2007	06/15/2017
94973V-AN-7	WELLPOINT INC CORPORATE	LS			2FE	11,179,750	124.9700	12,496,870	10,000,000	11,133,462	0	(21,554)	0	0	6.375	5.524	JD	28,333	637,500	09/28/2010	06/15/2037
94973V-AT-4	WELLPOINT INC CORPORATE				2FE	15,963,933	118.1900	18,023,740	15,250,000	15,939,509	0	(10,529)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AX-5	WELLPOINT INC CORPORATE				2FE	358,157	101.0400	363,760	360,000	358,253	0	96	0	0	3.125	3.185	MN	1,438	5,875	05/02/2012	05/15/2022
94973V-AY-3	WELLPOINT INC CORPORATE				2FE	11,479,914	103.2800	11,118,264	10,765,000	11,477,576	0	(903)	0	0	4.625	4.229	MN	63,618	0	10/31/2012	05/15/2042
94973V-BA-4	WELLPOINT INC CORPORATE				2FE	249,158	102.6000	256,501	250,000	249,169	0	12	0	0	3.300	3.337	JJ	2,544	0	09/05/2012	01/15/2023
949746-QU-8	WELLS FARGO CO CORP FLOATER				1FE	577,136	108.1100	583,796	540,000	569,886	0	(7,250)	0	0	3.676	2.010	MS	5,845	19,850	02/13/2012	06/15/2016
94974B-EU-0	WELLS FARGO & CO NT CORPORATE				1FE	39,678,769	106.3900	40,108,181	37,700,000	38,939,645	0	(523,263)	0	0	3.625	2.144	AO	288,510	1,366,625	07/27/2011	04/15/2015
94974B-EV-8	WELLS FARGO & CO NT CORPORATE				1FE	13,137,075	115.0200	14,378,013	12,500,000	13,072,889	0	(58,428)	0	0	4.600	3.939	AO	143,750	575,000	11/15/2011	04/01/2021
94974B-FC-9	WELLS FARGO & CO NT CORPORATE	LS			1FE	24,945,500	106.6600	26,666,300	25,000,000	24,948,365	0	2,865	0	0	3.500	3.526	MS	274,653	437,500	03/01/2012	03/08/2022
95081Q-AH-7	WESCO DISTRIBUTION INC CORPORATE			1	4FE	574,213	101.3200	655,540	647,000	601,356	0	7,238	0	0	7.500	9.356	AO	10,244	48,525	08/21/2008	10/15/2017
955306-A#-2	West Pharmaceutical Svcs, Inc. Senior No		0		2	11,050,000	100.4300	11,923,859	11,873,121	11,873,121	0	0	0	181,915	4.215	4.215	FMAN	48,655	495,538	02/27/2006	02/27/2013
955306-B*-5	West Pharmaceutical Svcs, Inc. Senior No		0		2	73,350,000	108.4300	85,458,640	78,813,888	78,813,888	0	0	0	1,207,555	4.380	4.380	FMAN	335,616	3,418,152	02/27/2006	02/27/2016
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				2	17,070,000	101.5700	17,338,076	17,070,000	17,070,000	0	0	0	0	4.020	4.020	JJ	335,482	0	07/05/2012	07/05/2027
95583#-AA-9	West Shore Pipe Line Company Senior Note			2	2	1,636,364	106.4600	1,741,999	1,636,364	1,636,364	0	0	0	0	8.760	8.855	JAJO	32,253	143,345	02/10/2000	01/10/2015
95583#-AB-7	West Shore Pipe Line Company Senior Note			2	2	1,090,909	107.1100	1,168,518	1,090,909	1,090,909	0	0	0	0	7.200	7.262	JAJO	17,673	78,545	02/21/2004	01/10/2016
95709T-AA-8	Westar Energy Inc CORPORATE	R			1FE	500,845	107.0900	535,434	500,000	500,158	0	(100)	0	0	6.000	5.978	JJ	15,000	30,000	07/08/2004	07/01/2014
95709T-AB-6	Westar Energy Inc CORPORATE				1FE	2,292,360	112.7900	2,706,960	2,400,000	2,346,183	0	11,643	0	0	5.150	5.786	JJ	61,800	123,600	10/25/2007	01/01/2017
95709T-AH-3	Westar Energy Inc CORPORATE	LS		1	1FE	21,163,869	104.3600	21,787,947	20,878,000	21,161,987	0	(1,882)	0	0	4.125	4.041	MS	287,073	380,222	10/15/2012	03/01/2042
957674-AD-6	WESTERN ATLAS INC DEBENTURES				1FE	9,746,800	145.2100	14,521,400	10,000,000	9,828,827	0	8,368	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
958254-AB-0	WESTERN GAS PARTNERS LP CORPORATE			1	2FE	63,107	105.2500	63,149	60,000	63,053	0	(54)	0	0	4.000	3.356	JJ	1,220	0	10/09/2012	07/01/2022
958587-BE-6	WESTERN MASS ELECTRIC CO CORPORATE				1FE	4,982,650	118.1200	5,905,850	5,000,000	4,984,315	0	337	0	0	5.900	5.925	MS	86,861	295,000	09/20/2004	09/15/2034
95906#-AE-1	Western Oilfield Supply Co Senior Note			2	2	1,830,495	104.2700	1,911,579	1,833,333	1,832,306	0	313	0	0	5.880	5.455	FMAN	11,678	107,800	10/01/2006	08/22/2015
95906#-AF-8	Western Oilfield Supply Co Senior Note			2	2	2,200,000	104.4900	2,298,846	2,200,000	2,200,000	0	0	0	0	5.660	5.192	MJSD	5,534	124,520	12/15/2004	12/15/2016
95906#-AK-7	Western Oilfield Supply Co Series EA Sen			2	2	483,426	100.3100	484,943	483,426	483,426	0	0	0	0	6.390	6.440	FMAN	5,148	30,891	05/01/2007	02/01/2013
95906#-AL-5	Western Oilfield Supply Co Series EB Sen			2	2	9,789,647	117.0600	11,459,611	9,789,647	9,789,647	0	0	0	0	7.420	7.486	JAJO	165,456	726,392	06/30/2010	07/09/2020
95906#-AP-6	Western Oilfield Supply Co Senior Note			2	2	31,753,333	107.6800	34,191,105	31,753,333	31,753,333	0	0	0	0	5.240	5.272	FMAN	203,362	1,663,875	05/17/2011	11/17/2020
959802-AJ-8	WESTERN UNION CO CORPORATE				2FE	17,941,294	106.1400	16,769,535	15,800,000	16,535,017	0	(622,314)	0	0	6.500	2.381	FA	356,597	1,027,000	11/23/2010	02/26/2014
959802-AL-3	WESTERN UNION CO CORPORATE				2FE	4,650,828	108.8200	5,006,628	4,601,000	4,640,815	0	(4,478)	0	0	5.253	5.107	AO	60,423	241,691	10/04/2010	04/01/2020
959802-AM-1	WESTERN UNION CO CORPORATE				2FE	6,117,960	99.6500	5,979,068	6,000,000	6,114,022	0	(1,593)	0	0	6.200	6.057	JD	10,333	372,000	06/21/2010	06/21/2040
961548-AY-0	WESTVACO CORP DEBENTURES	LS			2FE	37,443,195	131.6400	45,522,035	34,580,000	36,964,943	0	(62,279)	0	0	7.950	7.258	FA	1,038,553	2,749,110	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				3FE	6,417,730	133.0200	7,316,100	5,500,000	6,211,499	0	(36,964)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				3FE	8,486,714	126.2000	9,465,375	7,500,000	8,183,424	0	(35,006)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				3FE	12,703,439	115.8800	15,237,564	13,150,000	12,804,297	0	12,118	0	0	6.950	7.237	AO	228,481	913,925	11/08/2000	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES				3FE	7,812,294	126.0100	9,450,563	7,500,000	7,762,190	0	(6,495)	0	0	7.375	7.037	MS	162,865	553,125	09/24/2002	03/15/2032
962166-BT-0	WEYERHAEUSER COMPANY CORPORATE	LS			3FE	14,952,891	119.4400	17,396,291	14,565,000	14,903,454	0	(7,683)	0	0	6.875	6.665	JD	44,504	1,001,344	08/24/2006	12/15/2033
96329*-KR-2	Wheels Senior Secured Note				1Z	27,000,000	100.0700	27,019,782	27,000,000	27,000,000	0	0	0	0	1.380	1.380	JD	11,385	0	12/20/2012	12/20/2014
96332H-CA-5	WHIRLPOOL CORP CORPORATE	R			2FE	15,964,000	100.7600	16,121,120	16,000,000	15,995,938	0	6,542	0	0	5.500	5.552	MS	293,333	880,000	02/25/2008	03/01/2013
96466J-AA-1	Whitecap Alabama Growth Fund 1 A Rated			2	1	360,602	104.2300	375,855	360,602	360,602	0	0	0	0	8.650	8.740	FMAN	0	(7,600)	02/06/2004	03/01/2014
96466Q-AA-5	Whitecap New York Growth Fd II Senior St			2	1FE	677,824	110.8300	751,243	677,824	677,824	0	0	0	0	8.404	8.247	MAR	0	(11,611)	11/21/2005	03/01/2016
96466T-AA-9	Whitecap NY Growth Fd I, LLC Senior Stru			2	1FE	303,804	106.6800	324,086	303,804	303,804	0	0	0	0	7.540	7.407	MAR	0	(6,696)	12/14/2004	03/01/2015
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str			2	1FE	3,148,467	113.6800	3,579,276	3,148,467	3,148,467	0	0	0	0	6.507	6.510	MAR	0	50,475	04/18/2008	08/15/2018
96466Y-AB-6	Whitecap Texas Opp Fund II LP SR Structu			2	1FE	3,020,046	105.3900	3,182,831	3,020,046	3,020,046	0	0	0	0	6.899	6.800	MAR	0	(3,254)	02/19/2008	08/01/2015
96647K-AF-9	PEPSIAMERICAS INC NOTES				1FE	14,000,000	138.2200	19,351,360	14,000,000	14,000,000	0	0	0	0	7.290	7.290	MS	300,510	1,020,600	06/30/2000	09/15/2026
96811X-AA-2	Wildflower Energy, LP Senior Note			2	2	16,780,899	111.1800	18,563,124	16,696,355	16,766,738	0	(7,284)	0	0	6.090	6.029	MJSD	2,824	1,016,808	12/01/2010	09/30/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
969457-AW-0	WILLIAMS COS INC CORPORATE				2FE	3,633,750	121.3200	4,246,375	3,500,000	3,584,280	0	(9,826)	0	0	7.625	7.156	JJ	123,059	266,875	08/08/2007	07/15/2019
969457-BG-4	WILLIAMS COS INC NOTES				2FE	7,665,000	128.5900	9,001,075	7,000,000	7,453,553	0	(37,318)	0	0	7.875	6.868	MS	183,750	551,250	03/07/2006	09/01/2021
969457-BM-1	WILLIAMS COS INC CORP	LS			2FE	1,125,000	138.5800	1,385,826	1,000,000	1,112,112	0	(2,514)	0	0	8.750	7.626	MS	25,764	87,500	11/08/2006	03/15/2032
96950F-AB-0	WILLIAMS PRTNRS CORPORATE				2FE	3,498,423	105.7400	3,700,855	3,500,000	3,499,175	0	315	0	0	3.800	3.810	FA	50,244	133,000	06/29/2010	02/15/2015
96950F-AD-6	WILLIAMS PRTNRS CORPORATE	LS			2FE	2,498,580	115.2000	2,879,880	2,500,000	2,498,895	0	100	0	0	5.250	5.256	MS	38,646	131,250	06/29/2010	03/15/2020
96950H-AD-2	WILLIAMS PARTNERS LP CORPORATE	R			2FE	5,532,625	121.4800	6,408,223	5,275,000	5,403,591	0	(26,775)	0	0	7.250	6.557	FA	159,349	382,438	09/28/2007	02/01/2017
970648-AD-3	WILLIS NORTH AMERICA INC CORPORATE				2FE	21,760,198	113.4300	24,671,704	21,750,000	21,752,661	0	(1,051)	0	0	6.200	6.193	MS	348,362	1,348,500	04/03/2007	03/28/2017
97068*-AD-7	WBI Energy Tran (Willi. Basin) Senior No				2	12,500,000	103.2300	12,903,308	12,500,000	12,500,000	0	0	0	0	5.700	5.700	MJSD	37,604	712,500	09/12/2003	09/12/2013
97068*-AE-5	WBI Energy Tran (Willi. Basin) Senior No				2	12,500,000	115.4300	14,429,034	12,500,000	12,500,000	0	0	0	0	6.010	6.010	FMAN	95,993	751,250	05/31/2006	05/15/2016
97068*-AF-2	WBI Energy Tran (Willi. Basin) Senior No				2	6,650,000	118.2000	7,860,502	6,650,000	6,650,000	0	0	0	0	7.500	7.500	MJSD	11,083	498,750	12/23/2008	12/23/2015
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note			2	1	43,728,182	103.5100	45,264,352	43,728,182	43,728,182	0	0	0	0	4.250	4.271	FMAN	258,118	1,858,448	02/25/2010	08/11/2017
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Seni			2	1	32,000,000	101.2600	32,402,236	32,000,000	32,000,000	0	0	0	0	3.750	3.767	JAJO	253,333	1,200,000	10/15/2010	10/15/2020
973582-AA-7	WINDSOR FINANCING, LLC CORPORATE			2	4FE	4,291,341	96.5400	4,142,946	4,291,341	4,291,341	0	0	0	0	5.881	5.920	JAJO	53,279	252,374	02/07/2006	07/15/2017
97381W-AC-8	WINDSTREAM CORP CORPORATE				3FE	11,037,563	103.7500	10,841,875	10,450,000	10,570,276	0	(199,403)	0	0	8.125	6.071	FA	353,776	849,063	11/29/2011	08/01/2013
97381W-AF-1	WINDSTREAM CORP CORPORATE			1	3FE	831,188	102.2500	843,563	825,000	827,024	0	(871)	0	0	7.000	6.871	MS	17,004	57,750	05/09/2007	03/15/2019
97381W-AU-8	WINDSTREAM CORP CORPORATE			1	3FE	1,005,000	105.2500	1,052,500	1,000,000	1,004,266	0	(541)	0	0	7.500	7.410	AO	18,750	75,000	07/11/2011	04/01/2023
97381W-B*-4	WINDSTREAM CORP WINDSTREAM CORP BK LN			2	2	3,680,245	100.4400	3,799,494	3,782,925	3,723,982	0	13,127	0	0	3.090	3.636	JAJO	24,677	117,669	10/27/2009	12/17/2015
97651#-AA-2	Winwholesale, Inc Senior Note			2	2	9,642,857	104.6200	10,088,693	9,642,857	9,642,857	0	0	0	0	5.130	5.162	FMAN	71,454	494,679	08/09/2005	08/09/2015
976656-BL-1	WISCONSIN ELEC POWER CORPORATE				1FE	9,395,805	132.3900	11,955,178	9,030,000	9,395,296	0	(106)	0	0	6.875	6.606	JD	51,734	620,813	07/08/2004	12/01/2095
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE				1FE	13,442,514	128.2600	17,641,816	13,755,000	13,463,975	0	5,242	0	0	5.700	5.864	JD	65,336	784,035	07/11/2008	12/01/2036
976656-CB-2	WISCONSIN ELEC POWER CORPORATE	R			1FE	4,997,050	114.7300	5,736,674	5,000,000	4,998,219	0	439	0	0	6.250	6.261	JD	26,042	312,500	12/08/2008	12/01/2015
976656-CE-6	WISCONSIN ELEC POWER CORPORATE			1	1FE	15,338,138	97.7800	15,058,798	15,400,000	15,337,949	0	(189)	0	0	3.650	3.672	JD	31,228	0	12/05/2012	12/15/2042
976657-AG-1	WI ENERGY CORP BONDS				1FE	9,945,700	127.5000	12,749,800	10,000,000	9,953,158	0	1,101	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE				1FE	6,156,521	139.4000	7,168,182	5,142,000	6,115,079	0	(19,688)	0	0	6.375	5.026	FA	123,837	327,803	10/26/2010	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1FE	26,816,230	158.1000	36,363,598	23,000,000	26,694,005	0	(65,672)	0	0	7.600	6.291	AO	437,000	1,748,000	01/20/2011	10/01/2038
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	37,867,380	120.6800	45,860,300	38,000,000	37,878,362	0	2,349	0	0	5.550	5.574	JD	175,750	2,109,000	12/05/2006	12/01/2036
97772*-AB-8	Wolf Gordon Acquisition Corp. Term A			2	5	17,002,353	100.4100	17,071,650	17,002,353	17,002,353	0	0	0	0	9.000	7.004	MJSD	17,002	1,559,580	07/15/2008	07/15/2014
97805*-AG-8	Wolverine Pipe Line Company Senior Note			2	2	40,999,999	123.2900	50,547,215	40,999,999	40,999,999	0	0	0	0	8.200	8.283	MJSD	196,117	3,362,000	02/21/2004	12/10/2019
97805*-AH-6	Wolverine Pipe Line Company Senior Note			2	2	2,499,999	123.0600	3,076,505	2,499,999	2,499,999	0	0	0	0	8.140	8.221	MJSD	11,871	203,500	02/21/2004	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note			2	2	4,400,000	123.8100	5,447,749	4,400,000	4,400,000	0	0	0	0	8.340	8.426	MJSD	21,406	366,960	02/21/2004	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen			2	1	8,888,889	142.7900	12,692,109	8,888,889	8,888,889	0	0	0	0	7.250	7.359	MON	53,704	644,445	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen			2	1	7,245,000	127.5400	9,240,627	7,245,000	7,245,000	0	0	0	0	5.780	5.849	MON	34,897	418,761	12/09/2009	12/01/2039
980745-A@-2	Woodward Governor Co Series B Senior Not				2	11,488,284	102.8700	11,315,666	11,000,000	11,193,956	0	(256,700)	0	0	5.630	3.224	AO	154,825	619,300	11/01/2011	10/01/2013
98159*-AA-1	Worldwide Machinery Revolver			2	4	1,390,885	97.1800	1,351,719	1,390,885	1,390,885	0	0	0	0	6.250	6.438	MON	7,249	60,916	12/27/2012	12/10/2014
98180#-AA-0	Worthington Armstrong Venture Senior Not				2	19,120,000	105.6400	20,198,198	19,120,000	19,120,000	0	0	0	0	4.900	4.900	MJSD	20,820	936,880	12/23/2011	12/23/2021
981811-C*-1	Worthington Industries Inc. Senior Note				2	80,760,000	102.6000	82,861,047	80,760,000	80,760,000	0	0	0	0	4.600	4.600	FMAN	526,286	928,740	08/10/2012	08/10/2024
982526-AJ-4	WRIGLEY JUNIOR CO WM CORPORATE				2FE	29,976,000	101.1900	30,356,100	30,000,000	29,995,800	0	8,145	0	0	3.050	3.078	JD	7,625	915,000	06/21/2010	06/28/2013
98259@-AC-4	Wuerth Group of North America Senior Not				2	79,271,000	112.1700	88,920,687	79,271,000	79,271,000	0	0	0	0	4.480	4.480	MS	976,619	3,551,341	09/22/2011	09/22/2021
983024-AF-7	WYETH CORPORATE	C			1FE	22,282,406	135.7400	29,487,148	21,723,000	22,134,016	0	(25,680)	0	0	6.450	6.209	FA	583,806	1,401,134	10/16/2006	02/01/2024
983024-AG-5	WYETH CORPORATE				1FE	15,003,130	136.7000	17,771,455	13,000,000	14,730,400	0	(43,127)	0	0	6.500	5.431	FA	352,083	845,000	08/09/2005	02/01/2034
983024-AJ-9	WYETH CORPORATE	LS			1FE	3,395,119	114.1800	3,870,521	3,390,000	3,392,264	0	(715)	0	0	5.500	5.474	FA	70,437	186,450	09/16/2008	02/15/2016
983024-AL-4	WYETH CORPORATE				1FE	24,078,644	131.3100	29,282,875	22,300,000	24,082,804	0	(7,637)	0	0	6.000	5.344	FA	505,467	1,020,000	10/17/2012	02/15/2036
983024-AN-0	WYETH CORPORATE	M			1FE	53,477,599	133.4000	71,900,767	53,900,000	53,506,122	0	6,924	0	0	5.950	6.007	AO	801,763	3,207,050	06/27/2008	04/01/2037
98310W-AJ-7	WYNDHAM WORLDWIDE CORP CORPORATE			1	2FE	489,054	103.2500	505,933	490,000	489,090	0	36	0	0	4.250	4.274	MS	6,942	10,065	02/27/2012	03/01/2022
98330#-AA-9	Wyoming Machinery Company Senior Note			2	2	38,335,000	116.1500	44,525,406	38,335,000	38,335,000	0	0	0	0	6.310	6.309	JD	67,193	2,418,939	06/20/2008	12/21/2019
98385X-AJ-5	XTO ENERGY INC CORPORATE				1FE	12,233,310	140.6400	18,283,070	13,000,000	12,299,257	0	12,519	0	0	6.100	6.554	AO	198,250	793,000	06/14/2007	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE	C			1FE	15,879,750	151.6100	22,741,182	15,000,000	15,815,894	0	(14,103)	0	0	6.750	6.308	FA	421,875	1,012,500	10/25/2007	08/01/2037
98385X-AP-1	XTO ENERGY INC CORPORATE				1FE	17,771,131	122.7600	21,974,219	17,900,000	17,820,418	0	12,067	0	0	5.500	5.595	JD	43,756	984,500	04/28/2008	06/15/2018
98385X-AT-3	XTO ENERGY INC CORPORATE				1FE	2,863,520	130.9400	2,880,562	2,200,000	2,815,486	0	(48,034)	0	0	6.500	1.562	JD	6,356	71,500	06/29/2012	12/15/2018
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2FE	16,050,806	134.2500	21,600,358	16,090,000	16,055,846	0	603	0	0	6.500	6.518	JJ	522,925	1,045,850	07/24/2006	07/01/2036
98389B-AK-6	XCEL ENERGY INC. CORPORATE	R			2FE	804,421	117.0000	953,570	815,000	809,418	0	1,111	0	0	5.613	5.794	AO	11,436	45,746	12/12/2007	04/01/2017
984121-BP-7	XEROX CORPORATION CORPORATE				2FE	9,941,300	112.7100	11,270,650	10,000,000	9,975,670	0	6,290	0	0	6.400	6.481	MS	188,444	640,000	03/15/2006	03/15/2016
984121-BQ-5	XEROX CORPORATION CORPORATE				2FE	993,920	116.3100	1,163,092	1,000,000	997,007	0	600	0	0	6.750	6.833	FA	28,125	67,500	08/15/2006	02/01/2017
984121-BW-2	XEROX CORPORATION CORPORATE	LS			2FE	5,002,300	116.1400	5,807,248	5,000,000	5,001,114	0	(241)	0	0	6.350	6.343	MN	40,569	317,500	04/28/2008	05/15/2018
984121-BZ-5	XEROX CORPORATION CORPORATE				2FE	529,475	105.1700	525,845	500,000	518,868	0	(8,568)	0	0	4.250	2.414	FA	8,028	21,250	09/29/2011	02/15/2015
984121-CF-8	XEROX CORPORATION CORPORATE				2FE	99,875	102.6000	102,602	100,000	99,891	0	16	0	0	2.950	2.977	MS	869	1,475	03/08/2012	03/15/2017
98419M-AA-8	XYLEM INC/NY CORPORATE				2FE	26,223,973	106.5300	26,606,492	24,975,000	26,099,645	0	(124,328)	0	0	3.550	2.280	MS	248,744	443,306	07/26/2012	09/20/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98419M-AB-6	XYLEM INC/NY CORPORATE				2FE	13,715,391	113.5300	14,759,251	13,000,000	13,686,381	0	(29,010)	0	0	4.875	4.131	AO	158,438	316,875	07/26/2012	10/01/2021
98458P-AB-1	YALE UNIVERSITY CORP MUNI				1FE	22,454,100	104.2600	23,459,340	22,500,000	22,481,889	0	9,407	0	0	2.900	2.945	AO	137,750	652,500	11/03/2009	10/15/2014
988498-AC-5	YUM BRANDS INC CORPORATE				2FE	7,560,143	121.3700	12,136,852	10,000,000	8,368,834	0	226,118	0	0	6.250	10.380	MS	184,028	625,000	10/28/2008	03/15/2018
988498-AH-4	YUM BRANDS INC CORPORATE			1	2FE	4,482,675	106.8300	4,807,508	4,500,000	4,484,739	0	1,775	0	0	3.750	3.795	MN	28,125	197,813	08/22/2011	11/01/2021
98934K-AB-6	ZENECA WILMINGTON INC DEBENTURES	LS			1FE	7,765,120	137.6900	11,015,198	8,000,000	7,842,136	0	9,218	0	0	7.000	7.264	MN	71,556	560,000	10/31/2000	11/15/2023
98956P-AA-0	ZIMMER HOLDINGS INC CORPORATE				2FE	273,420	112.4200	281,051	250,000	270,242	0	(2,567)	0	0	4.625	3.305	MN	996	11,563	09/28/2011	11/30/2019
989701-AU-1	ZIONS BANCORP BOND				3FE	1,342,743	102.6600	1,827,401	1,780,000	1,629,563	0	94,678	0	0	5.650	12.531	MN	12,851	100,570	06/30/2009	05/15/2014
G2820#-AG-8	Effem Holdings Limited Senior Note			2	1	16,312,500	103.3300	16,855,620	16,312,500	16,312,500	0	0	0	0	7.050	6.799	MS	373,760	1,150,031	02/21/2004	03/04/2014
G62616-AE-0	MORGAN STANLEY CORPORATE		0		1FE	3,290,445	108.0200	3,546,068	3,282,816	3,128,068	0	39,434	0	43,547	4.375	5.712	OCT	31,873	141,338	01/29/2008	10/12/2016
000000-00-0	DOLE FOOD INC DOLE FOOD CO INC BK LN			2	3FE	68,950	100.1800	69,073	68,950	68,950	0	0	0	0	6.000	5.144	JAJO	145	3,568	08/05/2011	07/08/2018
000000-00-0	DOLE FOOD INC DOLE FOOD CO INC BK LN			2	3FE	123,384	100.1800	123,605	123,384	123,384	0	0	0	0	6.000	5.131	JAJO	184	6,564	08/05/2011	07/08/2018
P49488-AE-8	Grupo Cementos de Chihuahua SA Senior No				3	41,045,821	100.0000	42,965,123	42,965,123	41,623,880	0	447,619	0	0	7.000	6.875	MJSD	133,669	2,814,216	01/26/2012	05/27/2015
U02667-NE-6	AMERICAN HONDA FINANCE CORP CORPORATE		0		1FE	2,642,134	103.1400	2,243,651	2,175,360	2,179,401	0	(13,446)	0	35,705	6.250	5.648	JUL	62,951	126,225	09/16/2008	07/16/2013
U02687-AG-3	AMERICAN INTL GROUP CORPORATE		0		1FE	3,134,755	108.0200	3,987,553	3,691,520	3,269,059	0	116,369	0	38,577	4.375	8.031	APR	110,619	162,068	01/28/2008	04/26/2016
U02687-BJ-6	AMERICAN INTL GROUP CORPORATE		0		1FE	464,982	112.4300	518,790	461,440	459,558	0	746	0	12,693	5.000	5.028	JUN	11,947	15,589	06/29/2012	06/26/2017
U03160-AJ-4	AMGEN INC CORPORATE		0		1FE	566,249	116.3000	613,347	527,360	566,442	0	(4,662)	0	4,855	4.375	2.969	DEC	1,707	22,869	03/16/2012	12/05/2018
U03160-AL-9	AMGEN INC CORPORATE		0		1FE	262,073	102.2500	269,605	263,680	268,085	0	(67)	0	6,080	2.125	1.848	SEP	1,689	0	11/23/2012	09/13/2019
U03160-AM-7	AMGEN INC CORPORATE		0		2FE	448,594	99.9500	454,917	455,140	457,200	0	(28)	0	8,635	4.000	3.923	SEP	5,487	0	11/23/2012	09/13/2029
U0460W-AJ-8	CITIGROUP INC CORP FLOATER		0	1	2FE	3,757,928	92.5100	3,268,617	3,533,312	3,163,461	0	(78,927)	0	57,996	0.851	3.451	MON	84	176,470	05/07/2008	05/31/2017
U04644-AA-5	AT&T INC CORPORATE		0		1FE	1,777,654	100.7800	1,660,937	1,648,000	1,644,853	0	13,238	0	23,626	4.375	5.094	MAR	57,680	71,482	01/11/2008	03/15/2013
U0662K-KU-4	BANK OF AMERICA CORP CORPORATE		0		1FE	878,364	112.4900	1,038,119	922,880	916,755	0	1,057	0	17,231	4.750	4.859	APR	32,788	44,352	01/19/2012	04/03/2017
U0662K-MU-2	BANK OF AMERICA CORP CORPORATE		0		1FE	2,761,897	112.5300	2,893,076	2,570,880	2,526,125	0	9,168	0	37,747	4.625	4.990	AUG	47,887	112,013	04/13/2011	08/07/2017
U09513-DP-1	BMW US CAP CORP CORPORATE		0		1FE	360,691	109.8900	362,200	329,600	360,765	0	(3,442)	0	3,516	5.000	0.993	MAY	9,843	0	09/19/2012	05/28/2015
U11009-AA-2	BRISTOL MYERS SQUIBB CORPORATE		0		1FE	3,800,623	122.3500	4,572,965	3,737,664	3,494,253	0	23,173	0	50,801	4.625	5.498	NOV	22,260	167,727	08/20/2008	11/15/2021
U17406-CL-8	CITIGROUP INC (JSC KAZBANK) CORP FLOATE		0	1	2FE	1,515,144	91.5000	1,568,237	1,713,920	1,371,586	0	(9,109)	0	22,086	4.250	5.472	FEB	61,895	74,383	01/25/2008	02/25/2030
U17406-CV-6	CITIGROUP INC (JSC KAZBANK) CORPORATE		0		1FE	4,632,671	106.1000	4,895,754	4,614,400	4,424,448	0	74,707	0	58,620	3.500	5.164	AUG	65,929	151,165	01/28/2008	08/05/2015
U17406-FY-7	CITIGROUP INC (JSC KAZBANK) CORPORATE		0		1FE	2,586,480	101.3300	2,217,719	2,188,544	2,186,961	0	(917)	0	33,664	6.400	6.302	MAR	107,449	141,533	05/15/2008	03/27/2013
U17406-GP-5	CITIGROUP INC (JSC KAZBANK) CORPORATE		0		1FE	726,530	131.1700	795,494	606,464	698,157	0	(8,095)	0	3,661	7.375	4.615	SEP	14,582	42,617	05/04/2012	09/04/2019
U17406-GT-7	CITIGROUP INC (JSC KAZBANK) CORPORATE		0		1FE	715,507	108.1500	712,895	659,200	659,367	0	(74)	0	10,109	4.000	3.949	NOV	2,601	25,930	07/07/2011	11/26/2015
U38238-A9-9	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	1,065,725	106.7800	1,126,200	1,054,720	1,047,475	0	3,719	0	15,867	5.125	5.449	OCT	11,403	53,394	11/30/2011	10/16/2014
U38238-D9-6	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	540,730	100.5500	616,411	613,056	609,268	0	26,299	0	7,772	5.375	9.754	FEB	28,900	32,657	10/03/2008	02/15/2013
U38238-SJ-8	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	569,150	100.2700	700,652	698,752	695,338	0	30,708	0	11,155	3.750	8.571	FEB	23,769	26,080	03/12/2009	02/04/2013
U38238-VM-7	GOLDMAN SACHS GROUP INC CORPORATE		0		2FE	1,141,456	106.6000	1,285,949	1,206,336	1,079,937	0	11,611	0	15,291	4.750	6.242	OCT	12,716	56,358	01/24/2008	10/12/2021
U38238-XD-5	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	2,681,600	109.7400	2,893,734	2,636,800	2,529,529	0	25,157	0	36,035	4.500	5.564	JAN	109,254	118,026	01/24/2008	01/30/2017
U38239-AC-0	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	2,329,959	120.4500	2,381,935	1,977,600	1,968,470	0	1,504	0	29,904	6.375	6.369	MAY	84,278	125,766	06/17/2008	05/02/2018
U38239-DY-9	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	228,871	115.5100	304,569	263,680	230,171	0	3,699	0	3,429	5.125	7.439	OCT	2,592	13,288	11/30/2011	10/23/2019
U3R96F-PF-4	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	423,733	108.4600	429,003	395,520	389,038	0	1,877	0	5,770	4.500	4.973	MAY	11,557	17,458	08/16/2011	05/09/2016
U48065-HB-2	JP MORGAN CHASE CORPORATE		0		1FE	1,067,369	104.0100	1,028,472	988,800	1,000,898	0	(11,543)	0	16,146	4.375	3.173	JAN	39,832	43,030	11/30/2011	01/30/2014
U4806H-AH-0	JP MORGAN CHASE & CO CORPORATE		0		1FE	3,285,446	109.3800	3,316,881	3,032,320	3,021,464	0	2,906	0	46,087	3.750	3.821	JUN	62,308	108,891	11/30/2011	06/15/2016
U5904P-AC-1	MERRILL LYNCH & CO INC CORPORATE		0		2FE	301,353	105.2100	402,256	382,336	315,435	0	8,805	0	4,431	4.625	8.377	SEP	5,281	17,635	10/31/2008	09/14/2018
U5904R-A4-5	MERRILL LYNCH CO CORPORATE		0		1FE	999,768	102.1600	875,427	856,960	855,674	0	517	0	13,027	6.750	6.752	MAY	35,658	56,020	07/22/2008	05/21/2013
U5904R-GR-8	MERRILL LYNCH CO CORPORATE		0		1FE	1,123,640	105.1200	1,177,991	1,120,640	1,113,485	0	8,199	0	27,464	4.875	5.254	MAY	32,330	42,291	08/16/2012	05/30/2014
U5904R-VA-8	MERRILL LYNCH CO CORPORATE		0		1FE	4,887,422	100.5500	4,374,632	4,350,720	4,349,163	0	(794)	0	66,734	6.000	5.914	FEB	231,801	261,142	04/21/2008	02/11/2013
U61778-RS-4	MORGAN STANLEY CORPORATE		0		1FE	1,334,680	106.4300	1,403,211	1,318,400	1,364,631	0	997)	0	30,948	3.750	2.920	SEP	13,816	0	11/23/2012	09/21/2017
U6177U-CL-6	MORGAN STANLEY CORPORATE		0		1FE	688,653	105.4700	695,250	659,200	662,813	0	(1,974)	0	10,244	4.500	4.131	OCT	5,201	29,036	02/23/2010	10/29/2014
U61785-AL-2	MORGAN STANLEY CORPORATE		0		1FE	740,837	113.4500	822,618	725,120	734,076	0	(288)	0	30,983	5.375	5.102	AUG	15,377	16,547	08/21/2012	08/10/2020
U6178Y-DR-3	MORGAN STANLEY CORPORATE		0		1FE	702,781	107.4400	708,274	659,200	646,432	0	3,976	0	9,501	4.500	5.113	FEB	25,368	29,957	08/16/2011	02/23/2016
U63742-AS-6	BANK OF AMERICA CORP CORP FLOATER		0	1	2FE	1,688,247	92.2600	1,459,543	1,582,080	1,422,594	0	(127,206)	0	36,934	0.880	3.392	MON	309	80,577	01/11/2008	05/23/2017
U64943-AJ-9	ZURICH FINANCE USA INC CORPORATE		0		1FE	1,567,806	115.1500	1,594,050	1,384,320	1,572,485	0	(22,962)	0	27,641	6.500	1.470	OCT	19,475	25,286	10/15/2012	10/14/2015
U71708-YW-2	PFIZER INC CORPORATE		0		1FE	1,781,431	101.3800	1,670,769	1,648,000	1,651,666	0	(10,254)	0	26,017	3.625	3.001	JUN	34,698	56,020	07/14/2009	06/03/2013
U71708-YY-8	PFIZER INC CORPORATE		0		1FE	990,101	138.8400	1,241,264	894,025	993,353	0	(1,735)	0	43,694	6.500	5.584	JUN	33,753	54,826	07/14/2009	06/03/2038
U7182V-AB-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE		0		1FE	1,803,437	115.5000	1,979,631	1,713,920	1,751,299	0	(10,678)	0	27,088	5.750	4.932	MAR	76,410	99,141	05/07/2009	03/24/2016
U74271-NP-5	PROCTER & GAMBLE CO CORPORATE		0		1FE	2,462,716	127.8500	3,017,089	2,359,936	2,241,918	0	5,937	0	33,680	4.875	5.310	MAY	74,071	112,953	08/27/2008	05/11/2027
U75000-AT-3	ROCHE HOLDINGS INC CORPORATE		0		1FE	1,492,301	136.5800	1,836,655	1,344,768	1,446,059	0	(9,832)	0	22,391	6.500	5.266	MAR	72,562	87,549	05/07/2009	03/04/2021
U7S851-AA-5	PHILIP MORRIS INTL INC CORPORATE		0		1FE	565,714	103.3500	613,132	593,280	612,186	0	(1,076)	0	47,548	2.125	1.591	MAY	7,461	0	08/03/2012	05/30/2019
U7S851-AB-3	PHILIP MORRIS INTL INC CORPORATE		0		1FE	636,932	103.8900	684,842	659,200	689,591	0	(902)	0	53,560	2.875	2.393	MAY	11,215	0	08/03/2012	05/30/2024
U8150T-AB-0	SES GLOBAL AMERICAS HOLDING CORPORATE		0		2FE	803,281	105.8900	767,840	725,120	744,853	0	(13,136)	0	12,090	4.875	2.978	JUL	17,045	32,979	11/30/2011	07/09/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U9221F-AB-3	VERIZON WIRELESS CAPITAL LLC CORPORATE		0		1FE	3,216,646	123.0000	3,632,378	2,953,216	3,099,609	0	(42,915)	0	47,677	8.750	6.727	DEC	9,911	258,975	02/11/2009	12/18/2015
U9311F-AD-0	WAL MART STORES INC CORP FOREIGN		0		1FE	270,836	128.0300	353,783	276,335	269,966	0	149	0	11,851	5.625	5.815	MS	4,059	15,376	06/16/2009	03/27/2034
U9311F-AG-3	WAL MART STORES INC CORPORATE		0		1FE	814,881	128.9600	935,127	725,120	717,920	0	303	0	10,959	4.875	4.902	SEP	9,879	34,827	11/24/2009	09/21/2029
00118*-AA-7	Ag Growth International Series A Senior		A		2	12,500,000	118.3800	14,797,961	12,500,000	12,500,000	0	0	0	0	6.800	6.800	JAJO	146,389	850,000	10/30/2009	10/29/2016
008916-AB-4	AGRIUM INC DEBENTURES		A		2FE	10,863,463	119.7500	12,274,785	10,250,000	10,453,997	0	(41,876)	0	0	7.700	7.127	FA	328,854	789,250	07/31/1997	02/01/2017
008916-AG-3	AGRIUM INC CORP FOREIGN		A		2FE	17,938,080	131.6700	23,700,877	18,000,000	17,941,209	0	925	0	0	7.125	7.153	MN	135,375	1,282,500	05/17/2006	05/23/2036
008916-AJ-7	AGRIUM INC CORP FOREIGN		A	1	2FE	29,673	120.2300	36,069	30,000	29,682	0	4	0	0	6.125	6.205	JJ	847	1,838	12/15/2010	01/15/2041
008916-AK-4	AGRIUM INC CORP FOREIGN		A	1	2FE	109,784	99.3700	109,302	110,000	109,786	0	1	0	0	3.150	3.173	AO	866	0	09/24/2012	10/01/2022
012873-AH-8	ALBERTA ENERGY COMPANY NOTES		A		2FE	6,132,460	140.4500	7,057,517	5,025,000	5,946,565	0	(27,517)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	ALBERTA ENERGY COMPANY CORP FOREIGN		A		2FE	17,704,885	131.2900	19,620,726	14,945,000	17,317,160	0	(67,599)	0	0	7.375	5.957	MN	183,699	1,102,194	10/16/2006	11/01/2031
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	10,232,280	132.8700	11,958,030	9,000,000	10,017,000	0	(37,274)	0	0	7.250	6.124	MN	108,750	652,500	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1FE	25,909,452	138.9100	35,585,351	25,618,000	25,865,382	0	(7,735)	0	0	7.250	7.148	MS	546,873	1,857,305	12/15/2005	03/15/2031
013716-AT-2	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	4,724,550	104.4900	5,224,332	5,000,000	4,954,229	0	41,303	0	0	5.200	6.120	JJ	119,889	260,000	06/19/2006	01/15/2014
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	34,442,726	126.2600	43,923,941	34,790,000	34,483,647	0	6,150	0	0	6.125	6.198	JD	94,706	2,130,888	06/23/2004	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	17,426,273	124.4400	21,962,793	17,650,000	17,447,953	0	3,967	0	0	5.750	5.840	JD	84,573	1,014,875	06/14/2006	06/01/2035
032479-AD-9	ANADARKO FINANCE CO BD COMPANY GUARNT	LS	A		2FE	52,017,045	133.0100	69,830,744	52,500,000	52,094,876	0	9,779	0	0	7.500	7.577	MN	656,250	3,937,500	08/27/2001	05/01/2031
05590H-AE-7	BMW CANADA INC CORP		C		1FE	110,249	102.5600	113,298	110,475	110,470	0	(1)	0	221	2.880	2.881	FA	1,264	1,597	02/02/2012	08/09/2016
06366Q-GJ-0	BANK OF MONTREAL CORP FOREIGN		A		1FE	34,971,650	101.7000	35,593,950	35,000,000	34,986,961	0	9,394	0	0	1.750	1.778	AO	105,486	612,500	04/26/2011	04/29/2014
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN	LS	A		1FE	10,021,600	114.7700	11,476,883	10,000,000	10,017,979	0	(1,849)	0	0	4.375	4.348	JJ	204,167	437,500	01/12/2011	01/13/2021
064159-AL-0	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	16,696,552	102.0000	16,932,602	16,600,000	16,666,593	0	(29,959)	0	0	1.850	1.648	JJ	144,166	153,550	01/20/2012	01/12/2015
06417F-CK-4	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN		A		1FE	82,807,925	99.9800	82,729,313	82,750,000	82,804,555	0	(3,370)	0	0	0.510	0.511	MJSD	5,861	112,038	11/29/2012	03/27/2014
067901-AA-6	BARRICK GOLD CORP BOND		A		2FE	596,984	109.1000	666,601	611,000	598,578	0	270	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
067901-AE-8	BARRICK GOLD CORP CORP FRGN		A		2FE	2,397,385	101.2600	2,430,200	2,400,000	2,398,620	0	946	0	0	1.750	1.791	MN	3,617	42,000	09/13/2011	05/30/2014
06849T-AA-6	Barrick Gold Fin CORPORATE	LS	A		2FE	19,529,073	103.7200	18,068,233	17,420,000	17,843,082	0	(587,648)	0	0	6.125	2.621	MS	314,165	1,066,975	01/19/2010	09/15/2013
06849V-AB-9	Barrick Gold Finance Inc. BOND		A		2FE	5,030,277	107.3200	5,634,220	5,250,000	5,193,428	0	27,787	0	0	4.875	5.453	MN	32,703	255,938	07/18/2005	11/15/2014
07329V-AF-7	BCIMC REALTY CORP FRGN		C		1FE	158,422	115.0500	173,314	150,648	164,023	0	(2,233)	0	3,538	5.650	3.693	JJ	4,198	8,329	08/25/2010	01/05/2018
07813Z-BB-9	BELL CANADA LTD CORP FRGN		C		2FE	185,067	103.3400	197,202	190,821	190,533	0	19	0	5,446	3.350	3.376	JD	245	3,232	06/13/2012	06/18/2019
097751-AH-4	BOMBARDIER INC NT CORP FOREIGN		A		3FE	4,819,930	104.3800	5,166,563	4,950,000	4,978,335	0	(22,529)	0	0	6.300	5.822	MN	51,975	311,850	12/05/2011	05/01/2014
09784Y-B*-8	Bonavista Energy Trust Series B Senior N		A		2	12,500,000	110.7400	13,841,970	12,500,000	12,500,000	0	0	0	0	4.370	4.370	MN	89,524	546,250	11/02/2010	11/02/2020
112585-A@-3	Brookfield Asset Management Senior Note		A		2	72,000,000	103.4600	74,488,777	72,000,000	72,000,000	0	0	0	0	6.650	6.656	MS	1,210,300	4,788,000	10/23/2008	10/23/2013
124765-E*-5	CAE, Inc. Senior Note		A	2	2Z	16,110,000	99.1500	15,973,713	16,110,000	16,110,000	0	0	0	0	3.600	3.599	JJ	6,444	0	12/27/2012	12/27/2027
12801Z-CF-3	CAISSE CENTRALE DESJARDIN CORP Foreign		C		1FE	214,966	100.5200	212,010	210,907	210,907	0	0	0	(4,059)	2.281	2.281	AO	1,002	0	10/11/2012	10/17/2016
13595Z-HZ-2	Canadian Imperial Bank CORP FOREIGN		C		1FE	254,173	100.3100	251,853	251,080	251,994	0	(10)	0	(2,170)	2.350	2.269	AO	1,212	0	12/10/2012	10/18/2017
136375-BA-9	CANADIAN NATL RAILWAY NT NOTES		A		1FE	6,670,980	126.1200	7,567,458	6,000,000	6,305,345	0	(45,708)	0	0	6.800	5.714	JJ	188,133	408,000	09/25/2002	07/15/2018
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1FE	12,784,300	137.9300	16,550,940	12,000,000	12,626,727	0	(23,132)	0	0	6.900	6.365	JJ	381,800	828,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1FE	17,065,400	145.5100	23,281,387	16,000,000	16,966,999	0	(17,809)	0	0	6.712	6.219	JJ	495,196	1,073,920	07/10/2006	07/15/2036
136375-BH-4	CANADIAN NATL RAILWAY NT CANADIAN NATION		A		1FE	2,429,559	100.7900	2,318,126	2,300,000	2,308,072	0	(39,324)	0	0	4.400	2.649	MS	29,798	101,200	10/21/2009	03/15/2013
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	LS	A		1FE	22,063,526	137.2300	29,234,384	21,303,000	21,977,407	0	(15,449)	0	0	6.250	5.984	FA	554,766	1,331,438	04/23/2010	08/01/2034
136375-BM-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	7,056,522	116.0200	8,504,409	7,330,000	7,195,392	0	32,297	0	0	5.800	6.387	JD	35,428	425,140	02/05/2010	06/01/2016
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	24,347,983	136.5300	30,549,013	22,375,000	24,249,474	0	(42,000)	0	0	6.200	5.541	JD	115,604	1,387,250	09/29/2011	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	C	A		1FE	4,984,150	120.5200	6,025,880	5,000,000	4,991,237	0	1,442	0	0	5.850	5.890	MN	37,375	292,500	09/19/2007	11/15/2017
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	LS	A		1FE	7,741,635	141.7100	9,211,371	6,500,000	7,691,780	0	(23,538)	0	0	6.375	5.069	MN	52,948	414,375	10/27/2010	11/15/2037
136375-BR-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	12,943,320	120.1600	15,620,784	13,000,000	12,965,104	0	5,280	0	0	5.550	5.607	MN	92,192	721,500	04/24/2008	05/15/2018
136375-BS-0	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	20,197,730	104.5700	19,471,179	18,621,000	19,050,056	0	(402,135)	0	0	4.950	2.685	JJ	425,024	921,740	03/22/2010	01/15/2014
136375-BT-8	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	17,643,614	120.7100	20,249,103	16,775,000	17,397,604	0	(86,694)	0	0	5.550	4.837	MS	310,338	931,013	01/28/2010	03/01/2019
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	1	1FE	8,959,854	104.8700	9,485,645	9,045,000	8,968,199	0	7,606	0	0	2.850	2.958	JD	11,457	279,264	11/10/2011	12/15/2021
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	1	1FE	29,627,038	95.9400	28,589,261	29,800,000	29,626,609	0	(429)	0	0	3.500	3.532	MN	118,786	0	11/14/2012	11/15/2042
136385-AC-5	CANADIAN NATL RESOURCES CORP FOREIGN		A		2FE	4,032,062	136.2200	5,019,656	3,685,000	3,986,761	0	(8,181)	0	0	7.200	6.440	JJ	122,342	265,320	02/06/2008	01/15/2032
136385-AE-1	CANADIAN NATL RESOURCES SENIOR NOTES		A		2FE	49,211,325	127.8700	60,962,591	47,675,000	49,005,974	0	(32,553)	0	0	6.450	6.209	JD	8,542	3,075,038	08/18/2004	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES CORP FOREIGN		A		2FE	14,586,353	120.8800	17,923,202	14,827,000	14,607,531	0	4,302	0	0	5.850	5.968	FA	361,408	867,380	02/29/2008	02/01/2035
136385-AK-7	CANADIAN NATL RESOURCES CORP FOREIGN	LS	A		2FE	14,253,563	117.6300	16,762,445	14,250,000	14,251,825	0	(572)	0	0	5.700	5.695	MN	103,788	812,250	03/13/2007	05/15/2017
136385-AL-5	CANADIAN NATL RESOURCES CORP FOREIGN	LS	A		2FE	19,647,920	128.8300	26,796,682	20,800,000	19,697,147	0	13,292	0	0	6.250	6.671	MS	382,778	1,300,000	10/01/2008	03/15/2038
136440-AL-8	CANADIAN PAC LTD CANADA DEBENTURES		A		2FE	14,209,910	145.6500	18,934,760	13,000,000	13,681,799	0	(54,705)	0	0	9.450	8.555	FA	511,875	1,228,500	11/20/1997	08/01/2021
13644Z-AW-7	CANADIAN PACIFIC RR CO CORP FOREIGN		C		2FE	548,967	116.3800	900,019	773,325	714,667	0	6,701	0	17,330	6.250	7.956	JD	4,105	47,337	12/02/2008	06/01/2018
13645R-AD-6	Canadian Pacific RR BD BONDS		A		2FE	15,351,460	131.1600	19,673,820	15,000,000	15,300,131	0	(7,720)	0	0	7.125	6.931	AO	225,625	1,068,750	07/21/2004	10/15/2031
13645R-AE-4	Canadian Pacific RR BD NOTES		A		2FE	23,114,742	115.3900	27,243,626	23,610,000	23,190,321	0	10,475	0	0	5.750	5.901	MS	399,730	1,357,575	10/27/2011	03/15/2033
13645R-AH-7	Canadian Pacific RR BD CORP FOREIGN		A		2FE	2,489,700	121.2800	3,031,960	2,500,000	2,493,378	0	961	0	0	6.500	6.557	MN	20,764	162,500	05/14/2008	05/15/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13752*-AA-1	Canexus Corporation Senior Secured Note		A		3	11,000,000	101.7500	11,192,970	11,000,000	11,000,000	0	0	0	0	7.320	6.570	FMAN	134,200	805,200	05/01/2008	05/01/2013
14006Z-AF-4	CAPITAL DESJARDINS I Foreign		C	1	1FE	118,041	113.4100	136,677	120,518	120,518	0	0	0	2,675	4.954	4.987	JD	278	5,917	12/08/2011	12/15/2026
14889B-AB-8	CATALYST PAPER CORP CORP FOREIGN		A	1	6Z	2,549,882	76.0000	2,377,888	3,128,800	2,377,888	(191,721)	19,727	0	0	11.000	16.496	MN	57,361	45,889	09/13/2012	10/30/2017
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		2FE	156,694	135.3700	169,211	125,000	156,032	0	(535)	0	0	6.750	5.051	MN	1,078	8,438	09/29/2011	11/15/2039
156327-AA-6	CENTRE STREET TRUST CORP FOREIGN		C		1FE	135,962	99.9700	140,564	140,605	140,605	0	0	0	4,643	3.690	3.690	JD	256	2,618	05/30/2012	06/14/2021
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN		C		1FE	732,920	127.6200	1,281,721	1,004,319	924,060	0	2,284	0	21,008	6.100	6.928	MN	7,277	60,618	09/27/2007	05/19/2028
21158*-AE-6	Continental Lime Senior Note		A	2	2FE	5,285,714	104.3400	5,515,204	5,285,714	5,285,714	0	0	0	0	7.230	7.229	JD	13,800	382,157	02/21/2004	12/18/2013
22576C-A*-2	Crescent Point Energy Corp USD Series A		A		2	7,500,000	106.1600	7,961,851	7,500,000	7,500,000	0	0	0	0	4.710	4.710	MS	95,181	353,250	03/24/2010	03/24/2015
22576C-A@-0	Crescent Point Energy Corp USD Series B		A		2	4,400,000	113.2800	4,984,213	4,400,000	4,400,000	0	0	0	0	5.480	5.480	MS	64,968	241,120	03/24/2010	03/24/2017
22576C-B@-9	Crescent Point Energy Corp Senior Note		A		2	3,000,000	106.0500	3,181,617	3,000,000	3,000,000	0	0	0	0	3.930	3.930	AO	25,218	117,900	04/14/2011	04/14/2016
22576C-D@-7	Crescent Point Energy Corp Senior Note		A		2	1,000,000	105.3500	1,053,494	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MN	4,333	20,000	05/22/2012	05/22/2022
23286#-AA-1	D+H USA General Partnership 1 Senior Not		A		2	31,500,000	116.8600	36,809,516	31,500,000	31,500,000	0	0	0	0	5.590	5.590	JAJO	386,409	1,760,850	04/12/2011	04/12/2021
23286#-AC-7	D+H USA General Partnership 1 Senior Sec		A		2	1,000,000	103.3600	1,033,570	1,000,000	1,000,000	0	0	0	0	3.940	3.940	MJSD	109	19,153	07/05/2012	06/30/2022
25822C-B*-6	Dorel Industries Inc Series A Sr GTD Not		A		2Z	22,000,000	106.1000	23,340,930	22,000,000	22,000,000	0	0	0	0	4.240	4.240	AO	220,244	932,800	04/06/2010	04/06/2015
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not		A	2	2Z	89,160,000	112.6100	100,402,588	89,160,000	89,160,000	0	0	0	0	5.140	5.139	AO	1,082,056	4,582,824	04/06/2010	04/06/2020
292505-AD-6	ENCANA CORPORATION CORP FOREIGN		A		2FE	30,806,823	123.8500	36,325,359	29,330,000	30,640,821	0	(29,184)	0	0	6.500	6.126	FA	720,214	1,906,450	09/12/2007	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN	C	A		2FE	10,754,700	127.4800	12,748,450	10,000,000	10,699,628	0	(12,099)	0	0	6.625	6.073	FA	250,278	662,500	10/25/2007	08/15/2037
292506-AA-0	ENCANA HLDINGS FIN CORP BOND	R	A		2FE	748,148	106.3000	797,241	750,000	749,456	0	332	0	0	5.800	5.850	MN	7,250	43,500	08/28/2008	05/01/2014
29250Z-AL-2	ENBRIDGE PIPELINES INC CORP FRGN		C		1FE	58,333	112.5300	67,810	60,259	61,948	0	(185)	0	1,366	4.450	4.001	AO	639	2,717	08/25/2010	04/06/2020
292766-A#-9	Enerplus Corporation Senior Note		A	2	2	45,000,000	105.1900	47,333,702	45,000,000	45,000,000	0	0	0	0	4.400	4.399	MN	253,000	990,000	05/15/2012	05/15/2024
305915-AD-2	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	2,819,495	109.0300	3,052,859	2,800,000	2,805,257	0	(2,040)	0	0	5.375	5.289	JD	12,542	150,500	07/21/2004	06/01/2015
31943B-BB-5	FIRST CAPITAL REALTY CORP FOREIGN		C		2FE	368,053	111.8800	426,969	381,641	384,860	0	(534)	0	8,528	5.700	5.500	MN	1,923	21,420	06/02/2010	11/30/2017
36158Z-AY-2	GE CAPITAL CDA FUNDING CORP FOREIGN		C		1FE	459,655	108.5900	725,255	667,872	614,244	0	8,949	0	15,591	4.550	6.614	JJ	13,987	29,797	09/27/2007	01/17/2017
36158Z-BV-7	GE CAPITAL CDA FUNDING DISCOUNT NOTE		C		1FE	264,192	110.7800	295,950	267,149	267,081	0	(3)	0	2,892	4.600	4.603	JJ	5,353	6,059	01/23/2012	01/26/2022
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		C	2	1FE	26,463,549	125.3100	45,226,724	36,092,699	36,092,699	0	0	0	801,036	6.600	6.599	JD	99,255	2,360,753	03/12/2008	06/16/2023
40427H-RV-7	HSBC BANK CANADA CORP FOREIGN		C		1FE	348,736	105.4900	381,400	361,555	361,555	0	0	0	8,024	3.558	3.558	AO	3,137	12,947	09/29/2010	10/04/2017
40427H-SM-6	HSBC BANK CANADA CORP FOREIGN		C		1FE	19,633	102.6000	20,608	20,086	20,086	0	0	0	454	2.901	2.901	JJ	275	286	01/10/2012	01/13/2017
41754W-AN-1	Harvest Operations Corp CORP FOREIGN		A		3FE	2,247,000	111.0000	2,331,000	2,100,000	2,236,585	0	(10,415)	0	0	6.875	5.305	AO	36,094	72,188	08/02/2012	10/01/2017
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN		A		2FE	21,033,450	121.3900	25,491,519	21,000,000	21,017,215	0	(2,259)	0	0	6.150	6.134	JD	57,400	1,291,500	07/06/2004	06/15/2019
448096-AE-7	HUSKY OIL LTD DEBENTURES		A		2FE	10,702,875	119.2500	12,961,043	10,869,000	10,803,405	0	13,171	0	0	7.550	7.725	MN	104,856	820,610	01/21/2000	11/15/2016
44810Z-AY-6	HYDRO ONE INC CORP FRGN		C		1FE	407,098	128.4600	516,063	401,727	434,252	0	(510)	0	9,614	5.490	4.948	JJ	10,212	21,592	08/25/2010	07/16/2040
448810-AC-5	HYDRO ONE INC CORP FOREIGN		C		1FE	516,795	145.1700	801,867	552,375	613,330	0	(1,750)	0	13,381	7.350	6.290	JD	3,226	39,763	10/16/2009	06/03/2030
453258-AP-0	VALE INCO LTD BONDS		A		2FE	14,146,299	122.7100	15,222,138	12,405,000	13,902,076	0	(38,629)	0	0	7.200	6.141	MS	262,986	893,160	07/08/2005	09/15/2032
453258-AU-9	VALE INCO LTD BONDS		A		2FE	3,999,120	109.9800	4,399,088	4,000,000	3,999,404	0	66	0	0	5.700	5.702	AO	48,133	228,000	09/23/2003	10/15/2015
539481-B*-1	Loblaw Companies Limited Series 2008-B		A		2	82,000,000	110.7700	90,833,002	82,000,000	82,000,000	0	0	0	0	6.860	6.860	MN	500,018	5,625,200	05/29/2008	05/29/2015
548243-AA-2	LOWER MATTAGAMI ENERGY CORP FOREIGN		C		1FE	92,918	111.4900	100,778	90,389	90,389	0	0	0	2,006	4.331	4.331	MN	472	3,857	05/12/2011	05/18/2021
552704-AA-6	MEG ENERGY CORP CORP FOREIGN	LS	A	1	4FE	1,020,000	105.2500	1,052,500	1,000,000	1,016,839	0	(2,183)	0	0	6.500	6.167	MS	19,139	65,000	07/12/2011	03/15/2021
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		3FE	5,917,177	113.8400	6,163,568	5,414,000	5,811,931	0	(18,294)	0	0	7.700	6.841	FA	157,487	416,878	01/12/2006	02/15/2026
564905-D@-3	Maple Leaf Food Inc. Senior Note		C		2	102,623,148	111.4900	114,767,032	102,942,653	102,942,653	0	0	0	2,284,694	5.910	5.910	JJ	2,974,356	5,953,056	01/04/2011	01/04/2021
63306Z-DM-0	National Bank of Canada CORP FRGN FLOATE		C	1	1FE	161,119	103.2900	165,973	160,691	160,573	0	(73)	0	(473)	3.261	2.995	AO	1,177	2,670	04/20/2012	04/11/2022
65334H-AA-0	NEXEN INC NT NOTES		A		2FE	21,542,273	142.8100	29,698,059	20,795,000	21,427,122	0	(16,845)	0	0	7.875	7.559	MS	482,184	1,637,606	07/21/2004	03/15/2032
65334H-AD-4	NEXEN INC NT CORP FOREIGN		A		2FE	4,783,327	107.9300	5,396,500	5,000,000	4,936,233	0	26,351	0	0	5.200	5.789	MS	80,167	260,000	06/23/2005	03/10/2015
65334H-AE-2	NEXEN INC NT CORP FOREIGN		A		2FE	33,748,586	122.1000	42,033,970	34,425,000	33,818,846	0	12,358	0	0	5.875	6.018	MS	623,595	2,022,469	08/22/2006	03/10/2035
65334H-AG-7	NEXEN INC NT CORP FOREIGN		A		2FE	17,060,200	129.4200	22,324,584	17,250,000	17,072,271	0	2,856	0	0	6.400	6.484	MN	141,067	1,104,000	01/25/2008	05/15/2037
655422-AU-7	XSTRATA CANADA CORP CORP FOREIGN	R	A		2FE	997,200	112.2600	1,122,628	1,000,000	998,720	0	241	0	0	5.500	5.532	JD	2,444	55,000	06/02/2005	06/15/2017
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	11,096,750	104.6400	11,510,606	11,000,000	11,085,580	0	(1,761)	0	0	6.200	6.135	JD	30,311	682,000	08/09/2005	06/15/2035
655480-AA-2	NORBORD INC CORPORATE		A		3FE	997,090	110.0000	1,100,000	1,000,000	999,160	0	(6,055)	0	0	7.700	7.719	FA	29,089	78,250	02/09/2007	02/15/2017
656ESC-99-3	CATALYST PAPER CORP CORP FOREIGN		A		6Z	71,100	1.0000	71,100	7,110,000	71,100	(111,277)	111,277	0	0	0.000	761.267	MS	0	0	09/13/2012	03/01/2014
66782@-AG-8	Northwestel, Inc. SER K DEBS		A		2	1,163,848	102.1200	987,504	966,967	970,686	0	(20,398)	0	0	12.480	10.195	MS	35,533	120,677	12/15/1988	03/15/2013
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		1FE	15,214,674	135.3600	17,651,335	13,040,000	14,515,961	0	(100,554)	0	0	7.875	6.348	AO	256,725	1,026,900	07/01/2004	04/01/2023
66977T-AC-0	NOVA CHEMICALS NOTES	LS	A	1	3FE	7,030,000	100.7500	9,319,375	9,250,000	5,827,788	0	78,885	0	0	7.875	10.614	MS	214,484	728,438	06/30/2000	09/15/2025
66977W-AK-5	NOVA CHEMICALS CORP CORP FOREIGN		A	1	3FE	3,307,500	109.5000	3,285,000	3,000,000	3,203,240	0	(89,434)	0	0	8.375	4.947	MN	41,875	251,250	10/26/2011	11/01/2016
698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP		A		2FE	22,747,261	129.1400	26,382,778	20,430,000	22,415,184	0	(53,946)	0	0	7.200	6.310	MN	245,160	1,470,960	09/05/2006	11/01/2031
70706P-A#-1	Pengrowth Energy Corporation Senior Note		A		2	7,000,000	99.1200	6,938,509	7,000,000	7,000,000	0	0	0	0	4.170	4.170	AO	59,191	0	10/18/2012	10/18/2024
70706P-A@-3	Pengrowth Energy Corporation Senior Note		A		2	10,000,000	99.9000	9,990,249	10,000,000	10,000,000	0	0	0	0	4.070	4.070	AO	82,531	0	10/18/2012	10/18/2022
707886-A@-6	Penn West Petroleum Ltd. Senior Note		A		2	7,000,000	113.0600	7,913,891	7,000,000	7,000,000	0	0	0	0	5.800	5.800	MN	34,961	406,000	05/31/2007	05/31/2017
707886-B#-3	Penn West Petroleum Ltd. Series F Senior		A		2	47,000,000	117.3000	55,129,771	47,000,000	47,000,000	0	0	0	0	6.300	6.300	MN	263,200	2,961,000	05/29/2008	05/29/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
707886-B@-5	Penn West Petroleum Ltd. Series E Senior		A		2	19,300,000	111.8600	21,588,619	19,300,000	19,300,000	0	0	0	0	6.120	6.120	MN	104,992	1,181,160	05/29/2008	05/29/2016
707886-C*-6	Penn West Petroleum Ltd. Series G Senior		A		2	12,500,000	120.1300	15,016,586	12,500,000	12,500,000	0	0	0	0	6.400	6.400	MN	71,111	800,000	05/29/2008	05/29/2020
707886-D#-1	Penn West Petroleum Ltd. Series L Senior		A		2	12,500,000	136.1100	17,013,818	12,500,000	12,500,000	0	0	0	0	9.320	9.320	MN	181,222	1,165,000	05/05/2009	05/05/2019
707886-F#-9	Penn West Petroleum Ltd. Series R Sr Gtd		A		2	13,430,000	110.5900	14,852,174	13,430,000	13,430,000	0	0	0	0	5.290	5.290	MS	207,214	710,447	03/16/2010	03/16/2017
707886-G*-2	Penn West Petroleum Ltd. Series S Sr Gtd		A		2	21,630,000	116.4400	25,184,859	21,630,000	21,630,000	0	0	0	0	5.850	5.850	MS	369,062	1,265,355	03/16/2010	03/16/2020
707887-A#-2	Penn West Petroleum Ltd Series Y Sr GTD		A		2	18,000,000	109.4100	19,694,069	18,000,000	18,000,000	0	0	0	0	4.980	4.980	JD	72,210	896,400	12/02/2010	12/02/2022
707887-A*-6	Penn West Petroleum Ltd Series W Sr GTD		A		2Z	13,000,000	106.5200	13,847,520	13,000,000	13,000,000	0	0	0	0	4.170	4.170	JD	43,669	542,100	12/02/2010	12/02/2017
707887-A@-4	Penn West Petroleum Ltd Series X Sr GTD		A		2	36,000,000	109.7200	39,500,812	36,000,000	36,000,000	0	0	0	0	4.880	4.880	JD	141,520	1,756,800	12/02/2010	12/02/2020
707887-C#-0	Penn West Petroleum Ltd Senior Note		A		2	6,500,000	108.3800	7,044,979	6,500,000	6,500,000	0	0	0	0	4.790	4.790	MN	26,811	311,350	11/30/2011	11/30/2021
716442-AH-1	PETRO CANADA BONDS		A		2FE	13,600,682	113.8300	16,427,382	14,431,000	13,717,093	0	17,787	0	0	5.350	5.764	JJ	356,005	772,059	07/08/2005	07/15/2033
71644E-AB-8	PETRO CANADA DEBENTURES		A		2FE	90,389,615	144.1300	117,305,535	81,390,000	86,868,937	0	(427,105)	0	0	9.250	8.145	AO	1,589,366	7,528,575	07/21/2004	10/15/2021
71644E-AF-9	PETRO CANADA DEBENTURES		A		2FE	1,147,780	128.4500	1,284,465	1,000,000	1,119,980	0	(4,502)	0	0	7.000	5.830	MN	8,944	70,000	08/15/2005	11/15/2028
71644E-AG-7	PETRO CANADA NOTES	LS	A		2FE	1,994,080	122.3000	2,445,973	2,000,000	1,994,689	0	108	0	0	5.950	5.971	MN	15,206	119,000	12/15/2005	05/15/2035
71644E-AH-5	PETRO CANADA CORP FOREIGN		A		2FE	6,424,054	121.6100	7,752,746	6,375,000	6,417,369	0	(7,259)	0	0	6.050	5.894	MN	49,282	385,688	09/29/2011	05/15/2018
71644E-AJ-1	PETRO CANADA CORP FOREIGN		A		2FE	3,692,008	136.3800	5,046,016	3,700,000	3,692,057	0	109	0	0	6.800	6.817	MN	32,149	251,600	05/12/2008	05/15/2038
717046-A*-7	Peyto Exploration & Dev Corp Senior Note		C		2	98,039,216	101.4700	101,904,939	100,431,857	100,431,857	0	0	0	2,392,641	4.390	4.390	JJ	2,179,985	2,166,617	01/03/2012	01/03/2019
717046-A@-5	Peyto Exploration & Dev Corp Senior Note		C		2	41,312,731	101.2600	41,382,293	40,868,776	40,868,776	0	0	0	(443,955)	4.880	4.880	MS	637,099	0	09/06/2012	09/06/2022
725906-AD-3	PLACER DOME INC TOPR NOTES		A		2FE	9,903,100	115.7600	11,576,400	10,000,000	9,978,192	0	7,552	0	0	7.750	7.847	JD	34,444	775,000	06/15/1995	06/15/2015
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2FE	10,586,200	118.4100	12,492,044	10,550,000	10,580,528	0	(769)	0	0	6.375	6.348	MS	224,188	672,563	07/21/2004	03/01/2033
73755L-AD-9	POTASH CORP SASKATCHEWAN CORP FOREIGN		A		2FE	12,616,411	124.1700	15,054,807	12,124,000	12,608,505	0	(11,625)	0	0	5.875	5.554	JD	59,357	712,285	10/19/2011	12/01/2036
763169-A@-8	Richardson International Ltd Senior Secu		C		2	10,000,000	117.1200	12,609,336	10,766,295	10,766,295	0	0	0	238,946	6.335	6.335	MS	181,879	687,719	09/25/2009	09/25/2019
766910-AR-4	RIOCAN REAL ESTATE INVST		C		2FE	111,646	105.7800	116,864	110,475	110,525	0	(16)	0	2,453	4.499	4.482	JJ	2,233	4,889	01/17/2011	01/21/2016
766910-AS-2	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		C		2FE	103,986	104.0900	109,767	105,453	105,375	0	10	0	1,379	3.800	3.818	MS	1,339	2,408	01/19/2012	03/01/2017
77509N-AH-6	ROGERS CABLE INC SECURED		A		2FE	12,197,142	102.5800	11,273,146	10,990,000	11,209,039	0	(475,028)	0	0	6.250	1.833	JD	30,528	686,875	03/08/2011	06/15/2013
77509N-AK-9	ROGERS CABLE INC CORP FOREIGN		A		2FE	453,645	105.5000	527,493	500,000	487,711	0	9,334	0	0	5.500	6.924	MS	8,097	27,500	05/25/2005	03/15/2014
77509N-AP-8	ROGERS CABLE INC SECURED 144A		A		2FE	3,568,997	112.3900	3,933,545	3,500,000	3,518,570	0	(7,783)	0	0	6.750	6.482	MS	69,563	236,250	01/28/2005	03/15/2015
775109-AK-7	ROGERS COMMUN INC. CORPORATE	LS	A		2FE	16,061,516	126.5000	20,346,930	16,085,000	16,068,531	0	2,092	0	0	6.800	6.820	FA	413,206	1,093,780	07/30/2008	08/15/2018
775109-AM-3	ROGERS COMMUN INC. CORP FOREIGN		C		2FE	322,433	111.4100	414,008	371,598	371,109	0	104	0	8,249	5.800	5.841	MN	2,126	21,211	05/21/2009	05/26/2016
775109-AN-1	ROGERS COMMUN INC. CORP FOREIGN		C		2FE	46,883	114.4700	51,734	45,194	48,222	0	(361)	0	1,064	5.380	4.240	MN	386	2,432	10/03/2011	11/04/2019
775109-AS-0	ROGERS COMMUN INC. CORP FRGN		C		2FE	307,339	114.9100	323,143	281,209	303,015	0	(1,999)	0	1,834	5.340	4.198	MS	4,155	15,131	02/07/2012	03/22/2021
775109-AV-3	ROGERS COMMUN INC. CORP FOREIGN		C		2FE	241,818	104.6500	262,762	251,080	250,104	0	28	0	8,258	4.000	4.050	JD	715	5,109	05/30/2012	06/06/2022
77531Q-AD-0	ROGERS COMMUNICATIONS 144A	M	A		2FE	17,132,489	106.3400	18,635,242	17,525,000	17,461,613	0	49,401	0	0	6.375	6.696	MS	372,406	1,117,219	10/13/2006	03/01/2014
780086-CW-2	ROYAL BANK OF CANADA FOREIGN		C	1	1FE	382,409	100.8000	384,709	381,641	381,641	0	0	0	(768)	2.990	2.988	JD	813	0	12/03/2012	12/06/2024
78008H-X9-6	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	9,997,900	100.9800	10,098,300	10,000,000	9,999,519	0	696	0	0	2.100	2.107	JJ	88,667	210,000	04/20/2010	07/29/2013
78008K-5V-1	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	3,292,212	105.8500	3,492,981	3,300,000	3,294,651	0	1,499	0	0	2.875	2.926	AO	18,975	94,875	04/12/2011	04/19/2016
78008K-X8-1	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	110,000,000	100.0300	110,028,601	110,000,000	110,000,000	0	0	0	0	0.461	0.460	MJSD	30,956	699,513	03/04/2011	03/08/2013
78008T-2C-7	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	9,996,800	100.7600	10,075,593	10,000,000	9,997,600	0	800	0	0	1.150	1.161	MS	34,500	57,181	03/07/2012	03/13/2015
78460T-AB-1	SNC-LAVALIN GROUP INC CORP FOREIGN		C		2FE	69,523	114.9300	92,340	80,345	80,345	0	0	0	1,783	6.190	6.190	JJ	2,480	4,898	06/26/2009	07/03/2019
82028K-AP-6	SHAW COMMUNICATIONS INC CORP FOREIGN		C		2FE	299,690	112.8000	339,861	301,296	316,360	0	(1,737)	0	6,941	5.650	4.773	AO	4,291	17,125	08/25/2010	10/01/2019
82028K-AR-2	SHAW COMMUNICATIONS INC CORP FOREIGN		C		2FE	89,252	112.1600	101,383	90,389	90,109	0	27	0	2,000	5.500	5.548	JD	341	4,920	12/02/2010	12/07/2020
867229-AC-0	SUNCOR ENERGY INC NT NOTES		A		2FE	39,482,119	136.4200	50,769,333	37,215,000	39,134,642	0	(54,525)	0	0	7.150	6.653	FA	1,108,697	2,660,873	07/24/2008	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		2FE	9,812,964	122.0300	12,097,900	9,914,000	9,821,585	0	1,915	0	0	5.950	6.026	JD	49,157	589,883	01/25/2008	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN	M	A		2FE	23,205,227	133.3800	31,024,072	23,260,000	23,207,999	0	746	0	0	6.500	6.518	JD	67,196	1,511,900	09/19/2007	06/15/2038
86722T-AA-0	SUNCOR ENERGY INC. CORPORATE	LS	A		2FE	7,480,319	121.9800	9,392,599	7,700,000	7,560,729	0	20,763	0	0	6.100	6.500	JD	39,142	469,700	09/18/2008	06/01/2018
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN		A		2FE	9,941,600	138.1500	13,815,430	10,000,000	9,943,609	0	729	0	0	6.850	6.896	JD	57,083	685,000	06/03/2008	06/01/2039
87425E-AE-3	Talisman Energy Inc DEBENTURES		A		2FE	20,913,899	127.9900	26,527,128	20,726,000	20,907,723	0	(7,571)	0	0	7.250	7.148	AO	317,223	1,502,635	12/19/2008	10/15/2027
87425E-AJ-2	Talisman Energy Inc CORPORATE		A		2FE	1,961,260	114.7900	2,295,784	2,000,000	1,964,911	0	638	0	0	5.850	5.988	FA	48,750	117,000	01/30/2006	02/01/2037
87425E-AK-9	Talisman Energy Inc CORPORATE		A		2FE	15,194,583	120.0800	19,002,264	15,825,000	15,238,064	0	8,953	0	0	6.250	6.552	FA	412,109	989,063	05/24/2007	02/01/2038
87425E-C#-8	Talisman Energy Inc Series B Senior Note		A		2	81,253,814	118.8900	95,453,498	80,290,000	80,892,940	0	(176,257)	0	0	8.500	8.215	MJSD	379,147	6,824,650	12/01/2010	03/11/2016
87425E-C@-0	Talisman Energy Inc Series A Senior Note		A		2	45,600,000	107.2000	48,884,282	45,600,000	45,600,000	0	0	0	0	8.250	8.250	MJSD	209,000	3,762,000	03/11/2009	03/11/2014
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		2FE	16,795,150	113.6400	19,318,273	17,000,000	16,814,998	0	3,593	0	0	6.125	6.214	AO	260,313	1,041,250	09/23/2005	10/01/2035
878742-AS-4	TECK RESOURCES LTD CORP FOREIGN		A	1	2FE	75,771	113.1800	84,888	75,000	75,743	0	(11)	0	0	6.000	5.925	FA	1,700	4,500	09/08/2010	08/15/2040
878742-AW-5	TECK RESOURCES LTD CORP FOREIGN		A	1	2FE	258,636	117.6300	294,066	250,000	258,510	0	(118)	0	0	6.250	5.996	JJ	7,205	16,059	09/29/2011	07/15/2041
878742-AX-3	TECK RESOURCES LTD CORP FOREIGN		A		2FE	54,830	102.0800	56,144	55,000	54,840	0	11	0	0	2.500	2.561	FA	546	0	07/30/2012	02/01/2018
87971M-AK-9	TELUS CORP CORP FOREIGN		C		2FE	291,240	114.1500	343,935	301,296	309,350	0	(907)	0	6,824	5.050	4.594	JD	1,167	14,907	08/25/2010	12/04/2019
87971M-AM-5	TELUS CORP CORP FOREIGN		C		2FE	220,143	114.2900	241,039	210,907	224,144	0	(1,288)	0	2,442	5.050	4.062	JJ	4,727	7,218	02/16/2012	07/23/2020
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN		C		1FE	773,261	132.5700	965,291	728,131	822,958	0	(1,738)	0	18,185	5.800	4.897	MN	5,669	42,090	08/25/2010	05/13/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
884903-AT-2	Thomson Reuters Corp NOTES		A		1FE	3,809,435	102.8400	3,599,540	3,500,000	3,554,173	0	(85,359)	0	0	5.250	2.719	FA	69,417	183,750	12/01/2009	08/15/2013
884903-AZ-8	Thomson Reuters Corp CORP FOREIGN	M	A		1FE	55,040,104	108.4000	55,414,459	51,120,000	52,633,143	0	(831,029)	0	0	5.700	3.920	AO	728,460	2,913,840	03/19/2010	10/01/2014
884903-BA-2	Thomson Reuters Corp CORP FOREIGN		A		1FE	23,096,381	102.8400	23,268,578	22,626,000	22,689,013	0	(114,069)	0	0	5.950	5.413	JJ	620,769	1,346,247	03/09/2010	07/15/2013
884903-BG-9	Thomson Reuters Corp CORP FOREIGN		A		1FE	24,912,250	115.0200	28,755,682	25,000,000	24,935,102	0	7,726	0	0	4.700	4.744	AO	248,056	1,175,000	09/22/2009	10/15/2019
89112X-R3-1	TORONTO-DOMINION BANK/THE MONEY MARKET		A		1FE	50,000,000	99.8600	49,928,175	50,000,000	50,000,000	0	0	0	0	0.314	0.448	JAJO	29,243	57,257	07/24/2012	07/26/2013
89114Q-AD-0	TORONTO-DOMINION BANK/THE CORP FRGN FLOA		A		1FE	280,000,000	100.0800	280,225,680	280,000,000	280,000,000	0	0	0	0	0.494	0.564	JAJO	257,559	1,859,209	07/20/2011	07/26/2013
89153U-AC-5	TOTAL CAPITAL CANADA LTD CORP FRGN FLOAT		A		1FE	154,997,400	100.0800	155,122,453	155,000,000	154,999,116	0	1,716	0	0	0.400	0.476	FMAN	84,389	868,013	04/17/2012	05/13/2013
89346D-AB-3	TRANSALTA CORP BOND		A		2FE	618,120	104.1600	781,201	750,000	719,146	0	29,208	0	0	5.750	8.452	JD	1,917	43,125	04/22/2004	12/15/2013
89346D-AC-1	TRANSALTA CORP CORP FOREIGN		A		2FE	7,977,920	114.9400	9,194,976	8,000,000	7,985,639	0	2,032	0	0	6.650	6.688	MN	67,978	532,000	05/06/2008	05/15/2018
893526-8Y-2	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	17,124,868	127.2100	18,417,094	14,478,000	16,355,269	0	(263,778)	0	0	7.125	4.638	JJ	475,663	1,031,558	12/07/2009	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES DEBENTURES		A		1FE	5,807,800	147.7000	7,385,222	5,000,000	5,478,750	0	(40,950)	0	0	9.875	8.218	JJ	246,875	493,750	11/08/2000	01/01/2021
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN	LS	A		1FE	33,286,730	122.8100	45,438,971	37,000,000	33,609,173	0	69,397	0	0	5.600	6.381	MS	523,756	2,072,000	07/18/2008	03/31/2034
89352H-AA-7	TRANS-CANADA PIPELINES NOTES		A		1FE	19,733,590	101.5600	19,296,590	19,000,000	19,098,181	0	(212,091)	0	0	4.000	2.846	JD	33,778	760,000	11/24/2009	06/15/2013
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	4,487,445	126.8000	5,705,783	4,500,000	4,488,231	0	225	0	0	5.850	5.870	MS	77,513	263,250	03/15/2006	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	C	A		1FE	19,415,175	132.5500	25,847,167	19,500,000	19,419,459	0	1,302	0	0	6.200	6.232	AO	255,233	1,209,000	10/02/2007	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	19,102,340	145.2000	27,588,043	19,000,000	19,096,058	0	(1,400)	0	0	7.250	7.205	FA	520,389	1,377,500	05/29/2009	08/15/2038
89352H-AF-6	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	12,990,380	125.9600	16,374,543	13,000,000	12,992,697	0	866	0	0	6.500	6.510	FA	319,222	845,000	08/06/2008	08/15/2018
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		C		1FE	853,707	131.4400	1,379,438	1,049,513	977,366	0	872	0	22,158	6.500	7.110	JD	4,311	67,279	05/13/2010	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN		C		1FE	530,091	163.2300	655,728	401,727	560,698	0	(2,614)	0	12,324	8.050	5.249	FA	12,138	32,439	08/25/2010	02/17/2039
895945-B#-9	Trican Well Services Ltd. Senior Note		A	2	2	19,100,000	99.5700	19,018,519	19,100,000	19,100,000	0	0	0	0	4.050	4.049	MN	90,248	0	11/19/2012	11/19/2019
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN		C		2FE	766,313	134.5900	946,220	703,023	814,842	0	(1,994)	0	17,993	6.050	4.948	MS	14,100	42,890	08/25/2010	09/02/2038
92658T-AM-0	VIDEOTRON LTEE CORP FOREIGN		A	1	3FE	6,675,375	106.5000	6,709,500	6,300,000	6,508,566	0	(92,705)	0	0	9.125	7.344	JD	25,550	574,875	10/24/2011	04/15/2018
94975Z-BK-1	WELLS FARGO FIN CANADA CORP Foreign		C		1FE	295,165	104.9100	305,556	291,252	291,160	0	23	0	6,461	3.700	3.709	MS	2,746	10,820	03/23/2011	03/30/2016
94975Z-BL-9	WELLS FARGO FIN CANADA CORP		C		1FE	190,438	101.9200	194,479	190,821	190,821	0	0	0	383	2.774	2.774	FA	2,103	2,657	02/02/2012	02/09/2017
94975Z-BM-7	WELLS FARGO FIN CANADA CORP Foreign		C		1FE	237,412	101.1700	243,859	241,036	241,036	0	0	0	3,624	2.944	2.944	JJ	3,111	0	07/18/2012	07/25/2019
98424T-AA-6	YPG FING INC CORP FOREIGN		C		1Z	154,327	99.6000	153,549	154,172	154,172	0	0	0	(155)	9.250	9.358	FMAN	436	0	12/21/2012	11/30/2018
98424T-AB-4	YPG FING INC CORP FOREIGN		C		1Z	15,930	78.0000	15,516	19,893	15,919	0	5	0	(16)	8.000	11.414	MN	137	0	12/21/2012	11/30/2022
C0439#-AB-0	A. O. Smith Enterprises, Ltd. Senior Not		U	2	2	12,847,966	106.7200	16,076,572	15,064,779	15,064,779	0	0	0	334,345	5.305	5.340	JAJO	195,357	795,911	04/03/2006	04/03/2018
C0445#-AC-0	ARC Resources Ltd. Senior Note		A	2	2	3,333,333	102.6100	3,420,396	3,333,333	3,333,333	0	0	0	0	4.620	4.619	AO	27,378	154,000	04/27/2004	04/27/2014
C0445#-AE-6	ARC Resources Ltd. Senior Note		A	2	2	46,179,358	110.5500	51,819,516	46,875,000	46,594,244	0	43,011	0	0	5.420	5.683	MJSD	112,917	2,540,625	12/15/2005	12/15/2017
C0445#-AG-1	ARC Resources Ltd. Series D Senior Secur		A	2	2	10,000,000	134.3200	13,431,961	10,000,000	10,000,000	0	0	0	0	8.210	8.208	AO	175,603	821,000	04/14/2009	04/14/2021
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur		A	2	2	8,000,000	115.3600	9,228,471	8,000,000	8,000,000	0	0	0	0	4.980	4.978	MS	128,373	398,400	03/05/2010	03/05/2019
C0605#-AA-0	Bank Am Canada Leasing VI Senior Note		A	2	1	44,947,343	100.0200	44,954,346	44,947,343	44,947,343	0	0	0	0	7.450	7.451	JJ	1,664,987	3,348,577	02/21/2004	01/02/2013
C1025#-AA-0	Black Diamond Group Limited Senior Secur		C	2	2	24,277,627	104.8900	24,481,982	23,340,364	23,340,364	0	0	0	518,013	5.440	5.476	JAJO	296,267	1,261,509	07/07/2011	07/08/2019
C1465*-AF-0	CGI Group Inc Senior Note		A		2	125,000,000	109.9600	137,445,929	125,000,000	125,000,000	0	0	0	0	4.990	4.990	JD	277,222	6,237,500	12/15/2011	12/15/2021
C2192#-AC-1	Corner Brook Pulp & Paper Ltd. Term C		A	2	5Z	8,678,132	98.2200	8,523,794	8,678,132	8,678,132	0	0	0	0	7.870	4,321.280	MON	55,009	646,493	09/16/2010	01/02/2013
C2918@-AA-0	D&H Ltd Partnership Senior Secured Note		C		2	14,170,854	107.6300	15,241,501	14,160,892	14,160,892	0	0	0	314,285	5.170	5.170	MJSD	2,034	729,344	02/01/2011	06/30/2017
C2932*-AA-4	Davis + Henderson LP Senior Secured Note		C		2	16,167,033	111.0300	18,658,931	16,805,142	16,805,142	0	0	0	372,971	5.990	6.065	MON	44,739	1,004,156	06/30/2010	06/30/2017
C2969@-AA-8	Des Moulins Wind Power, L.P. Senior Secu		C	2	2Z	11,496,801	102.5300	11,661,083	11,373,254	11,373,254	0	0	0	(123,547)	6.300	6.350	MJSD	21,894	0	12/20/2012	06/30/2033
C3024#-AA-7	FONBD Leasing III Senior Note				1	28,378,378	100.0200	28,382,799	28,378,378	28,378,378	0	0	0	0	7.450	7.450	JJ	1,051,222	2,114,189	02/21/2004	01/02/2013
C3322#-AE-8	Enerplus Corporation Series C Senior Not		A	2	2	10,000,000	128.1000	12,810,305	10,000,000	10,000,000	0	0	0	0	7.970	7.969	JD	28,781	797,000	06/18/2009	06/18/2021
C4111#-AA-9	Graymont Western Canada Inc Senior Secur		A	2	2FE	14,425,194	112.3600	16,207,371	14,425,194	14,425,194	0	0	0	0	6.430	6.429	AO	198,390	927,540	10/14/2004	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur		C	2	2FE	27,496,389	100.0800	34,838,158	34,808,877	34,808,877	0	0	0	772,543	7.168	7.162	AO	538,522	2,514,468	10/14/2004	10/14/2019
C4111#-AF-8	Graymont Western Canada Inc Senior Note		A	2	2FE	37,500,000	118.5600	44,460,351	37,500,000	37,500,000	0	0	0	0	6.870	6.869	JJ	1,223,719	2,576,250	01/10/2008	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A	2	2FE	25,435,000	102.7500	26,133,537	25,435,000	25,435,000	0	0	0	0	4.700	4.699	JD	33,207	597,723	06/21/2012	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2		C		2FE	24,584,237	125.1900	42,747,111	34,146,831	34,146,831	0	0	0	757,850	7.800	7.800	JD	110,977	2,639,564	07/31/2003	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2		C	2	1FE	58,219,809	122.8000	97,511,629	79,403,937	79,403,937	0	0	0	1,762,279	6.600	6.600	JD	218,361	5,193,656	06/16/2003	06/16/2023
C4861#-AC-7	Irving Oil Limited Senior Note		A		2	12,500,000	101.7000	12,712,859	12,500,000	12,500,000	0	0	0	0	5.610	5.610	JD	9,740	701,250	06/26/2003	06/26/2013
C4861#-AF-0	Irving Oil Limited Senior Note		A		2	7,500,000	112.1700	8,412,879	7,500,000	7,500,000	0	0	0	0	5.560	5.560	AO	97,300	417,000	04/07/2005	04/07/2017
C4861#-AG-8	Irving Oil Limited Senior Note		A		2	5,000,000	116.2000	5,809,931	5,000,000	5,000,000	0	0	0	0	5.710	5.710	AO	66,617	285,500	04/07/2005	04/07/2020
C4861*-AA-5	Irving Oil Limited Series H Senior Note		A		2	5,000,000	112.1400	5,607,145	5,000,000	5,000,000	0	0	0	0	5.670	5.670	JJ	127,575	283,500	01/19/2010	01/19/2017
C4861*-AB-3	Irving Oil Limited Series I Senior Note		A		2	15,000,000	119.9800	17,997,205	15,000,000	15,000,000	0	0	0	0	6.290	6.290	MS	238,496	943,500	03/31/2010	03/31/2020
C4861*-AD-9	Irving Oil Limited Senior Note		A		2	2,000,000	110.4400	2,208,734	2,000,000	2,000,000	0	0	0	0	4.960	4.960	JD	827	99,200	12/28/2011	12/28/2021
C4861*-AF-4	Irving Oil Limited Senior Note		A		2	2,140,000	110.8900	2,372,976	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023
C4862#-AB-8	Island Timberlands Fin Corp Senior Sec N		A		2	14,000,000	126.9500	17,773,094	14,000,000	14,000,000	0	0	0	0	6.160	6.158	MS	287,467	862,400	08/30/2005	08/30/2025
C4862#-AC-6	Island Timberlands Fin Corp Senior Sec N		A		2FE	43,000,000	130.9400	56,304,661	43,000,000	43,000,000	0	0	0	0	6.260	6.259	MS	897,267	2,691,800	08/30/2005	08/30/2030
C4931*-AJ-2	Keyera Partnership Series F Senior GTD N		A		2	8,000,000	116.5000	9,319,599	8,000,000	8,000,000	0	0	0	0	5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
C4931*-AM-5	Keyera Partnership Senior Note		C		2	70,000,000	110.1300	77,421,474	70,302,300	70,302,300	0	0	0	1,560,279	5.005	5.005	JJ	1,729,993	3,456,665	01/04/2011	01/04/2019
C4931*-AP-8	Keyera Partnership Senior Note		A		2	4,000,000	108.1800	4,327,097	4,000,000	4,000,000	0	0	0	0	4.190	4.190	JD	5,587	83,800	06/19/2012	06/19/2024
C4951#-AA-2	KIT Finance, Inc Senior Secured Note		C		6Z	28,823,158	83.8700	42,650,150	50,851,036	29,983,958	0	0	3,699,435	1,258,042	7.795	5.643	MON	0	0	01/12/2006	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note		C		6Z	1,127,811	83.8700	1,611,442	1,921,294	1,173,232	0	0	144,042	49,004	8.090	5.911	MON	0	0	11/10/2006	12/31/2012
C5226*-AA-2	MacDonald Dettwiler&Assoc Ltd Series A S		A		2	35,275,000	112.7600	39,776,738	35,275,000	35,275,000	0	0	0	0	5.300	5.300	FMAN	202,537	1,869,575	02/25/2010	02/22/2017
C7208#-AD-0	Pengrowth Corp Senior Note		A		2	24,000,000	114.8600	27,566,421	24,000,000	24,000,000	0	0	0	0	6.350	6.350	JJ	656,167	1,524,000	07/26/2007	07/26/2017
C7208#-AE-8	Pengrowth Corp Senior Note Series A		A		2	26,360,000	120.0400	31,642,255	26,360,000	26,360,000	0	0	0	0	6.980	6.980	FA	664,418	1,839,928	08/21/2008	08/21/2018
C7208#-AH-1	Pengrowth Corp Senior Note Series B		A		2	22,000,000	115.7900	25,473,146	22,000,000	22,000,000	0	0	0	0	5.980	5.980	MN	182,722	1,315,600	05/11/2010	05/11/2020
C7849#-AA-1	Ritchie Bros. Auctioneers Series A Senio		C		2	41,140,785	111.4100	54,777,206	49,168,960	49,168,960	0	0	0	1,091,249	6.385	6.385	FMAN	497,078	3,137,166	05/04/2009	05/04/2016
C7849#-AB-9	Ritchie Bros. Auctioneers Senior Note		C		2	30,782,735	104.6200	32,407,926	30,977,504	30,977,504	0	0	0	194,769	4.225	4.225	FMAN	163,600	654,339	05/16/2012	05/16/2022
C7849#-AC-7	Ritchie Bros. Auctioneers Senior Note		A		2	30,000,000	104.4200	31,324,808	30,000,000	30,000,000	0	0	0	0	3.590	3.590	FMAN	134,625	538,500	05/16/2012	05/16/2022
C8894#-AH-8	Tolko Industries Ltd. Senior Note		A	2	3	75,000,000	105.4800	79,108,552	75,000,000	75,000,000	0	0	0	0	7.930	6.926	JD	396,500	5,947,500	12/07/2007	12/07/2014
C8894#-AJ-4	Tolko Industries Ltd. Series D Senior No		A		3	26,646,667	112.5200	29,982,516	26,646,667	26,646,667	0	0	0	0	8.250	8.250	AO	445,777	2,198,350	10/18/2010	10/18/2017
C89117-AE-2	TORONTO DOMINION BANK CORP FOREIGN		T		1FE	2,526,703	111.1400	2,417,767	2,175,360	2,170,171	0	2,021	0	32,933	5.375	5.397	MAY	74,320	113,857	07/22/2008	05/14/2015
C89738-AA-9	Gaz Metro Inc. Senior Secured Note		A		1	10,400,000	108.7100	11,306,298	10,400,000	10,400,000	0	0	0	0	3.860	3.860	MN	51,295	200,720	05/15/2012	05/15/2022
C89738-AB-7	Gaz Metro Inc. Senior Secured Note		A		1	3,000,000	113.3400	3,400,305	3,000,000	3,000,000	0	0	0	0	5.060	5.060	MN	19,397	75,900	05/15/2012	05/15/2042
C98955-AA-8	XSTRATA CANADA FINANCIAL CORP CORP FOREI		T		2FE	162,840	122.6300	179,400	146,295	168,555	0	(2,254)	0	7,969	7.375	4.812	MAY	6,474	10,378	01/11/2012	05/27/2020
C9895G-AB-6	XSTRATA CANADA FINANCIAL CORP CORP FOREI		T		2FE	7,660,462	111.5800	7,369,994	6,605,184	6,567,749	0	14,642	0	98,587	6.250	6.388	MAY	247,694	391,782	08/27/2008	05/27/2015
Q91302-HA-9	TORONTO DOMINION BK CORP FOREIGN		T		1FE	1,124,843	100.2500	1,123,416	1,120,640	1,123,115	0	(791)	137,704	158,140	4.875	4.875	JAN	51,347	54,064	03/13/2008	01/23/2013
00077T-AA-2	ABN-AMRO BANK SUB NOTES	LS	F		2FE	9,970,000	112.9700	11,297,300	10,000,000	9,980,619	0	1,095	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023
00084D-AE-0	ABN AMRO BANK NV CORP FOREIGN		F		1FE	519,490	109.0700	567,172	520,000	519,559	0	69	0	0	4.250	4.272	FA	9,147	11,050	01/30/2012	02/02/2017
00182E-AJ-8	ANZ NATIONAL INT CORP FOREIGN		F		1FE	21,002,100	102.6000	22,468,546	21,900,000	21,775,980	0	211,515	0	0	6.200	7.259	JJ	611,010	1,357,800	12/04/2008	07/19/2013
00760H-C*-1	Aegis Group Plc Senior Note		R		2	20,406,633	107.3500	21,373,472	19,910,000	20,054,490	0	(79,867)	0	0	6.060	5.633	MS	348,558	1,206,546	09/17/2007	09/17/2014
00760H-C@-9	Aegis Group Plc Senior Note		R		2	50,000,000	118.6900	59,346,080	50,000,000	50,000,000	0	0	0	0	6.290	6.290	MS	908,556	3,145,000	09/17/2007	09/17/2017
008281-AL-1	AFRICAN DEV BK NT SUB NOTES		F		1FE	5,786,600	114.5100	5,725,500	5,000,000	5,214,300	0	(69,843)	0	0	6.875	5.200	AO	72,569	343,750	09/18/2002	10/15/2015
01959E-AA-6	ALLIED WORLD ASSURANCE CORP FOREIGN		F		2FE	15,294,234	118.1500	18,963,380	16,050,000	15,630,688	0	92,411	0	0	7.500	8.337	FA	501,563	1,203,750	10/28/2008	08/01/2016
01959E-AB-4	ALLIED WORLD ASSURANCE CORP FOREIGN	LS	F		2FE	24,886	110.8400	27,711	25,000	24,904	0	9	0	0	5.500	5.560	MN	176	1,375	11/19/2010	11/15/2020
02364W-AH-8	AMERICA MOVIL SAB DE CV NOTES 144A		F		1FE	12,560,356	109.7500	13,762,362	12,540,000	12,584,729	0	(20,589)	0	0	5.750	5.560	JJ	332,484	721,050	08/08/2011	01/15/2015
02364W-AV-7	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	F		1FE	29,811,752	116.3500	34,904,160	30,000,000	29,848,359	0	16,658	0	0	5.000	5.083	MS	379,167	1,500,000	08/25/2010	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	51,161,221	131.5600	68,156,989	51,805,000	51,178,299	0	8,553	0	0	6.125	6.217	MS	802,078	3,173,056	03/07/2012	03/30/2040
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	19,946,465	116.0100	23,318,513	20,100,000	19,978,665	0	14,425	0	0	5.000	5.105	AO	209,375	1,005,000	09/01/2010	10/16/2019
02364W-BC-8	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	F		1FE	8,902,123	103.9400	9,328,462	8,975,000	8,920,231	0	13,957	0	0	2.375	2.549	MS	66,907	213,156	08/31/2011	09/08/2016
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	F		1FE	25,662,912	101.6400	25,436,611	25,025,000	25,640,159	0	(22,753)	0	0	3.125	2.829	JJ	358,431	0	07/31/2012	07/16/2022
03938L-AC-8	ARCELORMITTAL CORP FOREIGN	LS	F		3FE	17,317,398	101.0000	21,210,861	21,000,000	20,583,168	0	916,084	0	0	5.375	10.297	JD	94,063	1,128,750	11/07/2008	06/01/2013
039686-AA-8	ARDAGH PACKAGING FINANCE PLC CORP FOREIG	LS	F	1	4FE	1,578,750	108.7500	1,631,250	1,500,000	1,553,076	0	(12,095)	0	0	7.375	6.306	AO	23,354	110,625	10/19/2010	10/15/2017
046353-AA-6	ASTRAZENECA PLC ASTRAZENECA PLC	LS	F		1FE	12,049,696	106.8600	11,866,903	11,105,000	11,390,220	0	(193,594)	0	0	5.400	3.522	JD	49,973	599,670	09/02/2009	06/01/2014
046353-AB-4	ASTRAZENECA PLC CORP FOREIGN	LS	F		1FE	19,533,376	121.5000	22,282,343	18,339,000	19,085,925	0	(142,186)	0	0	5.900	4.902	MS	318,589	1,082,001	09/29/2011	09/15/2017
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	LS	F		1FE	133,199,521	135.4300	181,189,156	133,784,000	133,214,798	0	(2,005)	0	0	6.450	6.475	MS	2,540,781	8,629,068	01/05/2012	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN		F		1FE	34,159,664	101.1500	34,197,327	33,810,000	34,157,151	0	(2,513)	0	0	4.000	3.940	MS	386,937	0	10/10/2012	09/18/2042
049255-AG-7	ATLAS COPCO AB CORP FOREIGN		F		1FE	7,316,654	116.6200	8,658,827	7,425,000	7,379,382	0	8,220	0	0	5.600	5.753	MN	45,045	415,800	10/28/2011	05/22/2017
05461T-AA-5	AXIS CAPITAL HOLDINGS LIMITED CORP FOREI		F		1FE	10,084,910	107.2500	11,443,255	10,670,000	10,498,412	0	80,911	0	0	5.750	6.653	JD	51,127	613,525	08/19/2008	12/01/2014
05523*-AA-5	BA Holdings Senior Note		F		2	45,820,000	111.1100	50,910,831	45,820,000	45,820,000	0	0	0	0	6.190	6.190	MJSD	126,056	2,836,258	06/14/2011	06/15/2018
05523R-AA-5	BAE SYSTEMS PLC CORP FOREIGN		F		2FE	632,778	105.9300	672,653	635,000	633,261	0	417	0	0	3.500	3.577	AO	4,939	22,225	10/05/2011	10/11/2016
055450-AH-3	BHP FIN USA LTD CORP FOREIGN		F		1FE	1,082,580	133.1300	1,331,341	1,000,000	1,063,463	0	(3,163)	0	0	6.420	5.726	MS	21,400	64,200	11/07/2005	03/01/2026
055451-AA-6	BHP BILLITON FIN USA LTD NOTES	LS	F		1FE	17,792,100	101.2500	18,225,540	18,000,000	17,982,801	0	47,148	0	0	4.800	5.084	AO	182,400	864,000	09/09/2008	04/15/2013
055451-AF-5	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	20,848,840	117.2300	24,032,786	20,500,000	20,727,973	0	(49,579)	0	0	5.400	5.095	MS	282,900	1,107,000	06/23/2010	03/29/2017
055451-AG-3	BHP BILLITON FIN USA LTD CORPORATE	LS	F		1FE	59,345,100	106.2200	58,420,395	55,000,000	56,293,051	0	(1,001,828)	0	0	5.500	3.552	AO	756,250	3,025,000	11/05/2009	04/01/2014
055451-AH-1	BHP BILLITON FIN USA LTD CORP FOREIGN	LS	F		1FE	43,124,290	127.5300	50,310,585	39,450,000	42,012,013	0	(341,976)	0	0	6.500	5.258	AO	641,063	2,564,250	09/23/2009	04/01/2019
055451-AN-8	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	1,596,656	100.6500	1,610,464	1,600,000	1,597,591	0	935	0	0	1.000	1.071	FA	5,644	8,000	02/21/2012	02/24/2015
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	19,651,600	106.1700	21,233,640	20,000,000	19,655,747	0	4,147	0	0	4.125	4.228	FA	291,042	412,500	02/21/2012	02/24/2042
05567L-T3-1	BNP PARIBAS CORP FOREIGN		F		1FE	246,228	111.5600	278,913	250,000	246,646	0	328	0	0	5.000	5.206	JJ	5,764	12,500	09/29/2011	01/15/2021
05946N-AD-7	Banco Bradesco S.A., Grand Cay CORP FORE		F		2FE	1,478,100	105.2500	1,368,250	1,300,000	1,324,545	0	(28,746)	0	0	8.750	6.313	AO	21,170	113,750	09/28/2006	10/24/2013
05949R-AC-7	BANCO BMG SA CORP SINKING FUND FRGN		F	2	4FE	6,825,520	98.0000	6,468,000	6,600,000	6,663,157	0	(17,904)	0	0	9.150	8.447	JJ	278,465	603,900	08/28/2007	01/15/2016
059520-AA-4	BANCO DE CHILE CORPORATE		F		1FE	4,987,150	111.2100	5,560,650	5,000,000	4,994,444	0	1,349	0	0	6.250	6.285	JD	13,889	312,500	06/12/2006	06/15/2016
05968L-AJ-1	BANCOLOMBIA SA CORP FOREIGN		F		2FE	2,446,231	104.0000	2,950,338	2,837,000	2,452,370	0	6,139	0	0	5.125	7.080	MS	44,427	0	10/09/2012	09/11/2022
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		F		2FE	20,675,991	129.5000	24,883,425	19,215,000	20,399,504	0	(44,801)	0	0	9.025	8.270	MS	510,612	1,734,154	10/20/2005	03/15/2029
06739G-AR-0	BARCLAYS BK PLC CORP FOREIGN		F		1FE	3,223,448	113.8900	3,701,539	3,250,000	3,229,943	0	2,306	0	0	5.125	5.231	JJ	80,043	166,563	01/08/2010	01/08/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE CORP FORE		F		2FE	23,706,777	115.4900	25,235,395	21,850,000	23,642,318	0	(30,164)	0	0	5.950	5.366	AO	274,460	1,300,075	12/13/2010	10/15/2039
111013-AG-3	BRITISH SKY BROADCASTING CORP FOREIGN		F		2FE	8,081,369	119.4900	9,720,430	8,135,000	8,101,723	0	5,123	0	0	6.100	6.191	FA	187,467	496,235	10/28/2008	02/15/2018
111021-AE-1	BRITISH TELECOM PLC BONDS		F		2FE	172,997,380	158.8700	230,843,002	145,305,000	171,976,307	0	(746,234)	0	0	9.625	7.674	JD	621,582	13,985,606	06/28/2007	12/15/2030
11102A-AA-9	BRITISH TELECOM CORP FOREIGN	LS	F		2FE	4,979,150	119.5000	5,975,225	5,000,000	4,988,047	0	1,951	0	0	5.950	6.005	JJ	137,181	297,500	04/28/2008	01/15/2018
11778B-AA-0	BSKYB FINANCE UK PLC CORP FOREIGN	R	F		2FE	5,492,483	112.5900	6,251,076	5,552,000	5,526,900	0	7,894	0	0	5.625	5.799	AO	65,930	312,300	02/14/2008	10/15/2015
11778B-AB-8	BSKYB FINANCE UK PLC CORP FOREIGN		F		2FE	4,963,600	128.7100	6,435,620	5,000,000	4,966,462	0	614	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
12615T-AB-4	CHINA NATIONAL OFFSHORE OIL CO NOTES 144		F		1FE	12,670,759	117.0400	16,203,496	13,845,000	12,798,689	0	25,012	0	0	5.500	6.154	MN	84,608	761,475	09/21/2007	05/21/2033
12623U-AA-3	CNOOC FINANCE (2012) LTD GOVT FOREIGN		F		1FE	4,234,760	105.6800	4,216,662	3,990,000	4,227,029	0	(7,731)	0	0	3.875	3.136	MN	25,339	77,306	08/20/2012	05/02/2022
14214X-A#-7	Carillion Group plc Senior Note		D		2	24,565,996	102.7800	25,976,965	25,273,434	25,273,434	0	0	0	707,438	3.620	3.620	FA	309,966	0	08/30/2012	08/30/2019
14214X-A@-9	Carillion Group plc Senior Note		D		2	20,305,350	111.5900	23,580,810	21,131,500	21,131,500	0	0	0	928,200	5.100	5.095	MS	273,843	1,068,583	09/29/2011	09/29/2021
14214X-B*-0	Carillion Group plc Senior Note		D		2	27,650,000	103.9700	29,574,840	28,446,250	28,446,250	0	0	0	796,250	4.190	4.190	FA	403,812	0	08/30/2012	08/30/2022
15089#-AD-0	CELANESE HLDGS CELANESE HLDGS LLC BK LN		D	2	3	2,186,860	100.4700	2,215,934	2,205,590	2,133,588	0	(75,223)	0	36,103	2.859	1.389	MJSD	5,085	91,112	09/29/2010	10/21/2016
15089#-AE-8	CELANESE HLDGS CELANESE HLDGS LLC BK LN		F	2	3	668,862	100.9000	687,996	681,860	679,250	0	14,792	0	0	3.058	3.184	JAJO	5,358	24,714	09/29/2010	10/31/2016
17311K-AA-1	CITIC RESOURCES FINANCE CORP FOREIGN	LS	F		3FE	3,947,700	105.0000	4,562,250	4,345,000	4,241,157	0	68,059	0	0	6.750	8.623	MN	37,476	293,288	11/22/2007	05/15/2014
191241-AD-0	COCA COLA FEMSA SAB DE CV CORP FOREIGN	LS	F		1FE	19,902,697	112.4200	22,482,996	20,000,000	19,922,245	0	8,889	0	0	4.625	4.689	FA	349,444	925,000	09/09/2010	02/15/2020
20271R-AA-8	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	10,496,010	102.1700	10,728,274	10,500,000	10,496,919	0	909	0	0	1.950	1.963	MS	59,719	102,375	03/05/2012	03/16/2015
2027A0-DH-9	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	41,434,226	105.1300	43,450,229	41,330,000	41,401,939	0	(28,602)	0	0	3.750	3.645	AO	327,196	1,512,375	04/17/2012	10/15/2014
2027A0-DJ-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	36,174,210	115.5400	42,026,943	36,375,000	36,225,325	0	17,721	0	0	5.000	5.071	AO	383,958	1,818,750	10/08/2009	10/15/2019
2027A0-FQ-7	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	11,917,726	101.5300	12,107,372	11,925,000	11,921,842	0	2,413	0	0	2.125	2.146	MS	73,206	253,406	03/09/2011	03/17/2014
2027A0-FR-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	LS	F		1FE	2,043,460	106.3800	2,127,671	2,000,000	2,032,392	0	(9,543)	0	0	3.250	2.719	MS	18,778	65,000	10/27/2011	03/17/2016
204386-AK-2	CGG VERITAS CORP FOREIGN	LS	F	1	3FE	531,250	104.0000	520,000	500,000	510,950	0	(4,148)	0	0	7.750	6.730	MN	4,951	38,750	04/30/2007	05/15/2017
21685W-CJ-4	RABOBANK NEDERLAND NV CORP FOREIGN	C	F		1FE	18,700,940	116.8300	22,197,338	19,000,000	18,706,676	0	4,316	0	0	5.250	5.356	MN	102,521	997,500	05/17/2011	05/24/2041
219868-AQ-9	CORP ANDINA DE FOMENTO NT CORP FOREIGN	M	F		1FE	11,666,985	101.5400	12,185,160	12,000,000	11,968,359	0	73,457	0	0	5.200	5.693	MN	69,333	624,000	05/07/2008	05/21/2013
21987B-AH-1	CODELCO INC CORP FOREIGN		F		1FE	6,482,710	103.0600	6,698,900	6,500,000	6,497,673	0	2,060	0	0	5.500	5.535	AO	75,472	357,500	10/08/2003	10/15/2013
21987B-AK-4	CODELCO INC CORP FOREIGN	LS	F		1FE	19,633,400	121.4600	24,291,000	20,000,000	19,673,217	0	6,813	0	0	5.625	5.754	MS	312,500	1,125,000	09/16/2005	09/21/2035
21987B-AQ-1	CODELCO INC GOVT FOREIGN		F		1FE	25,945,940	101.3800	26,157,329	25,800,000	25,943,244	0	(2,696)	0	0	3.000	2.932	JJ	352,600	0	10/05/2012	07/17/2022
22303Q-AG-5	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	19,812,739	120.6300	21,787,276	18,061,000	19,208,986	0	(211,789)	0	0	6.000	4.503	AO	228,773	1,083,660	06/17/2010	10/15/2017
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN	M	F		1FE	53,916,874	140.3200	64,496,203	45,962,000	53,558,820	0	(148,249)	0	0	6.550	5.333	AO	635,552	3,010,511	11/29/2010	10/15/2037
22303Q-AK-6	COVIDIEN INTERNATIONAL F CORP FOREIGN	LS	F		1FE	13,574,432	104.4700	14,208,341	13,600,000	13,586,750	0	5,096	0	0	2.800	2.841	JD	16,924	380,800	06/21/2010	06/15/2015
22303Q-AL-4	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	18,977,200	112.9700	21,464,431	19,000,000	18,981,529	0	2,031	0	0	4.200	4.215	JD	35,467	798,000	06/21/2010	06/15/2020
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign		F	1	1FE	10,079,253	104.6900	10,458,501	9,990,000	10,074,777	0	(4,476)	0	0	3.200	3.093	JD	14,208	173,160	05/30/2012	06/15/2022
22532L-AC-8	CREDIT AGRICOLE SA/LONDON CORP FOREIGN		F		1FE	543,097	103.7800	596,727	575,000	553,547	0	8,606	0	0	3.500	5.252	AO	4,416	20,125	10/12/2011	04/13/2015
22546Q-AA-5	CREDIT SUISSE NEW YORK NY CORP FOREIGN		F		1FE	43,630,400	106.4000	42,559,720	40,000,000	41,176,864	0	(851,702)	0	0	5.500	3.224	MN	366,667	2,200,000	01/06/2010	05/01/2014
2254C0-TC-1	CREDIT SUISSE NEW YORK CORP FOREIGN	LS	F		1FE	49,154,217	101.6500	48,078,700	47,300,000	47,515,519	0	(584,979)	0	0	5.000	3.735	MN	302,194	2,365,000	12/02/2009	05/15/2013
23330J-AA-9	DP WORLD LTD CORP FOREIGN		F		2FE	4,991,750	117.2500	5,862,500	5,000,000	4,992,912	0	109	0	0	6.850	6.862	JJ	170,299	342,500	10/18/2007	07/02/2037
23383S-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT	LS	F		1FE	14,600,975	155.6400	22,840,654	14,675,000	14,611,500	0	1,408	0	0	8.500	8.547	JJ	564,784	1,247,375	04/20/2001	01/18/2031
24668P-AE-7	DELHAIZE GRP CORP FOREIGN		F		2FE	26,928,111	93.7300	25,367,791	27,064,000	26,929,072	0	1,911	0	0	5.700	5.735	AO	385,662	1,542,648	09/28/2011	10/01/2040
249575-AN-1	DEPFA ACS CORP FOREIGN		F		1FE	51,152,441	78.0700	40,588,281	51,990,000	51,227,115	0	15,329	0	0	5.125	5.232	MS	777,142	2,664,488	03/08/2007	03/16/2037
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		F		2FE	103,711,926	149.8200	135,760,474	90,613,000	102,446,625	0	(361,150)	0	0	8.750	7.368	JD	352,384	7,928,638	11/02/2005	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		F		2FE	1,997,145	159.7000	2,395,431	1,500,000	1,922,426	0	(10,452)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN CO GT CORP FORE		F		2FE	979,454	102.5500	1,010,105	985,000	980,304	0	850	0	0	2.250	2.370	MS	7,080	11,081	02/28/2012	03/06/2017
2515A0-NY-5	DEUTSCHE BANK AG LONDON CORP FOREIGN		F		1FE	39,553,012	101.7400	37,977,899	37,330,000	37,583,893	0	(651,580)	0	0	4.875	3.075	MN	207,259	1,819,838	11/30/2009	05/20/2013
2515A0-Q3-0	DEUTSCHE BANK AG LONDON CORP FOREIGN		F		1FE	41,579,388	105.0500	42,500,095	40,457,000	40,861,739	0	(238,819)	0	0	3.875	3.238	FA	579,181	1,567,709	11/24/2009	08/18/2014
25243E-AF-0	DIAGEO CAP PLC GTD NT DIAGEO CAPITAL PLC		F		1FE	5,706,300	113.5800	6,814,860	6,000,000	5,806,252	0	30,126	0	0	4.850	5.552	MN	37,183	291,000	06/05/2009	05/15/2018
25243Y-AH-2	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	8,775,400	127.1900	11,275,442	8,865,000	8,783,018	0	1,486	0	0	5.875	5.947	MS	131,651	520,819	11/17/2006	09/30/2036
25243Y-AL-3	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	10,167,400	100.3700	10,036,780	10,000,000	10,002,615	0	(41,732)	0	0	5.200	4.770	JJ	218,111	520,000	09/10/2008	01/30/2013
25243Y-AM-1	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	69,682,899	120.4800	82,680,750	68,628,000	69,330,065	0	(129,301)	0	0	5.750	5.499	AO	745,376	3,946,110	03/29/2010	10/23/2017
25243Y-AN-9	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	19,373,730	106.9500	20,320,899	19,000,000	19,087,192	0	(79,085)	0	0	7.375	6.905	JJ	646,132	1,401,250	11/07/2008	01/15/2014
25243Y-AP-4	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	887,328	117.4300	1,045,109	890,000	887,973	0	216	0	0	4.828	4.864	JJ	19,814	42,969	04/27/2010	07/15/2020
25244S-AC-5	DIAGEO FINANCE BV CORP FOREIGN		F		1FE	2,665,910	112.5400	2,925,944	2,600,000	2,630,147	0	(9,790)	0	0	5.300	4.853	AO	24,115	137,800	01/28/2009	10/28/2015
25244S-AD-3	DIAGEO FINANCE BV CORP FOREIGN		F		1FE	7,722,534	101.2300	7,718,788	7,625,000	7,630,410	0	(26,785)	0	0	5.500	5.142	AO	104,844	419,375	07/15/2009	04/01/2013
25244S-AF-8	DIAGEO FINANCE BV CORP FOREIGN		F		1FE	8,365,644	104.9200	8,813,165	8,400,000	8,385,962	0	6,509	0	0	5.300	3.335	JJ	125,883	273,000	11/03/2009	01/15/2015
25600W-AA-8	DNB NOR BOLIGKREDITT AS CORP FOREIGN	LS	F		1FE	10,152,300	103.6500	10,364,801	10,000,000	10,122,318	0	(29,982)	0	0	2.100	1.649	AO	44,917	105,000	04/17/2012	10/14/2015
268317-AA-2	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	F		1FE	21,912,660	105.0200	23,104,906	22,000,000	21,978,242	0	18,332	0	0	5.500	5.592	JJ	520,972	1,210,000	01/21/2009	01/26/2014
268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	F		1FE	27,167,550	133.6700	33,418,156	25,000,000	27,063,078	0	(31,290)	0	0	6.950	6.299	JJ	748,090	1,737,500	06/10/2009	01/26/2039
268317-AD-6	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	F		1FE	21,904,080	112.6600	24,784,519	22,000,000	21,927,073	0	8,443	0	0	4.600	4.655	JJ	432,911	1,012,000	01/21/2010	01/27/2020
268317-AE-4	ELECTRICITE DE FRANCE GOVT FOREIGN		F		1FE	66,878,963	114.9800	77,576,331	67,470,000	66,900,047	0	8,710	0	0	5.600	5.661	JJ	1,616,281	3,778,320	01/21/2010	01/27/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26835P-AB-6	EDP FINANCE B.V. CORP FOREIGN	LS	F		2FE	11,120,907	104.8500	11,197,874	10,680,000	10,978,100	0	(50,976)	0	0	6.000	5.356	FA	265,220	640,800	01/05/2010	02/02/2018
26835P-AC-4	EDP FINANCE B.V. CORP FOREIGN		F		3FE	29,808,000	99.0800	29,723,701	30,000,000	29,858,249	0	17,001	0	0	4.900	4.982	AO	367,500	1,470,000	09/22/2009	10/01/2019
268789-AA-2	E.ON INTERNATIONAL FINANCE B.V CORP FORE	LS	F		1FE	23,993,790	121.0000	28,434,317	23,500,000	23,827,573	0	(53,155)	0	0	5.800	5.489	AO	230,953	1,363,000	07/30/2009	04/30/2018
268789-AB-0	E.ON INTERNATIONAL FINANCE B.V CORP FORE		F		1FE	11,948,640	137.4600	16,494,732	12,000,000	11,950,447	0	714	0	0	6.650	6.683	AO	135,217	798,000	04/15/2008	04/30/2038
000000-00-0	EIRCOM PLC Term B EUR			2	5FE	4,707,992	79.8100	5,169,565	6,477,096	4,827,766	0	102,875	0	16,898	1.000	11.295	MJSD	15,820	143,666	12/11/2012	09/30/2017
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		F		2FE	6,674,289	121.7700	7,677,788	6,305,000	6,596,983	0	(13,694)	0	0	7.875	7.309	FA	206,883	496,519	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		F		2FE	10,045,115	120.7800	12,150,066	10,060,000	10,045,947	0	(226)	0	0	7.325	7.332	FA	307,040	736,895	08/16/2006	02/01/2037
29245S-AC-6	EMPRESA NACIONAL ELECTRIC CORP FOREIGN		F		2FE	13,172,853	103.8300	11,998,030	11,555,000	11,696,612	0	(233,073)	0	0	8.350	6.163	FA	402,018	964,843	02/01/2006	08/01/2013
29245S-AD-4	EMPRESA NACIONAL ELECTRIC CORP FOREIGN	LS	F		2FE	9,599,925	116.9700	10,768,498	9,206,000	9,334,523	0	(44,822)	0	0	8.625	8.002	FA	330,841	794,018	02/03/2006	08/01/2015
29267H-AA-7	ENDURANCE SPECIALTY HLDG ENDURANCE SPECI				2FE	269,755	112.7300	310,007	275,000	270,044	0	90	0	0	7.000	7.163	JJ	8,876	19,250	09/28/2011	07/15/2034
29267H-AB-5	ENDURANCE SPECIALTY HLDG CORP FOREIGN		F		2FE	8,384,475	109.8900	9,340,582	8,500,000	8,456,027	0	13,674	0	0	6.150	6.351	AO	110,358	522,750	10/24/2006	10/15/2015
29268B-AB-7	ENEL FINANCE INTERNATIONAL SA CORP FOREI	M	F		2FE	15,270,843	111.1700	17,008,888	15,300,000	15,281,920	0	2,892	0	0	6.250	6.276	MS	281,563	956,250	09/29/2011	09/15/2017
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	F		2FE	40,146,724	104.4500	39,899,900	38,200,000	40,035,447	0	(32,756)	0	0	6.800	6.402	MS	764,849	2,597,600	09/10/2009	09/15/2037
29268B-AD-3	ENEL FINANCE INTERNATIONAL SA CORP FOREI		F		2FE	18,250,590	102.9600	18,841,900	18,300,000	18,280,573	0	9,957	0	0	3.875	3.935	AO	165,463	709,125	09/30/2009	10/07/2014
29268B-AE-1	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	F		2FE	10,453,800	105.1100	11,036,601	10,500,000	10,465,386	0	4,070	0	0	5.125	5.182	AO	125,563	538,125	09/30/2009	10/07/2019
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	F		2FE	31,165,582	96.8400	30,406,096	31,400,000	31,172,328	0	3,293	0	0	6.000	6.054	AO	439,600	1,884,000	10/16/2009	10/07/2039
29274F-AE-4	ENERSIS SA BOND		F		2FE	995,399	105.3600	1,053,620	1,000,000	999,293	0	588	0	0	7.375	7.442	JJ	34,007	73,750	09/03/2004	01/15/2014
302154-AU-3	EXPORT IMPORT BANK KOREA GOVT FOREIGN		F		1FE	3,987,574	109.3500	4,335,640	3,965,000	3,974,222	0	(4,209)	0	0	5.875	5.751	JJ	108,060	232,944	08/07/2009	01/14/2015
302154-AV-1	EXPORT IMPORT BANK KOREA GOVT FOREIGN		F		1FE	2,095,000	107.5600	2,151,184	2,000,000	2,052,332	0	(18,410)	0	0	4.125	3.102	MS	25,667	82,500	08/17/2010	09/09/2015
30215E-AG-2	EXPORT IMPORT BANK OF KOREA NOTES 144A		F		1FE	4,522,775	104.3800	4,697,318	4,500,000	4,503,283	0	(3,041)	0	0	5.250	5.176	FA	92,531	236,250	01/24/2005	02/10/2014
30216H-AA-7	EXPORT IMPORT BANK CHINA 144A		F		1FE	6,924,470	106.3900	7,447,576	7,000,000	6,984,939	0	8,721	0	0	5.250	5.391	JJ	155,167	367,500	07/23/2004	07/29/2014
33938-AB-2	FLEXTRONICS INTERNATIONAL LTD. FLEXTRONI		F	2	3FE	2,156,620	99.9000	2,176,226	2,178,404	2,185,061	0	14,484	0	0	2.462	0.851	JAJO	149	55,312	10/12/2007	10/01/2014
33938E-A#-4	FLEXTRONICS INTL LTD FLEXTRONICS INTL LT		F	2	3FE	7,505,040	99.9000	7,573,267	7,580,848	7,552,822	0	951	0	0	2.462	0.611	JAJO	80	206,645	10/12/2007	10/01/2014
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		D	2	4FE	5,820	95.5000	5,715	5,984	5,586	0	(320)	0	86	5.510	12.845	MJSD	1	455	12/30/2011	12/31/2013
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		D	2	4FE	3,091	95.5000	3,035	3,178	2,987	0	(150)	0	46	5.435	12.393	MJSD	0	242	12/30/2011	12/31/2013
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		D	2	4FE	16,641	97.7500	16,724	17,109	16,048	0	(839)	0	246	5.435	12.845	MJSD	3	1,300	12/30/2011	12/31/2013
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		D	2	4FE	13,866	97.7500	13,927	14,248	13,194	0	(875)	0	202	5.435	16.785	MJSD	2	1,083	12/30/2011	12/31/2013
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		D	2	4FE	155	97.7500	156	160	148	0	(9)	0	2	5.435	13.873	MJSD	0	12	12/30/2011	12/31/2013
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		D	2	4FE	82	95.5000	81	85	79	0	(4)	0	1	0.002	13.361	MJSD	0	6	12/30/2011	12/31/2013
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		D	2	4FE	442	97.7500	446	456	424	0	(25)	0	7	5.435	13.881	MJSD	0	35	12/30/2011	12/31/2013
350259-AB-3	FOSTERS FIN CORP BOND		F		2FE	5,995,800	107.0600	6,423,699	6,000,000	5,998,662	0	480	0	0	4.875	4.884	AO	73,125	292,500	09/28/2004	10/01/2014
35037R-AC-7	FOSUN INTERNATIONAL LTD CORP FOREIGN	LS	F	1	4FE	22,000,000	103.7500	22,825,000	22,000,000	22,000,000	0	0	0	0	7.500	7.500	MN	224,583	1,650,000	05/05/2011	05/12/2016
35177P-AL-1	FRANCE TELECOM NOTES		F		1FE	103,414,422	149.6900	130,601,908	87,250,000	100,407,244	0	(395,181)	0	0	8.500	6.972	MS	2,472,083	7,416,250	10/07/2008	03/01/2031
35177P-AS-6	FRANCE TELECOM CORP FOREIGN		F		1FE	10,499,980	105.2400	10,524,280	10,000,000	10,165,541	0	(104,655)	0	0	4.375	3.249	JJ	210,243	437,500	09/02/2009	07/08/2014
35177P-AT-4	FRANCE TELECOM CORP FOREIGN		F		1FE	14,970,700	117.2100	17,581,380	15,000,000	14,978,967	0	2,589	0	0	5.375	5.400	JJ	387,448	806,250	06/30/2009	07/08/2019
36294B-AB-0	GS CALTEX CORP CORP FOREIGN		F		2FE	2,467,525	112.7800	2,819,372	2,500,000	2,483,525	0	3,240	0	0	5.500	5.672	AO	25,590	137,500	04/17/2007	04/24/2017
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN		F		2FE	39,736,573	143.9200	52,853,518	36,725,000	39,468,031	0	(56,026)	0	0	8.625	7.875	AO	554,318	3,167,531	11/18/2010	04/28/2034
368287-AA-6	GAZ CAPITAL SA NOTES 144A	R	F		2FE	8,504,550	101.3200	8,105,440	8,000,000	8,008,956	0	(72,916)	0	0	9.625	8.666	MS	256,667	770,000	10/08/2003	03/01/2013
36828T-AA-8	GAZ CAPITAL GAZPROM 144A	R	F	2	2FE	1,353,100	112.0400	1,433,569	1,279,527	1,320,309	0	1,920	0	0	7.201	6.000	FA	38,391	92,139	12/06/2006	02/01/2020
377373-AC-9	GlaxoSmithKline Capital PLC CORP FOREIGN		F		1FE	597,846	101.4500	608,723	600,000	598,111	0	265	0	0	1.500	1.575	MN	1,325	4,475	05/02/2012	05/08/2017
386088-AF-5	DIAGEO INVESTMENT CORP COMPANY GUARNT		F		1FE	4,789,968	142.9000	6,787,692	4,750,000	4,774,485	0	(1,710)	0	0	8.000	7.920	MS	111,889	380,000	11/08/2000	09/15/2022
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT		F		1FE	24,149,115	149.0800	32,543,243	21,829,000	23,849,880	0	(42,259)	0	0	7.450	6.633	AO	343,322	1,626,261	08/17/2009	04/15/2035
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES		F		2FE	6,516,742	143.2800	10,029,600	7,000,000	6,564,702	0	7,837	0	0	8.500	9.189	MS	181,806	595,000	07/21/2004	03/11/2032
40420X-AA-3	HKCG FINANCE LTD CORP FOREIGN		F		1FE	4,786,300	120.8400	5,679,311	4,700,000	4,768,484	0	(11,062)	0	0	6.250	5.922	FA	117,500	293,750	12/03/2010	08/07/2018
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN	LS	F		1FE	4,139,545	127.8900	5,492,725	4,295,000	4,146,224	0	1,828	0	0	6.800	7.090	JD	24,338	292,060	11/07/2008	06/01/2038
404280-AK-5	HSBC HOLDINGS PLC CORP FOREIGN	LS	F		1FE	14,967	118.0900	17,713	15,000	14,971	0	3	0	0	5.100	5.128	AO	183	765	03/29/2011	04/05/2021
404280-AL-3	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	24,977	116.0600	29,014	25,000	24,981	0	5	0	0	4.875	4.885	JJ	565	802	11/14/2011	01/14/2022
404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	74,945	133.0600	99,793	75,000	74,957	0	19	0	0	6.100	6.104	JJ	2,122	3,012	11/14/2011	01/14/2042
40430A-AB-9	HSBK EUROPE BV CORP FOREIGN		F		3FE	1,214,804	109.4000	1,362,030	1,245,000	1,228,594	0	3,017	0	0	7.250	7.606	MN	14,542	90,263	08/08/2007	05/03/2017
423012-AB-9	Heineken N.V. CORP FOREIGN		F		2FE	89,703	99.7000	89,728	90,000	89,715	0	12	0	0	1.400	1.469	AO	284	0	10/02/2012	10/01/2017
44841A-AA-6	HUTCHISON WHAMPOA FIN (CI) LTD CORP FORE	R	F		1FE	2,994,870	108.2100	3,246,387	3,000,000	2,997,330	0	845	0	0	4.625	4.658	MS	42,396	138,750	09/08/2009	09/11/2015
44841B-AA-4	HUTCHINSON WHAMPOA FINANCE CORP FOREIGN	LS	F		1FE	5,075,695	119.0500	5,952,657	5,000,000	5,055,977	0	(6,838)	0	0	5.750	5.545	MS	87,847	287,500	12/09/2009	09/11/2019
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE		F		1FE	3,488,660	128.9200	4,512,332	3,500,000	3,491,309	0	970	0	0	7.625	7.672	AO	60,788	266,875	04/06/2009	04/09/2019
44841R-AA-9	HUTCHINSON WHAMPOA FINANCE NOTES 144A	R	F		1FE	15,574,833	100.6100	15,151,414	15,060,000	15,073,069	0	(130,108)	0	0	6.500	5.611	FA	375,245	978,900	01/28/2010	02/13/2013
44841S-AB-5	HUTCHISON WHAM INT 03/33 CORP FOREIGN	R	F		1FE	4,517,720	105.1600	4,731,954	4,500,000	4,503,374	0	(3,237)	0	0	6.250	6.171	JJ	122,656	281,250	06/25/2008	01/24/2014
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		F		1FE	13,787,270	143.5500	17,685,625	12,320,000	13,635,449	0	(29,536)	0	0	7.450	6.504	MN	94,334	917,840	04/09/2007	11/24/2033
449786-AL-6	ING BANK NV CORP FOREIGN		F		1FE	348,782	106.4200	361,835	340,000	345,988	0	(1,743)	0	0	4.000	3.414	MS	4,004	13,600	05/13/2011	03/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
449786-AQ-5	ING BANK NV CORP FOREIGN		F		1FE	397,944	107.1300	428,506	400,000	398,237	0	293	0	0	3.750	3.864	MS	4,750	7,500	02/29/2012	03/07/2017
449786-AR-3	ING BANK NV CORP FOREIGN		F		1FE	299,133	100.7400	302,220	300,000	299,204	0	71	0	0	2.000	2.100	MS	1,600	0	09/18/2012	09/25/2015
45074G-AA-8	IBERDROLA FINANCE IRELAND LTD CORP FOREI	LS	F		2FE	28,370,813	102.7100	28,871,794	28,109,000	28,204,071	0	(54,402)	0	0	3.800	3.590	MS	326,377	1,068,142	12/15/2010	09/11/2014
45074G-AB-6	IBERDROLA FINANCE IRELAND LTD CORP FOREI	LS	F		2FE	52,463,068	104.7600	54,265,525	51,800,000	52,287,165	0	(61,058)	0	0	5.000	4.832	MS	791,389	2,590,000	01/15/2010	09/11/2019
456036-AE-2	INDUSTRIAL BK OF KOR GOVT FOREIGN		F		1FE	4,651,275	107.6800	4,845,540	4,500,000	4,545,636	0	(33,034)	0	0	7.125	6.295	AO	60,563	320,625	07/22/2009	04/23/2014
456866-AK-8	INGERSOLL RAND CO DEBENTURES		F		2FE	30,383,248	120.6200	36,186,600	30,000,000	30,280,030	0	(11,270)	0	0	6.391	6.293	MN	244,988	1,917,300	06/30/2000	11/15/2027
456866-AS-1	INGERSOLL RAND CO CORPORATE		F		2FE	8,491,254	107.0500	10,705,391	10,000,000	9,364,336	0	235,217	0	0	4.750	7.730	MN	60,694	475,000	10/28/2008	05/15/2015
45687A-AA-0	INGERSOLL-RAND CO. CORP FOREIGN	LS	F		2FE	10,685,416	122.1100	12,913,027	10,575,000	10,668,081	0	(15,200)	0	0	6.875	6.669	FA	274,656	727,031	09/28/2011	08/15/2018
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		F		1FE	4,527,768	145.2300	5,497,107	3,785,000	4,302,191	0	(27,676)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
45818Q-AD-1	INTERAMERN DEV BK NOTES		F		1FE	186,488	145.4300	218,140	150,000	181,149	0	(1,459)	0	0	6.750	4.755	JJ	4,669	10,125	01/28/2009	07/15/2027
45867X-AE-4	INTERGEN NV CORP FOREIGN	LS	F	1	3FE	17,673,625	89.5000	15,662,500	17,500,000	17,551,658	0	(28,232)	0	0	9.000	8.803	JD	4,375	1,575,000	12/14/2007	06/30/2017
459050-AC-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	18,440,152	123.1500	23,706,953	19,250,000	18,929,869	0	77,801	0	0	7.950	8.518	MS	450,610	1,530,375	07/21/2004	05/15/2016
459050-BQ-2	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	10,000,000	130.8200	13,082,300	10,000,000	10,000,000	0	0	0	0	8.350	8.348	MS	245,861	835,000	07/21/2004	01/30/2017
459050-CK-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	7,852,931	130.6500	10,451,680	8,000,000	7,930,401	0	13,312	0	0	8.800	9.054	MS	207,289	704,000	07/21/2004	10/15/2016
459050-CL-2	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	18,515,847	134.3900	26,877,800	20,000,000	19,281,864	0	126,593	0	0	8.800	9.828	MS	518,222	1,760,000	07/21/2004	04/30/2017
459050-CN-8	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	9,537,247	133.5100	13,351,400	10,000,000	9,782,524	0	39,985	0	0	8.800	9.431	MS	259,111	880,000	07/21/2004	03/15/2017
459051-AB-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	9,580,416	137.2300	13,722,800	10,000,000	9,790,141	0	34,751	0	0	9.250	9.824	MS	272,361	925,000	07/21/2004	07/01/2017
459056-JS-7	INTL BK FOR RECON & DEV DEBENTURES		F		1FE	4,066,753	125.3400	5,640,120	4,500,000	4,313,599	0	40,440	0	0	8.250	9.610	MS	123,750	371,250	07/21/2004	09/01/2016
459056-JW-8	INTL BK FOR RECON & DEV DEBENTURES		F		1FE	20,153,042	135.0200	27,004,001	20,000,000	20,065,595	0	(12,651)	0	0	9.250	9.153	JJ	853,056	1,850,000	07/21/2004	07/15/2017
45905A-JG-4	INTL BK FOR RECON & DEV NOTES		F		1FE	14,298,480	133.6700	16,040,280	12,000,000	12,745,172	0	(140,215)	0	0	8.500	6.845	MS	300,333	1,020,000	01/06/1994	05/30/2017
45905A-JH-2	INTL BK FOR RECON & DEV NOTES		F		1FE	11,959,501	134.2200	13,421,900	10,000,000	10,863,163	0	(161,426)	0	0	8.500	6.266	MS	250,278	850,000	07/21/2004	06/30/2017
461127-A#-9	Intertek Finance plc Series B Senior Not		F		1	15,000,000	120.1400	18,020,823	15,000,000	15,000,000	0	0	0	0	8.000	8.004	AO	253,333	1,200,000	12/10/2008	06/10/2016
461127-A*-3	Intertek Finance plc Senior Note		F		1	90,000,000	109.0500	98,143,955	90,000,000	90,000,000	0	0	0	0	5.540	5.540	JD	221,600	4,986,000	06/26/2008	06/26/2015
461127-A@-1	Intertek Finance plc Series A Senior Not		F		1	25,000,000	106.0800	26,521,050	25,000,000	25,000,000	0	0	0	0	7.500	7.506	AO	395,833	1,875,000	12/10/2008	01/21/2014
46115H-AA-5	INTESA SANPAOLO SPA CORP FOREIGN		F		2FE	327,686	99.5000	348,250	350,000	333,173	0	5,289	0	0	3.625	5.617	FA	4,899	12,688	01/31/2012	08/12/2015
46128M-AB-7	INVERSIONES CMPC SA NOTES 144A		F		2FE	199,849	101.2600	202,514	200,000	199,983	0	15	0	0	4.875	4.885	JD	352	9,750	07/21/2004	06/18/2013
479142-B#-7	Johnson Matthey Senior Note		F		1	6,000,000	114.1300	6,847,597	6,000,000	6,000,000	0	0	0	0	5.670	5.670	JD	17,010	340,200	12/13/2006	12/13/2016
479142-D*-9	Johnson Matthey Senior Note		D	2	1	97,839,736	105.7900	107,307,079	101,434,078	101,434,078	0	0	0	3,594,342	3.570	3.570	FA	1,369,110	0	08/16/2012	08/16/2024
500472-AB-1	PHILIPS ELECTRONICS NV CORP FOREIGN	LS	F		1FE	19,761,000	120.4800	24,096,600	20,000,000	19,856,674	0	22,635	0	0	5.750	5.910	MS	351,389	1,150,000	03/05/2008	03/11/2018
500472-AC-9	PHILIPS ELECTRONICS NV CORP FOREIGN		F		1FE	28,728,711	135.3000	36,113,964	26,691,000	28,648,413	0	(35,457)	0	0	6.875	6.276	MS	560,696	1,835,006	11/12/2010	03/11/2038
50049M-AA-7	KOOKMIN BK CORP FOREIGN		F		1FE	1,480,200	108.1200	1,621,736	1,500,000	1,493,632	0	4,127	0	0	7.250	7.572	MN	14,198	108,750	05/06/2009	05/14/2014
500630-BQ-0	KOREA DEVELOPMENT BANK GOVT FOREIGN	R	F		1FE	3,470,075	107.1600	3,750,747	3,500,000	3,492,303	0	6,413	0	0	8.000	8.212	JJ	122,889	280,000	01/16/2009	01/23/2014
500630-BU-1	KOREA DEVELOPMENT BANK GOVT FOREIGN		F		1FE	6,737,418	108.1100	6,811,050	6,300,000	6,704,742	0	(32,676)	0	0	3.875	2.311	MN	38,653	122,063	08/29/2012	05/04/2017
500630-BW-7	KOREA DEVELOPMENT BANK GOVT FOREIGN		F		1FE	13,431,552	106.9900	13,588,136	12,700,000	13,379,479	0	(52,073)	0	0	3.500	2.278	FA	159,279	140,000	09/10/2012	08/22/2017
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN	LS	F		1FE	3,516,604	99.8600	3,554,857	3,560,000	3,517,607	0	1,004	0	0	3.000	3.143	MS	31,743	0	09/05/2012	09/14/2022
500631-AB-2	KOREA ELECTRIC POWER CORP BANK GUARANTEE		F		1FE	6,216,235	101.5800	8,555,915	8,423,000	8,329,172	0	321,183	0	0	7.750	12.106	AO	163,196	652,783	07/21/2004	04/01/2013
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		F		1FE	267,141	76.9000	1,144,222	1,488,000	909,821	0	81,351	0	0	0.000	9.589	AO	0	0	11/22/1999	04/01/2096
500631-AH-9	KOREA ELECTRIC POWER CORP BANK GUARANTEE		F		1FE	3,358,473	136.0000	4,610,564	3,390,000	3,366,467	0	939	0	0	7.000	7.078	FA	98,875	237,300	04/27/2001	02/01/2027
500635-AB-3	KOREA GAS CORP GOVT FOREIGN		F		1FE	3,492,075	107.1000	3,748,547	3,500,000	3,497,192	0	1,618	0	0	6.000	6.053	JJ	96,833	210,000	07/20/2009	07/15/2014
50064N-AB-3	KOREA MIDLAND POWER CO LTD GOVT FOREIGN		F		1FE	3,987,480	110.8000	4,431,920	4,000,000	3,994,536	0	1,418	0	0	5.500	5.544	MS	65,389	220,000	02/22/2007	03/14/2016
50064U-AA-9	KOREA RAILROAD CORP CORP FOREIGN		F		1FE	2,934,390	101.4200	3,042,480	3,000,000	2,993,684	0	14,862	0	0	5.375	5.912	MN	20,604	161,250	08/26/2008	05/15/2013
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO CORP FOREIGN		F		1FE	6,086,725	107.0400	6,154,616	5,750,000	5,876,212	0	(82,242)	0	0	6.250	4.673	JD	13,976	359,375	05/20/2010	06/17/2014
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN		F		1FE	5,835,179	98.3700	5,833,448	5,930,000	5,837,301	0	2,122	0	0	3.000	3.188	MS	50,405	0	09/11/2012	09/19/2022
50065B-AA-0	KOR ELEC PWR CORP GOVT FOREIGN		F		1FE	458,490	106.4400	452,379	425,000	439,934	0	(9,228)	0	0	5.500	3.166	JJ	10,389	23,375	12/10/2010	07/21/2014
50065B-AB-8	KOR ELEC PWR CORP CORP FOREIGN		F		1FE	2,992,500	104.3100	3,129,307	3,000,000	2,995,551	0	1,493	0	0	3.000	3.055	AO	21,500	90,000	11/24/2010	10/05/2015
50065J-AA-3	KOREA HIGHWAY CORP GOVT FOREIGN		F		1FE	2,980,050	106.7600	3,202,662	3,000,000	2,990,958	0	3,688	0	0	4.500	4.641	MS	36,750	135,000	10/15/2009	03/23/2015
50065L-AA-8	KNOC GOVT FOREIGN	R	F		1FE	13,069,924	106.2500	13,918,593	13,100,000	13,091,803	0	4,238	0	0	5.375	5.413	JJ	295,341	704,125	06/14/2010	07/30/2014
5006EP-AC-5	KOREA EAST-WEST POWER CO LTD GOVT FOREIG	LS	F		1FE	5,137,646	101.8700	5,225,901	5,130,000	5,137,151	0	(494)	0	0	2.500	2.467	JJ	58,781	0	08/20/2012	07/16/2017
50074J-AA-2	KOWLOON-CANTON RAILWAY CORP CORP FOREIGN		F		1FE	1,494,885	117.6800	1,765,217	1,500,000	1,496,360	0	459	0	0	5.125	5.169	MN	8,755	76,875	05/11/2009	05/20/2019
505861-AB-0	LAFARGE S A CORP FOREIGN		F		3FE	6,579,820	111.7500	7,263,749	6,500,000	6,534,114	0	(8,411)	0	0	6.500	6.331	JJ	194,819	422,500	08/04/2006	07/15/2016
524671-AA-2	LEGRAND DEBENTURES		F		2FE	7,156,091	131.2300	9,429,020	7,185,000	7,162,134	0	972	0	0	8.500	8.540	FA	230,718	610,725	07/21/2004	02/15/2025
539473-AG-3	LLOYDS TSB BANK PLC - GTD CORP FOREIGN		F		1FE	385,459	110.2900	413,584	375,000	383,963	0	(1,496)	0	0	4.875	4.035	JJ	8,125	9,141	06/08/2012	01/21/2016
539473-AH-1	LLOYDS TSB BANK PLC - GTD CORP FOREIGN		F		1FE	76,692	123.2000	92,403	75,000	76,552	0	(140)	0	0	6.375	6.046	JJ	2,125	2,391	01/18/2012	01/21/2021
56068T-AB-3	MAJAPAHIT HOLDING BV CORP FOREIGN	LS	F		3FE	3,711,600	118.2500	4,434,375	3,750,000	3,731,190	0	3,955	0	0	7.750	7.900	AO	59,740	290,625	10/11/2006	10/17/2016
56068T-AC-1	MAJAPAHIT HOLDING BV CORP FOREIGN		F		3FE	8,726,370	118.5000	10,665,000	9,000,000	8,841,535	0	28,006	0	0	7.250	7.717	JD	5,438	652,500	08/01/2008	06/28/2017
56068T-AD-9	MAJAPAHIT HOLDING BV CORP FOREIGN		F		3FE	4,313,790	137.2500	6,176,250	4,500,000	4,323,389	0	2,128	0	0	7.875	8.249	JD	2,953	354,375	03/10/2008	06/29/2037
589858-AA-3	Merieux Nutrisciences Corp Senior Note		R		2Z	2,500,000	99.6800	2,491,891	2,500,000	2,500,000	0	0	0	0	4.250	4.250	JD	3,247	0	12/20/2012	12/20/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617323-A*-1	Morgan Crucible Company plc Euro Series		D		2	26,363,869	104.1400	29,477,969	28,304,662	28,304,662	0	0	0	433,673	3.650	3.652	MS	261,150	1,025,833	06/30/2010	06/30/2015
617323-A@-9	Morgan Crucible Company plc Euro Seires		D		2	24,560,000	109.0600	28,756,729	26,368,000	26,368,000	0	0	0	404,000	4.320	4.322	MS	287,939	1,131,062	06/30/2010	06/30/2017
63250D-BN-0	NATIONAL AUSTRALIA BANK CORP FOREIGN		F		1FE	12,983,100	104.5800	13,594,702	13,000,000	12,990,135	0	3,298	0	0	2.750	2.778	MS	93,347	357,500	09/20/2010	09/28/2015
636012-A*-7	National Express Group Plc Senior Note		D		2	96,869,000	106.3600	110,074,530	103,494,400	103,494,400	0	0	0	6,625,400	4.550	4.550	FA	1,765,873	0	08/16/2012	08/16/2021
636203-AA-9	NTL GAS CO TT CORP FOREIGN		F		2FE	6,973,190	106.5000	7,455,001	7,000,000	6,975,662	0	432	0	0	6.050	6.077	JJ	192,928	423,500	01/17/2006	01/15/2036
652478-AH-1	NEWS AMERICA HLDGS COMPANY GUARNT		F		2FE	9,325,218	100.6500	8,359,066	8,305,000	8,314,093	0	(127,258)	0	0	9.250	7.634	FA	320,089	768,213	10/10/2007	02/01/2013
652478-AL-2	NEWS AMERICA HLDGS DEBENTURES		F		2FE	9,908,800	138.3300	13,832,750	10,000,000	9,939,246	0	3,338	0	0	8.875	8.963	AO	160,243	887,500	04/19/1993	04/26/2023
652478-AU-2	NEWS AMERICA HLDGS DEBENTURES		F		2FE	14,513,661	125.9400	17,002,035	13,500,000	14,171,379	0	(38,866)	0	0	7.750	7.093	FA	435,938	1,046,250	07/28/2006	02/01/2024
652478-AV-0	NEWS AMERICA HLDGS DEBENTURES		F		2FE	7,060,672	142.1800	8,530,872	6,000,000	6,723,266	0	(37,404)	0	0	9.500	7.888	JJ	262,833	570,000	06/30/2000	07/15/2024
652478-AW-8	NEWS AMERICA HLDGS DEBENTURES		F		2FE	580,720	138.2000	691,005	500,000	569,361	0	(1,320)	0	0	8.450	7.176	FA	17,604	42,250	06/30/2000	08/01/2034
652478-AY-4	NEWS AMERICA HLDGS COMPANY GUARNT		F		2FE	9,754,380	117.3900	10,565,397	9,000,000	9,272,556	0	(87,460)	0	0	7.600	6.387	AO	152,000	684,000	06/26/2006	10/11/2015
652478-AZ-1	NEWS AMERICA HLDGS DEBENTURES		F		2FE	19,660,865	135.0700	26,054,775	19,290,000	19,580,511	0	(13,753)	0	0	7.700	7.511	AO	251,681	1,485,330	07/28/2006	10/30/2025
652478-BA-5	NEWS AMERICA HLDGS COMPANY GUARNT	C	F		2FE	11,811,300	139.4400	18,163,550	13,026,000	11,865,299	0	6,213	0	0	7.750	8.563	JD	84,126	1,009,515	09/21/2000	12/01/2045
652478-BB-3	NEWS AMERICA HLDGS COMPANY GUARNT	C	F		2FE	33,921,354	123.8000	43,330,000	35,000,000	33,923,424	0	71	0	0	7.900	8.150	JD	230,417	2,765,000	09/25/2000	12/01/2095
652478-BC-1	NEWS AMERICA HLDGS COMPANY GUARNT	LS	F		2FE	24,912,279	130.4300	30,521,322	23,400,000	24,495,349	0	(46,783)	0	0	7.430	6.896	AO	434,655	1,738,620	06/30/2000	10/01/2026
652478-BY-3	NEWS AMERICA HLDGS COMPANY GUARNT		F		2FE	21,015,075	136.1800	28,800,970	21,150,000	21,029,097	0	1,560	0	0	8.150	8.203	AO	354,321	1,723,725	06/30/2000	10/17/2036
652482-AJ-9	NEWS AMERICA INC COMPANY GUARNT		F		2FE	3,594,242	126.6000	4,458,658	3,522,000	3,581,506	0	(2,136)	0	0	7.300	7.115	AO	43,565	257,106	01/28/2009	04/30/2028
652482-AT-7	NEWS AMERICA INC DEBENTURES		F		2FE	3,612,576	122.9300	4,907,242	3,992,000	3,639,989	0	9,758	0	0	7.125	8.100	AO	65,577	284,430	10/23/2008	04/08/2028
652482-AU-4	NEWS AMERICA INC DEBENTURES		F		2FE	16,953,017	124.3300	19,980,136	16,070,000	16,825,118	0	(28,072)	0	0	7.280	6.778	JD	3,250	1,169,896	10/28/2008	06/30/2028
652482-AX-8	NEWS AMERICA INC COMPANY GUARNT		F		2FE	14,926,962	128.9000	17,813,635	13,820,000	14,718,290	0	(33,776)	0	0	7.625	6.919	MN	90,742	1,053,775	10/28/2008	11/30/2028
652482-BC-3	NEWS AMERICA INC CORP FOREIGN		F		2FE	93,801	120.3600	108,326	90,000	93,643	0	(89)	0	0	6.550	6.195	MS	1,703	5,895	03/31/2011	03/15/2033
652482-BG-4	NEWS AMERICA INC SENIOR NOTE FRGN	R	F		2FE	2,192,498	108.6900	2,391,118	2,200,000	2,197,561	0	1,124	0	0	5.300	5.359	JD	5,182	116,600	02/14/2008	12/15/2014
652482-BJ-8	NEWS AMERICA INC CORP FOREIGN	LS	F		2FE	4,936,965	120.7700	6,038,406	5,000,000	4,944,301	0	1,143	0	0	6.200	6.294	JD	13,778	310,000	12/05/2005	12/15/2034
652482-BL-3	NEWS AMERICA INC CORP FOREIGN		F		2FE	4,617,259	124.1000	6,204,908	5,000,000	4,649,870	0	6,024	0	0	6.400	7.018	JD	14,222	320,000	05/26/2006	12/15/2035
652482-BQ-2	NEWS AMERICA INC CORP FOREIGN	LS	F		2FE	21,997,894	129.2200	30,941,561	23,945,000	22,061,745	0	17,310	0	0	6.650	7.299	MN	203,466	1,584,030	06/01/2012	11/15/2037
652482-CE-8	NEWS AMERICA INC CORP FOREIGN	LS	F		2FE	8,953,677	126.6600	11,399,247	9,000,000	8,953,922	0	589	0	0	6.150	6.188	FA	209,100	553,500	08/26/2011	02/15/2041
654624-AE-5	Nippon Telegraph & Telephone C CORP FORE		F		1FE	194,737	101.2100	197,359	195,000	194,759	0	23	0	0	1.400	1.428	JJ	1,236	0	07/11/2012	07/18/2017
654902-AB-1	NOKIA CORP CORP FOREIGN	LS	F		3FE	13,870,500	95.2500	13,335,000	14,000,000	13,908,953	0	11,519	0	0	5.375	5.496	MN	96,153	752,500	04/30/2009	05/15/2019
65504L-AE-7	NOBLE HOLDING INTL LTD CORP FOREIGN		F		2FE	3,607,730	104.7200	3,665,287	3,500,000	3,579,555	0	(23,969)	0	0	3.050	2.301	MS	35,583	106,750	10/24/2011	03/01/2016
65504R-AC-8	NOBLE GROUP LTD CORP FOREIGN	R	F		2FE	1,500,000	102.2500	1,533,750	1,500,000	1,500,000	0	0	0	0	8.500	8.500	MN	10,979	127,500	05/22/2008	05/30/2013
65557C-AC-7	NORDEA BANK AB CORP FOREIGN		F		1FE	199,762	100.9400	201,879	200,000	199,937	0	80	0	0	1.750	1.791	AO	846	3,500	09/27/2010	10/04/2013
65557C-AD-5	NORDEA BANK AB CORP FOREIGN	LS	F		1FE	9,952,300	115.2500	11,525,066	10,000,000	9,959,728	0	3,975	0	0	4.875	4.936	JJ	226,146	487,500	01/11/2011	01/14/2021
65557F-AC-0	NORDEA BANK AB CORP FOREIGN		F		1FE	70,250,048	102.4300	72,113,254	70,400,000	70,286,942	0	36,894	0	0	2.250	2.324	MS	444,400	792,000	03/14/2012	03/20/2015
65557V-MN-8	NORDEA BANK FINLAND PLC CD		F		1FE	50,000,000	99.9900	49,994,830	50,000,000	50,000,000	0	0	0	0	0.761	0.760	MJSD	23,238	471,293	03/04/2011	03/08/2013
65557V-SX-0	NORDEA BANK FINLAND PLC CORP FRGN FLOATE		F		1FE	150,000,000	100.1300	150,196,500	150,000,000	150,000,000	0	0	0	0	0.720	0.672	FMAN	147,000	1,333,318	05/11/2011	05/13/2013
656531-AC-4	STATOILHYDRO ASA DEBENTURES		F		1FE	29,345,478	140.1800	40,792,520	29,099,000	29,262,390	0	(10,512)	0	0	7.750	7.668	JD	100,230	2,255,173	06/30/2000	06/15/2023
656531-AD-2	STATOILHYDRO ASA CORP FOREIGN		F		1FE	13,762,593	141.4400	16,088,766	11,375,000	13,128,876	0	(92,173)	0	0	7.150	5.464	MN	103,923	813,313	09/29/2011	11/15/2025
656531-AE-0	STATOILHYDRO ASA DEBENTURES	C	F		1FE	22,423,023	123.3000	26,618,889	21,588,000	21,890,922	0	(69,142)	0	0	7.500	7.062	AO	404,775	1,619,100	07/21/2004	10/01/2016
656531-AF-7	STATOILHYDRO ASA NOTES		F		1FE	5,478,250	123.1200	6,155,990	5,000,000	5,260,294	0	(43,745)	0	0	6.700	5.502	JJ	154,472	335,000	05/08/2007	01/15/2018
656531-AM-2	STATOILHYDRO ASA DEBENTURES		F		1FE	18,676,189	142.3600	27,062,902	19,010,000	18,741,399	0	9,082	0	0	7.250	7.404	MS	375,183	1,378,225	07/21/2004	09/23/2027
656533-AC-0	NORSKE SKOGINDUSTRIER NT CORP FOREIGN		F		5FE	6,582,188	58.0000	3,828,000	6,600,000	6,583,406	0	320	0	0	7.125	7.146	AO	99,275	470,250	07/21/2004	10/15/2033
667137-A*-4	Northumbrian Water Group plc Senior Note		D		2	105,950,000	116.4400	123,023,996	105,657,500	105,657,500	0	0	0	4,641,000	5.820	5.820	AO	1,315,260	6,047,693	04/14/2011	04/14/2021
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE		F		1FE	127,836,632	119.5200	146,644,264	122,697,000	126,322,466	0	(509,280)	0	0	5.125	4.561	FA	2,462,887	6,288,221	04/12/2010	02/10/2019
68618R-B@-9	Origin Energy Limited Senior Note		D		2FE	35,000,000	99.0900	40,232,187	40,600,394	40,600,394	0	0	0	2,209,646	3.374	0.000	MJSD	15,012	1,364,697	06/28/2005	06/28/2014
686194-B#-7	Oriflame Cosmetics SA Senior Note		F		2	35,000,000	107.8400	37,745,826	35,000,000	35,000,000	0	0	0	0	5.460	5.460	JJ	891,800	1,911,000	07/13/2011	07/13/2021
686194-B*-1	Oriflame Cosmetics SA Senior Note		F		2	32,300,000	105.5300	34,085,586	32,300,000	32,300,000	0	0	0	0	4.740	4.740	JJ	714,476	1,531,020	07/13/2011	07/13/2018
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD CORP FOREIGN		F		2FE	24,923,750	113.2800	28,320,957	25,000,000	24,928,702	0	5,973	0	0	5.450	5.490	AO	291,424	1,362,500	10/06/2011	10/14/2021
693483-AA-7	POSCO CORP FOREIGN	R	F		2FE	992,080	108.9000	1,089,040	1,000,000	997,470	0	1,681	0	0	8.750	8.950	MS	23,090	87,500	03/19/2009	03/26/2014
699490-AA-6	BANQUE PARIBAS-NY SUB NOTES	LS	F		1FE	30,876,100	103.0500	30,915,300	30,000,000	30,117,046	0	(203,257)	0	0	6.950	6.218	JJ	920,875	2,085,000	12/03/2008	07/22/2013
706448-BE-6	PEMEX FINANCE LTD CORP SINKING FUND FRGN		F	2	2FE	5,893,754	123.0300	5,524,137	4,490,000	5,004,746	0	(170,175)	0	0	10.610	6.035	FMAN	60,872	476,389	12/13/2006	08/15/2017
708326-A*-4	Pennon Group plc Senior Note		D		2	100,062,441	108.8800	110,516,268	101,498,595	101,498,595	0	0	0	1,436,154	4.500	4.500	AO	862,738	2,239,463	04/23/2012	04/25/2022
709629-AD-1	PENTAIR FINANCE SA CORP FOREIGN		F		2FE	598,590	98.9600	593,737	600,000	598,599	0	9	0	0	2.650	2.687	JD	1,546	0	11/19/2012	12/01/2019
71645W-AH-4	PETROBRAS INTL FIN CO PETROBRAS INTL FIN		F		2FE	2,691,000	126.8700	2,917,973	2,300,000	2,527,789	0	(30,713)	0	0	8.375	6.347	JD	11,236	192,625	10/04/2006	12/10/2018
71645W-AM-3	PETROBRAS INTL FIN CO GOVT FOREIGN		F		2FE	14,026,970	114.4900	16,200,477	14,150,000	14,077,141	0	11,480	0	0	5.875	5.990	MS	277,104	831,313	01/25/2008	03/01/2018
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		F		2FE	5,240,000	125.5000	5,333,750	4,250,000	5,235,192	0	(4,789)	0	0	6.500	4.965	JD	22,253	146,250	09/11/2012	06/02/2041
716745-AA-2	PETROPLUS FINANCE LTD CORP FOREIGN		F	1	6*	264,000	23.0000	506,000	2,200,000	289,539	0	162,018	1,181,479	0	6.750	7.921	MN	0	0	05/30/2008	05/01/2014
716745-AB-0	PETROPLUS FINANCE LTD CORP FOREIGN		F	1	6*	189,600	23.0000	363,400	1,580,000	171,048	0	60,171	572,748	0	7.000	8.045	MN	0	0	05/08/2008	05/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71825P-AD-0	PHILIPPINE LONG DISTANCE TEL CORP FOREIG		F		2FE	3,097,081	121.5000	3,584,250	2,950,000	3,020,707	0	(14,157)	0	0	8.350	7.659	MS	78,687	246,325	10/16/2006	03/06/2017
718448-AB-9	PHILIPS ELECTRONICS NV DEBENTURES	LS	F		1FE	8,527,900	103.9200	10,391,500	10,000,000	9,902,235	0	144,278	0	0	7.250	8.875	FA	273,889	725,000	11/23/1994	08/15/2013
739318-AD-1	Powercor Australia LLC Senior Note		R		1	4,250,000	110.8400	4,710,571	4,250,000	4,250,000	0	0	0	0	4.060	4.060	JD	11,503	172,550	06/02/2011	06/07/2018
739318-AE-9	Powercor Australia LLC Senior Note		R		1	18,000,000	113.7700	20,477,995	18,000,000	18,000,000	0	0	0	0	4.470	4.470	JD	62,580	804,600	06/02/2011	06/03/2020
73933B-AB-0	POWER SECTOR ASSETS & LI GOVT FOREIGN		F		3FE	155,000	139.2500	215,838	155,000	155,000	0	0	0	0	7.390	7.390	JD	923	11,455	12/02/2009	12/02/2024
74050U-A#-4	Premier Farnell Plc Series A Senior Note		F		2	27,000,000	109.8400	29,657,130	27,000,000	27,000,000	0	0	0	0	5.240	5.240	JJ	703,470	1,414,800	07/02/2010	07/02/2017
743476-A#-0	PROSIEBEN SAT 1 MEDIA AG BK LN TERM C4		D	2	4	1,584,719	98.2900	1,474,918	1,500,639	1,351,241	0	(103,593)	0	30,963	2.065	6.452	JD	3,099	41,183	08/24/2011	06/30/2015
743476-B*-3	PROSIEBEN SAT 1 MEDIA AG BK LN TERM D		D	2	4	6,094,326	98.5800	5,829,987	5,913,767	5,643,227	0	92,535	0	77,299	2.690	4.108	JD	15,908	199,217	08/24/2011	06/30/2016
744291-AA-3	Pr de Energia CORPORATE		F		2FE	2,067,350	103.6400	1,793,038	1,730,000	1,762,063	0	(56,943)	0	0	9.750	6.190	JJ	77,778	168,675	09/20/2006	07/15/2013
749343-AA-7	RCI BANQUE CORP FOREIGN		F		2FE	114,867	101.5900	116,829	115,000	114,937	0	44	0	0	3.400	3.441	AO	869	3,910	04/05/2011	04/11/2014
74977R-BQ-6	RABOBANK NEDERLAND NV CORP FOREIGN		F		1FE	18,029,410	104.6000	18,931,677	18,100,000	18,078,283	0	14,564	0	0	4.200	4.288	MN	101,360	760,200	06/02/2009	05/13/2014
758203-AA-1	REED ELSEVIER INC NOTES 144A		F		2FE	938,150	129.4700	1,294,710	1,000,000	962,507	0	2,238	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
759470-AC-1	RELIANCE INDS LTD NOTES 144A		F		2FE	14,409,729	122.5000	14,673,050	11,978,000	12,949,400	0	(243,536)	0	0	10.375	7.629	JD	24,164	1,242,718	11/23/2005	06/24/2016
761655-A*-0	Rexam plc Senior Note		R		2	100,000,000	101.4600	101,455,714	100,000,000	100,000,000	0	0	0	0	6.100	6.100	JD	372,778	6,100,000	06/09/2008	06/09/2013
761655-AA-7	Rexam plc CORP FOREIGN	R	F		2FE	19,912,600	100.7000	20,140,000	20,000,000	19,988,363	0	17,854	0	0	6.750	6.855	JD	112,500	1,350,000	05/28/2008	06/01/2013
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		F		1FE	17,465,246	135.5600	23,837,804	17,585,000	17,479,883	0	3,563	0	0	7.125	7.189	JJ	577,741	1,252,931	06/24/2008	07/15/2028
767201-AE-6	RIO TINTO FINANCE LTD BD CORP FOREIGN		F		1FE	20,736,243	102.7400	21,471,615	20,900,000	20,875,030	0	40,574	0	0	5.875	6.097	JJ	566,187	1,227,875	10/31/2008	07/15/2013
767201-AK-2	RIO TINTO FINANCE LTD BD CORP FOREIGN		F		1FE	94,264	106.0000	100,702	95,000	94,398	0	65	0	0	3.500	3.593	MN	545	3,325	10/28/2010	11/02/2020
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN		F		1FE	19,711,075	117.6600	22,944,483	19,500,000	19,706,020	0	(3,358)	0	0	5.200	5.128	MN	166,183	1,014,000	09/14/2011	11/02/2040
767201-AQ-9	RIO TINTO FINANCE LTD BD CORPORATE		F		1FE	8,478,240	106.9300	9,089,042	8,500,000	8,480,237	0	1,853	0	0	3.750	3.781	MS	89,427	319,635	09/14/2011	09/20/2021
76720A-AA-4	RIO TINTO FINANCE PLC CORP FOREIGN		F		1FE	8,775,008	100.4900	8,842,894	8,800,000	8,781,351	0	6,343	0	0	1.125	1.222	MS	27,775	48,950	03/19/2012	03/20/2015
76720A-AC-0	RIO TINTO FINANCE PLC CORP FOREIGN	LS	F	1	1FE	19,730,668	105.2200	20,869,931	19,835,000	19,736,744	0	6,076	0	0	3.500	3.563	MS	190,912	347,113	03/19/2012	03/22/2022
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	LS	F	1	1FE	13,375,215	110.5700	14,926,721	13,500,000	13,375,860	0	645	0	0	4.750	4.808	MS	176,344	320,625	04/03/2012	03/22/2042
78010J-CV-2	ROYAL BANK OF SCOTLAND PLC (TH CORP FORE		F		1FE	317,837	105.4600	326,914	310,000	315,934	0	(1,903)	0	0	4.875	3.666	FA	5,289	7,556	06/08/2012	08/25/2014
780641-AH-9	KONINKLIJKE KPN SR UNSUB		F		2FE	21,088,534	130.5900	23,571,704	18,050,000	20,642,853	0	(74,678)	0	0	8.375	6.964	AO	377,922	1,511,688	08/24/2004	10/01/2030
78440P-AC-2	SK TELECOM CO LTD CORP FOREIGN		F		1FE	1,976,020	130.2900	2,605,900	2,000,000	1,979,689	0	798	0	0	6.625	6.735	JJ	59,257	132,500	07/13/2007	07/20/2027
78572M-AA-3	SABMILLER PLC BONDS 144A		F		2FE	2,068,040	132.7900	2,655,786	2,000,000	2,058,373	0	(1,347)	0	0	6.625	6.368	FA	50,056	132,500	10/09/2003	08/15/2033
80105N-AB-1	SANOFI CORP FOREIGN		F		1FE	7,564,622	101.3200	7,675,364	7,575,000	7,570,573	0	3,449	0	0	1.625	1.672	MS	31,799	123,094	03/22/2011	03/28/2014
80105N-AE-5	SANOFI CORP FRGN FLOATER		F		1FE	62,475,000	100.0700	62,519,986	62,475,000	62,475,000	0	0	0	0	0.510	0.509	MJSD	3,540	423,849	03/22/2011	03/28/2013
80105N-AG-0	SANOFI CORP FOREIGN	LS	F		1FE	11,444,913	113.2800	12,342,320	10,895,000	11,412,108	0	(35,731)	0	0	4.000	3.322	MS	111,371	317,900	04/27/2012	03/29/2021
802815-AS-9	Santandr US Debt CORP FOREIGN		F		2FE	292,896	100.1700	300,507	300,000	296,681	0	3,785	0	0	2.991	4.469	AO	2,094	8,973	01/31/2012	10/07/2013
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		F		4FE	19,168,072	83.0000	18,260,000	22,000,000	19,423,616	0	49,157	0	0	7.500	8.719	JD	73,333	1,650,000	03/19/2003	06/15/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN		F	1	1FE	6,236,640	107.0500	6,423,184	6,000,000	6,221,633	0	(15,007)	0	0	3.300	2.806	MS	58,850	99,000	05/02/2012	09/14/2021
806854-AD-7	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	F	1	1FE	8,993,420	99.5200	8,956,370	9,000,000	8,993,611	0	191	0	0	2.400	2.408	FA	90,600	0	10/04/2012	08/01/2022
806859-AA-2	SCHLUMBERGER NORGE AS CORP FOREIGN		F		1FE	4,094,178	104.6300	4,289,842	4,100,000	4,096,293	0	1,148	0	0	2.650	2.681	JJ	50,100	108,650	03/08/2011	01/15/2016
80685P-AA-6	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	F	1	1FE	6,966,864	113.2000	7,111,127	6,282,000	6,895,626	0	(69,559)	0	0	4.200	2.796	JJ	121,661	263,844	12/19/2011	01/15/2021
80685P-AD-0	SCHLUMBERGER NORGE AS CORP FOREIGN		F		1FE	469,568	99.5800	468,002	470,000	469,602	0	34	0	0	1.250	1.269	FA	2,464	0	07/24/2012	08/01/2017
81180R-AE-2	SEAGATE TECH HDD CORP FOREIGN	LS	F		3FE	8,016,762	112.0000	9,156,000	8,175,000	8,098,610	0	16,685	0	0	6.800	7.081	AO	138,975	555,900	10/18/2010	10/01/2016
000000-00-0	SENSATA TECHNOLOGIES BV SENSATA TECHNOLO		F	2	3FE	146,457	100.4000	148,341	147,750	146,195	0	236	0	0	3.750	3.954	FMAN	763	6,016	08/04/2011	05/12/2018
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		F		1FE	117,395,188	140.5000	132,517,798	94,321,000	116,811,857	0	(380,049)	0	0	6.375	4.748	JD	267,243	6,012,964	04/19/2012	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV CORP FORE		F		1FE	24,963,327	115.8500	29,020,300	25,050,000	24,986,294	0	7,817	0	0	4.300	4.343	MS	296,216	1,077,150	09/15/2009	09/22/2019
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE	C	F		1FE	68,966,400	128.4000	88,593,723	69,000,000	68,964,386	0	322	0	0	5.500	5.503	MS	1,012,000	3,795,000	03/21/2011	03/25/2040
822582-AQ-5	SHELL INTERNATIONAL FINANCE BV CORPORATE	LS	F		1FE	11,869,042	105.9400	12,256,818	11,570,000	11,747,351	0	(68,199)	0	0	3.100	2.462	JD	2,989	358,670	03/08/2011	06/28/2015
826200-AC-1	SIEMENS FIN N V CORP FOREIGN	LS	F		1FE	20,615,634	115.9200	22,720,124	19,600,000	20,188,615	0	(140,107)	0	0	5.750	4.865	AO	231,661	1,127,000	03/29/2010	10/17/2016
826200-AD-9	SIEMENS FIN N V CORP FOREIGN		F		1FE	23,187,280	131.4900	29,716,446	22,600,000	23,142,267	0	(16,125)	0	0	6.125	5.851	FA	515,249	1,298,500	08/14/2012	08/17/2026
82929R-AC-0	SNG TELECOMMUNICATIONS 144A		F		1FE	4,767,720	143.7500	5,750,000	4,000,000	4,665,925	0	(18,834)	0	0	7.375	5.901	JD	24,583	295,000	10/05/2007	12/01/2031
83238P-A*-5	Smiths Group Plc Senior Note		F		2FE	127,750,000	124.0100	158,425,872	127,750,000	127,750,000	0	0	0	0	7.370	7.370	FA	3,243,005	9,415,175	02/27/2009	02/27/2018
83368R-AA-0	SOCIETE GENERALE CORP FOREIGN		F		1FE	332,754	110.2700	413,496	375,000	336,462	0	3,255	0	0	5.200	6.841	AO	4,117	19,500	01/24/2012	04/15/2021
83368R-AC-6	SOCIETE GENERALE CORP FOREIGN		F		1FE	499,605	101.5000	507,475	500,000	499,610	0	5	0	0	2.750	2.767	AO	3,017	0	10/04/2012	10/12/2017
85255A-A*-1	Stagecoach Group plc Senior Note		F		2	1,000,000	99.1400	991,386	1,000,000	1,000,000	0	0	0	0	4.360	4.360	AO	8,841	0	10/18/2012	10/18/2022
853254-AG-5	STANDARD CHARTERED PLC CORP FOREIGN		F		1FE	430,556	105.1500	457,407	435,000	431,694	0	906	0	0	3.200	3.440	MN	1,895	13,920	09/29/2011	05/12/2016
85771P-AA-0	STATOIL ASA CORP FOREIGN		F		1FE	3,307,890	105.9800	3,179,503	3,000,000	3,096,455	0	(70,385)	0	0	5.125	2.647	AO	26,052	153,750	11/24/2009	04/30/2014
85771P-AC-6	STATOIL ASA CORP FOREIGN		F		1FE	37,554,249	120.4800	45,241,855	37,550,000	37,553,330	0	(143)	0	0	5.100	5.099	FA	712,824	1,915,050	07/28/2011	08/17/2040
85771P-AE-2	STATOIL ASA CORP FOREIGN		F		1FE	2,625,000	107.5900	2,824,243	2,625,000	2,625,000	0	0	0	0	4.250	4.250	MN	11,776	111,563	11/16/2011	11/23/2041
85771P-AG-7	STATOIL ASA GOVT FOREIGN		F		1FE	503,364	99.7700	503,817	505,000	503,373	0	9	0	0	2.450	2.486	JJ	1,375	0	11/14/2012	01/17/2023
85771S-AA-4	STATOILHYDRO ASA CORP FOREIGN		F		1FE	36,405,791	119.9100	42,207,370	35,200,000	36,036,963	0	(113,020)	0	0	5.250	4.803	AO	390,133	1,848,000	09/23/2009	04/15/2019
85771S-AB-2	STATOILHYDRO ASA CORP FOREIGN	LS	F		1FE	17,254,719	104.1800	17,183,650	16,495,000	16,729,422	0	(177,270)	0	0	3.875	2.741	AO	134,938	639,181	12/10/2009	04/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85771S-AC-0	STATOILHYDRO ASA CORP FOREIGN		F		1FE	14,977,200	104.0700	15,610,380	15,000,000	14,991,073	0	4,584	0	0	2.900	2.933	AO	91,833	435,000	10/07/2009	10/15/2014
858577-AP-4	STENA AB SENIOR NOTES 144A	LS	F		4FE	14,757,568	99.7500	14,887,688	14,925,000	14,847,403	0	16,324	0	0	7.000	7.153	JD	87,063	1,044,750	09/23/2008	12/01/2016
86210M-AB-2	STORA ENSO OYJ SR NT CORP FOREIGN		F		3FE	351,908	105.5000	562,315	533,000	429,233	0	23,407	0	0	6.404	12.430	AO	7,206	34,133	04/10/2006	04/15/2016
86959B-RG-2	SVENSKA HANDELSBANKEN CORP FRGN FLOATER		F		1FE	100,000,000	99.9900	99,987,594	100,000,000	100,000,000	0	0	0	0	0.758	0.759	MJSD	29,478	934,263	03/11/2011	03/18/2013
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		F		2FE	21,342,319	125.2500	25,049,860	20,000,000	20,922,760	0	(49,772)	0	0	7.500	6.921	JJ	691,667	1,500,000	09/25/2002	07/15/2025
87083K-AM-4	SWISS BK CORP SUB NOTES		F		2FE	4,938,750	117.1300	5,856,582	5,000,000	4,977,522	0	4,060	0	0	7.375	7.494	JD	16,389	368,750	06/10/1997	06/15/2017
870845-AC-8	SWISS BANK CORP NY SUB DEBENTURES		F		2FE	4,134,191	129.9400	5,392,361	4,150,000	4,137,983	0	453	0	0	7.750	7.783	MS	107,208	321,625	06/30/2000	09/01/2026
87155N-A*-0	Symrise AG Senior Note		F		2	147,000,000	110.2300	162,037,142	147,000,000	147,000,000	0	0	0	0	4.090	4.092	MS	1,519,776	6,012,300	11/23/2010	11/23/2020
87164K-AA-2	SYNGENTA FINANCE AG CORP FOREIGN		F		1FE	18,000,421	104.9000	18,677,280	17,805,000	17,989,682	0	(10,739)	0	0	3.125	2.994	MS	143,738	278,203	05/29/2012	03/28/2022
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN		F		1FE	37,841,056	109.2700	41,167,661	37,675,000	37,837,080	0	(3,976)	0	0	4.375	4.348	MS	425,806	824,141	04/03/2012	03/28/2042
87261G-AB-1	TNK-BP FINANCE SA CORP FOREIGN	LS	F		2FE	5,766,383	115.7500	6,522,513	5,635,000	5,692,591	0	(13,902)	0	0	7.500	7.166	JJ	191,355	422,625	08/18/2006	07/18/2016
87261G-AF-2	TNK-BP FINANCE SA CORP FOREIGN	LS	F		2FE	29,618,400	121.3900	36,417,000	30,000,000	29,763,560	0	34,513	0	0	7.875	8.059	MS	708,750	2,362,500	10/03/2007	03/13/2018
87927V-AE-8	TELECOM ITALIA CAPITAL CORP FOREIGN	LS	F		2FE	13,165,300	102.7500	15,412,500	15,000,000	14,642,735	0	371,176	0	0	5.250	7.320	MN	100,625	787,500	05/17/2006	11/15/2013
87927V-AF-5	TELECOM ITALIA CAPITAL 144A	LS	F		2FE	54,481,117	100.0000	55,295,000	55,295,000	54,563,348	0	14,599	0	0	6.375	6.489	MN	450,424	3,525,056	06/14/2006	11/15/2033
87927V-AL-2	TELECOM ITALIA CAPITAL CORP FOREIGN		F		2FE	15,902,065	104.4000	17,748,000	17,000,000	16,725,426	0	143,973	0	0	4.950	5.916	MS	212,713	841,500	04/25/2006	09/30/2014
87927V-AM-0	TELECOM ITALIA CAPITAL CORP FOREIGN		F		2FE	73,902	97.7500	73,313	75,000	73,961	0	22	0	0	6.000	6.115	MS	1,138	4,500	09/28/2009	09/30/2034
87927V-AQ-1	TELECOM ITALIA CAPITAL CORP FOREIGN	R	F		2FE	17,769,912	106.4000	20,641,600	19,400,000	18,770,333	0	201,637	0	0	5.250	6.553	AO	254,625	1,018,500	09/12/2008	10/01/2015
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE		F		2FE	15,374,806	104.4000	16,025,400	15,350,000	15,371,372	0	(383)	0	0	7.200	7.187	JJ	500,410	1,105,200	09/28/2011	07/18/2036
87927V-AU-2	TELECOM ITALIA CAPITAL CORP FOREIGN	LS	F		2FE	9,000,000	114.3000	10,287,000	9,000,000	9,000,000	0	0	0	0	6.999	6.999	JD	47,243	629,910	05/28/2008	06/04/2018
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN	LS	F		2FE	20,400,000	108.2500	22,083,000	20,400,000	20,400,000	0	0	0	0	7.721	7.721	JD	118,131	1,575,084	05/28/2008	06/04/2038
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	LS	F		2FE	34,089,563	116.6200	36,212,063	31,050,000	33,557,606	0	(75,957)	0	0	8.250	7.395	MS	754,256	2,561,625	07/21/2004	09/15/2030
87938W-AB-9	TELEFONICA EMISIONES SAU CORPORATE		F		2FE	8,500,000	110.7500	9,413,749	8,500,000	8,500,000	0	0	0	0	6.421	6.421	JD	16,677	545,785	06/09/2006	06/20/2016
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	M	F		2FE	57,265,880	107.8800	59,104,713	54,790,000	57,123,984	0	(44,731)	0	0	7.045	6.675	JD	117,943	3,859,956	07/23/2009	06/20/2036
87973K-AA-3	TEMASEK FINANCIAL I LTD CORP FOREIGN	R	F		1FE	5,518,440	109.6500	5,482,545	5,000,000	5,291,206	0	(102,603)	0	0	4.500	2.280	MS	62,500	225,000	12/03/2010	09/21/2015
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		F		2FE	6,525,588	134.8900	9,476,298	7,025,000	6,612,306	0	13,519	0	0	7.500	8.190	MN	87,813	526,875	03/18/2009	11/01/2025
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		F		2FE	17,565,154	126.1800	22,378,618	17,735,000	17,564,285	0	(279)	0	0	7.500	7.571	JJ	613,335	1,330,125	01/18/2007	01/15/2096
881575-AA-2	TESCO PLC CORP FOREIGN	LS	F		1FE	7,468,425	117.1000	8,782,416	7,500,000	7,482,053	0	3,034	0	0	5.500	5.555	MN	52,708	412,500	10/29/2007	11/15/2017
881575-AF-1	TESCO PLC CORP FOREIGN		F		1FE	574,368	103.9900	597,945	575,000	574,501	0	131	0	0	2.700	2.723	JJ	7,590	9,056	11/28/2011	01/05/2017
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN	M	F		1FE	32,771,905	131.1800	45,270,626	34,510,000	32,930,314	0	26,194	0	0	6.150	6.528	FA	884,319	2,122,365	05/13/2010	02/01/2036
88165F-AC-6	TEVA PHARM FIN CORP FOREIGN		F		1FE	39,966,400	104.2100	41,684,760	40,000,000	39,973,135	0	6,423	0	0	2.400	2.418	MN	136,000	960,000	11/07/2011	11/10/2016
88166D-AA-4	TEVA PHARMACEUTICAL FINANCE II CORPORATE		F		1FE	16,319,592	101.2100	16,522,756	16,325,000	16,322,679	0	1,796	0	0	1.700	1.711	MS	77,090	277,525	03/17/2011	03/21/2014
88166J-AA-1	TEVA PHARM FIN CORP FOREIGN	LS			1FE	18,930,650	107.0200	20,334,408	19,000,000	18,936,702	0	5,880	0	0	3.650	3.694	MN	98,246	693,500	11/07/2011	11/10/2021
88321R-AA-5	KASIKORNBANK PCL SUBORDINATED 144A		F		2FE	12,995,548	116.5800	15,412,273	13,220,000	13,101,210	0	15,271	0	0	8.250	8.474	FA	393,846	1,090,650	11/22/2004	08/21/2016
89152U-AA-0	TOTAL CAPITAL SA CORP FOREIGN		F		1FE	44,597,736	106.4500	47,583,572	44,700,000	44,649,185	0	16,925	0	0	3.125	3.167	AO	345,339	1,396,875	01/19/2010	10/02/2015
89152U-AB-8	TOTAL CAPITAL SA CORP FOREIGN		F		1FE	59,338,800	114.8500	68,912,439	60,000,000	59,474,482	0	46,932	0	0	4.250	4.369	JD	113,333	2,550,000	12/08/2009	12/15/2021
89653Q-B*-5	Trinity Mirror Plc Senior Note		F		3	4,186,575	101.5300	4,568,959	4,500,000	4,368,567	0	145,426	0	0	7.190	11.010	AO	60,216	324,449	09/23/2011	10/24/2013
89653Q-C@-2	Trinity Mirror Plc Senior Note		F		3	4,621,000	102.7600	5,137,867	5,000,000	4,817,386	0	109,965	0	0	7.270	10.000	JD	11,107	363,500	02/24/2011	06/20/2014
90261X-FY-3	UBS AG STAMFORD CORP FOREIGN		F		1FE	540,172	105.6700	581,164	550,000	543,670	0	2,898	0	0	3.875	4.471	JJ	9,827	21,313	10/12/2011	01/15/2015
90261X-GF-3	UBS AG STAMFORD CORP FOREIGN	LS	F		1FE	6,990,900	100.9000	7,063,280	7,000,000	6,998,008	0	3,060	0	0	2.250	2.295	FA	60,813	157,500	08/05/2010	08/12/2013
903870-A*-4	Ultra Electronics Holdings plc Senior No		F		2	5,000,000	104.9700	5,248,648	5,000,000	5,000,000	0	0	0	0	4.090	4.090	JJ	94,865	204,500	07/14/2011	07/14/2018
903870-A@-2	Ultra Electronics Holdings plc Senior No		F		2	1,000,000	101.5100	1,015,140	1,000,000	1,000,000	0	0	0	0	3.520	3.520	JJ	15,253	17,600	01/25/2012	01/25/2019
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		F		3FE	2,178,280	98.0000	1,960,000	2,000,000	2,145,330	0	(5,571)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
915436-AE-9	UPM-KYMMENE CORPORATION SENIOR NOTES 144		F		3FE	1,310,000	106.0000	2,120,000	2,000,000	1,711,504	0	122,334	0	0	5.625	11.339	JD	9,375	112,500	06/10/2004	12/01/2014
91911T-AE-3	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	7,233,125	135.1600	8,785,724	6,500,000	7,172,018	0	(13,450)	0	0	8.250	7.279	JJ	244,292	536,250	02/12/2008	01/17/2034
91911T-AH-6	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	2,250,222	124.7200	2,849,951	2,285,000	2,252,634	0	512	0	0	6.875	6.997	MN	17,455	157,094	11/16/2006	11/21/2036
91911T-AK-9	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	7,650,168	125.3800	8,651,255	6,900,000	7,626,803	0	(10,595)	0	0	6.875	6.074	MN	67,203	474,375	09/08/2010	11/10/2039
92849X-A*-0	Vitec Group plc Senior Note		F		3	13,700,000	103.2700	14,147,823	13,700,000	13,700,000	0	0	0	0	4.890	5.640	MN	93,046	669,930	05/11/2011	05/11/2017
92849X-A@-8	Vitec Group plc Senior Note		F		3	15,670,000	102.3100	16,032,629	15,670,000	15,670,000	0	0	0	0	4.650	4.650	MN	101,202	645,669	12/22/2011	05/11/2017
92857T-AH-0	VODAFONE GROUP PLC CORP FOREIGN		F		1FE	12,256,187	144.9100	15,089,682	10,413,000	12,000,124	0	(49,987)	0	0	7.875	6.396	FA	309,787	820,024	01/18/2007	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC CORP FOREIGN		F		1FE	20,599,400	127.8400	25,569,008	20,000,000	20,511,785	0	(13,075)	0	0	6.250	6.027	MN	107,639	1,250,000	08/24/2004	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN	LS	F		1FE	40,218,923	131.6700	51,003,229	38,736,000	40,223,746	0	(26,618)	0	0	6.150	5.831	FA	820,558	2,086,049	03/13/2012	02/27/2037
92857W-AS-9	VODAFONE GROUP PLC CORP FOREIGN		F		1FE	22,001,307	121.6500	25,641,514	21,078,000	21,737,218	0	(85,322)	0	0	5.450	4.878	JD	67,010	1,148,751	10/06/2009	06/10/2019
928670-AF-5	VOLKSWAGEN INTL FIN NV CORP FOREIGN		F		1FE	248,203	104.9100	262,282	250,000	248,795	0	346	0	0	2.875	3.031	AO	1,797	7,188	03/23/2011	04/01/2016
928670-AH-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		F		1FE	165,000,000	100.5300	165,879,120	165,000,000	165,000,000	0	0	0	0	1.060	1.108	MJSD	53,442	1,493,622	03/19/2012	03/21/2014
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		F		1FE	25,685,476	127.9600	31,991,250	25,000,000	25,583,559	0	(14,437)	0	0	6.250	6.048	MN	199,653	1,562,500	03/06/2006	05/15/2033
92935U-A*-1	WS Atkins plc Senior Note		F		2Z	39,180,000	107.8600	42,260,449	39,180,000	39,180,000	0	0	0	0	4.880	4.880	MN	164,643	955,992	05/31/2012	05/31/2019
947075-AB-3	WEATHERFORD INTL LTD CORPORATE		F		2FE	16,340,940	111.3600	18,106,778	16,260,000	16,333,104	0	(1,382)	0	0	6.500	6.462	FA	440,375	1,056,900	11/17/2006	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
947075-AE-7	WEATHERFORD INTL LTD CORP FOREIGN	LS	F		2FE	17,787,235	115.4300	20,430,756	17,700,000	17,779,099	0	(1,205)	0	0	7.000	6.961	MS	364,817	1,239,000	03/26/2008	03/15/2038
94707V-AA-8	WEATHERFORD INTERNATIONAL LTD. CORP FORE		F		2FE	149,793	110.2000	165,299	150,000	149,818	0	18	0	0	5.125	5.143	MS	2,264	7,688	09/16/2010	09/15/2020
96008Y-AB-1	WSTFLD CAP/WT FIN/WEA CORP FOREIGN		F		1FE	1,810,001	107.3000	2,682,415	2,500,000	2,227,906	0	123,008	0	0	5.125	9.657	MN	16,372	128,125	06/16/2005	11/15/2014
961214-BM-4	WESTPAC BANKING CORP CORP FOREIGN	LS	F		1FE	23,320,066	100.9800	23,563,685	23,335,000	23,331,819	0	5,028	0	0	2.100	2.122	FA	202,820	490,035	07/26/2010	08/02/2013
961214-BN-2	WESTPAC BANKING CORP CORP FOREIGN	LS	F		1FE	3,414,222	105.6200	3,622,656	3,430,000	3,421,465	0	3,094	0	0	3.000	3.100	FA	42,018	102,900	07/26/2010	08/04/2015
980888-A#-8	Woolworths Ltd Senior Note		F		1FE	13,000,000	112.4000	14,612,644	13,000,000	13,000,000	0	0	0	0	5.160	5.160	AO	121,117	670,800	04/26/2005	04/26/2017
98105E-AE-7	WOORI BANK CORP FOREIGN		F		1FE	5,068,180	111.3600	5,567,840	5,000,000	5,028,374	0	(12,484)	0	0	7.000	6.698	JJ	146,806	350,000	07/30/2009	02/02/2015
98372P-AF-5	XL GROUP LTD CORP FOREIGN	R	F		2FE	50,456	106.4800	53,242	50,000	50,093	0	(53)	0	0	5.250	5.130	MS	773	2,625	10/14/2004	09/15/2014
98372P-AK-4	XL GROUP LTD CORP FOREIGN		F		2FE	4,990,250	117.4800	5,873,866	5,000,000	4,991,550	0	335	0	0	6.250	6.267	MN	39,931	312,500	05/02/2007	05/15/2027
98372P-AM-0	XL GROUP LTD CORP FOREIGN		F		2FE	150,000	118.7600	178,136	150,000	150,000	0	0	0	0	5.750	5.750	AO	2,156	8,649	09/27/2011	10/01/2021
984851-AA-3	YARA INTERNATIONAL ASA CORP FOREIGN		F		2FE	14,440,701	107.5600	16,133,473	15,000,000	14,850,057	0	70,208	0	0	5.250	5.762	JD	35,000	787,500	06/27/2005	12/15/2014
A8417*-AB-5	Steinhoff Europe AG Senior note		F		2	32,170,000	103.2600	33,218,354	32,170,000	32,170,000	0	0	0	0	5.320	5.320	MS	503,925	1,711,444	03/15/2005	03/15/2015
A8417*-AG-4	Steinhoff Europe AG Senior Note		D		2	9,887,218	106.5600	10,563,357	9,912,782	9,912,782	0	0	0	25,564	5.380	5.380	AO	97,773	262,123	04/25/2012	04/25/2019
A8417*-AH-2	Steinhoff Europe AG Senior Note		D		2	49,436,090	108.5800	53,815,504	49,563,910	49,563,910	0	0	0	127,820	5.920	5.920	AO	537,934	1,442,165	04/25/2012	04/25/2022
A8502H-CQ-8	TELE FIN GMBH CORP FOREIGN		D		2FE	940,292	114.0800	1,007,719	883,328	996,657	0	(14,840)	0	71,205	6.375	2.019	JAN	52,004	0	07/17/2012	01/29/2016
B03968-AA-6	Ansell Healthcare Europe NV Senior Note		D		2	37,459,500	102.2400	40,439,913	39,552,000	39,552,000	0	0	0	2,092,500	3.370	3.370	JD	92,563	656,493	06/06/2012	06/09/2020
B03968-AB-4	Ansell Healthcare Europe NV Senior Note		D		2	46,242,625	101.6200	47,896,315	47,132,800	47,132,800	0	0	0	890,175	3.520	3.520	MS	437,811	0	09/26/2012	09/27/2021
B03968-AC-2	Ansell Healthcare Europe NV Senior Note		D		2	39,242,625	101.2400	40,494,953	39,998,049	39,998,049	0	0	0	755,424	3.610	3.610	MS	381,037	0	09/26/2012	09/26/2022
B35656-AF-2	ELIA SYSTEM OPERATOR SA/NV CORP FOREIGN		D		1FE	1,268,429	101.1400	1,200,095	1,186,560	1,188,034	0	(6,579)	0	18,608	4.500	3.924	APR	37,157	53,492	06/16/2009	04/22/2013
B35656-AG-0	ELIA SYSTEM OPERATOR SA/NV CORP FOREIGN		D		1FE	720,180	114.8200	756,888	659,200	673,261	0	(4,086)	0	10,567	5.625	4.842	APR	25,804	37,148	06/16/2009	04/22/2016
B6385#-AE-6	Omega Pharma NV Senior Note		D		3	190,681,971	121.3300	216,010,364	178,041,863	178,041,863	0	0	0	2,727,887	5.105	5.105	JJ	3,862,462	9,015,974	07/19/2011	07/28/2023
B6399C-BB-2	ANHEUSER-BUSCH INBEV SA CORP FOREIGN		D		1FE	575,598	100.5000	549,873	547,136	547,234	0	(3,679)	0	8,543	7.375	6.584	JAN	37,154	40,137	03/24/2009	01/30/2013
B6399C-UA-3	ANHEUSER BUSCH INBEV NV CORP FOREIGN		D		1FE	1,136,702	103.9400	1,178,518	1,133,824	1,162,827	0	(246)	0	26,372	2.875	2.601	SEP	8,752	0	11/23/2012	09/25/2024
B6961#-AB-4	Puratos NV Senior Note		D	2	2	36,282,330	110.8700	39,124,028	35,289,283	35,289,283	0	0	0	540,688	4.010	4.010	MN	165,095	1,377,265	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		D	2	2	31,940,449	111.0100	35,685,423	32,145,258	32,145,258	0	0	0	204,809	4.028	4.028	MN	151,043	753,940	04/13/2012	11/17/2023
B7227*-AB-6	SCR-Sibelco NV Senior Note		D		1	97,300,000	106.2800	110,336,304	103,820,000	103,820,000	0	0	0	6,520,000	6.780	6.779	JD	520,693	3,552,256	06/05/2012	06/06/2022
B7894*-AB-8	Sl fin NV Series B Senior Note		F		1	40,000,000	116.5500	46,621,442	40,000,000	40,000,000	0	0	0	0	5.480	5.480	JD	91,333	2,192,000	12/16/2009	12/16/2019
B8A0RE-U3-2	DONG ENERGY A/S GOVT FOREIGN		D		2FE	315,312	107.3600	349,011	325,100	327,075	0	(7)	0	11,771	4.875	4.768	JAN	15,372	0	03/16/2012	01/12/2032
B8A0RQ-FJ-7	TDC AS CORP FOREIGN		D		2FE	327,897	109.7200	361,632	329,600	354,542	0	(892)	0	27,537	3.750	2.782	MAR	10,328	0	08/03/2012	03/02/2022
B8A0RT-98-2	ATLAS COPCO AB CORP FOREIGN		D		1FE	513,005	106.8500	563,501	527,360	554,504	0	(1,570)	0	43,068	2.625	1.734	MAR	11,075	0	08/03/2012	03/15/2019
C6573#-AC-1	North Atlantic Refining Ltd Senior note		F	2	2	2,107,600	104.9900	2,212,681	2,107,600	2,107,600	0	0	0	0	6.700	6.699	FA	54,522	141,209	08/12/2004	08/12/2014
D0424#-AL-4	XSYS PRINT SOLUTIONS BK LN TERM A1 EURO		D	2	5	76,624	95.5000	69,564	72,840	72,237	0	793	0	1,038	5.435	6.352	MJSD	11	5,536	10/15/2007	12/31/2013
D0424#-AM-2	XSYS PRINT SOLUTIONS BK LN TERM A2 EURO		D	2	4FE	29,834	95.5000	27,085	28,361	28,126	0	268	0	407	5.435	6.352	MJSD	4	2,155	10/15/2007	12/31/2013
D0424#-AN-0	XSYS PRINT SOLUTIONS BK LN TERM A4 EURO		D	2	4FE	890	95.5000	808	846	839	0	19	0	11	5.435	6.352	MJSD	0	64	10/15/2007	12/31/2013
D06216-BL-4	BASF SE CORP FOREIGN		D		1FE	1,440,557	102.1300	1,481,081	1,450,240	1,473,559	0	(418)	0	33,419	1.500	1.205	OCT	5,483	0	11/23/2012	10/01/2018
D10080-AC-9	BERTELSMANN AG CORP FOREIGN		D		2FE	1,562,970	107.4800	1,693,256	1,575,488	1,498,723	0	28,173	0	19,413	3.625	5.495	OCT	13,613	56,574	01/16/2008	10/06/2015
D10080-AG-0	BERTELSMANN AG CORP FOREIGN		D		2FE	552,527	107.2900	495,074	461,440	485,620	0	(23,459)	0	8,620	7.875	2.680	JAN	34,849	34,930	11/12/2010	01/16/2014
D10080-AJ-4	BERTELSMANN AG CORP FOREIGN		D		2FE	255,581	100.7200	265,565	263,680	261,530	0	18	0	5,931	2.625	2.704	AUG	2,882	0	11/23/2012	08/02/2022
D161A9-AA-3	COMMERZBANK AG CORP FOREIGN		D		1FE	565,591	104.6500	572,586	547,136	547,698	0	(552)	0	8,415	5.000	4.833	FEB	24,666	27,137	03/24/2009	02/06/2014
D1656N-AB-6	COMMERZBANK AG, FRANKFURT CORP FOREIGN		D		2FE	393,464	107.3100	424,424	395,520	362,714	0	2,847	0	5,269	7.750	9.022	MAR	24,438	30,623	08/16/2011	03/16/2021
D1659A-AB-1	COMMERZBANK AG CORP FRGN		D		2FE	2,568,015	105.8000	2,859,622	2,702,720	2,393,181	0	39,653	0	32,649	6.375	8.650	MAR	134,534	172,442	08/16/2011	03/22/2019
D183T5-AA-5	DEUTSCHE BANK AG CORP FOREIGN		D		1FE	2,028,904	117.9100	2,565,024	2,175,360	2,125,968	0	8,645	0	32,707	5.125	5.606	AUG	37,570	106,591	11/07/2008	08/31/2017
D186E6-AA-2	DEUTSCHE BANK AG CORP FOREIGN		D		2FE	678,538	110.9600	731,435	659,200	690,479	0	(2,217)	0	13,035	5.000	4.198	JUN	17,248	18,804	10/01/2012	06/24/2020
D1R4TM-AE-7	DAIMLER AG CORP FOREIGN		D		1FE	1,258,585	103.7100	1,367,274	1,318,400	1,360,650	0	(3,616)	0	105,682	2.000	1.233	MAY	17,410	0	08/03/2012	05/05/2017
D2373*-AA-9	Eckes AG Senior Note		F	2	2	62,700,000	107.2800	67,267,076	62,700,000	62,700,000	0	0	0	0	5.315	5.314	AO	657,244	3,332,505	04/20/2005	04/20/2017
D2736#-AD-1	Fritz Draexlmaier GmbH & Co Senior Note		F		2	12,280,000	106.3200	13,056,270	12,280,000	12,280,000	0	0	0	0	5.880	0.000	AO	168,482	824,909	04/07/2004	04/07/2014
D3164#-AA-6	Herrenknecht AG Senior Note		D	2	2	25,100,000	106.5800	30,143,412	28,283,624	28,283,624	0	0	0	433,350	5.500	5.537	MJSD	64,817	1,532,503	12/16/2005	12/16/2015
D3164#-AC-2	Herrenknecht AG Senior Note		D	2	2	72,250,000	114.6200	75,556,432	65,920,000	65,920,000	0	0	0	1,010,000	6.000	6.044	MJSD	164,800	3,896,475	11/02/2007	12/16/2017
D3384@-AA-2	Hogi Beteiligungs GmbH Term A		D	2	4	3,981,133	95.2400	3,375,986	3,544,760	3,544,760	0	0	0	54,311	1.610	1.615	MJSD	634	72,169	02/04/2008	01/14/2015
D3384@-AB-0	Hogi Beteiligungs GmbH Term B		D	2	4	6,137,455	94.8100	5,180,871	5,464,726	5,464,726	0	0	0	83,728	2.360	2.369	MJSD	1,433	142,778	02/04/2008	01/14/2016
D50348-AD-9	LINDE FIN BV CORP FOREIGN		D		1FE	6,763,029	100.3900	6,968,328	6,941,376	6,920,177	0	206	0	156,943	1.750	1.784	SEP	35,277	0	11/23/2012	09/17/2020
D51716-AA-2	MAN SE CORP FOREIGN		D		1FE	886,652	120.1600	918,800	764,672	803,999	0	(11,041)	0	13,084	7.250	5.451	MAY	34,326	53,496	07/14/2009	05/20/2016
D5364#-AA-9	Messer Group GmbH Senior Secured Note		D		2	57,800,000	114.3800	60,317,261	52,736,000	52,736,000	0	0	0	808,000	4.550	4.550	JD	113,309	2,339,246	06/14/2011	06/14/2021
D5364#-AD-3	Messer Group GmbH Senior Secured Note		D		2	26,487,465	106.9600	30,330,270	28,356,536	28,356,536	0	0	0	1,869,071	3.680	3.680	FA	431,902	0	08/02/2012	08/02/2022
D53968-HJ-1	METRO AG, KLOEN CORP FOREIGN		D		2FE	1,137,771	113.1000	1,237,621	1,094,272	1,108,113	0	(5,949)	0	17,120	7.625	6.842	MAR	69,037	83,748	05/07/2009	03/05/2015
D53968-KA-6	METRO AG, KLOEN CORP FOREIGN		D		2FE	710,352	109.5600	722,188	659,200	720,561	0	(1,022)	0	11,231	4.250	1.882	FEB	24,036	0	11/30/2012	02/22/2017
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		F		2	20,000,000	103.8500	20,769,922	20,000,000	20,000,000	0	0	0	0	3.720	3.720	JJ	338,933	0	07/17/2012	07/18/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
D5519*-AA-7	Muehlhan Aktiengesellschaft Euro Senior		D	2	4	19,224,000	102.8300	21,690,777	21,094,400	21,094,400	0	0	0	323,200	8.770	5.768	MS	477,911	1,932,417	03/28/2006	03/28/2016
D5679#-AA-9	KION GROUP GMBH BK LN TERM B		F	2	4	1,253,042	98.9100	1,239,334	1,253,042	1,253,042	0	0	0	0	1.250	4.391	MJSD	482	47,145	12/28/2012	12/29/2014
D5679#-AB-7	KION GROUP GMBH BK LN TERM C		F	2	4	2,668,131	99.4100	2,647,797	2,663,619	2,665,061	0	(7,276)	0	0	1.250	3.811	MJSD	1,172	109,942	12/28/2012	12/29/2015
D6000#-AA-7	MEC Holding GmbH Senior Note		F		2	8,000,000	108.9000	8,711,631	8,000,000	8,000,000	0	0	0	0	5.920	5.920	FA	186,809	473,600	02/09/2006	02/09/2016
D6000#-AB-5	MEC Holding GmbH EURO Gtd Senior Note		D		2	15,706,250	115.7800	19,080,609	16,480,000	16,480,000	0	0	0	252,500	5.500	5.500	JD	7,553	881,650	07/02/2010	07/02/2020
D6000#-AC-3	MEC Holding GmbH USD Gtd Senior Note		F		2	7,500,000	114.7300	8,604,948	7,500,000	7,500,000	0	0	0	0	6.100	6.100	JD	3,813	457,500	07/02/2010	07/02/2020
D6003B-BG-9	VOLKSWAGEN LEASING GMBH CORP FOREIGN		D		1FE	9,122,367	104.8200	8,982,923	8,569,600	8,401,499	0	68,346	0	121,590	2.750	3.539	JUL	111,053	218,862	04/13/2011	07/13/2015
D6003B-BJ-3	VOLKSWAGEN LEASING GMBH CORP FOREIGN		D		1FE	725,282	107.8200	710,721	659,200	661,137	0	(605)	0	10,191	3.375	3.252	JUN	12,922	20,863	08/16/2011	06/03/2016
D6604@-AA-9	Roto Frank AG Senior Note		D		2Z	15,158,749	104.8800	16,931,633	16,143,210	16,143,210	0	0	0	984,462	3.620	3.620	JD	43,829	290,042	06/04/2012	06/04/2018
D6604@-AB-7	Roto Frank AG Senior Note		D		2Z	25,553,495	106.3400	28,937,180	27,213,027	27,213,027	0	0	0	1,659,532	4.040	4.040	JD	82,455	545,659	06/04/2012	06/04/2020
D8282#-AA-2	Surteco SE Senior Note		D		3	56,994,000	118.9600	65,870,701	55,372,800	55,372,800	0	0	0	848,400	5.703	5.706	JD	8,771	3,098,596	08/16/2007	08/16/2019
D8282#-AC-8	Surteco SE Senior Note		D		3	6,807,750	105.7500	6,970,834	6,592,000	6,592,000	0	0	0	101,000	5.493	5.494	JD	1,006	355,296	08/16/2007	08/16/2014
D8397T-10-6	THYSSENKRUPP AG CORP FOREIGN		D		2FE	572,281	108.9000	502,503	461,440	489,339	0	(20,346)	0	9,711	8.000	3.615	JUN	19,924	35,224	06/06/2011	06/18/2014
D8563#-AA-2	VTG Deutschland GmbH Senior Secured Note		D		2	23,095,000	121.6700	24,864,344	20,435,200	20,435,200	0	0	0	313,100	5.736	5.736	MN	179,080	1,152,070	05/06/2011	05/06/2021
D8563#-AB-0	VTG Deutschland GmbH Senior Secured Note		D		2	119,945,000	123.7400	131,327,583	106,131,200	106,131,200	0	0	0	1,626,100	5.780	5.780	MN	937,197	6,029,228	05/06/2011	05/06/2023
D8563#-AC-8	VTG Deutschland GmbH Senior Secured Note		D		2	80,460,000	127.9800	91,112,840	71,193,600	71,193,600	0	0	0	1,090,800	5.834	5.834	MN	634,553	4,082,237	05/06/2011	05/06/2026
D9002#-AB-7	Vaillant GmbH Senior Note		D		2	35,020,230	114.7100	41,602,850	36,269,184	36,269,184	0	0	0	555,702	5.015	5.012	MN	232,415	1,763,646	08/15/2006	08/15/2021
D9452R-FS-4	VOLKSWAGEN BK GMBH CORP FOREIGN		D		1FE	1,952,634	100.8800	1,994,948	1,977,600	1,981,357	0	(7,926)	0	30,289	2.375	1.948	JUN	24,063	44,271	08/18/2010	06/28/2013
D9493#-AA-5	Vossloh AG Senior Note		F		2	18,094,000	106.4900	19,268,335	18,094,000	18,094,000	0	0	0	0	5.900	5.900	JD	20,758	1,067,546	08/12/2004	06/24/2014
D9695*-AA-5	Wilo SE Senior Note		D		1	71,312,853	113.9800	79,558,552	69,798,713	69,798,713	0	0	0	1,069,428	4.500	4.500	FA	1,177,853	3,026,230	02/16/2011	02/16/2021
D9700#-AB-2	Wilo AG Senior Note		F	2	1	17,850,000	108.3000	19,330,722	17,850,000	17,850,000	0	0	0	0	5.330	5.329	MS	264,279	951,405	03/21/2006	03/21/2016
D9860*-AA-4	Zollner Elektronik AG Senior Note		F	2	2	16,000,000	106.1300	16,981,447	16,000,000	16,000,000	0	0	0	0	5.670	5.710	MJSD	2,520	907,200	11/08/2004	09/30/2016
D9860*-AB-2	Zollner Elektronik AG Senior Note		D	2	2	6,315,439	105.0100	6,857,493	6,530,412	6,530,412	0	0	0	100,056	4.990	4.992	JD	905	320,232	08/03/2006	06/30/2016
D9860*-AC-0	Zollner Elektronik AG Senior Note		D	2	2	22,312,500	108.6900	25,077,706	23,072,000	23,072,000	0	0	0	353,500	5.180	5.181	JD	3,320	1,174,461	08/03/2006	06/30/2018
D9860*-AF-3	Zollner Elektronik AG Senior Note		D		2	39,004,012	114.2600	41,803,845	36,585,600	36,585,600	0	0	0	560,550	5.340	5.340	JAJO	423,295	1,887,914	07/13/2011	07/13/2021
D9T70C-AD-6	VOLKSWAGEN LEASING GMBH CORP FOREIGN		D		1FE	2,430,585	100.1600	2,508,860	2,504,960	2,487,124	0	134	0	56,406	2.375	2.443	SEP	19,070	0	11/23/2012	09/06/2022
D9T70S-AK-5	VOLKSWAGEN LEASING GMBH CORP FOREIGN		D		1FE	739,813	101.6900	804,398	791,040	800,648	0	(1,351)	0	62,186	1.500	1.039	SEP	3,511	2,974	08/03/2012	09/15/2015
E0003D-AG-8	ABERTIS CORP FOREIGN		D		2FE	1,042,132	101.3400	1,068,886	1,054,720	975,285	0	9,654	0	13,833	4.375	5.590	MAR	35,019	46,610	01/10/2008	03/30/2020
E22472-EN-5	BBVA SENIOR FINANCE SAU CORP FOREIGN		D		2FE	2,813,994	101.1900	2,668,242	2,636,800	2,588,268	0	18,750	0	37,699	3.875	4.583	AUG	41,430	96,201	04/13/2011	08/06/2015
E22472-FC-8	BBVA SENIOR FINANCE SAU CORP FOREIGN		D		2FE	3,299,762	100.4900	3,047,118	3,032,320	3,028,506	0	13,364	0	45,047	4.000	4.393	MAR	94,708	121,394	08/16/2011	03/22/2013
E42807-AF-9	RED ELECTRICA DE ESPANA FINANC CORP FORE		D		2FE	1,791,273	102.3900	1,687,384	1,648,000	1,673,684	0	(36,632)	0	26,972	4.750	2.474	SEP	22,519	77,520	09/28/2010	09/18/2013
E62412-BE-5	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		D		2FE	314,871	114.0900	370,894	325,100	348,245	0	(1,255)	0	15,206	7.375	6.353	JAN	22,111	23,109	03/24/2009	01/29/2024
E62412-BR-6	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		D		2FE	1,938,510	104.6000	1,930,704	1,845,760	1,786,936	0	15,352	0	25,776	3.500	4.382	OCT	14,159	63,538	04/13/2011	10/13/2016
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		D		2FE	2,073,452	107.7300	2,130,394	1,977,600	2,069,094	0	(22,093)	0	17,734	4.750	3.118	JAN	87,776	0	03/16/2012	01/25/2016
E8435U-AB-2	RED ELECTRICA FINANCIACIONES S CORPFOREI		D		2FE	2,347,741	107.7100	2,272,078	2,109,440	2,138,125	0	(3,605)	0	33,125	4.875	4.595	APR	69,590	103,428	08/16/2011	04/29/2020
E86849-AT-8	SANTANDER INTL DEBT SA UNIPERS CORPORATE		D		2FE	2,708,825	100.6600	2,786,873	2,768,640	2,739,780	0	7,472	0	23,483	3.381	3.729	DEC	7,950	92,344	03/16/2012	12/01/2015
E86849-AW-1	SANTANDER INTL DEBT SA UNIPERS CORP FORE		D		2FE	262,508	102.3100	269,769	263,680	268,301	0	(291)	0	6,085	4.375	3.246	SEP	3,761	0	11/23/2012	09/04/2014
E8717E-FX-4	SANTANDER INTL DEBT SA CORP FOREIGN		D		2FE	3,864,471	101.0300	3,796,163	3,757,440	3,777,077	0	(8,710)	0	63,719	3.500	3.219	MAR	107,010	121,688	11/19/2012	03/10/2015
E8717E-GF-2	SANTANDER INTL DEBT SA CORP FOREIGN		D		2FE	1,060,104	101.0600	999,283	988,800	976,392	0	7,909	0	14,134	3.500	4.266	AUG	13,464	32,324	04/13/2011	08/12/2014
E90678-AJ-7	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	209,164	103.2000	204,095	197,760	199,977	0	(2,006)	0	3,147	4.674	3.578	FEB	8,309	9,284	02/08/2011	02/07/2014
E90678-AR-9	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	2,344,125	101.8600	2,014,474	1,977,600	1,977,600	0	0	0	30,300	5.580	5.580	JUN	61,373	104,265	08/15/2008	06/12/2013
E90678-AS-7	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	1,116,282	104.0400	1,097,359	1,054,720	1,061,963	0	(6,613)	0	16,557	5.431	4.704	FEB	52,117	57,012	03/24/2009	02/03/2014
E90678-AT-5	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	1,940,420	109.6800	1,952,222	1,779,840	1,815,512	0	(10,571)	0	28,468	5.496	4.750	APR	73,700	98,807	06/16/2009	04/01/2016
E90678-AZ-1	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	479,807	103.3900	545,219	527,360	522,161	0	2,022	0	8,122	3.406	3.835	MAR	13,927	18,070	05/26/2010	03/24/2015
E90678-BC-1	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	441,199	108.3600	428,599	395,520	399,744	0	(1,021)	0	6,231	4.750	4.408	FEB	16,888	18,870	04/13/2011	02/07/2017
E90679-AB-2	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	575,372	109.2200	719,963	659,200	626,181	0	2,174	0	48,635	4.797	5.867	FEB	27,216	0	08/03/2012	02/21/2018
E9T678-AA-5	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	278,815	104.1500	338,595	325,100	293,478	0	1,357	0	13,306	5.597	7.251	MAR	14,706	0	08/03/2012	03/12/2020
F0018F-AR-1	ACCOR SA CORP FOREIGN		D		2FE	877,624	106.7300	844,269	791,040	825,978	0	(31,649)	0	13,802	7.500	3.282	FEB	53,817	59,049	12/02/2011	02/04/2014
F0379H-AF-6	Areva SA CORP FOREIGN		D		2FE	2,261,953	105.6600	2,089,586	1,977,600	1,985,023	0	(2,153)	0	30,701	3.875	3.726	SEP	20,995	75,499	11/24/2009	09/23/2016
F0379H-AG-4	Areva SA CORP FOREIGN		D		2FE	1,074,726	108.4600	1,000,955	922,880	942,168	0	(1,400)	0	14,622	4.875	4.585	SEP	12,326	44,325	11/24/2009	09/23/2024
F0379H-AK-5	Areva SA GOVT FOREIGN		D		2FE	379,699	101.7200	402,331	395,520	352,304	0	4,555	0	4,922	3.500	5.098	MAR	10,809	13,855	04/13/2011	03/22/2021
F0379H-AN-9	Areva SA GOVT FOREIGN		D		2FE	634,345	108.9600	718,256	659,200	685,645	0	(1,954)	0	53,254	4.625	3.654	OCT	7,351	30,201	08/03/2012	10/05/2017
F04907-AS-4	Groupe Auchan SA CORP FOREIGN		D		1FE	1,922,276	126.7900	2,173,029	1,713,920	1,795,529	0	(11,419)	0	28,214	6.000	5.027	APR	73,534	102,047	06/16/2009	04/15/2019
F04907-AT-2	Groupe Auchan SA CORP FOREIGN		D		1FE	846,332	108.9600	861,947	791,040	797,460	0	(2,823)	0	12,392	4.750	4.313	APR	26,868	37,287	06/16/2009	04/15/2015
F04907-AY-1	Groupe Auchan SA CORP FOREIGN		D		1FE	2,942,598	112.0900	2,955,491	2,636,800	2,676,674	0	(6,779)	0	41,698	3.625	3.305	OCT	19,379	94,475	08/16/2011	10/19/2018
F05334-AG-6	AUTOROUTES DU SUD DE LA CORP FOREIGN		D		2FE	2,047,409	125.1300	2,309,647	1,845,760	1,841,452	0	312	0	28,178	5.625	5.574	JUL	51,485	98,516	01/10/2008	07/04/2022
F05334-AK-7	AUTOROUTES DU SUD DE LA CORP FOREIGN		D		2FE	1,524,819	131.5500	1,907,744	1,450,240	1,492,966	0	(5,523)	0	23,007	7.375	6.659	MAR	84,099	107,255	05/07/2009	03/20/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F05334-AS-0	AUTOROUTES DU SUD DE LA CORP FOREIGN		D		2FE	268,543	112.2600	295,998	263,680	262,979	0	103	0	4,026	4.000	4.010	SEP	2,861	10,361	11/22/2011	09/24/2018
F0868*-AB-1	Barilla France S.A.S. Senior Note		F		2	19,000,000	112.2000	21,318,506	19,000,000	19,000,000	0	0	0	0	4.760	4.760	JJ	417,029	904,400	07/15/2011	07/15/2021
F0868*-AC-9	Barilla France S.A.S. Senior Note		F		2	11,000,000	112.6400	12,389,949	11,000,000	11,000,000	0	0	0	0	4.860	4.860	JJ	246,510	534,600	07/15/2011	07/15/2023
F0868*-AD-7	Barilla France S.A.S. Senior Note		F		2	26,040,000	103.5000	26,952,778	26,040,000	26,040,000	0	0	0	0	5.550	5.550	JD	88,319	1,445,220	12/09/2003	12/09/2013
F0941A-AG-8	BANQUE PSA FINANCE CORP FOREIGN		D		2FE	615,261	105.1600	693,229	659,200	661,509	0	(917)	0	47,165	6.000	5.647	JUL	18,313	0	07/16/2012	07/16/2014
F0R505-AC-6	ACCOR SA CORP FOREIGN		D		2FE	742,166	103.4400	818,289	791,040	803,487	0	(1,086)	0	62,407	2.875	2.493	JUN	12,212	0	08/03/2012	06/19/2017
F1058T-WC-9	BNP PARIBAS SA CORP FOREIGN		D		1FE	653,445	103.8500	684,578	659,200	668,462	0	(143)	0	15,160	2.500	2.256	AUG	5,915	0	11/23/2012	08/23/2019
F1065B-GE-3	BNP PARIBAS CORP FOREIGN		D		1FE	2,805,829	104.1900	2,850,425	2,735,680	2,757,184	0	(21,682)	0	42,338	5.000	4.094	DEC	5,996	136,006	02/11/2009	12/16/2013
F1065J-HC-9	BNP PARIBAS CORP FOREIGN		D		1FE	3,517,044	104.7600	3,452,781	3,296,000	3,236,252	0	24,243	0	47,054	2.875	3.600	JUL	44,654	88,004	04/13/2011	07/13/2015
F1065M-QQ-1	BNP PARIBAS CORP FOREIGN		D		1FE	6,702,630	107.4000	6,513,469	6,064,640	6,102,123	0	(12,258)	0	94,737	3.500	3.263	MAR	174,462	211,248	08/16/2011	03/07/2016
F1068#-AB-3	Bonduelle S.A. Senior Note		D	2	3	24,300,000	105.7500	27,884,474	26,368,000	26,368,000	0	0	0	404,000	5.030	5.029	JJ	593,155	1,261,926	07/20/2004	07/20/2016
F1068#-AC-1	Bonduelle S.A. Senior Note		D	2	3	97,200,000	103.9800	102,820,816	98,880,000	98,880,000	0	0	0	1,515,000	4.150	4.149	FA	1,618,611	3,986,023	02/09/2005	02/09/2017
F1068#-AE-7	Bonduelle S.A. Euro Gtd Senior Note		D	2	3	19,271,621	111.7700	22,361,408	20,006,067	20,006,067	0	0	0	306,525	4.700	4.698	MS	316,040	935,608	09/02/2010	09/02/2022
F1369#-AA-1	Bureau Veritas S.A. Series A Guaranteed		F		2	59,000,000	118.6000	69,971,911	59,000,000	59,000,000	0	0	0	0	6.580	6.580	JJ	1,779,342	3,882,200	07/16/2008	07/16/2018
F1369*-AA-5	Bureau Veritas SA - Registre EURO Series		D		2	237,520,458	109.0900	264,814,259	242,749,591	242,749,591	0	0	0	3,719,313	4.095	4.095	JJ	4,252,366	9,614,118	07/27/2010	07/26/2019
F1391L-DF-6	CARREFOUR SA CORP FOREIGN		D		2FE	595,580	110.2800	654,286	593,280	622,737	0	(3,475)	0	30,631	4.375	2.961	NOV	4,267	25,289	06/25/2012	11/02/2016
F1391L-DV-1	CARREFOUR SA CORP FOREIGN		D		2FE	719,035	107.2400	706,927	659,200	687,887	0	(15,655)	0	10,762	5.125	2.559	OCT	7,682	33,061	12/03/2010	10/10/2014
F1391L-EE-8	CARREFOUR SA CORP FOREIGN		D		2FE	723,176	110.1700	726,223	659,200	723,370	0	(4,854)	0	5,048	5.375	1.295	JUN	19,706	0	10/19/2012	06/12/2015
F1391L-EK-4	CARREFOUR SA CORP FOREIGN		D		2FE	265,180	105.2400	263,616	250,496	254,731	0	(4,392)	0	3,875	6.625	4.625	DEC	1,364	16,371	02/12/2009	12/02/2013
F1391L-FA-5	CARREFOUR SA CORP FOREIGN		D		2FE	2,461,260	110.5500	2,915,006	2,636,800	2,647,106	0	(1,162)	0	40,488	4.000	3.897	APR	76,760	104,560	05/26/2010	04/09/2020
F1391M-HH-6	CARREFOUR BANQUE SA CORP FOREIGN		D		2FE	603,070	103.9900	616,959	593,280	616,178	0	(866)	0	13,974	2.875	1.418	SEP	4,580	0	11/23/2012	09/25/2015
F1413L-BK-1	CASINO GUICHARD PERRACH CORP FOREIGN		D		2FE	647,814	104.8100	690,928	659,200	687,736	0	(9,322)	0	49,243	4.875	1.405	APR	23,420	0	07/17/2012	04/10/2014
F1413L-BL-9	CASINO GUICHARD PERRACH CORP FOREIGN		D		2FE	536,858	101.4000	467,907	461,440	465,880	0	(19,277)	0	9,092	6.375	2.443	APR	21,922	29,267	08/16/2011	04/04/2013
F1413L-BS-4	CASINO GUICHARD PERRACH CORP FOREIGN		D		2FE	903,243	110.2100	944,485	856,960	868,589	0	(2,658)	0	13,429	4.379	3.972	FEB	33,630	37,726	08/16/2011	02/08/2017
F1413L-CJ-3	CASINO GUICHARD PERRACH CORP FOREIGN		D		2FE	277,814	109.3700	288,392	263,680	277,076	0	(3,112)	0	2,375	4.472	2.793	APR	8,787	5,882	03/16/2012	04/04/2016
F1876N-AR-3	CNP ASSURANCES CORP FRGN FLOATER		D	1	1FE	2,185,560	102.7400	2,167,239	2,109,440	1,965,901	0	(28,970)	0	33,057	6.875	6.322	SEP	36,951	141,515	08/16/2011	09/30/2041
F18839-H7-2	BPCE SA CORP FOREIGN		D		1FE	521,152	101.9000	537,395	527,360	533,056	0	(185)	0	12,089	1.750	1.397	MAR	2,756	0	11/23/2012	03/14/2016
F1R01P-AC-0	CASINO GUICHARD PERRACHON SA CORP FOREIG		D		2FE	548,418	108.7600	573,577	527,360	558,831	0	(968)	0	11,381	3.994	3.032	MAR	17,254	0	09/25/2012	03/09/2020
F1R15X-G6-4	BNP PARIBAS CORP FOREIGN		D		1FE	541,561	106.8400	563,417	527,360	553,570	0	(545)	0	12,554	2.875	1.798	NOV	1,454	6,216	11/23/2012	11/27/2017
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		D	2	2	151,480,573	120.9100	176,509,142	145,988,295	145,988,295	0	0	0	2,236,775	5.440	5.440	JJ	3,331,128	7,593,542	07/31/2007	07/30/2022
F2005M-BC-9	COMPAGNIE DE ST-GOBAIN CORP FOREIGN		D		2FE	635,024	111.4900	661,440	593,280	657,081	0	(5,305)	0	27,362	4.875	1.601	MAY	17,036	0	09/07/2012	05/31/2016
F2276J-BH-7	CREDIT AGRICOLE SA CORP FOREIGN		D		2FE	193,595	100.7800	199,295	197,760	179,011	0	1,936	0	2,541	3.900	5.272	APR	5,431	7,689	04/13/2011	04/19/2021
F234A3-AF-8	COMPAGNIE DE ST GOBAIN CORP FOREIGN		D		2FE	187,978	103.2100	204,108	197,760	203,589	0	(201)	0	15,813	3.625	3.223	MAR	5,480	0	08/03/2012	03/28/2022
F234A3-AR-2	COMPAGNIE DE ST GOBAIN CORP FOREIGN		D		2FE	252,010	103.6000	273,187	263,680	272,822	0	(378)	0	21,190	3.625	3.125	JUN	5,237	0	08/03/2012	06/15/2021
F29400-LM-2	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,563,987	129.1000	1,727,545	1,338,176	1,397,870	0	(1,848)	0	21,630	5.625	5.191	FEB	64,784	75,735	08/20/2008	02/21/2033
F2940H-FQ-3	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,783,561	129.9200	2,141,036	1,648,000	1,711,802	0	(6,316)	0	26,500	6.250	5.560	JAN	96,246	101,359	03/24/2009	01/25/2021
F2940H-GL-3	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,954,505	117.5600	2,014,856	1,713,920	1,719,045	0	(399)	0	26,392	4.625	4.537	SEP	24,324	77,237	11/24/2009	09/11/2024
F2940H-HN-8	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	249,913	113.3200	298,804	263,680	228,261	0	594	0	3,435	4.500	5.375	NOV	1,625	11,440	04/13/2011	11/12/2040
F2940H-JH-9	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	157,465	109.1900	177,495	162,550	163,352	0	9	0	5,879	5.500	5.391	OCT	1,862	8,892	03/16/2012	10/17/2041
F3692F-AB-3	EUTELSAT SA CORP FOREIGN		D		2FE	1,436,432	117.2900	1,546,311	1,318,400	1,435,360	0	(13,375)	0	12,302	5.000	3.324	JAN	69,177	0	03/16/2012	01/14/2019
F37508-AF-5	VIVARTE SA BK LN TERM C1		D	2	4	5,618,544	80.0500	4,435,904	5,541,416	5,541,416	0	0	0	84,903	2.923	2.823	FMAN	37,344	166,995	03/29/2007	08/03/2016
F37508-AG-3	VIVARTE SA BK LN 2ND TERM LIEN A EURO		D	2	4	3,640,546	69.1000	2,459,739	3,559,680	3,559,680	0	0	0	54,540	3.923	3.255	MS	32,196	136,690	05/29/2007	08/09/2016
F37508-AH-1	VIVARTE SA BK LN 2ND TERM LIEN B EURO		D	2	4	357,748	69.1000	239,141	346,080	346,080	0	0	0	5,303	3.923	3.964	MS	3,130	13,289	05/29/2007	08/09/2016
F37508-AJ-7	VIVARTE SA BK LN 2ND TERM LIEN C EURO		D	2	4	50,563	69.1000	34,163	49,440	49,440	0	0	0	758	3.923	3.964	MS	447	1,898	05/29/2007	08/09/2016
F37508-AK-4	VIVARTE SA BK LN TERM B1		D	2	4	5,618,544	79.5500	4,408,196	5,541,416	5,541,416	0	0	0	84,903	2.423	2.339	FMAN	30,956	141,820	03/29/2007	08/03/2015
F3784#-AA-4	Bongrain S.A. Senior Note		D	2	2	117,420,000	114.6500	151,158,796	131,840,000	131,840,000	0	0	0	2,020,000	5.708	5.707	MN	898,792	7,256,516	11/18/2003	11/18/2018
F3R92T-AD-6	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	1,619,679	112.3000	1,776,679	1,582,080	1,630,209	0	(3,442)	0	13,973	3.875	3.447	JAN	58,458	0	03/16/2012	01/18/2022
F3R92T-AH-7	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	175,225	109.4000	177,822	162,550	183,362	0	(176)	0	8,314	5.500	4.558	MAR	6,858	0	08/03/2012	03/27/2037
F3R92T-AJ-3	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	1,559,409	101.5000	1,605,757	1,582,080	1,595,444	0	(148)	0	36,183	2.750	2.637	MAR	13,469	0	11/23/2012	03/10/2023
F4113N-CE-7	FRANCE TELECOM CORP FOREIGN		D		1FE	2,224,155	157.4100	2,490,405	1,582,080	1,958,310	0	(9,925)	0	31,688	8.125	5.951	JAN	119,061	123,769	10/11/2012	01/28/2033
F4113N-EX-3	FRANCE TELECOM CORP FOREIGN		D		1FE	3,567,662	120.3900	3,682,404	3,058,688	3,048,281	0	1,691	0	46,434	5.625	5.613	MAY	105,588	166,492	07/22/2008	05/22/2018
F4113N-FV-6	FRANCE TELECOM CORP FOREIGN		D		1FE	1,662,026	111.9900	1,993,219	1,779,840	1,787,353	0	(848)	0	27,334	3.875	3.770	APR	50,451	68,372	05/26/2010	04/09/2020
F41628-AA-6	Saft Groupe SA Senior Note		F		2	11,000,000	102.1600	11,237,380	11,000,000	11,000,000	0	0	0	0	4.260	4.260	FA	160,105	234,300	02/28/2012	02/28/2019
F41628-AB-4	Saft Groupe SA Senior Note		F		2	1,000,000	101.2700	1,012,666	1,000,000	1,000,000	0	0	0	0	4.730	4.730	FA	16,161	23,650	02/28/2012	02/28/2022
F42768-AB-1	GDF SUEZ GOVT FOREIGN		D		1FE	3,104,251	130.3700	3,532,086	2,709,312	2,890,374	0	(25,665)	0	45,705	6.875	5.470	JAN	174,560	183,397	02/11/2009	01/24/2019
F42768-AC-9	GDF SUEZ GOVT FOREIGN		D		1FE	158,366	138.1200	224,514	162,550	173,277	0	(355)	0	7,592	7.000	6.228	OCT	1,964	11,258	12/23/2008	10/30/2028
F42768-AU-9	GDF SUEZ GOVT FOREIGN		D		1FE	1,020,116	131.8400	1,225,434	929,472	975,750	0	(4,600)	0	15,149	6.375	5.513	JAN	56,502	57,604	03/24/2009	01/18/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F42768-FA-8	GDF SUEZ CORP FOREIGN		D		1FE	11,392,641	101.6100	11,655,011	11,470,080	11,652,803	0	(4,112)	0	264,274	1.500	1.135	JUL	77,777	0	11/23/2012	07/20/2017
F42768-FB-6	GDF SUEZ CORP FOREIGN		D		1FE	2,205,482	102.3900	2,261,082	2,208,320	2,256,167	0	(483)	0	51,168	2.625	2.354	JUL	26,205	0	11/23/2012	07/20/2022
F42769-AL-7	GDF SUEZ CORP FOREIGN		D		1FE	7,274,852	101.8000	7,918,566	7,778,560	7,874,780	0	(11,706)	0	611,633	1.500	1.087	FEB	68,222	0	08/03/2012	02/01/2016
F42769-AM-5	GDF SUEZ CORP FOREIGN		D		1FE	1,882,425	104.3500	2,063,645	1,977,600	2,036,606	0	(4,002)	0	158,183	2.250	1.661	JUN	26,088	0	08/03/2012	06/01/2018
F43649-AN-6	SOCIETE GENERALE CORP FOREIGN		D		1FE	1,062,100	103.1900	1,088,388	1,054,720	1,085,480	0	(1,237)	0	24,618	2.375	1.194	JUL	11,690	0	11/23/2012	07/13/2015
F4733#-AB-2	Groupe Auchan SA Senior Note		F		1	88,305,000	100.4400	88,692,472	88,305,000	88,305,000	0	0	0	0	3.500	3.500	JD	25,756	1,545,338	06/28/2012	06/28/2022
F4901M-QZ-3	HSBC FRANCE CORP FOREIGN		D		1FE	1,781,263	104.4900	1,790,857	1,713,920	1,717,887	0	(3,821)	0	26,486	4.875	4.585	JAN	80,358	80,277	03/24/2009	01/15/2014
F4931*-AA-8	Icade SA Senior Note		D	2	2	115,628,103	116.1700	130,651,688	112,463,365	112,463,365	0	0	0	1,723,119	5.070	5.070	MN	665,221	5,549,829	11/17/2011	11/17/2026
F4984P-AT-7	SUEZ ENVIRONNEMENT CORP FOREIGN		D		1FE	1,623,813	114.4500	1,810,660	1,582,080	1,649,575	0	(5,788)	0	25,224	4.125	3.552	JUN	34,150	62,053	08/18/2010	06/24/2022
F4984P-AV-2	SUEZ ENVIRONNEMENT CORP FOREIGN		D		1FE	716,473	114.4900	754,735	659,200	670,657	0	(1,229)	0	10,366	4.078	3.793	MAY	16,866	25,912	11/22/2011	05/17/2021
F4984P-AX-8	SUEZ ENVIRONNEMENT CORP FOREIGN		D		1FE	161,255	115.5200	187,770	162,550	167,179	0	(93)	0	6,017	5.375	5.063	DEC	718	8,615	03/16/2012	12/02/2030
F4R934-AJ-5	FRANCE TELECOM SA CORP FOREIGN		D		1FE	255,907	104.2000	274,769	263,680	276,929	0	(487)	0	21,509	3.000	2.384	JUN	4,334	0	08/03/2012	06/15/2022
F5309#-AC-1	Ipsos SA Series B Senior Note		F		2	15,452,786	110.6800	16,601,385	15,000,000	15,403,500	0	(42,946)	0	0	5.180	4.756	MS	200,725	777,000	11/01/2011	09/28/2020
F5309#-AD-9	Ipsos SA Series C Senior Note		F		2	10,000,000	112.1500	11,214,808	10,000,000	10,000,000	0	0	0	0	5.480	5.480	MS	141,567	548,000	09/28/2010	09/28/2022
F54446-64-0	LAFARGE S.A. CORP FOREIGN		D		3	523,488	109.5000	512,495	468,032	479,563	0	(8,237)	0	7,919	8.875	6.797	MAY	24,923	39,421	07/14/2009	05/27/2014
F54446-65-7	LAFARGE S.A. CORP FOREIGN		D		3	386,353	120.6400	397,646	329,600	361,118	0	(7,255)	0	5,929	8.875	5.947	NOV	3,045	28,753	01/28/2011	11/24/2016
F5493Z-BF-5	AIR LIQUIDE SA CORP FOREIGN		D		1FE	1,228,610	115.5900	1,371,564	1,186,560	1,243,032	0	(6,518)	0	18,989	3.889	3.134	JUN	26,044	43,636	08/18/2010	06/09/2020
F5548N-BD-2	SANOFI AVENTIS CORP FOREIGN		D		1FE	1,781,535	101.1600	1,673,752	1,654,592	1,657,213	0	(8,532)	0	25,983	3.500	2.982	MAY	36,333	55,820	07/14/2009	05/17/2013
F5848Y-CC-6	LVMH MOET HENNESSY LOUIS VUITT CORP FORE		D		1FE	2,667,520	105.9200	2,513,716	2,373,120	2,411,876	0	(18,116)	0	38,790	3.375	2.602	APR	59,027	79,358	08/16/2011	04/07/2015
F5S74M-AL-9	KLEPIERRE CORP FOREIGN		D		2FE	647,527	101.5300	669,284	659,200	662,491	0	(61)	0	15,025	2.750	2.649	SEP	5,265	0	11/23/2012	09/17/2019
F6132#-AB-4	Messer France S.A. Senior Note		F		2	6,401,200	108.1200	6,920,705	6,401,200	6,401,200	0	0	0	0	5.460	5.460	FA	144,656	349,506	08/02/2005	08/02/2015
000000-00-0	PAGESJAUNES GROUPE BK LN TERM A EUR		D	2	4FE	1,422,814	80.2500	1,313,566	1,636,842	1,450,652	0	0	0	27,838	4.017	0.000	MJSD	6,393	0	11/27/2012	09/11/2015
F7202J-AM-5	PERNOD RICARD SA CORP FOREIGN		D		2FE	418,593	111.8000	442,197	395,520	433,947	0	(8,574)	0	23,929	7.000	2.070	JAN	26,627	0	06/28/2012	01/15/2015
F7202J-AU-7	PERNOD RICARD SA CORP FOREIGN		D		2FE	1,128,524	111.0700	1,171,457	1,054,720	1,134,701	0	(14,178)	0	20,354	4.875	2.374	MAR	40,711	0	07/16/2012	03/18/2016
F7270H-AB-0	PPR CORP FOREIGN		D		2FE	259,411	108.0700	284,953	263,680	280,240	0	(937)	0	21,766	3.125	2.042	APR	5,712	0	08/03/2012	04/23/2019
F7440G-BL-4	PINAULT PRINTEMPS REDOUTE SA CORP FOREIG		D		2FE	709,717	106.0800	727,282	685,568	708,125	0	(7,662)	0	6,069	3.750	2.228	APR	18,877	25,524	03/16/2012	04/08/2015
F76869-AY-6	RTE EDF TRANSPORT SA GOVT FOREIGN		D		1FE	3,592,945	111.9400	3,984,558	3,559,680	3,663,020	0	(6,330)	0	56,568	3.875	3.475	JUN	70,669	115,571	10/15/2012	06/28/2022
F76869-DV-9	RTE EDF TRANSPORT SA CORP FOREIGN		D		1FE	3,270,653	102.5100	3,378,730	3,296,000	3,345,768	0	(764)	0	75,879	2.125	1.874	SEP	19,765	0	11/23/2012	09/20/2019
F7806F-MK-4	RCI BANQUE CORP FOREIGN		D		2FE	527,658	105.5200	556,486	527,360	547,730	0	(2,736)	0	22,808	4.375	2.423	JAN	21,433	0	09/07/2012	01/27/2015
F7806F-WZ-0	RCI BANQUE CORP FOREIGN		D		2FE	268,310	102.1800	269,441	263,680	267,453	0	(3,149)	0	2,292	4.000	2.399	DEC	867	10,490	03/16/2012	12/02/2013
F79088-AA-8	Roquette Freres Senior Note		F	2	1FE	44,945,000	103.0400	46,310,787	44,945,000	44,945,000	0	0	0	0	4.180	4.179	MS	495,768	939,351	03/26/2012	03/26/2024
F7S48D-FY-5	RCI BANQUE CORP FOREIGN		D		2FE	167,236	108.4800	171,630	158,208	165,991	0	(2,667)	0	1,423	5.625	3.230	MAR	8,627	0	03/16/2012	03/13/2015
F84938-AB-5	Sodexo Senior Note Series B		F		2	95,000,000	111.5600	105,977,129	95,000,000	95,000,000	0	0	0	0	5.990	5.990	MS	1,454,239	5,690,500	09/29/2008	09/29/2015
F84938-AC-3	Sodexo Senior Note Series C		F		2	5,000,000	123.0000	6,149,980	5,000,000	5,000,000	0	0	0	0	6.430	6.430	MS	82,161	321,500	09/29/2008	09/29/2018
F84938-AD-1	Sodexo SENIOR NOTE		F		2	28,500,000	110.8000	31,578,216	28,500,000	28,500,000	0	0	0	0	4.240	4.240	MS	308,813	1,208,400	03/29/2011	03/29/2018
F84938-AE-9	Sodexo SENIOR NOTE		F		2	11,000,000	115.2000	12,672,425	11,000,000	11,000,000	0	0	0	0	4.850	4.850	MS	136,339	533,500	03/29/2011	03/29/2021
F84941-AQ-0	SODEXO CORP FOREIGN		D		2FE	1,307,706	110.9600	1,338,503	1,206,336	1,250,073	0	(20,332)	0	19,756	6.250	4.323	JAN	69,422	74,996	11/30/2011	01/30/2015
F85892-AE-1	SOCIETE GENERALE CORP FOREIGN		D		1FE	1,393,400	104.1600	1,373,283	1,318,400	1,326,215	0	(8,130)	0	20,671	5.125	4.427	DEC	2,407	67,958	03/24/2009	12/19/2013
F858B9-AB-9	SOCIETE GENERALE CORP FOREIGN		D		1FE	5,871,155	104.2500	5,703,914	5,471,360	5,394,315	0	35,428	0	78,952	3.000	3.627	MAR	124,117	165,797	04/13/2011	03/31/2015
F858BG-AB-3	SOCIETE GENERALE CORP FOREIGN		D		1FE	221,060	104.7100	255,316	243,825	232,148	0	3,362	0	11,193	3.875	5.599	DEC	388	9,416	01/13/2012	12/17/2015
F858CX-AS-8	SOCIETE GENERALE CORP FOREIGN		D		1FE	2,584,971	117.7600	2,949,823	2,504,960	2,376,133	0	13,382	0	35,050	4.750	5.473	MAR	99,426	119,175	08/16/2011	03/02/2021
F858D6-BG-1	SOCIETE GENERALE CORP FOREIGN		D		1FE	566,544	108.9000	574,300	527,360	519,850	0	2,245	0	7,737	4.000	4.419	APR	14,795	21,133	08/16/2011	04/20/2016
F8629#-AA-2	Soparind S.C.A. Senior Note		D	2	3	58,710,000	114.1200	75,230,442	65,920,000	65,920,000	0	0	0	1,010,000	5.708	5.707	MN	449,396	3,628,258	11/18/2003	11/18/2018
F86921-BB-2	SCHNEIDER ELECTRIC SA CORP FOREIGN		D		1FE	676,291	112.2500	739,973	659,200	621,959	0	4,459	0	9,064	3.625	4.472	JUL	10,802	22,055	04/13/2011	07/20/2020
F86921-BK-2	SCHNEIDER ELECTRIC SA CORP FOREIGN		D		1FE	2,497,273	112.2000	2,662,668	2,373,120	2,410,607	0	(6,337)	0	37,228	3.750	3.399	JUL	42,180	82,242	09/20/2011	07/12/2018
F8T59V-FE-2	SOCIETE GEN (172828) CORP FOREIGN		D		1FE	916,926	103.4900	955,080	922,880	937,898	0	(299)	0	21,271	2.375	2.028	FEB	7,506	0	11/23/2012	02/28/2018
F9156M-AT-5	THALES SA CORP FOREIGN		D		2FE	473,968	105.0200	484,626	461,440	439,853	0	5,663	0	6,148	2.750	4.062	OCT	2,573	12,542	04/13/2011	10/19/2016
F9208Z-JN-8	TOTAL CAPITAL SA CORP FOREIGN		D		1FE	260,232	104.0300	260,587	250,496	253,684	0	(3,243)	0	3,867	4.750	3.316	DEC	717	11,666	02/12/2009	12/10/2013
F9208Z-JQ-1	TOTAL CAPITAL SA CORP FOREIGN		D		1FE	286,785	120.9300	326,838	270,272	275,874	0	(814)	0	4,262	4.875	4.427	JAN	12,204	13,124	03/24/2009	01/28/2019
F9208Z-KA-4	TOTAL CAPITAL SA CORP FOREIGN		D		1FE	566,345	107.0100	564,347	527,360	552,658	0	(7,902)	0	(5,785)	3.625	1.546	MAY	11,889	18,447	03/28/2012	05/19/2015
F93777-AA-2	TOTAL CAP INTL SA CORP FOREIGN		D		1FE	5,119,503	100.2100	5,284,643	5,273,600	5,238,562	0	254	0	118,805	2.125	2.187	MAR	32,238	0	11/23/2012	03/15/2023
F9686M-AC-1	VEOLIA ENVIRONNEMENT CORP FOREIGN		D		2FE	710,407	129.4700	853,494	659,200	642,181	0	427	0	9,791	6.125	6.252	NOV	4,093	39,687	01/21/2008	11/25/2033
F9686M-BS-5	VEOLIA ENVIRONNEMENT CORP FOREIGN		D		2FE	489,167	126.9700	552,414	435,072	456,794	0	(2,956)	0	7,181	6.750	5.694	APR	20,276	29,410	06/16/2009	04/24/2019
F9731#-AD-9	Vicat SA Senior Note		F		2	3,000,000	107.6400	3,229,347	3,000,000	3,000,000	0	0	0	0	5.240	5.240	JD	13,100	157,200	12/21/2010	12/01/2017
F9731#-AF-4	Vicat SA Senior Note		F		2	5,000,000	111.4800	5,574,074	5,000,000	5,000,000	0	0	0	0	5.960	5.960	JD	24,833	298,000	12/21/2010	12/01/2020
F9731#-AG-2	Vicat SA Senior Note		F		2	5,000,000	111.9800	5,599,232	5,000,000	5,000,000	0	0	0	0	6.110	6.110	JD	25,458	305,500	12/21/2010	12/01/2022
F97984-DK-5	VIVENDI SA CORP FOREIGN		D		2FE	831,202	106.6500	843,652	791,040	843,674	0	(1,542)	0	14,014	3.875	1.515	NOV	2,687	0	11/27/2012	11/30/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F9799W-AM-1	VEOLIA ENVIRONNEMENT CORP FOREIGN		D		2FE	1,352,277	119.1600	1,571,068	1,318,400	1,240,016	0	6,759	0	18,218	5.125	5.878	MAY	41,096	64,488	08/27/2008	05/24/2022
F98592-AA-0	WPP FINANCE SA CORP FOREIGN		D		2FE	3,362,095	108.5800	3,406,958	3,137,792	3,119,320	0	9,450	0	45,907	5.250	5.471	JAN	152,736	163,859	11/30/2011	01/30/2015
F9795V-AA-9	VEOLIA ENVIRONMENT CORP FOREIGN		D		2FE	944,966	112.8000	1,041,056	922,880	1,022,371	0	(2,003)	0	79,407	4.625	3.608	MAR	32,392	0	08/03/2012	03/30/2027
G0372V-AK-0	ANGLIAN WATER SERV FIN CORP FOREIGN		D		1FE	4,378,396	103.1800	4,081,157	3,955,200	3,942,253	0	15,017	0	58,486	4.625	4.954	OCT	43,101	181,208	01/15/2008	10/07/2013
G0372V-AY-0	ANGLIAN WATER SERV FIN CORP FOREIGN		D		1FE	2,039,010	118.2400	2,073,397	1,753,472	1,752,111	0	155	0	26,821	6.250	6.165	JUN	56,447	103,549	08/15/2008	06/27/2016
G03762-GY-4	ANGLO AMERICAN CAPITAL CORP FOREIGN		D		2FE	5,856,584	110.6900	5,545,681	5,009,920	5,001,434	0	2,777	0	76,031	5.875	5.922	APR	208,855	293,373	08/20/2008	04/17/2015
G0405#-AD-2	INCISIVE MEDIA BK LN TERM A1 BIDCO		D	2	5FE	1,324,135	48.0000	1,037,526	2,161,511	1,483,013	0	272,300	117,895	145,703	0.007	34.202	AO	208	74,168	10/21/2009	12/31/2013
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO		D	2	5FE	1,110,729	60.0000	1,070,399	1,783,998	1,238,957	0	195,415	138,542	119,827	3.000	0.000	AO	33,929	123,725	06/29/2012	12/31/2013
G0753U-AP-0	BAA FUNDING LIMITED, ST. HELIE CORP FORE		D	1	1FE	1,161,879	113.3800	1,718,996	1,516,160	1,317,880	0	30,564	0	30,943	4.600	7.445	FEB	61,168	54,093	09/06/2012	02/15/2018
G0754#-AA-5	Babcock International plc Series A Senio		D		2Z	47,435,442	112.3000	52,941,159	47,142,523	47,142,523	0	0	0	2,070,733	4.995	4.995	JJ	1,046,564	2,256,986	01/21/2010	01/21/2017
G0754#-AB-3	Babcock International plc Series B Senio		D		2Z	65,424,000	119.7000	77,830,263	65,020,000	65,020,000	0	0	0	2,856,000	5.405	5.405	JJ	1,561,925	3,368,396	01/21/2010	01/21/2020
G07540-AA-8	BAE SYS PLC CORP FOREIGN		D		2FE	324,304	103.3400	335,975	325,100	339,161	0	(521)	0	15,378	4.125	3.543	JUN	7,605	0	08/03/2012	06/08/2022
G07982-AR-5	BARCLAYS BK PLC CORP FOREIGN		D		1FE	579,326	106.2200	560,159	527,360	533,481	0	(4,504)	0	8,486	5.250	4.311	MAY	16,612	26,275	07/14/2009	05/27/2014
G079EU-AA-3	BARCLAYS BANK PLC CORP FOREIGN		D		2FE	2,773,721	113.4100	2,848,351	2,511,552	2,499,031	0	2,213	0	38,037	6.000	6.023	JAN	141,635	149,127	08/27/2008	01/23/2018
G079PW-BQ-1	BARCLAYS BANK PLC CORP FOREIGN		D		1FE	3,648,453	105.7300	4,181,795	3,955,200	3,942,323	0	4,962	0	60,702	3.500	3.618	MAR	109,608	138,296	05/26/2010	03/18/2015
G079SB-AC-6	BARCLAYS BK PLC CORP FOREIGN		D		2FE	574,229	113.0900	745,500	659,200	605,005	0	2,783	0	27,993	6.000	7.260	JAN	38,147	0	06/14/2012	01/14/2021
G079YK-AM-7	BARCLAYS BK PLC CORP FOREIGN		D		2FE	766,447	117.8400	854,485	725,120	778,758	0	(683)	0	12,995	6.625	5.499	MAR	36,163	0	10/24/2012	03/30/2022
G0805#-AB-2	Aggreko Plc Senior Note		F		1	25,000,000	111.9000	27,974,151	25,000,000	25,000,000	0	0	0	0	4.230	4.230	MS	311,375	1,057,500	03/15/2011	03/15/2019
G0805#-AC-0	Aggreko Plc Senior Note		F		1	20,000,000	115.0600	23,012,745	20,000,000	20,000,000	0	0	0	0	4.710	4.710	MS	277,367	942,000	03/15/2011	03/15/2021
G0805#-AD-8	Aggreko Plc Senior Note		F		1	57,900,000	103.2000	59,754,018	57,900,000	57,900,000	0	0	0	0	3.450	3.450	JD	11,098	998,775	06/29/2012	06/29/2024
G0827#-BC-3	Barratt Developments plc Senior Note		F		3	34,056,610	109.8100	37,398,947	34,056,610	34,056,610	0	0	0	0	7.500	7.500	FA	908,176	2,554,246	05/24/2011	08/23/2017
G08820-BF-1	BAT INTL FIN PLC CORP FOREIGN		D		1FE	28,182	102.3400	33,732	32,960	32,855	0	122	0	517	5.125	5.540	JUL	815	1,576	10/14/2003	07/09/2013
G08820-BM-6	BAT INTL FIN PLC CORP FOREIGN		D		1FE	6,709,440	110.8200	6,501,862	5,866,880	5,865,322	0	99	0	89,785	5.875	5.791	MAR	278,576	343,529	08/20/2008	03/12/2015
G0R53V-AD-3	BAA FUNDING LTD CORP FOREIGN		D		1FE	1,189,195	111.3200	1,247,552	1,120,640	1,197,945	0	(7,479)	0	16,229	4.375	2.543	JAN	45,813	0	10/03/2012	01/25/2017
G1108#-AE-8	The British Land Company plc Senior Note		F		1	15,500,000	111.3000	17,252,312	15,500,000	15,500,000	0	0	0	0	4.635	4.635	MS	239,475	718,425	09/01/2011	09/01/2021
G1108#-AF-5	The British Land Company plc Senior Note		F		1	15,500,000	112.0700	17,370,564	15,500,000	15,500,000	0	0	0	0	4.766	4.766	MS	246,243	738,730	09/01/2011	09/01/2023
G1163H-FQ-4	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	2,780,544	112.2900	2,960,915	2,636,800	2,548,399	0	12,631	0	37,727	3.625	4.176	JUL	44,257	88,740	04/13/2011	07/16/2019
G1163H-HD-1	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	267,450	108.5000	286,089	263,680	269,099	0	(657)	0	2,306	3.000	2.600	NOV	997	7,624	03/16/2012	11/16/2018
G12528-AK-0	Bord Gais Eireann Series E Senior Note		F		2	47,000,000	112.6600	52,952,606	47,000,000	47,000,000	0	0	0	0	6.840	6.840	MS	812,630	3,214,800	03/31/2009	03/31/2021
G1510J-AA-0	BAT INTL FINANCE PLC CORP FOREIGN		D		1FE	669,017	111.4200	734,512	659,200	673,728	0	(1,064)	0	5,775	3.625	3.305	NOV	3,470	23,035	03/16/2012	11/09/2021
G1561E-AA-9	BRAMBLES FINANCE PLC, ADDLE CORP FOREIGN		D		2FE	531,277	115.4100	532,555	461,440	480,475	0	(3,522)	0	7,719	4.625	3.714	APR	14,968	21,380	08/16/2011	04/20/2018
G1582K-AR-3	BRITISH TELECOMMUNICATIONS PLC CORP FORE		D		2FE	370,442	118.6600	385,777	325,100	368,705	0	(6,127)	0	4,389	6.625	3.314	JUN	11,330	20,616	04/20/2012	06/23/2017
G1582K-AS-1	BRITISH TELECOMMUNICATIONS PLC CORP FORE		D		2FE	284,697	106.4800	280,763	263,680	274,086	0	(6,965)	0	4,384	5.250	2.464	JUN	7,282	13,163	11/30/2011	06/23/2014
G1582K-AY-8	BRITISH TELECOMMUNICATIONS PLC CORP FORE		D		2FE	514,394	113.5800	524,119	461,440	488,596	0	(10,151)	0	7,635	6.500	3.940	JUL	14,627	27,998	05/04/2010	07/07/2015
G1582K-BQ-4	BRITISH TELECOMMUNICATIONS PLC CORP FORE		D		2FE	598,208	107.8800	568,912	527,360	544,868	0	(11,505)	0	8,952	6.125	3.785	JUL	15,398	30,013	02/09/2010	07/11/2014
G1591#-AK-8	Britvic plc Series D Senior Note		F		2	9,700,000	119.9800	11,637,969	9,700,000	9,700,000	0	0	0	0	5.240	5.240	JD	19,766	508,280	12/17/2009	12/17/2019
G1696#-AF-3	Bunzl Finance PLC Senior Note		F	2	2	29,805,000	111.4100	33,206,254	29,805,000	29,805,000	0	0	0	0	5.680	5.680	MN	272,749	1,692,924	05/03/2006	05/03/2016
G1696#-AG-1	Bunzl Finance PLC Senior Note		F		2	15,000,000	116.6000	17,490,597	15,000,000	15,000,000	0	0	0	0	5.780	5.780	MN	139,683	867,000	05/03/2006	05/03/2018
G1696#-AN-6	Bunzl Finance PLC Series D Senior Note		F		2	5,753,774	123.8800	6,193,991	5,000,000	5,524,129	0	(112,317)	0	0	8.170	5.307	AO	100,990	408,500	12/01/2010	04/02/2017
G1696#-AP-1	Bunzl Finance PLC Series E Senior Note		F		2	10,000,000	132.6200	13,261,810	10,000,000	10,000,000	0	0	0	0	8.320	8.320	AO	205,689	832,000	04/02/2009	04/02/2019
G1696#-AW-6	Bunzl Finance PLC Senior Note		F		2	20,000,000	109.6900	21,937,453	20,000,000	20,000,000	0	0	0	0	4.510	4.510	AO	160,356	902,000	04/27/2011	04/27/2021
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		F		1	26,220,000	114.5900	30,044,948	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AE-8	Cadogan Estates Ltd. GuaranteedSeries A		F		1	8,000,000	118.7300	9,498,105	8,000,000	8,000,000	0	0	0	0	6.450	6.450	FA	206,400	516,000	08/07/2008	08/07/2018
G1744#-AG-3	Cadogan Estates Ltd. GuaranteedSeries C		F		1	3,000,000	122.2300	3,666,943	3,000,000	3,000,000	0	0	0	0	6.600	6.600	FA	79,200	198,000	08/07/2008	08/07/2020
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		F		1	11,000,000	113.4800	12,482,400	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		F		1	7,000,000	115.2000	8,064,251	7,000,000	7,000,000	0	0	0	0	5.530	5.530	MS	98,926	387,100	03/29/2011	03/29/2032
000000-00-0	Cadogan Estates Ltd. Senior Note		D		1Z	7,427,000	100.5400	7,533,331	7,492,917	7,492,917	0	0	0	65,917	3.450	3.450	JD	8,617	0	12/19/2012	12/19/2022
000000-00-0	Cadogan Estates Ltd. Senior Note		D		1Z	2,220,000	103.7200	2,322,932	2,239,703	2,239,703	0	0	0	19,703	3.880	3.880	JD	2,897	0	12/19/2012	12/20/2027
G1846#-AC-9	The Capita Group Plc. Senior Note		D		2	77,758,934	99.2900	70,903,604	71,410,818	71,410,818	0	0	0	3,136,716	1.365	5.126	MS	253,704	1,277,960	09/28/2005	09/28/2013
G1846#-AD-7	The Capita Group Plc. Senior Note		D		2	38,879,466	96.5600	34,478,190	35,705,408	35,705,408	0	0	0	1,568,358	1.365	5.126	MS	126,852	638,980	09/28/2005	09/28/2015
G1846@-AJ-6	Capita Holdings Limited Senior Note		D		2	35,589,354	112.1900	40,565,413	36,156,559	36,156,559	0	0	0	1,588,175	4.850	4.850	JJ	790,554	1,682,812	01/20/2011	07/22/2019
G1846@-AK-3	Capita Holdings Limited Senior Note		F		2	5,000,000	110.3100	5,515,677	5,000,000	5,000,000	0	0	0	0	4.650	4.650	JJ	103,979	232,500	01/20/2011	07/22/2019
G1910#-AG-1	Cobham, plc. Series C Senior Note		F		2	13,140,000	127.8500	16,799,402	13,140,000	13,140,000	0	0	0	0	7.010	7.010	MS	266,100	921,114	03/17/2009	03/17/2019
G1910#-AH-9	Cobham, plc. Series A Floating Rate Sr N		F		2	75,000,000	100.0500	75,035,052	75,000,000	75,000,000	0	0	0	0	1.813	1.781	FMAN	230,370	1,503,097	01/26/2010	02/01/2018
G1910#-AJ-5	Cobham, plc. Series B Floating Rate Sr N		F		2	30,000,000	99.7800	29,935,077	30,000,000	30,000,000	0	0	0	0	1.811	1.756	MJSD	7,544	598,434	01/26/2010	03/27/2018
G1968#-AB-3	Cattles plc Senior Note - Series B		F		6	3	43.4700	5,840,508	13,436,935	3	0	0	0	0	8.530	69.570	JD	0	0	12/12/2001	12/12/2011
G1968#-AD-9	Cattles plc Senior Note		F		6*	1,025,534	42.9400	2,250,600	5,241,335	1,025,534	0	0	0	0	7.250	0.000	FA	0	0	11/01/2011	02/01/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1970P-BY-6	CATERPILLAR INTL FIN LTD CORP FOREIGN		D		1FE	3,964,984	103.0600	3,668,774	3,559,680	3,589,920	0	(22,850)	0	57,319	2.750	2.123	JUN	56,053	92,798	08/16/2011	06/06/2014
G1995C-AA-9	CATERPILLAR INTL FIN LTD CORPORATE		D		1FE	865,955	101.5600	937,291	922,880	936,521	0	(2,173)	0	72,740	1.375	0.743	MAY	7,927	0	08/03/2012	05/18/2015
G20448-AT-2	Compass Group Plc Series F Senior Note		F		2	26,307,500	103.6500	27,268,870	26,307,500	26,307,500	0	0	0	0	6.450	6.450	AO	424,208	1,696,834	10/30/2008	10/01/2013
G20448-AU-9	Compass Group Plc Series G Senior Note		F		2	26,307,500	113.3900	29,829,772	26,307,500	26,307,500	0	0	0	0	6.720	6.720	AO	441,966	1,767,864	10/30/2008	10/01/2015
G2071A-AD-2	CENTRICA PLC CORP FOREIGN		D		1FE	2,391,141	106.8500	2,431,654	2,275,700	2,500,600	0	(3,918)	0	113,377	4.375	3.529	MAR	80,195	0	08/03/2012	03/13/2029
G24370-AA-9	COMPASS GRP PLC CORP FOREIGN		D		1FE	985,657	108.4200	1,072,051	988,800	1,063,921	0	(4,371)	0	82,635	3.125	1.794	FEB	27,270	0	08/03/2012	02/13/2019
G25324-AE-7	CREDIT SUISSE FINANCE GUERNSEY CORP FORE		D		2FE	433,014	102.2400	404,393	395,520	400,209	0	(11,419)	0	6,634	6.375	3.423	JUN	14,369	24,027	02/18/2011	06/07/2013
G25324-AH-0	CREDIT SUISSE FINANCE GUERNSEY CORP FORE		D		1FE	3,358,286	105.3300	3,332,782	3,164,160	3,094,761	0	26,001	0	44,703	2.875	3.697	SEP	24,674	89,120	04/13/2011	09/24/2015
G2536G-BE-5	CS INTL (EXIM UKRAINE) GOVT FOREIGN		F	1	5FE	995,000	82.0000	4,100,000	5,000,000	1,809,756	0	407,725	0	0	5.793	46.618	FA	114,246	289,638	10/28/2008	02/09/2016
G2538V-AN-1	CREDIT SUISSE LONDON CORP FOREIGN		D		1FE	3,908,448	103.3100	3,391,503	3,282,816	3,283,241	0	(5,709)	0	51,261	6.125	5.953	AUG	82,082	188,200	09/16/2008	08/05/2013
G2539M-AG-5	CREDIT SUISSE LONDON CORP FOREIGN		D		1FE	802,316	107.4000	849,589	791,040	799,000	0	(5,553)	0	12,207	6.125	5.246	MAY	30,531	46,823	02/12/2009	05/16/2014
G2574B-CC-2	CREDIT AGRI LON CORP FOREIGN		D		1FE	3,838,059	107.8200	3,837,943	3,559,680	3,518,987	0	12,816	0	52,618	3.625	3.972	MAR	105,705	129,909	08/16/2011	03/08/2016
G2613#-AE-4	DS Smith PLC Euro Series A Senior Note		D		2	67,477,640	112.2200	75,347,024	67,141,525	67,141,525	0	0	0	1,028,716	4.395	4.395	FA	1,147,561	2,854,067	08/11/2010	08/13/2018
G2613#-AF-1	DS Smith PLC Euro Series B Senior Note		D		2	78,175,000	115.9000	90,153,027	77,785,600	77,785,600	0	0	0	1,191,800	4.825	4.825	FA	1,459,560	3,630,033	08/11/2010	08/11/2020
G2614#-AB-9	DCC PLC Senior Note		F		2	47,000,000	121.6600	57,178,993	47,000,000	47,000,000	0	0	0	0	6.190	6.190	JJ	1,373,836	2,909,300	07/11/2007	07/11/2019
G2614*-AA-5	DCC Corporation 2007 Limited Series A Gu		F		2	57,900,000	102.9400	59,600,791	57,900,000	57,900,000	0	0	0	0	5.670	5.670	AO	820,733	3,282,930	10/01/2008	10/01/2013
G2615*-AB-2	DCC Treasury 2010 Ltd. Series B GTD Sr U		F		2	3,250,000	112.2000	3,646,547	3,250,000	3,250,000	0	0	0	0	5.130	5.130	AO	41,681	166,725	03/24/2010	04/01/2017
G2615*-AC-0	DCC Treasury 2010 Ltd. Series C GTD Sr U		F		2	10,000,000	119.3300	11,932,712	10,000,000	10,000,000	0	0	0	0	5.710	5.710	AO	142,750	571,000	03/24/2010	04/01/2020
G26240-AA-1	Dairy Crest Group Plc Senior Note		F		2	3,215,000	100.7900	3,240,422	3,215,000	3,215,000	0	0	0	0	5.730	5.730	AO	44,520	184,220	04/04/2006	04/04/2013
G26240-AB-9	Dairy Crest Group Plc Senior Note		F		2	5,500,000	108.8200	5,984,894	5,500,000	5,500,000	0	0	0	0	5.830	5.830	AO	77,490	320,650	04/04/2006	04/04/2016
G26240-AD-5	Dairy Crest Group Plc Senior Note		D		2	59,040,000	103.0700	61,150,098	59,328,000	59,328,000	0	0	0	909,000	4.735	4.735	AO	678,885	2,782,973	04/04/2007	04/04/2014
G26240-AE-3	Dairy Crest Group Plc Senior Note		D		2	30,044,800	109.0800	32,931,465	30,191,360	30,191,360	0	0	0	462,580	4.849	4.849	AO	353,795	1,450,321	04/04/2007	04/04/2017
G26240-AH-6	Dairy Crest Group Plc Senior Note		F		2	1,150,271	97.8000	1,114,973	1,140,000	1,150,142	0	(130)	0	0	3.930	3.811	MN	3,858	22,401	11/19/2012	11/30/2021
G26850-AB-5	Great Portland Estates Plc Senior Note		F		2	13,000,000	110.0500	14,307,002	13,000,000	13,000,000	0	0	0	0	4.810	4.810	JD	1,737	625,300	06/30/2011	06/30/2018
G26850-AC-3	Great Portland Estates Plc Senior Note		F		2	18,870,000	113.3300	21,385,494	18,870,000	18,870,000	0	0	0	0	5.370	5.370	JD	2,815	1,013,319	06/30/2011	06/30/2021
G26850-AD-1	Great Portland Estates Plc Senior Note		F		2	17,400,000	106.6500	18,557,070	17,400,000	17,400,000	0	0	0	0	4.200	4.200	MN	62,930	365,400	05/30/2012	05/30/2019
G26850-AE-9	Great Portland Estates Plc Senior Note		F		2	10,000,000	108.6800	10,868,172	10,000,000	10,000,000	0	0	0	0	4.820	4.820	MN	41,506	241,000	05/30/2012	05/30/2022
G2756X-AG-7	DIAGEO FINANCE PLC CORP FOREIGN		D		1FE	752,487	111.1100	791,034	711,936	729,764	0	(8,536)	0	11,218	6.625	5.152	DEC	3,489	46,751	02/11/2009	12/05/2014
G2866#-AD-0	DUNDEE HOLDCO 3 LTD DONCASTERS PLC TERM		F	2	5	968,774	86.2500	1,379,087	1,598,942	739,187	0	(128,522)	0	0	5.875	16.254	MJSD	12,435	156,979	11/15/2012	06/29/2017
G2866@-AA-8	DUNDEE PIKCO LTD DONCASTERS PLC TERM BK		D	2	4FE	1,499,316	65.3000	2,204,285	3,375,627	722,251	0	(365,684)	0	31,546	12.015	20.312	MJSD	22,223	377,201	12/12/2012	12/29/2017
G2978#-AB-9	Electricity Supply Board Senior Note		F		2	20,000,000	101.8400	20,367,295	20,000,000	20,000,000	0	0	0	0	5.040	5.040	JD	44,800	1,008,000	12/15/2003	12/15/2013
G2978#-AC-7	Electricity Supply Board Senior Note		F		2	15,000,000	105.3500	15,801,917	15,000,000	15,000,000	0	0	0	0	5.190	5.190	JD	34,600	778,500	12/15/2003	12/15/2015
G2978#-AN-3	Electricity Supply Board Series F Senior		F		2	40,000,000	120.7100	48,284,098	40,000,000	40,000,000	0	0	0	0	7.530	7.530	JD	133,867	3,012,000	06/25/2009	06/15/2019
G2R35E-CK-2	CLOVERIE PLC SWISS REINS CO LT CORP FRGN		D	1	1FE	580,240	121.1900	639,114	527,360	593,093	0	(597)	0	13,451	6.625	4.903	SEP	11,678	0	11/23/2012	09/01/2042
G2R74B-BQ-8	CREDIT AGRICOLE SA/LONDON CORP FOREIGN		D		1FE	512,589	111.2000	586,428	527,360	543,362	0	(822)	0	31,596	3.875	3.287	FEB	18,034	0	08/03/2012	02/13/2019
G3041#-AA-2	The Economist Newspaper Ltd Series A Sen		F	2	2	6,125,000	120.2000	7,362,273	6,125,000	6,125,000	0	0	0	0	7.930	7.929	JJ	234,761	485,713	07/17/2009	07/07/2019
G3041#-AB-0	The Economist Newspaper Ltd Series B Sen		F	2	2	14,700,000	119.4100	17,552,862	14,700,000	14,700,000	0	0	0	0	7.720	7.720	JJ	548,506	1,134,840	07/31/2009	07/07/2019
G3144#-AC-4	Fenner International Limited Senior Note		F		2	9,125,000	112.9800	10,309,230	9,125,000	9,125,000	0	0	0	0	5.780	5.780	JD	43,952	527,425	05/24/2007	06/01/2017
G3257N-AA-4	EXPERIAN FINANCE PLC CORP FOREIGN		D		1FE	379,090	111.8800	400,087	357,610	386,534	0	(3,839)	0	11,283	4.750	3.194	NOV	1,815	16,733	02/01/2012	11/23/2018
G33365-SY-7	FCE BANK PLC CORP FOREIGN		D		2FE	892,718	106.1900	909,992	856,960	882,767	0	(7,996)	0	(1,956)	4.750	3.181	JAN	38,704	0	04/27/2012	01/19/2015
G33365-SZ-4	FCE BANK PLC CORP FOREIGN		D		2FE	923,322	103.3500	953,799	922,880	944,272	0	(465)	0	21,415	2.875	2.339	OCT	6,542	0	11/23/2012	10/03/2017
G3424#-AB-7	G4S PLC Series B Senior Unsecured Note		F		2	62,000,000	109.9200	68,148,353	62,000,000	62,000,000	0	0	0	0	6.430	6.430	JJ	1,838,266	3,986,600	07/15/2008	07/15/2015
G3430*-AA-5	Filtrona plc USD SER A Sr Note Due 2017		F		2	10,400,000	114.1100	11,867,736	10,400,000	10,400,000	0	0	0	0	5.370	5.370	AO	96,183	558,480	04/29/2010	04/29/2017
G3430*-AB-3	Filtrona plc USD SER A Sr Note Due 2020		F		2	5,000,000	121.9000	6,095,205	5,000,000	5,000,000	0	0	0	0	5.910	5.910	AO	50,892	295,500	04/29/2010	04/29/2020
G3439Y-AB-9	FGA CAPITAL IRELAND PLC CORP FOREIGN		D		2FE	259,640	102.7500	270,923	263,680	265,538	0	(124)	0	6,022	4.375	3.893	SEP	3,319	0	11/23/2012	09/18/2014
G3469#-AA-5	FirstGroup plc Senior Note		F	2	2	69,130,000	104.1600	72,007,058	69,130,000	69,130,000	0	0	0	0	4.260	4.260	AO	499,003	2,944,938	04/28/2011	10/31/2017
G36510-AA-5	Quinn Group Limited Senior Note - Tranch		F		6Z	3,665,492	25.6000	6,092,796	23,796,516	3,665,492	0	0	0	0	7.500	0.000	MJSD	0	0	02/07/2012	12/02/2016
000000-00-0	Quinn Group Limited Tranche C PIK Note		F		6Z	4	0.0000	0	1,904,427	0	(4)	0	0	0	7.500	0.000	MJSD	0	0	12/06/2012	12/02/2016
G3652@-AA-4	Quinn Group Limited Senior Note - Tranch		F		5Z	11,544,119	92.4900	13,262,097	14,339,369	11,931,779	0	387,660	0	0	8.553	14.462	MJSD	85,170	1,008,411	02/07/2012	12/02/2016
G3659*-AA-9	Franke Finance Int'l Ltd Senior Note		D		1	25,000,000	113.3300	36,284,977	32,016,059	32,016,059	0	0	0	674,491	4.270	4.270	MN	125,316	1,323,758	11/28/2007	11/28/2017
G3659*-AC-5	Franke Finance Int'l Ltd Senior Note		D		1	30,642,754	117.6900	46,182,856	39,242,408	39,242,408	0	0	0	826,730	4.420	4.420	MN	158,997	1,679,542	11/28/2007	11/28/2019
G36983-AA-5	G4S INTL FIN PLC CORP FOREIGN		D		2FE	628,225	103.1600	680,012	659,200	675,423	0	(1,309)	0	48,507	2.875	2.257	MAY	12,669	0	08/14/2012	05/02/2017
G3775B-HS-7	GE CAPITAL UK FUNDING CORP FOREIGN		D		1FE	1,302,174	101.1000	1,332,969	1,318,400	1,331,876	0	(504)	0	30,206	1.250	0.875	OCT	4,287	0	11/23/2012	10/15/2015
G37750-CR-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	2,593,833	119.8500	3,160,132	2,636,800	2,383,158	0	12,814	0	35,050	4.625	5.550	FEB	104,625	122,479	08/20/2008	02/22/2027
G3775Q-DM-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	2,469,239	100.7700	2,205,418	2,188,544	2,187,763	0	(212)	0	33,547	4.875	4.826	MAR	87,984	106,141	04/21/2008	03/06/2013
G3775Q-DN-9	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	1,681,652	131.9200	1,947,889	1,476,608	1,518,651	0	(705)	0	19,954	6.025	5.749	MAR	74,585	81,932	04/20/2012	03/01/2038
G3775Q-DV-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	4,188,720	110.1600	3,921,388	3,559,680	3,555,214	0	1,522	0	54,220	5.250	5.225	MAY	116,738	180,334	07/22/2008	05/18/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G37750-EC-2	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	1,078,423	124.3500	1,639,383	1,318,400	1,169,070	0	17,997	0	18,017	6.000	8.299	JAN	76,078	76,002	10/23/2008	01/15/2019
G37750-EG-3	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	842,449	100.3800	767,578	764,672	765,344	0	(9,881)	0	12,411	5.250	3.944	JAN	36,855	39,862	07/14/2009	01/31/2013
G37750-EQ-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	539,237	122.2500	564,112	461,440	471,459	0	(1,323)	0	7,400	5.375	4.940	JAN	23,312	24,545	11/24/2009	01/23/2020
G37750-FC-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	484,003	111.9300	516,498	461,440	469,414	0	(1,803)	0	7,256	4.250	3.785	MAR	16,441	19,831	04/21/2010	03/01/2017
G3901#-AA-1	Glanbia Financial Services Senior Note		F		2	79,740,000	113.6700	90,637,170	79,740,000	79,740,000	0	0	0	0	5.400	5.400	JD	191,376	4,305,960	08/30/2011	06/15/2021
G3910E-AH-8	GLAXOSMITHKLINE CAPITAL CORP FOREIGN		D		1FE	4,004,958	122.2700	4,279,736	3,500,352	3,536,458	0	(7,049)	0	55,057	5.625	5.310	DEC	10,249	195,461	02/04/2008	12/13/2017
G39283-AA-7	G4S PLC CORP FOREIGN		D		2FE	256,786	122.3500	298,322	243,825	254,763	0	(1,345)	0	11,238	7.750	6.732	MAY	12,063	18,713	07/14/2009	05/13/2019
G3R03C-2M-9	GE CAPITAL UK FUNDING CORP FOREIGN		D		1FE	590,528	108.4100	652,022	601,435	611,328	0	(1,200)	0	22,001	4.375	4.040	JUL	11,102	12,612	03/16/2012	07/31/2019
G3R0K3-AA-7	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	1,430,759	102.4800	1,553,808	1,516,160	1,545,686	0	(5,127)	0	120,053	2.000	1.078	FEB	25,601	0	08/03/2012	02/27/2015
G3R0K3-BE-8	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	630,125	106.7300	703,566	659,200	681,816	0	(1,265)	0	52,957	2.875	2.283	JUN	10,229	0	08/03/2012	06/18/2019
G41339-AA-1	Grosvenor Ltd Senior Note		D		1	39,600,000	133.1800	51,956,720	39,012,000	39,012,000	0	0	0	1,713,600	5.570	5.570	AO	380,269	2,161,338	04/28/2011	04/28/2031
G4146*-AB-6	Group 4 Securicor PLC Senior Note		F		2	14,725,000	112.5800	16,577,763	14,725,000	14,725,000	0	0	0	0	5.860	5.860	MS	287,628	862,885	03/01/2007	03/01/2017
G4146*-AC-4	Group 4 Securicor PLC Senior Note		F		2	10,000,000	116.1400	11,614,071	10,000,000	10,000,000	0	0	0	0	5.960	5.960	MS	198,667	596,000	03/01/2007	03/01/2019
G46217-10-8	HOLCIM GB CORP FOREIGN		D		2FE	424,035	123.4700	501,739	406,375	415,857	0	(1,850)	0	18,357	8.750	7.911	APR	24,550	35,328	06/16/2009	04/24/2017
G463DA-AC-0	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	2,354,536	105.1600	2,356,996	2,241,280	2,241,614	0	(616)	0	34,383	4.500	4.422	APR	67,975	101,255	06/16/2009	04/30/2014
G463DA-AD-8	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	141,731	118.2800	192,256	162,550	147,438	0	187	0	6,475	6.000	6.642	MAR	7,428	9,546	09/29/2011	03/29/2040
G463KG-AP-0	HSBC BANK PLC CORP FOREIGN		D		1FE	574,121	105.1600	554,566	527,360	524,460	0	1,448	0	7,884	3.250	3.497	JAN	15,875	17,072	04/13/2011	01/28/2015
G463MF-AJ-4	HSBC HOLDINGS PLC CORP FOREIGN		D		1FE	296,278	108.9100	287,165	263,680	268,478	0	(1,545)	0	4,270	3.875	3.238	MAR	8,146	10,208	08/16/2011	03/16/2016
G463NH-AL-4	HSBC HLDGS PLC CORP FOREIGN		D		1FE	449,889	120.8400	477,959	395,520	456,430	0	(1,283)	0	7,824	6.000	3.275	JUN	13,328	0	11/01/2012	06/10/2019
G4672K-AA-5	HUTCHISON WHAMPOA FINANCE CORP FOREIGN		D		1FE	4,062,979	102.6200	3,734,120	3,638,784	3,635,745	0	(1,709)	0	55,890	5.875	5.791	JUL	103,668	199,558	08/26/2008	07/08/2013
G4691#-AA-3	IMI Group Limited Senior Note		F		1	142,500,000	117.8500	167,940,622	142,500,000	142,500,000	0	0	0	0	5.980	5.980	FA	3,077,208	8,521,500	02/22/2008	02/21/2018
G4691#-AC-9	IMI Group Limited Series B Senior Unsecu		F		1	13,000,000	130.2100	16,927,828	13,000,000	13,000,000	0	0	0	0	7.610	7.610	JJ	420,453	989,300	07/28/2009	07/28/2019
G4691*-AA-7	IAWS Finance PP Limited Senior Note		F		2	49,000,000	104.7800	51,339,571	49,000,000	49,000,000	0	0	0	0	5.720	5.720	JD	140,140	2,802,800	06/13/2007	06/13/2014
G47188-AK-6	LLOYDS TSB BANK PLC (ADDITIONA CORP FORE		D		1FE	487,581	122.0000	594,959	487,650	520,445	0	(4,264)	0	22,627	6.750	5.385	AO	6,223	32,627	12/23/2008	10/24/2018
G4718W-DB-0	LLOYDS TSB BK PLC CORP FOREIGN		D		1FE	2,399,180	120.9700	2,791,100	2,307,200	2,585,568	0	(14,433)	0	200,821	5.375	3.298	SEP	40,771	118,359	08/03/2012	09/03/2019
G4718W-Q5-9	LLOYDS TSB BK PLC CORP FOREIGN		D		1FE	1,021,904	107.1000	1,129,633	1,054,720	1,100,984	0	(6,433)	0	85,513	3.750	2.039	SEP	12,570	38,403	08/03/2012	09/07/2015
G4718W-VE-4	LLOYDS TSB BK PLC CORP FOREIGN		D		2FE	446,372	114.2000	602,254	527,360	457,654	0	5,415	0	2,157	6.500	8.852	MAR	26,578	17,242	04/30/2012	03/24/2020
G4718W-YF-8	LLOYDS TSB BK PLC CORP FOREIGN		D		2FE	136,709	115.5700	187,859	162,550	144,958	0	657	0	6,364	7.625	9.056	AO	2,418	12,257	09/29/2011	04/22/2025
G4721V-10-4	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		D		2FE	1,057,945	121.3600	1,068,765	880,691	1,063,997	0	(11,461)	0	17,513	8.375	1.505	FEB	64,286	0	10/15/2012	02/17/2016
G4721V-BH-6	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		D		2FE	252,519	118.8600	274,222	230,720	252,530	0	(2,153)	0	2,164	5.000	3.411	DEC	948	11,380	03/16/2012	12/02/2019
G4721V-BP-8	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		D		2FE	921,939	141.5900	1,334,906	942,790	985,803	0	(2,881)	0	43,207	9.000	8.098	FEB	73,955	82,554	05/07/2009	02/17/2022
G4721Z-AB-1	IMPERIAL TOBACCO GROUP PLC CORP FOREIGN		D		2FE	3,139,115	110.4500	4,077,130	3,691,520	3,555,407	0	65,656	0	56,954	7.250	9.431	SEP	79,191	266,904	11/21/2008	09/15/2014
G4732#-AA-4	INCISIVE MEDIA PLC BK LN TERM A1 IML		D	2	5FE	624,837	48.0000	489,591	1,019,981	699,848	0	129,196	56,298	68,757	0.007	34.227	AO	98	34,998	10/21/2009	12/31/2013
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML		D	2	5FE	524,134	60.0000	505,103	841,839	583,074	0	61,376	36,033	56,477	3.000	36.024	AO	15,825	58,383	06/29/2012	12/31/2013
G5161*-AF-4	Johnston Press plc Senior Note		D	2	5Z	16,497,273	56.7200	16,284,064	28,706,889	17,590,939	0	1,031,441	0	62,226	10.300	34.574	MJSD	8,213	2,164,142	05/04/2012	09/30/2015
G5222#-AB-6	Keller Group plc Senior note		F		2	15,530,000	103.0000	15,995,457	15,530,000	15,530,000	0	0	0	0	5.480	5.480	AO	182,029	851,044	10/14/2004	10/14/2014
G5222#-AC-4	Keller Group plc Senior Note		F		2Z	17,230,000	103.2800	17,795,002	17,230,000	17,230,000	0	0	0	0	5.000	5.000	FA	337,421	0	08/10/2012	08/10/2018
G5241#-AE-7	Kerry Group Financial Services Sr Note S		F		2	30,000,000	119.1400	35,740,456	30,000,000	30,000,000	0	0	0	0	4.830	4.830	JJ	648,025	1,449,000	01/20/2010	01/20/2020
G5390#-AA-4	Lavendon Group plc Senior Note		D		2	61,888,104	103.6600	64,317,988	62,048,119	62,048,119	0	0	0	160,015	4.890	4.890	JJ	1,517,077	916,774	03/08/2012	07/01/2019
G54808-AA-7	Liberty Living Properties Ltd Senior Not		F		2	7,960,000	104.5200	8,320,212	7,960,000	7,960,000	0	0	0	0	4.600	4.601	MS	92,557	215,628	02/28/2012	02/28/2022
G54808-AB-5	Liberty Living Properties Ltd Senior Not		F		2	30,500,000	104.1500	31,764,967	30,500,000	30,500,000	0	0	0	0	4.700	4.699	MS	362,357	844,172	02/28/2012	02/28/2024
G5485F-AB-8	LI & FUNG LTD CORP FOREIGN		F		1FE	2,014,000	111.2900	2,225,879	2,000,000	2,010,905	0	(1,204)	0	0	5.250	5.159	MN	14,000	105,000	05/20/2010	05/13/2020
G5712#-AA-5	Low & Bonar plc EURO Senior Note		D		3	24,994,699	109.0800	28,303,997	25,947,253	25,947,253	0	0	0	397,553	5.900	5.900	MS	506,044	1,498,491	09/02/2010	09/02/2016
G58296-AM-9	MARKS & SPENCER CORP FOREIGN		D		2FE	363,353	113.5700	369,219	325,100	366,451	0	(250)	0	3,348	6.125	4.326	DEC	1,418	0	12/05/2012	12/06/2021
G5957W-CN-2	HBOS PLC HBOS PLC		D	1	3FE	2,319,034	92.7500	2,078,787	2,241,280	2,010,367	0	(59,860)	0	38,219	4.375	4.137	OCT	16,925	96,524	09/15/2010	10/30/2019
G6164#-AB-4	MITIE Treasury Management Ltd GBP GTD Se		D		2	63,000,000	109.5500	71,228,146	65,020,000	65,020,000	0	0	0	2,856,000	4.380	4.380	JD	124,838	2,790,062	12/16/2010	12/16/2019
G6164#-AD-0	MITIE Treasury Management Ltd Senior Not		D		2Z	22,138,770	103.8400	23,210,504	22,351,907	22,351,907	0	0	0	213,137	3.870	3.870	JD	45,028	0	12/13/2012	12/16/2022
G6164#-AE-8	MITIE Treasury Management Ltd Senior Not		D		2Z	22,138,770	104.7500	23,413,229	22,351,907	22,351,907	0	0	0	213,137	4.040	4.040	JD	47,006	0	12/13/2012	12/16/2024
G6177#-AA-1	Inchcape plc Senior Note		F		2	3,928,571	112.1500	4,406,005	3,928,571	3,928,571	0	0	0	0	5.940	5.940	MN	24,632	233,357	05/23/2007	05/23/2017
G6177#-AB-9	Inchcape plc Senior Note		F		2	47,142,857	115.1200	54,272,904	47,142,857	47,142,857	0	0	0	0	6.040	6.040	MN	300,562	2,847,429	05/23/2007	05/23/2019
G62748-AB-7	WM MORRISON SUPERMARKETS PLC CORP FOREIG		D		1FE	319,110	100.0000	325,113	325,100	325,257	0	4	0	6,143	3.500	3.495	JJ	4,885	0	11/23/2012	07/27/2026
G6375G-AJ-0	NATIONAL GRID ELECTRICITY TRAN CORP FORE		D		1FE	491,910	141.5300	690,166	487,650	545,742	0	(1,536)	0	23,861	7.375	6.159	JAN	34,785	33,818	03/24/2009	01/13/2031
G6375K-BZ-4	NATIONAL GRID TRANSCO CORP FOREIGN		D		2FE	587,183	107.2800	565,750	527,360	553,993	0	(19,700)	0	8,542	6.500	2.487	APR	23,854	34,341	12/01/2010	04/22/2014
G6375U-AL-4	NATIONAL GRID GAS PLC CORP FOREIGN		D		1FE	2,539,423	101.6000	2,210,183	2,175,360	2,174,063	0	128	0	33,290	5.125	5.125	MAY	70,863	108,561	07/22/2008	05/14/2013
G6378#-AA-8	Musgrave Group plc Senior Note		D		2	53,392,593	108.2600	56,703,866	52,375,591	52,375,591	0	0	0	802,478	4.728	4.728	MS	639,648	2,455,961	09/28/2011	09/28/2018
G65422-AA-8	NOBLE CORP CORP FOREIGN		F		2FE	3,867,675	102.0600	3,572,240	3,500,000	3,547,611	0	(112,573)	0	0	5.875	2.563	JD	17,135	205,625	01/28/2010	06/01/2013
G6644#-AF-5	Northgate PLC Series A Senior Note		F		3	12,072,862	102.5000	12,560,438	12,253,550	12,211,419	0	35,087	0	0	7.860	8.401	JAJO	163,197	1,084,409	12/28/2011	12/14/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G6644#-AG-3	Northgate PLC Series B Senior Note		F		3	41,962,062	108.2800	50,230,690	46,387,992	43,594,043	0	551,119	0	0	7.990	10.223	JAJD	628,029	5,374,468	05/13/2010	12/14/2016
G6844@-AC-2	PHS GROUP PLC PHS GRP PLC BK LN		D	2	4FE	2,966,796	85.7500	2,090,799	2,438,250	2,369,719	0	(15,274)	0	107,782	0.007	4.335	MJSD	233	87,325	10/26/2007	08/01/2016
G6844@-AD-0	PHS GROUP PLC PHS GRP PLC BK LN		D	2	4FE	3,013,258	85.2500	2,078,608	2,438,250	2,387,151	0	(4,965)	0	106,114	0.007	3.832	MJSD	200	75,314	10/26/2007	08/03/2015
G6970*-AB-2	Peel Ports PP Finance Limited Debt in In		F		2FE	18,200,000	102.0400	18,571,289	18,200,000	18,200,000	0	0	0	0	5.250	5.247	JJ	55,738	0	12/10/2012	12/10/2022
G6970*-AC-0	Peel Ports PP Finance Limited Debt in In		D	2	2FE	16,323,000	108.3900	18,070,936	16,671,716	16,671,716	0	0	0	348,716	5.680	5.720	MJSD	55,239	0	12/10/2012	12/10/2027
G7028B-AK-7	PETROBRAS INTL FIN CO GOVT FOREIGN		D		2FE	350,875	111.5000	367,504	329,600	350,910	0	(2,972)	0	3,008	4.875	3.456	MAR	13,207	0	03/16/2012	03/07/2018
G7068#-AK-9	Pendragon plc Senior Secured Note		F	2	4	1,681,229	105.7500	1,932,538	1,827,423	1,762,375	0	37,867	0	0	9.310	12.228	FA	59,547	173,209	09/02/2010	06/30/2014
G7113*-AB-8	Places for People Homes Ltd Series B Sen		F		1	22,000,000	124.5600	27,404,049	22,000,000	22,000,000	0	0	0	0	6.590	6.590	JD	88,599	1,449,800	06/09/2009	06/09/2019
G7219*-AC-9	Premier Oil UK Limited Senior Note		F		2	39,050,000	106.3600	41,531,925	39,050,000	39,050,000	0	0	0	0	5.780	5.780	JD	137,933	2,257,090	06/09/2011	06/09/2021
G7219*-AF-2	Premier Oil UK Limited Senior Note		F		2	25,000,000	102.0000	25,499,479	25,000,000	25,000,000	0	0	0	0	5.290	5.290	MS	389,403	661,250	03/15/2012	03/15/2022
G7219*-AG-0	Premier Oil UK Limited Senior Note		F		2	19,900,000	101.5500	20,209,029	19,900,000	19,900,000	0	0	0	0	5.440	5.440	MS	318,754	541,280	03/15/2012	03/15/2024
G7278@-AB-7	Provident Investment PLC Senior Note		F		2	25,000,000	100.9200	25,230,206	25,000,000	25,000,000	0	0	0	0	6.340	6.340	AO	294,986	1,585,000	04/24/2003	04/24/2013
G7278@-AD-3	Provident Investment PLC		F		2	16,654,204	104.5900	17,418,647	16,654,204	16,654,204	0	0	0	0	6.450	6.450	FA	414,759	1,074,196	08/12/2004	08/12/2014
G7311#-AA-6	Quarto Publishing PLC Senior Note		R	2	3	25,807,500	94.7200	24,445,313	25,807,500	25,807,500	0	0	0	0	2.061	7.159	MJSD	36,928	582,878	12/07/2006	12/07/2014
G7333#-AC-6	RPC Group plc Senior Note		D		2	33,000,000	112.1000	36,946,832	32,960,000	32,960,000	0	0	0	505,000	4.770	4.770	JD	69,875	1,534,390	12/15/2011	12/15/2021
G76311-AG-7	ROLLS ROYCE GROUP PLC CORP FOREIGN		D		1FE	426,300	125.1500	518,737	414,503	421,227	0	(870)	0	18,545	6.750	6.321	APR	18,857	27,951	06/16/2009	04/30/2019
G7688B-AE-2	Royal Bk of Scotland Grp Plc CORP FOREIG		D		1FE	1,047,466	119.2800	1,100,792	922,880	922,019	0	84	0	14,116	5.375	5.316	SEP	12,639	48,405	11/24/2009	09/30/2019
G768D7-AK-1	ROYAL BK OF SCOTLAND PLC CORP FOREIGN		D		2FE	2,339,325	112.7800	2,230,266	1,977,600	1,977,600	0	0	0	30,300	6.934	6.934	APR	100,309	135,941	06/09/2008	04/09/2018
G768DQ-AT-0	ROYAL BANK OF SCOTLAND GROUP P CORP FORE		D		1FE	2,167,421	101.6600	1,889,802	1,858,944	1,857,527	0	39	0	28,454	5.250	5.218	MAY	61,765	94,567	07/22/2008	05/15/2013
G768J3-BB-3	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		D		1FE	175,364	120.5500	238,392	197,760	190,704	0	702	0	2,964	5.500	6.030	MAR	8,463	10,942	05/26/2010	03/23/2020
G768JB-AT-4	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		D		1FE	1,197,259	109.1300	1,294,899	1,186,560	1,240,346	0	(8,492)	0	82,568	4.875	2.955	JUL	26,941	11,938	07/26/2012	07/15/2015
G768JD-QZ-2	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		D		1FE	599,264	111.1200	659,230	593,280	580,311	0	3,414	0	12,684	4.750	5.394	MAY	17,603	27,193	01/11/2012	05/18/2016
G7885V-BK-4	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		D		1FE	1,886,219	103.1600	1,577,654	1,529,344	1,534,181	0	(12,647)	0	25,758	6.125	5.342	JUL	40,035	87,889	09/16/2008	07/29/2013
G7885V-CD-9	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		D		1FE	479,018	153.0000	758,545	495,778	490,297	0	153	0	21,533	8.375	8.327	NOV	4,778	40,653	11/07/2008	11/20/2028
G7885V-CX-5	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		D		1FE	348,411	104.6800	391,381	373,865	377,954	0	(3,206)	0	16,370	5.750	4.638	FEB	19,441	20,896	03/24/2009	02/05/2014
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		F		1	10,000,000	116.6200	11,661,678	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AF-8	Sanctuary Housing Association Senior Not		D		1	15,700,000	110.0700	17,892,358	16,255,000	16,255,000	0	0	0	714,000	4.470	4.470	AO	149,356	717,301	10/17/2011	10/18/2021
G8030*-AA-8	Senior PLC Senior Note		F		2	25,000,000	113.4700	28,367,591	25,000,000	25,000,000	0	0	0	0	5.850	5.850	JJ	613,438	1,462,500	01/31/2007	01/31/2017
G8030*-AB-6	Senior PLC Senior Note		F		2	35,000,000	106.7900	37,376,871	35,000,000	35,000,000	0	0	0	0	5.930	5.930	AO	397,804	2,075,500	10/22/2007	10/22/2014
G8038#-AB-4	Serco Group, plc Senior Note		D	2	2	48,039,000	105.7000	51,542,918	48,765,000	48,765,000	0	0	0	2,142,000	5.890	5.889	FA	1,054,473	2,797,286	08/20/2003	08/20/2015
G8038#-AE-8	Serco Group, plc Senior Note		F		2	3,000,000	108.3400	3,250,061	3,000,000	3,000,000	0	0	0	0	4.350	4.350	MN	18,850	130,500	05/09/2011	05/09/2018
G8038#-AF-5	Serco Group, plc Senior Note		F		2	20,000,000	111.2000	22,240,463	20,000,000	20,000,000	0	0	0	0	4.940	4.940	MN	142,711	988,000	05/09/2011	05/09/2021
G8038#-AH-1	Serco Group, plc Senior Note		F		2	5,550,000	105.0400	5,829,540	5,550,000	5,550,000	0	0	0	0	4.170	4.170	AO	45,644	231,435	10/20/2011	10/20/2021
G8038#-AJ-7	Serco Group, plc Senior Note		F		2	35,000,000	104.3700	36,530,727	35,000,000	35,000,000	0	0	0	0	4.270	4.270	AO	294,749	1,494,500	10/20/2011	10/20/2023
G8056X-CA-2	SEVERN TRENT WATER UTIL CORP FOREIGN		D		2FE	5,118,483	113.1300	5,063,662	4,475,968	4,509,974	0	(10,582)	0	69,436	5.250	4.911	MAR	190,566	233,848	10/19/2011	03/11/2016
G80769-AA-3	SEVERN TRENT UTILS FIN PLC CORP FOREIGN		D		2FE	301,093	106.3300	345,685	325,100	312,507	0	168	0	11,247	4.875	5.070	JAN	14,853	0	03/16/2012	01/24/2042
G8124#-AF-0	SIG PLC Senior Note		F		3	40,880,000	107.6500	44,006,728	40,880,000	40,880,000	0	0	0	0	6.000	5.995	FA	967,493	2,452,800	11/01/2006	11/01/2016
G8252@-AE-9	SMURFIT KAPPA Term C4 Extended C1 Euro		D	2	3	3,674,497	100.4800	3,633,887	3,616,384	3,691,822	0	58,768	0	(41,443)	3.984	38.480	MJSD	10,155	128,950	03/01/2012	03/31/2017
G8252@-AF-6	SMURFIT KAPPA Term B4 Extended B1 Euro		D	2	3	1,296,438	99.9800	1,282,111	1,282,316	1,284,238	0	2,216	0	(14,417)	3.734	3.724	MJSD	2,580	48,675	03/01/2012	06/30/2016
G82961-AA-4	SOUTHERN WATER SVCS FIN, PLC CORP FOREIG		D		1FE	339,840	117.3500	438,746	373,865	369,106	0	547	0	16,231	6.125	6.273	MAR	17,316	22,508	05/07/2009	03/31/2019
G8338#-AA-3	Spectris plc Senior Note		F		2	15,000,000	103.2000	15,480,169	15,000,000	15,000,000	0	0	0	0	6.080	6.080	AO	192,533	912,000	10/15/2003	10/15/2013
G8401*-AA-9	SSP SEL SVC PARTNERS TERM A13 USD		F	2	6	166,689	94.5000	574,202	607,621	252,702	0	47,263	0	0	0.002	28.786	MJSD	677	15,013	12/17/2009	06/15/2016
G8401*-AB-7	SSP SEL SVC PARTNERS BK LN TERM B1		D	2	6	248,401	63.0000	802,285	1,273,468	448,768	0	56,413	0	34,518	27.630	27.630	MJSD	4,400	33,683	12/17/2009	06/15/2017
G8401*-AC-5	SSP SEL SVC PARTNERS BK LN TERM B1		D	2	6	273,579	63.0000	856,632	1,359,734	464,053	0	62,969	0	39,586	27.950	27.950	MJSD	5,035	36,427	12/17/2009	06/15/2017
G8401*-AD-3	SSP SEL SVC PARTNERS TERM B1 USD		F	2	6	99,001	72.1200	260,287	360,883	134,675	0	17,545	0	0	22.549	22.549	MJSD	862	5,534	12/17/2009	06/15/2017
G8420U-DQ-1	STANDARD BK PRIVATBANK CORP FOREIGN		D		1FE	2,089,765	116.5200	2,150,657	1,845,760	1,784,669	0	12,671	0	25,071	5.875	6.596	SEP	28,818	105,609	06/09/2008	09/26/2017
G84228-BE-7	STANDARD CHARTERED PLC CORP FOREIGN		D		1FE	1,363,329	109.9300	1,449,289	1,318,400	1,422,610	0	(7,835)	0	67,116	3.875	1.700	OCT	10,218	50,495	09/05/2012	10/20/2016
G8616U-AA-3	SWIRE PAC MTN CORP FOREIGN		F		1FE	1,011,200	111.4500	1,114,506	1,000,000	1,004,931	0	(1,379)	0	0	5.625	5.454	MS	14,219	56,250	12/07/2007	03/30/2016
G8646@-AA-2	Synergy Health plc Senior Note		D		2Z	26,348,291	102.0700	27,700,893	27,138,740	27,138,740	0	0	0	790,449	3.641	3.641	MS	296,436	0	09/13/2012	09/13/2019
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter		F	2	4	10,500,000	99.9700	10,496,590	10,500,000	10,500,000	0	0	0	0	7.500	7.570	MJSD	32,813	404,688	06/15/2012	06/15/2017
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter		D	2	4	10,500,000	96.2400	10,624,529	11,039,234	11,039,234	0	0	0	539,234	7.500	7.570	MJSD	34,498	424,351	06/15/2012	06/15/2017
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter		D	2	4	9,000,000	99.9700	9,400,147	9,403,201	9,403,201	0	0	0	403,201	7.397	7.466	MJSD	28,982	357,001	06/15/2012	06/15/2017
G8759@-AE-7	Tensator Holdings Ltd Senior Subordinate		F		5	4,385,140	95.7800	4,381,980	4,574,932	4,392,082	0	6,942	0	0	15.000	16.222	MJSD	1,906	374,661	12/31/2012	06/15/2019
G87623-FP-7	TESCO PLC CORP FOREIGN		D		1FE	1,244,709	120.3300	1,459,533	1,212,928	1,272,088	0	(663)	0	19,485	5.125	4.773	APR	45,302	61,686	07/21/2010	04/10/2047
G87623-GN-1	TESCO PLC CORP FOREIGN		D		1FE	1,233,365	117.4300	1,602,443	1,364,544	1,307,916	0	12,592	0	20,113	5.875	7.055	SEP	24,380	78,373	10/23/2008	09/12/2016
G87623-HQ-3	TESCO PLC CORP FOREIGN		D		1FE	572,384	109.3200	598,148	547,136	555,188	0	(3,569)	0	8,592	5.125	4.338	FEB	23,904	28,634	05/07/2009	02/24/2015
G87623-HR-1	TESCO PLC CORP FOREIGN		D		1FE	793,819	120.9900	1,003,013	829,005	850,363	0	(1,674)	0	37,311	6.125	5.667	FEB	43,285	49,536	07/21/2010	02/24/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G87623-JE-8	TESCO PLC CORP FOREIGN		D		1FE	475,335	110.4100	509,480	461,440	477,464	0	(1,963)	0	4,092	3.375	2.704	NOV	2,560	15,173	03/16/2012	11/02/2018
G8954*-AA-0	Total Produce Int'l Ltd. Euro Sr Series		D		2	11,755,163	107.4400	12,265,989	11,416,580	11,416,580	0	0	0	174,920	4.505	4.505	MS	167,153	502,594	03/04/2010	03/04/2017
G8954*-AB-8	Total Produce Int'l Ltd. Senior Note		D		2	20,125,000	101.8400	20,693,065	20,318,750	20,318,750	0	0	0	193,750	3.750	3.750	MN	105,827	372,891	05/11/2012	05/13/2019
G8954*-AC-6	Total Produce Int'l Ltd. Senior Note		D	2	2	14,400,000	100.6200	14,719,563	14,629,500	14,629,500	0	0	0	229,500	3.760	3.759	AO	123,577	0	10/11/2012	10/11/2022
G8967#-AM-5	Triton Container Intl Limited Senior Not		F	2	2FE	21,000,000	99.7800	20,954,355	21,000,000	21,000,000	0	0	0	0	4.280	4.278	AO	169,773	0	10/23/2012	10/31/2022
G8967#-AN-3	Triton Container Intl Limited Senior Not		F	2	2FE	47,970,000	100.7200	48,315,667	47,970,000	47,970,000	0	0	0	0	4.890	4.888	AO	443,083	0	10/23/2012	10/31/2024
G8985#-AB-7	TRADER MEDIA EAST LTD BK LN TERM B2		D	2	4FE	10,282,839	93.5000	9,952,752	10,644,654	10,370,882	0	113,871	0	450,800	0.006	4.848	MJSD	13,102	503,928	06/21/2011	06/30/2015
G9020*-AA-8	Travis Perkins Plc Senior Note		F		3	10,014,654	100.1200	10,011,936	10,000,000	10,000,428	0	(12,694)	0	0	5.770	5.640	JJ	248,431	577,000	11/01/2011	01/26/2013
G9020*-AB-6	Travis Perkins Plc Senior Note		F		3	29,925,541	104.5800	31,372,902	30,000,000	29,944,564	0	15,697	0	0	5.890	5.955	JJ	760,792	1,767,000	11/01/2011	01/26/2016
G9158*-AC-8	UTi Worldwide Inc. Senior Note		F	2	2	70,392,000	103.9600	73,180,271	70,392,000	70,392,000	0	0	0	0	3.670	3.668	FA	911,361	3,013,951	06/24/2011	08/24/2018
G91726-AB-8	UBS AG LONDON CORP FOREIGN		D		1FE	1,697,330	106.7100	1,688,256	1,582,080	1,618,057	0	(9,307)	0	34,016	5.625	3.827	MAY	55,346	64,405	11/12/2012	05/19/2014
G918YG-AA-1	UBS AG LONDON CORP FOREIGN		D		1FE	4,392,239	100.2200	4,386,512	4,377,088	4,385,588	0	(2,901)	547,238	626,523	4.875	4.830	JAN	201,723	209,110	03/13/2008	01/21/2013
G920BE-HK-8	UBS AG CORP FOREIGN		D		1FE	2,520,583	106.6600	2,460,813	2,307,200	2,298,050	0	3,581	0	34,836	3.500	3.627	JUL	37,611	74,995	04/13/2011	07/15/2015
G9224*-AD-6	United Drug Finance Limited Series A GTD		F		2	26,900,000	109.7700	29,527,644	26,900,000	26,900,000	0	0	0	0	4.700	4.700	MS	400,362	1,264,300	09/07/2010	09/07/2017
G9224*-AE-4	United Drug Finance Limited Series B GTD		F		2	15,000,000	114.1400	17,120,202	15,000,000	15,000,000	0	0	0	0	5.250	5.250	MS	249,375	787,500	09/07/2010	09/07/2020
G9284#-AU-1	Vitol Finance LTD Series G Senior Unsecu				2	13,850,000	123.2700	17,072,630	13,850,000	13,850,000	0	0	0	0	6.840	6.840	MN	128,944	942,077	11/12/2009	11/12/2019
G9321#-AA-0	Vaillant Management Ltd. Senior Note		D		2	5,121,900	109.4800	4,822,475	4,405,105	4,405,105	0	0	0	193,494	5.433	5.430	MN	30,581	234,934	08/15/2006	08/15/2016
G9321#-AB-8	Vaillant Management Ltd. Senior Note		D		2	40,975,200	112.8100	39,755,184	35,240,840	35,240,840	0	0	0	1,547,952	5.419	5.416	MN	244,017	1,874,632	08/15/2006	08/15/2018
G9523#-AA-6	Weir Group plc Series A-1 Senior Note		F		2	25,000,000	103.4500	25,862,815	25,000,000	25,000,000	0	0	0	0	4.200	4.200	JJ	495,833	1,050,000	01/11/2010	01/11/2015
G9523#-AB-4	Weir Group plc Series A-2 Senior Note		F		2	10,000,000	110.1500	11,015,071	10,000,000	10,000,000	0	0	0	0	5.030	5.030	JJ	237,528	503,000	01/11/2010	01/11/2018
G9523#-AF-5	Weir Group plc Senior Note		F		2	22,300,000	103.4900	23,078,730	22,300,000	22,300,000	0	0	0	0	4.270	4.270	FA	357,079	476,105	02/16/2012	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note		F		2	41,125,000	103.1500	42,418,936	41,125,000	41,125,000	0	0	0	0	4.340	4.340	FA	669,309	892,413	02/16/2012	02/16/2023
G9554D-AA-3	WESTERN POWER CORP FOREIGN		D		2FE	161,064	117.9700	191,760	162,550	160,623	0	39	0	7,054	5.750	5.768	APR	6,658	8,338	05/10/2011	04/16/2032
G9562B-AA-7	WESTFIELD UK & EUROPE FIN PLC CORP FOREI		D		1FE	169,712	105.7800	171,937	162,550	172,879	0	(98)	0	3,265	4.250	3.424	JUL	3,293	0	11/23/2012	07/11/2022
G95916-AH-8	WHARF FINANCE LTD CORP FOREIGN		F		1FE	1,977,800	114.1600	2,283,156	2,000,000	1,987,154	0	2,170	0	0	6.125	6.278	MN	18,715	122,500	02/27/2008	11/06/2017
G9605#-AA-7	Whitbread plc Series A Senior Note		F		2	1,470,000	110.5500	1,625,144	1,470,000	1,470,000	0	0	0	0	4.550	4.550	FA	25,639	66,885	08/13/2010	08/13/2017
G9605#-AB-5	Whitbread plc Series B Senior Note		F		2	6,500,000	116.4100	7,566,480	6,500,000	6,500,000	0	0	0	0	5.230	5.230	FA	130,314	339,950	08/13/2010	08/13/2020
G9605#-AG-4	Whitbread plc Senior Note		D		2	24,225,000	114.9400	28,025,070	24,382,500	24,382,500	0	0	0	1,071,000	4.890	4.890	MS	380,875	1,161,644	09/06/2011	09/07/2021
G9688#-AB-5	Wincanton Plc Senior Note		F	2	4	22,170,773	98.5000	21,561,899	21,890,000	22,098,455	0	(63,667)	0	0	5.890	5.535	JD	60,885	1,289,321	11/01/2011	12/14/2015
G97974-AD-4	WPP GROUP PLC CORP FOREIGN		D		2FE	1,938,507	116.9100	1,918,990	1,641,408	1,638,918	0	517	0	25,024	6.625	6.553	MAY	69,715	106,764	07/22/2008	05/12/2016
G9T64E-EX-9	UBS AG LONDON CORP FOREIGN		D		1FE	668,042	106.5400	702,332	659,200	670,921	0	(2,871)	0	5,750	3.125	2.495	JAN	19,643	0	03/16/2012	01/18/2016
H2731#-AA-8	Franke Holding AG Senior Note		1		2	44,357,246	117.6900	66,852,489	56,805,768	56,805,768	0	0	0	1,196,742	4.420	4.420	MN	230,158	2,431,239	11/28/2007	11/28/2019
K22272-6E-1	DANSKE BANK CORP FOREIGN		D		1FE	1,399,115	103.4300	1,431,845	1,384,320	1,429,681	0	(1,858)	0	32,424	2.500	1.167	JUL	16,688	0	11/23/2012	07/09/2015
K2229A-AF-3	DANSKE BANK AS CORP FOREIGN		D		1FE	698,721	105.3600	694,532	659,200	676,047	0	(11,526)	0	10,522	4.750	2.857	JUN	18,101	29,678	12/03/2010	06/04/2014
K36628-20-2	CARLSBERG AS CORP FOREIGN		D		2FE	461,524	107.3200	424,469	395,520	413,055	0	(12,781)	0	7,121	6.000	2.703	MAY	14,174	22,568	10/06/2010	05/28/2014
K94545-CF-3	TDC AS CORP FOREIGN		D		2FE	748,479	113.4800	748,046	659,200	678,549	0	(3,690)	0	10,770	4.375	3.701	FEB	24,664	29,124	08/16/2011	02/23/2018
L0001*-AA-4	AAE RailLease S.A.R.L. Senior Secured No		D		2Z	83,680,128	107.4700	91,482,381	85,126,451	85,126,451	0	0	0	1,446,323	4.725	4.725	MN	346,358	0	11/30/2012	11/30/2022
L0302D-13-7	ARCELORMITTAL CORP FOREIGN		D		3FE	542,225	102.6200	493,824	481,216	484,443	0	(9,335)	0	8,070	8.250	6.209	JUN	23,059	37,228	07/14/2009	06/03/2013
L29753-DK-0	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	1,222,059	105.3000	1,110,663	1,054,720	1,066,578	0	(3,390)	0	16,794	4.000	3.632	SEP	12,599	42,074	11/24/2009	09/14/2016
L29753-DL-8	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	2,406,890	106.3800	2,173,926	2,043,520	2,103,725	0	(5,545)	0	32,972	5.000	4.561	SEP	30,513	101,897	11/24/2009	09/14/2022
L29753-DN-4	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	166,602	91.1700	148,190	162,550	162,941	0	(7)	0	7,158	5.750	5.650	SEP	2,791	9,341	11/24/2009	09/14/2040
L29753-KW-6	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	653,883	106.8100	704,100	659,200	635,842	0	2,153	0	9,642	5.000	5.453	JUL	15,622	30,460	09/20/2011	07/12/2021
L4191B-AC-7	GAZPROM GAZ CAPITAL SA GOVT FOREIGN		D		2FE	3,430,947	109.1800	3,584,288	3,282,816	3,202,782	0	32,312	0	45,300	5.875	6.867	JUN	113,077	180,855	01/28/2008	06/01/2015
L4191B-BJ-1	GAZPROM GAZ CAPITAL SA GOVT FOREIGN		D		2FE	612,247	106.1100	629,544	593,280	625,666	0	(771)	0	14,189	3.755	2.360	MAR	10,132	0	11/23/2012	03/15/2017
L43274-AA-4	GLENCORE FIN EUROPE SA LUXEMBO CORP FORE		D		2FE	838,570	108.0800	926,175	856,960	897,591	0	(2,479)	0	61,500	4.125	3.105	APR	26,440	0	10/03/2012	04/03/2018
L4370R-AG-6	GLENCORE FINANCE EUROPE CORP FOREIGN		D		2FE	2,534,764	112.7800	2,379,009	2,109,440	2,132,738	0	(10,503)	0	33,403	7.125	6.454	APR	104,179	149,614	11/05/2010	04/23/2015
L4370R-AH-4	GLENCORE FINANCE EUROPE CORP FOREIGN		D		2FE	635,862	112.2100	739,672	659,200	634,633	0	4,080	0	10,203	5.250	6.143	MAR	27,023	34,637	04/14/2011	03/22/2017
L4806F-AC-5	HOLCIM FIN LUXEMBOURG SA CORP FOREIGN		D		2FE	1,683,839	109.7300	1,591,365	1,450,240	1,498,278	0	(38,959)	0	25,249	9.000	5.991	MAR	100,484	131,927	09/29/2011	03/26/2014
L4806G-AA-7	HOLCIM GB FINANCE CORP FOREIGN		D		2FE	653,474	101.3700	681,621	672,384	668,672	0	33	0	15,165	2.625	2.686	SEP	5,609	0	11/23/2012	09/07/2020
L5770S-NE-8	JOHN DEERE BANK SA CORP FOREIGN		D		1FE	141,190	108.1600	142,597	131,840	135,467	0	(1,028)	0	2,123	3.250	2.397	JUN	2,266	4,074	09/20/2011	06/22/2016
L6346#-AB-9	Messer Finance S.A. Senior Note		F		2	18,743,800	108.1200	20,264,998	18,743,800	18,743,800	0	0	0	0	5.460	5.460	FA	423,579	1,023,411	08/02/2005	08/02/2015
L6346#-AC-7	Messer Finance S.A. Senior Secured Note		D		2	57,800,000	114.3800	60,317,261	52,736,000	52,736,000	0	0	0	808,000	4.550	4.550	JD	113,309	2,339,246	06/14/2011	06/14/2021
L6346#-AH-6	Messer Finance S.A. Senior Secured Note		D		2	26,487,465	106.9600	30,330,270	28,356,536	28,356,536	0	0	0	1,869,071	3.680	3.680	FA	431,902	0	08/02/2012	08/02/2022
L6S79D-DH-1	NESTLE FIN INTL LTD CORP FOREIGN		D		1FE	196,033	101.8800	201,489	197,760	200,538	0	(43)	0	4,548	1.500	1.270	JUL	1,349	0	11/23/2012	07/19/2019
L6S79D-DJ-7	NESTLE FIN INTL LTD CORP FOREIGN		D		1FE	7,962,102	98.9400	8,204,492	8,292,736	8,148,234	0	1,338	0	184,794	1.750	1.939	SEP	44,133	0	11/23/2012	09/12/2022
L7919*-AA-0	Reluxco Int Senior Note		F		2	10,291,700	103.2400	10,323,537	10,000,000	10,098,005	0	(75,720)	0	0	5.510	4.680	MS	143,872	551,000	05/06/2010	03/27/2014
L7919*-AB-8	Reluxco Int Senior Note		F		2	64,033,172	109.5200	69,947,625	63,870,000	63,987,127	0	(25,108)	0	0	5.610	5.559	MS	935,589	3,583,107	10/22/2010	03/27/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
L7919*-AC-6	Reluxco Int Senior Note		F		2	79,908,120	111.7900	89,139,994	79,740,000	79,870,791	0	(17,298)	0	0	5.710	5.678	MS	1,188,879	4,553,154	10/22/2010	03/27/2019
L8300G-AL-5	SES SA CORP FOREIGN		D		2FE	338,583	116.6700	384,533	329,600	331,108	0	(184)	0	5,080	4.625	4.496	MAR	12,446	15,170	04/21/2010	03/09/2020
L8300G-BG-5	SES SA CORP FOREIGN		D		2FE	722,042	118.0600	778,255	659,200	672,927	0	(1,481)	0	10,434	4.750	4.391	MAR	25,393	31,160	09/29/2011	03/11/2021
L9385#-AC-3	Indesit Luxembourg Intl SA Senior Note		F		2	46,541,950	98.1700	46,820,636	47,692,000	46,946,586	0	388,042	0	0	6.080	7.055	MS	837,683	2,899,674	12/15/2011	09/17/2014
L9385#-AE-9	Indesit Luxembourg Intl SA Senior Note		F		2	6,377,000	96.0500	6,124,959	6,377,000	6,377,000	0	0	0	0	6.230	6.230	MS	114,772	397,287	09/17/2004	09/17/2016
N0022V-AA-8	ABB FIN BV CORP FOREIGN		D		1FE	4,743,179	105.9400	5,167,659	4,878,080	5,127,052	0	(14,345)	0	398,218	2.625	1.745	MAR	98,581	0	08/03/2012	03/26/2019
N027KV-AG-2	ABN AMRO BANK NV CORP FOREIGN		D		1FE	362,375	102.8600	339,014	329,600	329,603	0	(12)	0	5,051	3.375	3.343	JAN	10,516	10,901	04/13/2011	01/21/2014
N027L7-AJ-8	ABN AMRO BANK NV CORP FOREIGN		D		1FE	2,205,096	110.2000	2,179,358	1,977,600	2,002,698	0	(7,859)	0	31,481	4.250	3.789	APR	61,021	83,640	08/16/2011	04/11/2016
N027L9-CV-5	ABN AMRO BANK NV CORP FOREIGN		D		2FE	979,624	114.3300	1,055,160	922,880	913,301	0	818	0	13,944	6.375	6.427	APR	40,136	59,173	09/29/2011	04/27/2021
N10057-AJ-1	BASF FIN EUROPE NV CORP FOREIGN		D		1FE	1,698,542	110.8800	1,827,252	1,648,000	1,648,441	0	(371)	0	25,273	5.125	5.033	JUN	47,205	80,149	03/24/2009	06/09/2015
N10680-AM-3	BAYER CAPITAL CORP BV CORP FOREIGN		D		1FE	1,151,535	106.9200	1,141,772	1,067,904	1,078,061	0	(5,935)	0	16,883	4.625	3.995	SEP	13,126	48,102	06/16/2009	09/26/2014
N1420M-GM-2	BMW FINANCE NV CORP FOREIGN		D		1FE	1,834,995	105.9700	1,739,416	1,641,408	1,672,280	0	(44,000)	0	26,674	8.875	5.894	SEP	41,507	144,283	05/07/2009	09/19/2013
N1430Z-AH-8	BMW FINANCE NV CORP FOREIGN		D		1FE	1,991,012	102.8900	2,034,665	1,977,600	1,999,772	0	(8,380)	0	17,140	2.125	1.554	JAN	40,646	0	03/16/2012	01/13/2015
N1430Z-AJ-4	BMW FINANCE NV CORP FOREIGN		D		1FE	6,833,920	109.8000	7,310,313	6,657,920	6,868,037	0	(24,749)	0	58,866	3.250	2.659	JAN	209,290	0	03/16/2012	01/14/2019
N1430Z-AT-2	BMW FINANCE NV CORP FOREIGN		D		1FE	995,581	106.2800	1,088,376	1,024,065	1,031,788	0	(927)	0	37,133	3.375	3.207	DEC	1,704	29,593	03/16/2012	12/14/2018
N1613N-AE-1	BAT HLDGS BV CORP FOREIGN		D		1FE	336,566	114.3900	377,024	329,600	341,546	0	(1,349)	0	5,221	4.000	3.413	JUL	6,429	12,307	08/18/2010	07/07/2020
N18318-AC-0	Carnival FC B.V. Senior Note Series C		D		2	44,437,286	119.6200	52,157,399	43,603,839	43,603,839	0	0	0	668,081	7.020	7.020	AO	603,695	3,046,014	10/20/2008	10/20/2016
N2385Q-AA-6	CRH FIN BV CORP FOREIGN		D		2FE	559,721	115.4800	609,002	527,360	560,744	0	(3,783)	0	4,806	5.000	3.775	JAN	24,639	0	03/16/2012	01/25/2019
N2557F-DP-6	DEUTSCHE TELEKOM INT FIN COMPANY GUARNT		D		2FE	26,502	125.9000	33,196	26,368	27,703	0	(196)	0	407	6.625	5.407	MAR	1,331	1,759	11/19/2003	03/29/2018
N2557F-DU-5	DEUTSCHE TELEKOM INT FIN CORP FOREIGN		D		2FE	242,002	106.2000	238,016	224,128	231,879	0	(3,753)	0	3,703	4.000	2.240	JAN	8,524	8,767	11/16/2011	01/19/2015
N2557F-EN-0	DEUTSCHE TELEKOM INT FIN CORP FOREIGN		D		2FE	1,866,090	118.6100	2,126,727	1,793,024	1,804,715	0	(2,602)	0	27,764	6.000	5.730	JAN	101,997	105,427	03/24/2009	01/20/2017
N2557F-EQ-3	DEUTSCHE TELEKOM INT FIN CORP FOREIGN		D		2FE	1,187,492	105.2100	1,151,250	1,094,272	1,102,761	0	(6,226)	0	17,328	4.375	3.752	JUN	27,938	44,893	07/14/2009	06/02/2014
N26701-AA-5	DEUTSCHE POST FIN BV CORP FOREIGN		D		2FE	929,381	103.2300	952,655	922,880	950,310	0	(623)	0	21,552	1.875	1.186	JUN	9,007	0	11/23/2012	06/27/2017
N2671#-AC-9	DOCKWISE DOCKWISE BK LN		F	2	3	770,536	98.8100	883,668	894,283	801,688	0	25,834	0	0	2.936	6.802	JAJO	73	28,441	04/11/2008	01/11/2016
N2671#-AD-7	DOCKWISE DOCKWISE BK LN C2		F	2	3	97,003	98.5600	107,707	109,277	99,936	0	2,499	0	0	2.936	6.093	JAJO	9	3,475	06/16/2010	01/11/2016
N2823B-AB-7	EADS FINANCE B V CORP FOREIGN		D		1FE	825,795	121.4600	880,708	725,120	822,424	0	(8,481)	0	32,155	5.500	2.873	SEP	10,708	39,213	08/21/2012	09/25/2018
N2823B-AC-5	EADS FINANCE B V CORP FOREIGN		D		1FE	1,044,434	112.7000	1,040,046	922,880	954,147	0	(8,487)	0	15,145	4.625	3.566	AUG	16,606	39,867	09/26/2011	08/12/2016
N2887P-BF-9	EDP FINANCE BV CORP FOREIGN		D		3FE	1,156,750	102.8500	1,125,459	1,094,272	1,107,544	0	(11,439)	0	17,243	5.500	4.319	FEB	52,292	60,089	05/07/2009	02/18/2014
N2887P-BL-6	EDP FINANCE BV CORP FOREIGN		D		3FE	235,584	100.1100	263,977	263,680	259,004	0	1,906	0	4,083	3.250	4.062	MAR	6,832	8,561	05/26/2010	03/16/2015
N2962#-AA-1	Eneco Holding NV Senior Note		D		1	14,448,500	103.9900	15,081,376	14,502,400	14,502,400	0	0	0	222,200	4.620	4.620	MS	173,086	664,573	03/28/2007	03/28/2014
N2962#-AC-7	Eneco Holding NV Senior Note		D		1	18,389,000	116.8600	21,569,223	18,457,600	18,457,600	0	0	0	282,800	4.817	4.817	MS	229,685	881,887	03/28/2007	03/28/2019
N2962#-AD-5	Eneco Holding NV Senior Note		D		1	28,897,000	119.5100	34,664,239	29,004,800	29,004,800	0	0	0	444,400	4.905	4.905	MS	367,527	1,411,139	03/28/2007	03/28/2022
N2962#-AG-8	Eneco Holding NV Series B Senior Note		F		1	15,000,000	126.6900	19,003,411	15,000,000	15,000,000	0	0	0	0	7.120	7.120	MN	166,133	1,068,000	05/05/2009	05/05/2019
N2962#-AH-6	Eneco Holding NV Series C Senior Note		F		1	10,000,000	130.9300	13,092,722	10,000,000	10,000,000	0	0	0	0	7.220	7.220	MN	112,311	722,000	05/05/2009	05/05/2021
N30330-AF-9	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,251,359	119.3900	1,306,454	1,094,272	1,105,670	0	(2,380)	0	17,232	5.500	5.173	OCT	15,005	59,048	01/29/2008	10/02/2017
N30330-AM-4	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,539,399	125.2900	1,651,810	1,318,400	1,429,229	0	(9,085)	0	22,601	5.528	4.428	FEB	62,726	73,301	05/26/2011	02/21/2023
N30330-BK-7	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,222,536	111.6600	1,472,157	1,318,400	1,287,390	0	9,970	0	19,783	5.250	6.120	SEP	21,808	67,205	10/23/2008	09/08/2015
N30330-BW-1	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,277,772	113.6400	1,333,444	1,173,376	1,209,547	0	(11,320)	0	19,059	5.500	4.344	JAN	61,362	63,111	02/22/2011	01/19/2016
N30706-AG-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2FE	260,017	105.5400	278,279	263,680	254,125	0	1,889	0	3,806	4.125	4.972	JUL	5,155	10,052	09/20/2011	07/12/2017
N30706-AN-0	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2FE	565,578	113.2600	597,265	527,360	565,926	0	(4,502)	0	4,851	5.750	4.252	OCT	5,732	29,829	03/16/2012	10/24/2018
N30706-AP-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2FE	2,280,994	106.2700	2,381,753	2,241,280	2,254,200	0	(3,398)	0	28,750	4.625	4.307	JUN	54,244	65,707	03/16/2012	06/24/2015
N3103S-AD-5	ACHMEA BV CORP FOREIGN		D		1FE	813,572	109.0800	790,963	725,120	761,196	0	(23,459)	0	9,001	7.375	3.737	JUN	29,156	51,210	01/31/2012	06/16/2014
N3114M-AG-8	DAIMLER INTL FIN BV CORP FOREIGN		D		1FE	382,879	104.7600	391,642	373,865	399,520	0	(1,474)	0	18,114	3.500	2.323	JUN	7,493	0	08/03/2012	06/06/2019
N3382#-AC-7	Friesland Coberco Dairy Foods Senior Not		F		2	15,900,640	102.9800	16,476,875	16,000,000	15,983,316	0	16,059	0	0	5.350	5.460	JD	33,289	856,000	03/28/2007	12/17/2013
N3386#-AK-5	Fugro NV Senior Note		D		2	50,505,000	113.8500	52,533,172	46,144,000	46,144,000	0	0	0	707,000	4.810	4.810	FA	826,157	2,143,096	08/17/2011	08/17/2021
N39427-AH-7	HEINEKEN NV CORP FOREIGN		D		2FE	252,770	105.0700	277,049	263,680	273,448	0	(561)	0	21,239	2.500	1.854	MAR	5,201	0	08/03/2012	03/19/2019
N39427-AM-6	HEINEKEN NV CORP FOREIGN		D		2FE	230,386	101.3400	240,491	237,312	235,740	0	8	0	5,346	2.875	2.916	AUG	2,841	0	11/23/2012	08/04/2025
N3R21J-BP-7	ELSEVIER FIN SA CORP FOREIGN		D		2FE	527,127	102.9600	542,943	527,360	539,200	0	(156)	0	12,229	2.500	2.169	SEP	3,576	0	11/23/2012	09/24/2020
N4159M-AA-5	HIT FINANCE BV CORP FOREIGN		D		2FE	1,836,953	103.7000	1,914,090	1,845,760	1,713,148	0	12,342	0	24,913	4.875	5.856	OCT	16,271	88,261	01/24/2008	10/27/2021
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN		D		2FE	1,832,728	110.9900	2,048,651	1,845,760	1,837,676	0	(289)	0	86,163	5.750	5.760	MAR	86,650	45,140	08/03/2012	03/09/2018
N42818-BC-8	Koninklijke Vopak N. V Senior Note		F		2	8,000,000	117.4500	9,396,171	8,000,000	8,000,000	0	0	0	0	5.990	5.990	JD	15,973	479,200	06/19/2007	06/19/2019
N42818-BD-6	Koninklijke Vopak N. V Senior Note		F		2	12,000,000	119.6800	14,361,695	12,000,000	12,000,000	0	0	0	0	6.140	6.140	JD	24,560	736,800	06/19/2007	06/19/2022
N42818-BS-3	Koninklijke Vopak N. V Senior Note		F		2Z	25,000,000	99.0600	24,765,496	25,000,000	25,000,000	0	0	0	0	3.740	3.740	JD	31,167	0	12/19/2012	06/19/2023
N42818-BV-6	Koninklijke Vopak N. V Senior Note		F		2Z	37,500,000	99.0100	37,127,561	37,500,000	37,500,000	0	0	0	0	3.890	3.890	JD	48,625	0	12/19/2012	06/19/2025
N4282*-AG-1	Royal Friesland Campina N V Senior Note		F	2	2	47,600,000	102.3800	48,731,352	47,600,000	47,600,000	0	0	0	0	4.010	4.010	FA	641,555	0	08/30/2012	08/30/2027
N4297B-AS-3	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	429,293	106.3600	420,674	395,520	405,494	0	(4,047)	0	6,453	4.000	2.900	JUN	8,366	15,043	10/20/2011	06/22/2015
N4297B-AX-2	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	1,124,411	105.4400	1,181,545	1,120,640	1,167,653	0	(2,718)	0	45,960	3.750	3.103	SEP	11,744	41,402	07/17/2012	09/21/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N43452-CB-0	IBERDROLA INTL BV CORP FOREIGN		D		2FE	446,657	108.1600	570,371	527,360	486,567	0	2,119	0	37,792	4.250	5.780	OCT	5,035	11,002	08/03/2012	10/11/2018
N4345@-AA-7	Illycaffe SPA Senior Note		F		3	34,515,000	102.1600	35,260,103	34,515,000	34,515,000	0	0	0	0	4.610	4.610	MAR	1,202,196	0	03/29/2012	03/29/2019
N4345B-L5-3	IBERDROLA INTL BV CORP FOREIGN		D		2FE	545,585	108.9000	574,274	527,360	557,589	0	(642)	0	12,646	4.500	3.145	SEP	6,632	0	11/23/2012	09/21/2017
N4445#-AF-3	Imtech Capital BV Senior Note		D		2	23,250,000	102.0400	25,017,154	24,517,464	24,517,464	0	0	0	1,267,464	3.813	3.813	JD	7,789	468,676	06/28/2012	06/28/2019
N4445#-AG-1	Imtech Capital BV Senior Note		D		2	62,500,000	102.4700	67,549,552	65,920,000	65,920,000	0	0	0	3,420,000	4.240	4.240	JD	23,292	1,401,426	06/28/2012	06/28/2021
N4578E-AY-4	ING GROEP NV CORP FOREIGN		D		1FE	2,194,008	103.2200	2,381,605	2,307,200	2,295,097	0	13,293	0	35,242	5.625	6.226	SEP	42,667	123,864	10/23/2008	09/03/2013
N4581Y-AB-5	ING BANK NV CORP FOREIGN		D		1FE	341,245	109.9500	362,398	329,600	341,926	0	(2,249)	0	2,931	4.000	2.966	DEC	325	13,175	03/16/2012	12/23/2016
N48197-BG-6	METRO FINANCE BV CORP FOREIGN		D		2FE	275,082	107.5000	269,295	250,496	256,924	0	(6,686)	0	3,895	9.375	6.231	NOV	2,188	22,996	02/12/2009	11/28/2013
N48287-WL-1	KBC IFIMA NV CORP FOREIGN		D		1FE	673,190	105.0800	692,659	659,200	687,989	0	(804)	0	15,603	3.000	1.747	AUG	6,773	0	11/23/2012	08/29/2016
N4828M-AZ-1	KBC IFIMA NV CORP FOREIGN		D		1FE	1,379,260	100.5200	1,258,997	1,252,480	1,252,944	0	(4,781)	0	19,682	4.000	3.614	MAR	42,001	50,662	08/16/2011	03/01/2013
N4R203-WS-2	ING BANK NV CORP FOREIGN		D		1FE	1,386,877	102.8400	1,423,687	1,384,320	1,417,663	0	(1,365)	0	32,151	2.125	1.146	JUL	14,104	0	11/23/2012	07/10/2015
N4R2UG-AA-3	ING BANK CORP FOREIGN		D		1FE	264,307	116.1000	306,136	263,680	285,744	0	(757)	0	22,194	4.500	3.389	FEB	10,212	0	08/03/2012	02/21/2022
N5107U-CG-2	KBC INTERNATIONALE FINANCIERIN CORP FORE		D		1FE	1,342,481	105.5600	1,461,344	1,384,320	1,426,195	0	(6,343)	0	90,057	3.875	2.454	MAR	40,562	0	08/14/2012	03/31/2015
N5107V-BD-8	KBC IFIMA NV CORP FOREIGN		D		1FE	496,285	102.9200	542,779	527,360	535,337	0	(2,528)	0	41,580	3.625	2.290	MAR	15,712	0	08/03/2012	03/07/2014
N5193V-AB-8	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	193,629	100.1200	198,002	197,760	198,115	0	(7)	0	4,493	3.250	3.199	FEB	2,687	0	11/23/2012	02/01/2021
N5224#-AE-0	Lekkerland Finance B.V. Senior Note		F		2	1,000,000	114.9400	1,149,391	1,000,000	1,000,000	0	0	0	0	5.880	5.880	MN	7,350	58,800	11/16/2005	11/16/2017
N5224#-AF-7	Lekkerland Finance B.V. Senior Note		F		2	5,000,000	116.5200	5,825,896	5,000,000	5,000,000	0	0	0	0	6.360	6.360	FA	119,250	318,000	08/16/2007	08/16/2017
N5224#-AG-5	Lekkerland Finance B.V. Senior Note		F		2	44,700,000	120.7300	53,968,079	44,700,000	44,700,000	0	0	0	0	6.460	6.460	FA	1,082,858	2,887,620	08/16/2007	08/16/2019
N52667-FM-4	LINDE FINANCE BV CORP FOREIGN		D		1FE	1,999,225	117.6100	2,248,402	1,911,680	1,967,239	0	(16,802)	0	30,153	6.750	5.566	DEC	8,485	126,533	02/12/2009	12/08/2015
N52667-FY-8	LINDE FINANCE BV CORP FOREIGN		D		1FE	1,710,778	115.8600	1,787,236	1,542,528	1,558,960	0	(1,826)	0	24,071	3.875	3.689	JUN	35,045	56,051	08/16/2011	06/01/2021
N5288N-AD-8	LANXESS FINANCE BV CORP FOREIGN		D		2FE	427,360	113.2200	447,795	395,520	441,637	0	(1,032)	0	15,309	4.125	1.823	MAY	9,968	0	11/09/2012	05/23/2018
N5S24T-AQ-5	LINDE FIN BV CORP FOREIGN		D		1FE	2,235,303	102.3600	2,429,252	2,373,120	2,420,594	0	(2,716)	0	188,007	1.750	1.417	JUN	23,211	0	08/03/2012	06/11/2019
N60888-VN-6	ING BANK NV CORP FOREIGN		D		1FE	215,351	118.4600	234,259	197,760	196,170	0	172	0	2,988	4.875	4.937	JAN	9,193	9,372	04/13/2011	01/18/2021
N6088A-BG-8	ING BANK NV CORP FRGN FLOATER		D	1	2FE	4,782,372	98.1000	4,785,417	4,878,080	4,296,621	0	(80,415)	0	75,740	3.500	4.127	SEP	50,050	170,267	01/28/2008	09/16/2020
N6661Y-AW-7	TELECOM ITALIA FIN SA CORP FOREIGN		D		2FE	1,921,185	115.1700	1,822,060	1,582,080	1,700,570	0	(3,005)	0	26,423	7.750	6.921	JAN	114,906	120,723	01/14/2008	01/24/2033
N67048-AJ-8	Oiltanking Finance B.V. Series B Senior		D		2	42,763,500	131.2600	51,916,869	39,552,000	39,552,000	0	0	0	606,000	7.100	7.100	FA	943,865	2,767,083	08/31/2009	08/31/2021
N67048-AN-9	Oiltanking Finance B.V. Senior Note		D		2Z	104,480,000	105.1800	110,936,617	105,472,000	105,472,000	0	0	0	992,000	3.932	3.932	AO	783,352	0	10/23/2012	10/23/2027
N7087L-AA-7	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	2,738,155	110.8000	2,950,668	2,663,168	2,549,655	0	27,028	0	35,835	4.750	5.879	JAN	120,970	122,212	08/27/2008	01/17/2017
N7087L-AB-5	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	503,220	105.1200	498,935	474,624	495,079	0	(9,325)	0	1,183	4.750	1.611	MAY	13,403	21,437	05/04/2012	05/29/2014
N7087L-AK-5	KONINKLIJKE KPN NV CORP FOREIGN		D		2FE	1,125,883	105.7700	1,115,600	1,054,720	1,064,332	0	(8,702)	0	16,683	6.250	5.286	FEB	59,796	65,610	03/24/2009	02/04/2014
N7277V-AV-9	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	943,910	114.8000	1,059,424	922,880	978,066	0	(3,038)	0	52,642	4.125	3.128	JAN	36,717	15,675	07/26/2012	01/14/2020
N7278C-AW-8	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	3,857,985	116.6800	4,461,243	3,823,360	3,536,273	0	17,867	0	52,316	4.125	4.881	JUL	73,888	146,469	04/13/2011	07/14/2025
N7279Y-CH-0	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	5,954,623	116.4700	6,648,761	5,708,672	5,777,989	0	(12,467)	0	89,022	4.750	4.424	JAN	260,790	260,529	04/06/2009	01/15/2018
N727A9-AW-2	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	3,025,393	104.1200	3,006,131	2,887,296	2,899,577	0	(11,612)	0	44,928	4.375	3.914	JAN	119,071	123,790	03/24/2009	01/22/2014
N727AJ-AY-6	RABOBANK NEDERLAND CORP FOREIGN		D		1FE	559,010	114.9100	605,979	527,360	511,279	0	1,787	0	7,647	4.125	4.536	JAN	21,100	21,115	04/13/2011	01/12/2021
N727AU-FV-2	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	5,864,482	109.3800	5,624,202	5,141,760	5,292,903	0	(47,450)	0	85,904	3.875	2.902	APR	139,743	199,606	08/16/2011	04/20/2016
N727AV-AV-5	RAOBANK NEDERLAND NV CORP FOREIGN		D		1FE	158,273	114.3000	185,793	162,550	164,318	0	(27)	0	7,218	5.250	5.109	MAY	5,214	8,251	09/29/2011	05/23/2041
N7334#-AA-1	Wereldhave NV SENIOR NOTE		F		2	19,740,000	106.1700	20,958,039	19,740,000	19,740,000	0	0	0	0	4.210	4.210	MS	228,540	831,054	03/22/2011	03/22/2016
N7334#-AC-7	Wereldhave NV SENIOR NOTE		F		2	17,500,000	115.8600	20,275,829	17,500,000	17,500,000	0	0	0	0	5.500	5.500	MS	264,688	962,500	03/22/2011	03/22/2021
N7660F-BC-0	RWE FINANCE BV CORP FOREIGN		D		2FE	1,217,608	104.5200	1,171,315	1,120,640	1,134,625	0	(15,886)	0	17,952	5.750	4.214	NOV	7,415	62,575	01/13/2009	11/20/2013
N7660F-BD-8	RWE FINANCE BV CORP FOREIGN		D		2FE	1,828,130	128.9000	2,124,201	1,648,000	1,742,153	0	(13,073)	0	27,173	6.625	5.419	JAN	100,231	108,410	01/13/2009	01/31/2019
N7660F-BG-1	RWE FINANCE BV CORP FOREIGN		D		2FE	1,762,707	108.7800	1,821,347	1,674,368	1,689,210	0	(6,840)	0	26,177	5.000	4.494	FEB	74,569	83,750	03/24/2009	02/10/2015
N7676T-AA-7	RWE FINANCE BV CORP FOREIGN		D		2FE	916,892	106.1400	1,035,154	975,300	951,660	0	518	0	34,249	4.750	4.877	JAN	42,529	0	03/16/2012	01/31/2034
N77893-BC-3	SCHIPHOL NL GOVT FOREIGN		D		1FE	3,376,943	116.1800	3,369,778	2,900,480	3,059,743	0	(17,768)	0	48,681	4.430	3.618	APR	87,304	129,232	08/16/2011	04/28/2021
N7921#-AC-6	Shanks B.V. Senior Note		D		2	16,411,616	103.4700	24,629,685	23,803,162	23,803,162	0	0	0	364,703	6.980	6.980	MS	498,438	1,641,234	09/13/2001	09/13/2013
N7921#-AD-4	Shanks B.V. Senior Note		D		2	15,705,622	112.9800	16,358,816	14,479,925	14,479,925	0	0	0	221,856	5.025	5.025	AO	161,692	719,200	04/11/2011	04/11/2018
N7928V-AA-8	TEVA PHARMACEUTICALS FIN IV BV CORP FORE		D		1FE	558,524	106.7500	605,156	566,912	603,304	0	(2,079)	0	46,859	2.875	1.777	APR	12,145	0	08/03/2012	04/15/2019
N79935-AH-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	3,534,083	94.7000	3,540,464	3,738,650	3,602,232	0	115	0	68,034	3.750	3.922	SEP	43,404	0	11/23/2012	09/10/2042
N7S22V-EJ-0	REPSOL INTL FIN BV CORP FOREIGN		D		2FE	406,692	107.3700	424,673	395,520	415,729	0	(391)	0	9,428	4.375	3.252	FEB	4,870	0	11/23/2012	02/20/2018
N8084*-AB-3	Sligro Food Group Nederlland B Senior No		F		2	16,532,000	104.0200	17,197,410	16,532,000	16,532,000	0	0	0	0	5.090	5.090	JD	39,737	841,479	12/14/2004	12/14/2014
N8084*-AD-9	Sligro Food Group Nederlland B Series B		F		2	29,000,000	100.5000	29,145,537	29,000,000	29,000,000	0	0	0	0	4.150	4.150	JD	80,233	1,203,500	12/07/2010	12/07/2020
N8192L-AH-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	1,020,978	117.1300	1,158,166	988,800	1,002,169	0	(2,920)	0	15,425	5.125	4.698	FEB	43,753	50,995	05/07/2009	02/20/2017
N82188-AD-6	Stahl International SHAREHOLDER BK LN		D	2	4FE	14,131	37.5000	66,912	178,433	6,762	0	5,270	0	(147)	0.000	52.674	JAJO	0	0	02/26/2010	12/31/2019
N85094-AY-1	TENNET HOLDING B.V GOVT FOREIGN		D		1FE	1,527,550	118.4500	1,561,604	1,318,400	1,386,860	0	(5,925)	0	21,849	4.625	3.952	FEB	52,479	61,351	08/16/2011	02/21/2023
N9041H-AB-5	URENCO FINANCE CORP FOREIGN		D		2FE	571,414	109.3400	576,635	527,360	577,331	0	(3,498)	0	9,415	5.375	1.308	MAY	17,396	0	10/25/2012	05/22/2015
N9041H-AD-1	URENCO FINANCE CORP FOREIGN		D		2FE	1,050,761	109.5100	1,082,796	988,800	1,057,936	0	(3,635)	0	19,412	4.000	2.268	MAY	26,115	7,868	10/16/2012	05/05/2017
N9146#-AB-3	Van Oord Finance BV Senior Note		F		2	10,000,000	113.6000	11,359,674	10,000,000	10,000,000	0	0	0	0	5.410	5.410	AO	106,697	541,000	04/20/2011	04/20/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N9176#-AA-8	VastNed Retail NV EURO Series A Senior N		D		2	52,312,500	109.1300	53,955,457	49,440,000	49,440,000	0	0	0	757,500	4.798	4.798	AO	428,301	2,353,599	10/26/2010	10/26/2017
N9176#-AB-6	VastNed Retail NV EURO Series B Senior N		D		2	52,312,500	114.4900	56,605,665	49,440,000	49,440,000	0	0	0	757,500	5.464	5.464	AO	487,753	2,680,297	10/26/2010	10/26/2020
N9176#-AD-2	VastNed Retail NV Senior Note		D		2	32,000,000	111.7400	36,831,047	32,960,000	32,960,000	0	0	0	960,000	5.060	5.060	JJ	759,765	772,472	01/17/2012	01/17/2020
N9373N-HH-0	VOLKSWAGEN INTL FIN NV CORP FOREIGN		D		1FE	4,644,636	103.0400	4,917,641	4,772,608	4,775,371	0	649	0	130,087	1.875	1.850	MAY	56,634	0	08/03/2012	05/15/2017
N9643A-AL-0	WOLTERS KLUWER NV CORP FOREIGN		D		2FE	354,899	104.4500	344,267	329,600	337,531	0	(7,267)	0	5,338	5.125	2.789	JAN	15,692	16,825	12/07/2010	01/27/2014
N9643A-AM-8	WOLTERS KLUWER NV CORP FOREIGN		D		2FE	5,126,641	123.0600	5,402,528	4,390,272	4,380,113	0	1,554	0	66,856	6.375	6.319	APR	203,967	277,736	08/27/2008	04/10/2018
N9685L-AN-1	WUERTH FINANCE INTL BV CORP FOREIGN		D		2FE	1,766,792	111.8000	1,768,845	1,582,080	1,606,716	0	(4,538)	0	25,077	3.750	3.397	MAY	35,922	56,304	08/16/2011	05/25/2018
P0280A-EA-5	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	2,519,531	110.5700	2,769,818	2,504,960	2,556,314	0	(10,313)	0	39,077	3.750	3.222	JUN	48,126	88,542	08/18/2010	06/28/2017
P0280A-EC-1	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	2,034,689	118.8300	2,350,068	1,977,600	2,066,438	0	(7,353)	0	31,597	4.750	4.159	JUN	48,126	88,542	08/18/2010	06/28/2022
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	559,119	114.5600	604,126	527,360	560,530	0	(3,393)	0	4,804	4.125	3.062	OCT	4,053	21,267	03/16/2012	10/25/2019
P0280A-ES-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	4,643,118	104.8300	4,795,661	4,574,848	4,751,353	0	(1,980)	0	110,216	3.000	2.476	JUL	65,051	0	11/23/2012	07/12/2021
P0280A-ET-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	157,536	98.5100	160,133	162,550	160,567	0	(1)	0	3,033	4.375	4.401	AUG	2,864	0	11/23/2012	08/07/2041
P7807H-AB-1	PETROLEOS DE VENEZUELA GOVT FOREIGN		F		4FE	2,310,000	68.5000	4,795,000	7,000,000	2,353,249	0	13,572	0	0	5.500	16.998	AO	84,486	385,000	10/28/2008	04/12/2037
Q0455#-AF-5	APT Pipelines, Ltd. Senior Note		F		2	25,000,000	115.3000	28,823,862	25,000,000	25,000,000	0	0	0	0	5.890	5.890	MN	188,153	1,472,500	05/15/2007	05/15/2017
Q0455#-AG-3	APT Pipelines, Ltd. Senior Note		D		2	25,000,000	109.4800	35,221,249	32,170,303	32,170,303	0	0	0	402,826	7.380	7.380	MN	303,366	2,321,686	05/15/2007	05/15/2017
Q0455#-AH-1	APT Pipelines, Ltd. Senior Note		F		2	25,000,000	119.6800	29,919,935	25,000,000	25,000,000	0	0	0	0	5.990	5.990	MN	191,347	1,497,500	05/15/2007	05/15/2019
Q0954N-DG-9	AUST & NZ BANKING GROUP CORP FRGN FLOATE		D	1	1FE	155,585	101.4900	164,979	162,550	161,722	0	112	0	7,103	4.750	4.792	DEC	529	7,610	09/29/2011	12/07/2018
Q1242Q-AA-8	BHP BILLITON FINANCE LTD CORP FOREIGN		D		1FE	3,053,402	104.1300	3,322,340	3,190,528	3,302,945	0	(6,996)	0	256,539	2.125	1.492	NOV	6,130	33,549	08/03/2012	11/29/2018
Q12960-AA-9	EnergyAustralia Fin Pty Ltd Senior Note		F		2	25,000,000	108.7700	27,193,078	25,000,000	25,000,000	0	0	0	0	4.670	4.670	MS	337,278	1,167,500	03/17/2011	03/17/2019
Q12960-AB-7	EnergyAustralia Fin Pty Ltd Senior Note		F		2	25,000,000	111.0400	27,760,979	25,000,000	25,000,000	0	0	0	0	5.250	5.250	MS	379,167	1,312,500	03/17/2011	03/17/2023
Q12960-AF-8	EnergyAustralia Fin Pty Ltd Senior Note		F		2	23,995,000	105.6100	25,340,609	23,995,000	23,995,000	0	0	0	0	4.550	4.550	MN	154,668	545,886	05/10/2012	05/10/2022
Q12960-AG-6	EnergyAustralia Fin Pty Ltd Senior Note		F		2	47,000,000	105.5900	49,625,222	47,000,000	47,000,000	0	0	0	0	4.660	4.660	MN	310,278	1,095,100	05/10/2012	05/10/2024
Q14900-AL-0	BHP BILLITON FINANCE CORP FOREIGN		D		1FE	262,023	102.9400	271,425	263,680	268,044	0	(58)	0	6,079	2.250	2.006	SEP	1,593	0	11/23/2012	09/25/2020
Q14900-AP-1	BHP BILLITON FINANCE CORP FOREIGN		D		1FE	1,931,003	100.0800	1,952,102	1,950,600	1,968,036	0	(136)	0	37,169	4.300	4.201	SEP	22,520	0	11/23/2012	09/25/2042
Q1990#-AE-8	Caltex Australia Ltd Series B Senior Not		F		2	6,213,334	120.6100	6,573,099	5,450,000	6,028,016	0	(161,729)	0	0	8.640	5.062	AO	79,788	470,880	11/01/2011	04/30/2016
Q2694V-JU-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	908,624	112.4600	963,696	856,960	871,749	0	(3,632)	0	13,519	4.250	3.724	NOV	5,189	35,109	02/23/2010	11/10/2016
Q2694V-UB-4	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	1,265,288	114.6600	1,284,895	1,120,640	1,148,343	0	(5,167)	0	18,118	4.250	3.687	APR	35,059	47,190	04/06/2018	04/06/2018
Q3309#-AB-6	DONCASTERS PLC BK LN TERM B2		F	2	4	1,486,141	95.9400	1,726,468	1,799,566	1,200,183	0	(95,609)	0	0	4.712	7.830	MJSD	236	91,100	07/09/2007	05/15/2015
Q3309#-AE-0	DONCASTERS PLC BK LN TERM C2		F	2	4	1,480,059	96.4400	1,728,363	1,792,201	1,127,490	0	(125,966)	0	0	5.212	8.109	MJSD	259	100,608	07/09/2007	05/13/2016
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note		D		2	70,005,000	119.4700	80,623,742	67,483,000	67,483,000	0	0	0	845,000	8.000	8.000	JJ	2,534,362	5,308,680	07/12/2011	07/12/2023
Q3915#-AF-3	Fletcher Building Ltd Senior Note		D		2	66,994,195	104.3800	70,829,944	67,856,950	67,856,950	0	0	0	862,755	8.360	8.360	JJ	2,694,599	2,788,883	01/10/2012	01/10/2022
Q3915#-AG-1	Fletcher Building Ltd Senior Note		F		2	42,000,000	104.6100	43,936,466	42,000,000	42,000,000	0	0	0	0	5.370	5.370	JJ	1,071,315	1,127,700	01/10/2012	01/10/2024
Q39775-BP-7	GE CAP AUSTRALIA FNDG PTY LTD CORP FOREI		D		1FE	1,827,997	104.8100	2,644,224	2,522,826	2,520,425	0	613	0	31,780	6.000	6.040	AO	32,436	150,167	01/26/2006	04/15/2015
Q6532Y-FN-6	NATIONAL AUSTRALIA BANK LTD CORP FOREIGN		D		1FE	3,362,899	110.7600	3,358,677	3,032,320	3,060,200	0	(7,008)	0	47,597	3.750	3.470	JAN	112,159	64,304	08/16/2011	01/06/2017
Q6535B-AK-4	NATIONAL AU BK LTD CORP FOREIGN		D		1FE	1,088,558	107.7300	1,225,829	1,137,850	1,099,718	0	6,898	0	47,998	3.625	4.357	NOV	6,072	40,526	04/13/2011	11/08/2017
Q7160#-AC-3	Orica Finance Limited Senior Note		D		2	5,000,000	99.3100	6,690,078	6,736,310	6,736,310	0	0	0	84,350	3.790	6.370	MN	39,870	320,326	05/05/2005	05/05/2015
Q7160#-AD-1	Orica Finance Limited Senior Note		D		2	12,500,000	98.4700	16,583,807	16,840,773	16,840,773	0	0	0	210,875	3.810	6.390	MN	100,200	804,140	05/05/2005	05/05/2017
Q7160#-AE-9	Orica Finance Limited Series A GTD Senio		F		2	30,540,000	114.4200	34,945,524	30,540,000	30,540,000	0	0	0	0	4.530	4.530	AO	253,635	1,383,462	10/25/2010	10/25/2020
Q8277*-AK-7	Santos Finance Limited Senior Note		F		2	21,000,000	116.9500	24,559,971	21,000,000	21,000,000	0	0	0	0	6.200	6.200	FA	538,883	1,302,000	08/02/2007	08/02/2017
Q8277*-AL-5	Santos Finance Limited Senior Note		F		2	25,000,000	121.5400	30,384,760	25,000,000	25,000,000	0	0	0	0	6.300	6.300	FA	651,875	1,575,000	08/02/2007	08/02/2019
Q8277*-AM-3	Santos Finance Limited Senior Note		F		2	42,000,000	125.2300	52,596,247	42,000,000	42,000,000	0	0	0	0	6.450	6.450	FA	1,121,225	2,709,000	08/02/2007	08/02/2022
Q8646S-AD-5	SPI ELECTRICITY & GAS AUSTRALI CORP FORE		F		1FE	2,624,840	110.7100	2,878,538	2,600,000	2,610,989	0	(2,660)	0	0	5.750	5.619	MS	44,435	149,500	02/06/2007	09/14/2016
Q8773#-AR-7	Stockland Finance Pty Ltd Senior Note		F		1	22,000,000	115.6800	25,448,585	22,000,000	22,000,000	0	0	0	0	5.930	5.930	JD	36,239	1,304,600	06/21/2007	06/21/2017
Q8773#-AS-5	Stockland Finance Pty Ltd Senior Note		F		1	15,000,000	118.2700	17,740,435	15,000,000	15,000,000	0	0	0	0	5.980	5.980	JD	24,917	897,000	06/21/2007	06/21/2018
Q8975P-CJ-7	TELSTRA CORP LTD CORP FOREIGN		D		1FE	2,578,485	101.4200	2,219,621	2,188,544	2,186,481	0	1,291	0	33,284	6.000	6.002	APR	96,416	130,107	06/09/2008	04/08/2013
Q8975P-CR-9	TELSTRA CORP LTD CORP FOREIGN		D		1FE	218,112	117.0300	246,867	210,944	215,116	0	(502)	0	3,309	4.250	3.890	MAR	6,976	9,019	11/30/2011	03/23/2020
Q8975P-CV-0	TELSTRA CORP LTD CORP FOREIGN		D		1FE	600,965	112.8200	669,364	593,280	553,232	0	4,337	0	8,024	3.625	4.579	MAR	17,205	21,322	04/13/2011	03/15/2021
Q8975P-CW-8	TELSTRA CORP LTD CORP FOREIGN		D		1FE	456,167	113.0300	506,676	448,256	459,248	0	(855)	0	3,936	3.750	3.409	MAY	10,592	8,078	03/16/2012	05/16/2022
Q9747Q-BT-9	WESTPAC BANKING CORP CORP FOREIGN		D		1FE	242,418	115.7100	282,127	243,825	250,015	0	(741)	0	10,989	5.000	4.504	OCT	2,405	12,017	09/28/2011	10/21/2019
Q9747S-AN-9	WESTPAC BANKING CORP CORP FOREIGN		D		1FE	219,541	114.3000	226,050	197,760	199,870	0	(386)	0	3,101	4.125	3.861	MAY	4,939	7,742	08/16/2011	05/25/2018
R1658Y-AU-3	DNB BK ASA CORP FOREIGN		D		1FE	406,667	116.2900	459,961	395,520	409,212	0	(962)	0	3,507	4.250	3.755	JAN	16,029	0	03/16/2012	01/18/2022
R1658Y-BF-5	DNB BK ASA CORP FOREIGN		D		1FE	314,560	111.8800	363,738	325,100	326,209	0	(90)	0	11,740	4.250	4.149	JAN	12,835	0	03/16/2012	01/27/2020
R18161-AA-8	DNB NOR BANK ASA CORP FOREIGN		D		1FE	3,383,380	117.2200	3,631,772	3,098,240	3,089,337	0	938	0	47,239	4.375	4.368	FEB	115,549	138,416	08/16/2011	02/24/2021
R8730@-AC-3	SSP SEL SVC PARTNERS BK LN TERM A9		D	2	6	477,347	86.3300	2,048,244	2,372,492	922,356	0	168,860	0	84,423	0.002	36.110	MJSD	4,228	100,510	12/17/2009	06/15/2016
R9T013-GG-2	TELENOR ASA CORP FOREIGN		D		1FE	265,481	103.9500	274,097	263,680	271,562	0	(78)	0	6,159	2.750	2.379	JUN	3,735	0	11/23/2012	06/27/2022
T05404-AA-5	ATLANTIA SPA CORP FOREIGN		D		2FE	2,078,495	111.0300	2,071,293	1,865,536	1,917,616	0	(15,090)	0	30,427	5.625	4.640	MAY	68,999	104,379	07/14/2009	05/06/2016
T1872V-KF-9	BANCO POPOLARE SOCIETA COOP CORP FOREIGN		D		2FE	3,341,857	100.3200	3,174,412	3,164,160	3,143,433	0	74,857	0	40,576	4.000	6.272	APR	93,624	125,405	08/16/2011	04/06/2013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
T30064-AA-6	LUXOTTICA GROUP SPA CORP FOREIGN		D		2FE	853,410	110.0100	957,259	870,144	920,905	0	(2,890)	0	70,384	3.625	2.578	MAR	24,889	0	08/03/2012	03/19/2019
T3495*-AA-3	De'Longhi SpA Senior Note		F	2	2Z	77,150,000	99.5000	76,767,097	77,150,000	77,150,000	0	0	0	0	4.250	4.249	MS	856,151	0	09/27/2012	09/27/2027
T3644D-AA-4	ENI SPA CORP FOREIGN		D		1FE	410,471	113.6000	449,314	395,520	412,379	0	(1,626)	0	3,535	4.250	3.527	FEB	15,294	0	03/16/2012	02/03/2020
T3666J-AU-0	ENI SPA ITALY CORP FOREIGN		D		1FE	4,379,728	105.1900	4,229,911	4,021,120	4,081,312	0	(56,185)	0	64,566	5.875	4.335	JAN	223,977	231,510	01/13/2009	01/20/2014
T36792-DD-7	ENEL-SOCIETA PER AZIONI CORP FOREIGN		D		2FE	86,913	109.0300	88,612	81,275	85,788	0	(581)	0	3,794	6.250	5.143	JUN	2,714	4,918	03/22/2011	06/20/2019
T49688-AA-7	Sol SpA Senior Note		F	2	2	10,000,000	102.6900	10,268,591	10,000,000	10,000,000	0	0	0	0	4.750	4.749	JD	21,111	237,500	06/15/2012	06/15/2024
T55067-6K-2	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	660,150	104.3100	687,607	659,200	675,013	0	(445)	0	15,309	4.125	3.393	SEP	7,748	0	11/23/2012	09/19/2016
T55067-A7-6	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	409,794	103.9600	411,199	395,520	380,235	0	4,939	0	5,325	4.125	5.467	JAN	15,736	15,675	08/16/2011	01/14/2016
T55067-QX-2	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	2,670,479	103.5900	2,731,385	2,636,800	2,723,028	0	(9,207)	0	61,756	5.375	1.909	DEC	5,048	142,545	11/23/2012	12/19/2013
T55067-R8-6	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	1,701,588	101.7400	1,743,811	1,713,920	1,738,159	0	(2,849)	0	39,420	3.500	1.894	NOV	5,752	58,836	11/23/2012	11/27/2013
T55067-UW-9	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	341,622	102.1700	336,744	329,600	331,840	0	(1,070)	0	5,122	3.375	3.004	JAN	10,568	10,878	04/21/2010	01/19/2015
T55067-YV-7	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	410,038	102.2000	404,240	395,520	377,411	0	2,870	0	5,483	4.000	4.858	NOV	2,341	15,272	04/13/2011	11/08/2018
T55958-CJ-8	ENI SPA ITALY CORP FOREIGN		D		1FE	1,247,616	111.2800	1,320,413	1,186,560	1,199,094	0	(3,853)	0	18,538	5.000	4.569	JAN	54,951	59,094	03/24/2009	01/28/2016
T5R13J-BD-3	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	118,725	107.7100	142,011	131,840	128,989	0	246	0	10,019	5.000	5.516	FEB	5,547	0	08/03/2012	02/28/2017
T5R13J-BP-6	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	407,203	105.6000	417,677	395,520	415,815	0	(818)	0	9,430	4.875	2.715	JUL	9,245	0	11/23/2012	07/10/2015
T6690H-AB-9	MEDIOBANCA BANCA DI CREDITO FI CORP FORE		D		2FE	521,896	101.9900	537,878	527,360	533,748	0	(253)	0	12,105	3.750	3.256	OCT	4,389	0	11/23/2012	10/12/2015
T74298-AA-3	Piaggio SpA Senior Note		F	2	3	44,000,000	111.0800	48,877,580	44,000,000	44,000,000	0	0	0	0	6.500	6.499	JJ	1,199,611	2,907,667	07/25/2011	07/31/2021
T8578N-AA-1	SNAM SPA CORP FOREIGN		D		2FE	430,064	108.4500	443,252	408,704	439,152	0	(872)	0	9,960	4.375	2.142	JUL	8,524	0	11/23/2012	07/11/2016
T8578N-AB-9	SNAM SPA CORP FOREIGN		D		2FE	468,348	113.1500	492,266	435,072	478,514	0	(686)	0	10,852	5.000	3.135	JAN	9,866	0	11/23/2012	01/18/2019
T8578N-AC-7	SNAM SPA CORP FOREIGN		D		2FE	1,217,139	106.9700	1,269,236	1,186,560	1,244,251	0	(1,106)	0	28,218	3.875	2.838	MAR	13,353	0	11/23/2012	03/19/2018
T9277N-AY-1	TELECOM ITALIA SPA CORP FOREIGN		D		2FE	263,353	106.8200	281,660	263,680	261,430	0	187	0	4,001	5.250	5.299	FEB	12,344	13,848	05/11/2010	02/10/2022
T9277N-BB-0	TELECOM ITALIA SPA CORP FOREIGN		D		2FE	976,676	116.0400	1,032,641	889,920	970,941	0	(14,057)	0	8,322	7.000	4.441	JAN	59,061	0	03/16/2012	01/20/2017
T9451N-AC-7	TERNA SPA CORP FOREIGN		D		1FE	5,479,164	113.8200	5,627,261	4,944,000	4,994,073	0	(5,507)	0	77,075	4.750	4.545	MAR	187,872	232,827	08/16/2011	03/15/2021
T95218-AD-4	UNICREDIT SPA CORP FOREIGN		D		2FE	2,421,963	101.5600	2,544,118	2,504,960	2,240,266	0	24,093	0	31,883	6.125	7.751	APR	108,031	152,952	08/16/2011	04/19/2021
T9609Q-AC-1	UNICREDIT SPA CORP FOREIGN		D		2FE	1,846,733	100.4300	1,933,218	1,924,864	1,923,765	0	4,656	0	29,547	4.875	5.088	FEB	83,069	93,873	11/07/2008	02/12/2013
T960A4-AF-1	UNICREDIT SPA CORP FOREIGN		D		2FE	1,926,425	103.7400	1,921,647	1,852,352	1,856,959	0	(4,434)	0	28,643	5.250	4.932	JAN	93,794	93,435	03/24/2009	01/14/2014
T960AS-AH-4	UNICREDIT SPA CORP FOREIGN		D		2FE	410,471	107.0600	494,032	461,440	446,395	0	1,252	0	34,671	4.875	5.689	MAR	18,489	0	08/03/2012	03/07/2017
T9658N-CC-6	UBI BANCA SCPA CORP FOREIGN		D		2FE	2,835,950	100.3100	2,644,919	2,636,800	2,630,880	0	33,888	0	36,875	3.875	5.072	FEB	85,984	104,036	08/16/2011	02/28/2013
T9658N-CE-2	UBI BANCA SCPA CORP FOREIGN		D		2FE	1,405,874	101.5600	1,338,989	1,318,400	1,304,375	0	17,261	0	18,236	4.125	5.391	OCT	10,728	53,753	08/16/2011	10/21/2013
T9T01G-AC-6	TELECOM ITALIA SPA CORP FOREIGN		D		2FE	558,273	114.2700	677,935	593,280	604,650	0	(587)	0	46,963	6.125	5.730	DEC	1,792	17,967	08/03/2012	12/14/2018
T9T20L-DX-3	UNICREDIT SPA CORP FOREIGN		D		2FE	803,643	105.2900	832,891	791,040	821,115	0	(1,150)	0	18,622	4.375	2.862	SEP	10,619	0	11/23/2012	09/11/2015
U9871R-JN-5	INTL BK RECON & DEVELOP GOVT FOREIGN		D		1FE	690,665	102.3800	744,030	726,740	734,541	0	(2,360)	0	46,236	4.260	3.604	MS	9,030	15,772	05/31/2012	09/16/2014
W2469*-AA-3	Elekta AB Senior Note		F		2FE	28,230,000	108.3700	30,592,549	28,230,000	28,230,000	0	0	0	0	5.140	5.140	FA	487,705	1,451,022	08/30/2005	08/30/2015
W5818K-AA-9	NORDEA BANK AB CORP FOREIGN		D		1FE	982,941	110.6100	1,020,829	922,880	1,000,097	0	(2,150)	0	26,880	3.750	1.623	FEB	29,502	7,573	11/16/2012	02/24/2017
W5818N-AC-9	NORDEA BANK AB CORP FOREIGN		D		1FE	279,599	110.1500	290,449	263,680	255,924	0	955	0	3,822	4.500	4.931	MAR	9,135	11,993	06/15/2011	03/26/2020
W58192-AB-6	NORDEA BANK AB CORP FOREIGN		D		1FE	5,776,492	105.1000	5,750,676	5,471,360	5,335,964	0	53,188	0	76,204	2.750	3.752	AUG	58,948	140,534	04/13/2011	08/11/2015
W5819H-AP-2	NORDEA BANK AB CORP FOREIGN		D		1FE	5,791,074	108.3400	5,784,768	5,339,520	5,291,457	0	15,560	0	79,449	3.625	3.898	FEB	171,875	193,631	04/13/2011	02/11/2016
W6S3M9-AH-5	NORDEA BANK AB CORP FORGN FLOATER		D	1	1FE	1,176,625	108.0700	1,211,090	1,120,640	1,194,641	0	(2,463)	0	20,479	4.625	2.878	FEB	45,457	0	11/01/2012	02/15/2022
W7282#-AC-9	SSP SEL SVC PARTNER BK LN TERM A10		D	2	6	433,084	86.3300	1,910,009	2,212,374	876,336	0	153,013	0	76,233	0.002	34.496	MJSD	3,592	92,597	12/17/2009	06/15/2016
W8180J-AE-8	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		D		1FE	707,709	106.6100	702,780	659,200	682,418	0	(16,646)	0	10,501	5.500	2.759	MAY	23,840	36,064	12/01/2010	05/06/2014
W8180S-BE-7	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		D		1FE	254,928	107.7000	262,592	243,825	255,063	0	(6,903)	0	11,273	6.625	3.408	JUL	7,789	15,426	09/28/2011	07/09/2014
W8180S-RA-8	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		D		1FE	4,116,048	113.8100	4,276,347	3,757,440	3,756,926	0	22	0	57,560	4.250	4.206	FEB	137,439	160,672	08/16/2011	02/21/2018
W84545-AS-6	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		D		1FE	409,503	111.0100	439,061	395,520	410,466	0	(2,555)	0	3,518	3.875	2.897	APR	14,896	0	03/16/2012	04/12/2017
W90152-AR-5	SVENSKA CELLULOSA AKTIEBOLAGET CORP FORE		D		2FE	292,939	109.2600	288,103	263,680	266,364	0	(757)	0	4,158	3.625	3.293	AUG	3,352	9,075	08/16/2011	08/26/2016
W90938-FU-5	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	393,493	103.0500	407,599	395,520	402,549	0	(73)	0	9,129	2.625	2.401	AUG	3,726	0	11/23/2012	08/23/2022
W9128Y-AB-4	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	874,985	104.7200	966,473	922,880	946,885	0	(1,644)	0	73,544	2.250	1.743	JUN	11,435	0	08/03/2012	06/14/2018
W91292-AA-5	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	851,072	105.3800	875,302	830,592	834,011	0	(2,803)	0	12,845	4.875	4.457	MAR	31,284	40,734	05/07/2009	03/25/2014
W91297-AA-4	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	254,713	112.8200	275,093	243,825	258,678	0	(3,929)	0	11,402	5.500	3.526	MAY	8,083	12,900	09/28/2011	05/26/2016
W912B3-AB-8	SVENSKA HANDELSBANKEN AB CORP FOREIGN		D		1FE	5,007,112	108.5900	5,010,779	4,614,400	4,574,253	0	12,927	0	68,736	3.625	3.886	FEB	146,249	165,470	04/13/2011	02/16/2016
W95890-CS-1	TELIASONERA AB CORP FOREIGN		D		1FE	2,145,170	116.9200	2,312,168	1,977,600	1,955,511	0	2,818	0	29,667	4.250	4.386	FEB	73,025	83,914	04/13/2011	02/18/2020
W95890-CX-0	TELIASONERA AB CORP FOREIGN		D		1FE	1,193,548	114.8700	1,302,456	1,133,824	1,165,026	0	(3,068)	0	17,961	4.000	3.609	MAR	35,413	22,571	11/22/2011	03/22/2022
W9801L-DS-6	VATTENFALL TREASURY GOVT FOREIGN		D		1FE	1,702,441	129.9100	2,140,885	1,648,000	1,702,232	0	(7,125)	0	26,084	6.750	5.994	JAN	102,122	110,455	02/12/2009	01/31/2019
W9801L-DT-4	VATTENFALL TREASURY GOVT FOREIGN		D		1FE	480,188	104.6300	482,786	461,440	467,490	0	(6,237)	0	7,124	5.750	4.216	DEC	1,963	26,299	02/12/2009	12/05/2013
W9814L-AB-1	VATTENFALL AB CORP FOREIGN		D		1FE	1,006,505	100.7600	989,689	982,208	982,875	0	(4,376)	0	15,164	4.125	3.643	MAR	32,080	40,476	05/07/2009	03/18/2013
W9880J-MA-4	VOLVO TREASURY AB CORP FOREIGN		D		2FE	610,818	110.2600	508,796	461,440	494,873	0	(31,637)	0	11,639	9.875	3.332	FEB	38,471	46,296	05/03/2011	02/27/2014
W9T242-AJ-1	SWEDBANK AB CORP FOREIGN		D		1FE	1,064,936	104.3800	1,169,728	1,120,640	1,150,878	0	(3,447)	0	89,389	2.375	1.512	APR	19,834	0	08/03/2012	04/04/2016
W9T243-CH-1	SWEDBANK AB CORP FOREIGN		D		1FE	308,312	102.0800	336,451	329,600	333,603	0	(620)	0	25,911	1.750	1.244	JUN	3,113	0	08/03/2012	06/18/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
X1169K-AE-4	CEZ AS GOVT FOREIGN		D		1FE	2,005,090	108.0100	1,772,824	1,641,408	1,652,409	0	(8,431)	0	26,791	6.000	5.433	JUL	45,060	91,620	09/16/2008	07/18/2014
X1169K-AJ-3	CEZ AS GOVT FOREIGN		D		1FE	947,131	111.5000	948,207	850,368	869,942	0	(8,110)	0	13,891	5.750	4.644	MAY	29,472	46,404	07/14/2009	05/26/2015
X1169K-AN-4	CEZ AS GOVT FOREIGN		D		1FE	345,212	122.0400	402,250	329,600	333,844	0	(398)	0	5,133	5.000	4.758	OCT	3,341	16,289	02/23/2010	10/19/2021
X1169K-AX-2	CEZ AS GOVT FOREIGN		D		1FE	2,206,212	116.9400	2,543,938	2,175,360	2,242,269	0	(7,415)	0	34,291	4.500	3.973	JUN	49,884	94,231	08/18/2010	06/29/2020
X1169K-BA-1	CEZ AS GOVT FOREIGN		D		1FE	1,390,459	109.0000	1,365,184	1,252,480	1,264,402	0	(3,633)	0	19,741	3.625	3.293	MAY	27,241	43,088	08/16/2011	05/27/2016
X2978Z-AU-4	FORTUM OYJ CORP FOREIGN		D		1FE	1,481,705	104.7000	1,511,525	1,443,648	1,450,204	0	(5,400)	0	22,349	4.625	4.176	MAR	52,500	66,956	05/07/2009	03/20/2014
X2978Z-AZ-3	FORTUM OYJ GOVT FOREIGN		D		1FE	1,765,413	113.9700	1,803,073	1,582,080	1,607,591	0	(2,823)	0	24,917	4.000	3.735	MAY	38,490	60,398	08/16/2011	05/24/2021
X2993S-AC-1	FORTUM OYJ GOVT FOREIGN		D		1FE	633,996	99.0400	652,875	659,200	648,801	0	90	0	14,714	2.250	2.420	SEP	4,754	0	11/23/2012	09/06/2022
Y3175#-AA-0	Henland Finance Limited Senior Note		F		1	37,400,000	105.1900	39,341,088	37,400,000	37,400,000	0	0	0	0	6.060	6.060	JJ	982,124	2,266,440	07/25/2007	07/25/2014
Y3175#-AD-4	Henland Finance Limited Senior Note		F		1	10,000,000	116.5200	11,651,905	10,000,000	10,000,000	0	0	0	0	6.280	6.280	JJ	272,133	628,000	07/25/2007	07/25/2019
Y3915#-AA-5	Indian Railway Finance Corp Senior Note		F		2	6,000,000	110.4600	6,627,811	6,000,000	6,000,000	0	0	0	0	5.940	5.940	MS	93,060	356,400	03/27/2007	03/27/2017
Y4948Q-AA-0	KOREA SOUTH-EAST POWER CORP FOREIGN		F		1FE	4,798,850	101.4600	5,072,725	5,000,000	4,982,654	0	34,051	0	0	4.750	5.479	JD	3,299	237,500	10/31/2006	06/26/2013
Y5377J-AK-1	VOLKSWAGEN AG CORP FOREIGN		D		1FE	1,633,422	102.6500	1,664,624	1,621,632	1,640,426	0	(7,056)	0	14,060	2.125	1.540	JAN	32,765	0	03/16/2012	01/19/2015
Y5377J-AL-9	VOLKSWAGEN AG CORP FOREIGN		D		1FE	558,447	109.1200	575,433	527,360	570,697	0	(693)	0	12,943	3.250	1.797	JAN	16,297	0	11/23/2012	01/21/2019
Y5854#-AA-3	Melewar Leisure Berhad - Dif11 FOREIGN P		D		6Z	1	0.0000	0	5,313,931	0	0	0	0	0	6.000	82,535.910	JD	0	0	12/14/2006	12/31/2006
Y7078#-AA-9	Power Finance Corporation Ltd. Senior No		F		2	44,733,300	111.5900	50,216,548	45,000,000	44,844,790	0	26,951	0	0	6.610	6.696	MS	958,450	2,974,500	04/25/2008	09/05/2017
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		F		1FE	2,957,784	107.7700	3,130,792	2,905,000	2,962,827	0	2,187	0	0	3.875	3.574	FA	43,777	81,181	12/06/2012	02/11/2021
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		F		1FE	3,599,727	113.0500	3,576,865	3,164,000	3,595,647	0	(3,942)	0	0	4.500	2.721	MS	44,692	18,000	12/17/2012	09/08/2021
Y7996K-AD-3	SINGTEL GROUP TREASURY P CORP FOREIGN		F		1FE	1,048,500	103.8200	1,038,220	1,000,000	1,047,787	0	(713)	0	0	2.375	1.320	MS	7,455	0	11/30/2012	09/08/2017
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		F		1FE	5,931,470	98.3400	5,900,522	6,000,000	5,931,683	0	213	0	0	2.700	2.835	MS	48,150	0	12/17/2012	09/14/2022
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		F		1FE	797,558	143.4500	1,147,600	800,000	798,148	0	80	0	0	7.875	7.903	FA	26,250	63,000	07/21/2004	08/01/2025
Y86219-AD-7	KASIKORNBANK PCL SUBORDINATED		F		2FE	3,351,476	116.5800	5,520,186	4,735,000	4,151,139	0	119,782	0	0	8.250	12.567	FA	141,064	390,638	07/21/2004	08/21/2016
Y8693U-AD-3	PTT Chemical CORP FOREIGN		F		2FE	4,893,200	107.2800	5,363,750	5,000,000	4,966,979	0	12,018	0	0	5.500	5.789	JD	5,347	275,000	09/28/2005	06/24/2015
Y8746A-AB-8	KOREA WESTERN POWER CO LTD CORP FOREIGN		F		1FE	2,499,500	112.5300	2,813,315	2,500,000	2,499,646	0	28	0	0	5.500	5.501	MS	35,139	137,500	01/05/2007	09/29/2016
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						60,781,403,044	XXX	69,077,350,527	60,280,145,544	60,782,019,700	2,946,014	(33,378,920)	13,594,520	142,642,678	XXX	XXX	XXX	742,896,422	3,064,365,822	XXX	XXX
00075Q-AF-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT			2	6FM	259,949	2.2400	387,508	17,296,380	202,726	0	(74,513)	0	0	0.500	4.885	MON	1,441	93,162	08/07/2006	09/25/2036
00075Q-AS-1	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	4FM	55,201,430	86.6200	47,812,994	55,201,430	55,201,430	0	0	0	0	0.360	0.360	MON	3,309	218,973	08/07/2006	09/25/2036
00075W-AP-4	ABFC_06-HE1 ABS FLOATER	C		2	2FM	19,315,344	52.9600	15,476,116	29,224,095	19,315,344	0	(1,768,388)	1,419,053	0	0.320	0.347	MON	1,557	104,070	04/11/2007	01/25/2037
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	2,824,199	41.7400	4,116,851	9,863,131	2,658,487	0	(165,712)	0	0	0.390	0.371	MON	641	70,314	03/13/2012	07/25/2037
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2	C		2	1FM	892,891	76.5800	1,179,248	1,539,933	825,275	0	(87,447)	0	0	1.020	0.551	MON	262	16,413	06/10/2005	06/25/2029
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER	C		2	3FM	14,118,601	95.8600	13,634,166	14,223,680	14,157,386	0	11,273	0	0	0.320	0.560	MON	758	50,654	07/26/2007	08/25/2036
004421-AU-7	ACE SECURITIES CORP. SERIES 2001 AQ1 C	C		2	1FM	3,107,992	80.1600	2,513,258	3,135,427	3,124,981	0	1,242	0	0	1.935	2.048	MON	1,011	60,169	06/06/2003	04/25/2031
004421-DB-6	ACE SECURITIES CORP. ABS FLOATER			2	1FM	337,475	70.5300	323,968	459,354	317,371	64,950	(24,468)	0	0	2.760	2.246	MON	211	13,000	09/06/2006	11/25/2033
004421-DK-6	ACE SECURITIES CORP. ABS FLOATER	C		2	2FM	2,111,691	93.9500	1,977,211	2,104,457	2,110,516	0	(92)	0	0	1.110	1.055	MON	389	24,351	01/08/2007	09/25/2033
004421-EW-9	ACE SECURITIES CORP. ABS FLOATER	C		2	2FM	9,496,493	88.4200	8,367,693	9,463,961	9,481,109	0	(647)	0	0	0.990	0.958	MON	1,561	97,993	09/26/2006	04/25/2034
004421-GV-9	ACE SECURITIES CORP. ABS FLOATER			2	1FM	27,736	88.2700	64,124	72,645	10,082	0	(20,422)	0	0	2.310	1.968	MON	28	1,724	04/01/2008	10/25/2034
004421-KX-0	ACE SECURITIES CORP. ACE_05-HE1	C		2	1FM	17,485,009	97.2200	21,154,180	21,760,000	18,175,814	0	690,805	0	0	1.290	6.173	MON	4,677	242,754	08/22/2007	02/25/2035
004421-MD-2	ACE SECURITIES CORP. ACE-05_HE2			2	1FM	2,395,837	99.6500	2,397,974	2,406,314	2,399,463	0	3,626	0	0	0.885	1.316	MON	355	19,996	03/13/2012	04/25/2035
004421-MF-7	ACE SECURITIES CORP. ACE-05_HE2	C		2	1FM	5,425,567	83.1200	5,241,308	6,306,000	5,509,636	0	81,164	0	0	1.170	3.102	MON	1,229	70,076	09/07/2007	04/25/2035
004421-SM-6	ACE SECURITIES CORP. ABS FLOATER			2	5FM	3,074,755	42.1100	1,406,136	3,339,000	3,072,050	1,932,084	(333)	0	0	0.680	0.675	MON	378	24,078	03/29/2007	10/25/2035
004421-YV-9	ACE SECURITIES CORP. ABS FLOATER			2	4FM	4,577,239	50.6400	3,305,073	6,526,000	4,577,239	0	(7,081)	511,096	0	0.480	0.508	MON	522	33,827	04/19/2006	05/25/2036
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER	C		2	3FM	13,747,375	47.1800	10,992,080	23,299,017	13,170,486	0	(678,195)	976,204	0	0.340	0.382	MON	1,319	87,698	06/05/2007	10/25/2036
004427-AX-8	ACE SECURITIES CORP ABS FLOATER			2	2FM	1,113,506	80.6700	896,848	1,111,771	1,113,094	0	(75)	0	0	1.185	1.159	MON	220	12,614	01/26/2006	06/25/2032
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2	C		2	1FM	502,661	66.3400	1,036,853	1,563,006	526,712	0	(2,628)	0	0	2.010	1.631	MON	524	29,728	03/26/2012	06/25/2032
004427-BM-1	ACE SECURITIES CORP ABS FLOATER			2	1FM	620,658	94.9400	588,355	619,690	620,201	0	(26)	0	0	1.260	1.246	MON	130	8,113	05/30/2007	12/25/2033
004427-BN-9	ACE SECURITIES CORP ABS FLOATER	C		2	4FM	604,099	76.6200	460,492	601,000	607,655	0	(97)	0	0	2.460	2.281	MON	246	15,180	05/21/2007	12/25/2033
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER	C		2	4FM	7,873,539	41.3800	5,537,718	13,383,726	7,873,539	0	(519,466)	1,217,019	0	0.320	0.347	MON	713	47,663	11/16/2006	12/25/2036
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER	C		2	4FM	3,521,019	32.4800	3,659,747	11,268,284	2,978,704	0	(588,424)	0	0	0.340	0.407	MON	638	105,649	04/26/2007	05/25/2037
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER	C		2	4FM	6,606,032	31.6600	6,546,599	20,675,473	5,564,667	0	(1,124,745)	0	0	0.450	0.456	MON	1,550	251,111	11/12/2008	05/25/2037
00442L-AE-9	ACE SECURITIES CORP. ABS FLOATER	C		2	4FM	1,089,238	34.9800	1,190,124	3,402,424	932,162	0	(189,995)	0	0	0.570	0.553	MON	323	51,625	04/26/2007	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	3,716,322	61.4600	4,287,251	6,975,904	3,716,322	0	(989,291)	0	0	0.380	0.407	MON	441	29,087	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	6,329,343	58.8200	5,170,859	8,791,526	6,121,499	0	(207,414)	0	0	0.430	0.458	MON	630	41,114	05/21/2007	06/25/2037
00442V-AE-7	ACE SECURITIES CORP. ABS FLOATER			2	1FM	2,765,871	45.8900	1,879,200	4,095,000	2,761,411	0	(3,102)	0	0	0.450	0.514	MON	307	19,952	05/24/2006	06/25/2036
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	6,931,782	46.7400	5,529,719	11,830,958	6,606,067	0	(325,714)	0	0	0.330	0.357	MON	650	43,332	11/22/2006	12/25/2036
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER	C		2	4FM	8,509,388	33.1000	5,603,866	16,931,645	7,989,116	0	(548,446)	0	0	0.330	0.396	MON	930	62,014	11/12/2008	01/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00764M-AC-1	AEGIS ASSET BACKED SECURITIES ABS FLOATE			2	1FM	3,974,215	78.7600	3,554,699	4,513,234	3,936,830	0	(45,119)	0	0	1.785	1.684	MON	1,342	83,110	11/02/2006	05/25/2033
00764M-AH-0	AEGIS ASSET BACKED SECURITIES SERIES 20	C		2	1FM	1,499,607	86.4500	1,291,860	1,494,411	1,500,902	0	(650)	0	0	1.335	1.290	MON	332	20,701	09/25/2012	11/25/2033
00764M-BT-3	AEGIS ASSET BACKED SECURITIES ABS FLOATE	C		2	2FM	8,403,387	91.7400	7,670,561	8,361,579	8,383,227	0	(259)	0	0	0.810	0.762	MON	1,128	71,318	06/13/2007	06/25/2034
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	2,559,608	97.7500	2,501,950	2,559,608	2,559,608	0	0	0	0	0.760	0.761	MON	324	20,534	07/24/2007	10/25/2034
00764M-FC-6	AEGIS ASSET BACKED SECURITIES AABST_05-2			2	2FM	8,000,000	70.9200	5,673,720	8,000,000	8,000,000	0	0	0	0	0.650	0.651	MON	866	55,257	04/14/2005	06/25/2035
026710-AE-3	AMERICAN HOUSING TRUST SERIES 1988 II			2	1FM	914,581	51.1700	471,310	921,028	901,255	0	(11,882)	0	0	8.300	7.625	MON	6,370	76,225	09/16/1988	12/25/2018
03072S-BE-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	2,092,757	75.3900	1,667,969	2,212,345	2,102,080	0	25,349	88,219	0	3.135	3.186	MON	1,156	41,473	12/21/2005	10/25/2031
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2	C		2	1FM	2,936,184	86.1800	2,505,457	2,907,113	2,919,063	0	(930)	0	0	2.865	2.768	MON	1,388	85,367	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	1,127,309	87.6400	978,142	1,116,147	1,123,983	0	(474)	0	0	3.060	2.905	MON	569	34,982	06/20/2007	08/25/2032
03072S-DF-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	6,590,350	80.9400	5,785,232	7,147,715	6,575,867	0	(20,560)	107,195	0	3.585	3.473	MON	4,270	261,113	06/20/2007	11/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	10,745,021	70.4900	8,858,359	12,567,312	10,745,021	0	(442,474)	0	0	5.460	3.149	MON	11,436	699,687	06/20/2007	02/25/2033
03072S-ET-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	88,506	26.9300	93,353	346,605	83,433	0	(11,082)	0	0	2.985	2.639	MON	172	8,914	12/01/2007	03/25/2033
03072S-EY-7	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	20,121,012	93.8200	18,819,986	20,059,781	20,092,019	0	(1,645)	0	0	1.560	1.532	MON	5,215	323,634	07/24/2007	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	928,741	73.1500	845,016	1,155,167	886,733	253,967	(52,345)	0	0	2.985	2.296	MON	575	35,327	11/15/2006	02/25/2033
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	10,387,007	95.0300	9,729,932	10,239,048	10,283,196	0	(11,039)	0	0	2.985	2.747	MON	5,093	313,124	06/13/2007	05/25/2033
03072S-JG-1	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	13,836,315	84.0900	11,594,112	13,787,118	13,808,962	0	(3,021)	0	0	1.260	1.228	MON	2,895	180,498	11/16/2006	10/25/2033
03072S-JW-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	5,123,354	87.9800	4,482,426	5,094,696	5,124,044	0	3,730	0	0	1.060	0.945	MON	900	56,368	05/04/2007	09/25/2033
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	2,645,175	93.5200	2,468,225	2,639,401	2,681,870	0	(927)	0	0	0.950	0.657	MON	418	26,259	04/10/2007	12/25/2033
03072S-LV-5	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	1,178,001	79.1100	924,542	1,168,688	1,174,562	0	116	0	0	1.245	1.128	MON	242	15,122	10/13/2006	12/25/2033
03072S-MX-0	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	5FM	2,543,105	94.6000	2,387,977	2,524,173	2,537,074	0	708	0	0	1.335	1.212	MON	562	34,965	10/04/2006	01/25/2034
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	1,355,620	88.9200	1,389,049	1,562,216	1,379,865	0	24,244	0	0	0.630	5.618	MON	164	8,578	03/13/2012	07/25/2034
03072S-VB-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	7,025,326	85.9900	6,028,895	7,011,085	7,025,274	0	(893)	0	0	1.410	1.388	MON	1,647	102,450	07/05/2007	09/25/2034
03072S-XY-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	1,979,273	98.5200	1,946,376	1,975,569	1,976,879	0	(534)	0	0	0.660	0.639	MON	217	13,846	05/02/2007	03/25/2035
040104-AD-3	ARGENT SECURITIES INC. SERIES 2003 W1			2	1FM	903,283	99.0800	893,868	902,154	902,742	0	(923)	2,251	0	3.135	2.967	MON	471	28,948	03/02/2004	12/27/2033
040104-AE-1	ARGENT SECURITIES INC. SERIES 2003 W1	C		2	1FM	6,774,530	97.3000	6,811,077	7,000,000	6,840,265	0	65,735	0	0	3.810	4.965	MON	4,445	271,290	03/01/2004	12/27/2033
040104-BH-3	ARGENT SECURITIES INC. ARSI_03-W3	C		2	4FM	2,264,896	52.4100	1,201,498	2,292,507	2,226,789	1,236,167	(42,056)	0	0	3.615	1.692	MON	1,381	84,751	03/22/2005	09/25/2033
040104-DQ-1	ARGENT SECURITIES INC. SERIES 2003 W8			2	1FM	9,085,747	95.6300	8,688,754	9,085,747	9,085,747	0	0	0	0	1.260	1.263	MON	1,908	118,949	11/07/2003	12/25/2033
040104-DR-9	ARGENT SECURITIES INC. ABS FLOATER			2	1FM	219,838	72.6400	162,433	223,617	220,109	0	271	0	0	2.835	3.141	MON	106	6,498	10/11/2006	12/25/2033
040104-EA-5	ARGENT SECURITIES INC. SERIES 2003 W9			2	1FM	12,843,604	94.4800	12,134,110	12,843,604	12,843,604	0	0	0	0	1.245	1.248	MON	2,664	166,192	11/24/2003	01/25/2034
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	666,335	70.4900	487,603	691,761	647,842	0	(18,833)	0	0	2.685	2.612	MON	310	19,051	06/11/2007	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED	C		2	1FM	8,314,294	100.8000	8,822,917	8,753,328	8,298,800	0	2,143	0	0	3.623	4.532	MON	26,428	317,133	08/29/2006	05/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	3,629,852	93.6100	3,387,185	3,618,544	3,622,945	0	(407)	0	0	1.110	1.046	MON	669	35,547	06/13/2007	06/25/2034
040104-PS-4	ARGENT SECURITIES INC. ABS FLOATER			2	1FM	3,302,786	98.4200	3,266,698	3,318,992	3,314,226	0	2,523	0	0	0.510	0.706	MON	282	18,213	07/31/2007	02/25/2036
04013B-AB-8	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	4,535,913	36.5100	3,519,242	9,638,246	4,535,913	0	(287,071)	347,492	0	0.320	0.387	MON	514	34,324	03/09/2007	09/25/2036
04541G-CG-5	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	10,170,093	86.9100	8,837,183	10,168,504	10,169,878	0	(94)	0	0	1.859	1.863	MON	7,876	196,711	07/25/2007	03/15/2032
04541G-DS-8	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	914,793	91.6900	830,488	905,736	914,007	0	(511)	0	0	1.559	1.379	MON	588	14,744	06/07/2007	04/15/2033
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE	C		2	1FM	925,698	89.0300	920,658	1,034,121	951,601	0	34,470	118,079	0	3.059	3.435	MON	1,318	32,691	06/23/2005	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	1,080,184	76.2900	1,091,870	1,431,178	1,053,332	0	(35,936)	0	0	3.209	2.999	MON	1,914	47,437	07/26/2007	06/15/2033
04541G-FM-9	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	2FM	8,541,515	91.0700	7,778,945	8,541,515	8,541,515	0	0	0	0	1.334	1.338	MON	4,748	109,277	07/20/2007	09/15/2033
04541G-FN-7	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	5FM	501,286	58.4200	317,324	543,127	485,859	238,195	(16,296)	0	0	3.059	2.643	MON	692	15,691	02/15/2007	09/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6	C		2	4FM	1,652,012	61.8200	1,078,861	1,745,154	1,607,326	720,966	(49,389)	0	0	2.685	1.482	MON	781	48,061	09/06/2006	11/25/2033
04541G-HL-9	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	7,600,130	91.6100	6,924,527	7,558,793	7,584,474	0	(1,387)	0	0	1.259	1.195	MON	3,965	99,865	06/26/2007	01/15/2034
04541G-HM-7	ASSET BACKED SECURITIES CORP ABSHE_04-HE	C		2	1FM	819,602	85.1800	924,870	1,085,824	837,067	0	30,291	95,192	0	2.684	3.594	MON	1,214	30,159	02/15/2007	01/15/2034
04541G-JT-0	ASSET BACKED SECURITIES CORP SERIES 200			2	2FM	7,794,601	89.0800	6,943,080	7,794,601	7,794,601	0	0	0	0	1.020	1.022	MON	1,325	83,078	03/22/2004	06/25/2034
04541G-PJ-5	ASSET BACKED SECURITIES CORP ABS FLOATER			2	3FM	16,858,484	71.4900	12,834,901	17,952,416	16,795,182	0	(72,932)	0	0	1.005	0.785	MON	3,006	142,436	04/03/2007	03/25/2035
04541G-TL-6	ASSET BACKED SECURITIES CORP ABSHE_05-HE	C		2	1FM	9,777,000	97.9800	9,579,857	9,777,000	9,777,000	0	0	0	0	0.720	0.721	MON	1,173	74,469	07/01/2005	07/25/2035
04542B-BA-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	1FM	109,380	60.3000	243,111	403,204	93,137	0	(19,966)	0	0	2.085	1.772	MON	140	8,651	07/01/2008	02/25/2032
04542B-BN-1	ASSET BACKED FUNDING CERTIFICA SERIES 2	C		2	1FM	605,297	32.0700	486,412	1,516,578	581,342	249,870	(23,245)	0	0	2.310	2.625	MON	584	36,000	09/20/2008	03/25/2032
04542B-CL-4	ASSET BACKED FUNDING CERTIFICA ABFC_03-A			2	1FM	2,174,265	80.1100	1,725,324	2,153,737	2,160,763	0	(757)	0	0	1.485	1.408	MON	533	30,106	03/22/2005	03/25/2033
04542B-JP-8	ASSET BACKED FUNDING CERTIFICA ABFC_04-H	C		2	2FM	3,461,019	85.6200	2,985,960	3,487,542	3,458,001	0	(3,018)	26,523	0	1.110	1.118	MON	645	40,354	08/06/2004	03/25/2034
04542B-JQ-6	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	1FM	10,062	38.2500	30,156	78,837	8,283	0	(1,443)	0	0	1.935	1.613	MON	25	1,572	11/09/2006	01/25/2034
04542B-KT-8	ASSET BACKED FUNDING CERTIFICA ABFC-05-H	C		2	1FM	1,618,184	72.5500	1,437,738	1,981,835	1,497,755	0	(139,214)	0	0	0.650	0.678	MON	215	14,052	03/02/2005	03/25/2035
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT	C		2	1FM	5,326,607	54.5800	4,179,741	7,657,869	5,142,365	0	(544,546)	225,094	0	0.320	0.329	MON	408	27,271	11/03/2006	11/25/2036
04544R-AC-9	ABSHE_07-HE1 ABS FLOATER	C		2	1FM	6,398,475	55.8500	10,365,164	18,559,000	7,021,405	0	622,930	0	0	0.350	0.377	MON	1,082	58,173	03/13/2012	12/25/2036
04544R-AD-7	ABSHE_07-HE1 ABS FLOATER	C		2	1FM	2,740,372	56.6100	4,433,247	7,831,000	2,866,139	0	125,767	0	0	0.430	0.411	MON	561	29,819	03/13/2012	12/25/2036
055683-AC-0	BNC MORTGAGE LOAN TRUST ABS FLOATER			2	1FM	5,391,367	97.8000	5,288,216	5,407,456	5,401,997	0	2,616	0	0	0.330	0.466	MON	297	19,806	07/24/2007	11/25/2036
05948K-HP-7	BANC OF AMERICA ALTERNATIVE LO PRVT CMO			2	1FM	245,583	100.3000	280,013	279,170	257,465	0	2,676	0	0	5.250	9.266	MON	1,221	14,656	09/08/2004	12/25/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7			2	2FM	7,084,821	86.9100	7,208,008	8,293,990	6,882,387	0	(246,539)	0	0	6.000	5.241	MON	41,470	497,639	07/07/2005	08/25/2035
05948K-PH-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2			2	2FM	28,800,830	98.1300	27,701,569	28,229,719	28,574,785	0	5,581	0	0	5.500	5.137	MON	129,386	1,552,635	03/31/2004	05/25/2034
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4			2	2FM	560,394	102.2400	559,816	547,573	559,753	0	(641)	0	0	4.750	3.552	MON	2,167	2,146	11/07/2012	05/25/2034
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO			2	1FM	11,780,561	77.3100	12,019,038	15,546,088	11,682,052	0	234,958	64,395	0	6.000	6.048	MON	77,730	932,765	01/25/2006	01/25/2036
05948X-EE-7	BANC OF AMERICA MORTGAGE SECUR CMO FLOAT			2	1FM	2,596,909	100.0800	2,646,122	2,643,991	2,598,704	0	3,546	0	0	3.122	3.611	MON	6,879	80,259	11/09/2006	06/25/2033
05949A-H8-6	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-			2	1FM	5,975,500	96.8000	5,785,893	5,977,341	5,972,126	0	(1,022)	0	0	3.002	2.982	MON	14,954	178,990	10/30/2007	02/25/2035
05949A-HA-1	BANC OF AMERICA MORTGAGE SECUR SERIES 2			2	1FM	28,694,241	98.4200	29,131,317	29,598,169	28,744,118	0	49,877	0	0	3.102	3.865	MON	76,506	893,769	05/21/2004	06/25/2034
05949A-W9-7	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-			2	1FM	11,526,204	92.9400	11,050,897	11,890,382	9,155,849	0	(2,081,246)	0	0	2.770	(11.994)	MON	27,448	356,770	02/14/2005	03/25/2035
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			2	1FM	3,084,901	100.9800	3,314,984	3,282,910	3,043,296	0	(49,840)	0	0	6.000	5.930	MON	16,415	196,975	05/19/2006	06/25/2046
05950D-AS-9	BANK OF AMERICA FUNDING CORP CMO			2	6FE	0	1.0000	0	1	0	0	0	0	0	2.827	4.166	MON	0	0	05/24/2006	06/20/2036
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			2	6FM	582,854	93.9500	1,150,040	1,224,047	724,431	0	43,755	0	0	5.750	23.862	MON	5,865	70,383	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	267,146	92.3900	245,809	266,065	266,755	0	37	0	0	1.410	1.334	MON	63	3,888	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2	C		2	1FM	187,679	96.7800	181,637	187,679	187,679	0	0	0	0	1.210	1.213	MON	38	2,362	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2	C		2	1FM	563,036	90.7600	510,996	563,036	563,036	0	0	0	0	1.710	1.716	MON	160	9,940	02/28/2003	11/25/2042
073855-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT	C		2	2FM	20,183,402	68.8700	17,104,575	24,837,258	20,144,907	0	(39,881)	775,921	0	0.340	0.367	MON	1,406	93,488	11/12/2008	02/25/2032
073859-AA-8	BSABS ABS FLOATER			2	1FM	3,315,687	97.8200	3,243,236	3,315,687	3,315,687	0	0	0	0	0.300	0.300	MON	166	11,136	05/01/2007	06/25/2047
073879-CC-0	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	986,442	86.9200	854,160	982,701	986,789	0	2,683	0	0	1.065	1.017	MON	174	10,922	06/07/2007	07/25/2034
073879-CV-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	3FM	5,916,862	78.1900	4,606,912	5,892,006	5,901,972	0	(1,913)	0	0	2.085	2.054	MON	2,047	126,421	06/05/2007	08/25/2034
073879-EU-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	7,179,663	89.1900	6,351,247	7,120,695	7,176,685	0	34,116	0	0	1.110	1.012	MON	1,317	80,672	05/23/2007	08/25/2034
073879-G5-1	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	11,901,299	95.5100	11,821,001	12,376,379	11,957,043	0	55,743	0	0	0.710	2.043	MON	1,464	93,014	09/12/2007	06/25/2035
073879-HF-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			2	3FM	2,219,973	70.8100	1,600,401	2,260,000	2,219,488	0	(1,747)	52,212	0	2.010	2.012	MON	757	46,773	10/13/2006	09/25/2034
073879-KD-9	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			2	4FM	1,233,094	67.1400	862,185	1,284,168	1,218,501	0	(17,109)	0	0	2.010	1.345	MON	430	23,367	11/09/2006	11/25/2034
073879-KR-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	2FM	3,405,190	79.4800	2,756,158	3,467,763	3,406,878	0	740	0	0	1.965	1.900	MON	1,136	70,187	09/26/2006	09/25/2034
073879-NY-0	BEAR STEARNS ASSET BACKED SECU CORPORATE			2	1FM	3,025,216	99.2400	3,071,291	3,094,967	3,058,064	0	43,179	5,434	0	1.095	3.844	MON	565	27,656	08/30/2007	12/25/2034
12464Y-AB-5	CREDIT BASED ASSET SERVICING ABS FLOATER			2	2FM	4,224,018	53.0800	3,166,040	5,965,005	4,196,946	0	(26,389)	0	0	0.380	0.957	MON	315	24,050	12/27/2011	04/25/2037
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER	C		2	3FM	12,786,533	47.7900	10,027,732	20,981,547	12,786,533	0	(408,274)	1,538,317	0	0.320	0.347	MON	1,118	74,798	11/30/2006	11/25/2036
12489W-EQ-3	CREDIT-BASED ASSET SERVICING ABS FLOATER			2	1FM	408,292	88.2800	360,220	408,037	409,741	0	(71)	0	0	0.930	0.815	MON	63	3,977	06/18/2007	04/25/2032
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER	C		2	1FM	1,091,629	81.0400	949,027	1,171,083	1,091,629	0	(18,062)	60,577	0	2.460	2.329	MON	480	42,513	05/10/2007	01/25/2033
12489W-HY-3	CREDIT-BASED ASSET SERVICING SERIES 200	C		2	1FM	7,031,839	83.7800	5,890,888	7,031,839	7,031,839	0	0	0	0	0.990	0.992	MON	1,160	72,810	02/27/2004	07/25/2033
12489W-HZ-0	CREDIT-BASED ASSET SERVICING SERIES 200	C		2	2FM	780,967	72.4600	565,879	780,979	780,970	0	(3)	0	0	1.815	1.822	MON	236	14,619	01/03/2005	06/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB	C		2	3FM	1,463,457	85.1800	1,304,035	1,530,821	1,463,908	0	300	53,607	0	4.853	5.488	MON	6,191	82,682	07/23/2007	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE	C		2	1FM	2,402,260	99.2900	2,590,226	2,608,770	2,403,369	0	(2,643)	59,986	0	4.715	6.118	MON	10,251	130,931	07/23/2007	11/25/2035
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	878,792	56.3800	730,397	1,295,427	808,413	0	(73,277)	0	0	2.610	2.635	MON	563	33,701	06/19/2008	01/25/2032
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	204,569	48.6500	433,634	891,376	98,303	0	(121,021)	0	0	2.085	2.023	MON	310	19,126	12/01/2007	01/25/2033
12506Y-AS-8	CDC MORTGAGE CAPITAL TRUST CDCMT_02-HE3			2	2FM	455,620	75.8500	343,909	453,424	455,278	0	(112)	0	0	1.860	1.765	MON	141	8,694	09/20/2005	03/25/2033
12506Y-AT-6	CDC MORTGAGE CAPITAL TRUST SERIES 2002	C		2	4FM	1,048,827	11.8100	288,124	2,440,244	1,185,104	796,042	136,278	0	0	3.585	3.393	MON	1,458	89,471	03/18/2008	03/25/2033
12506Y-AY-5	CDC MORTGAGE CAPITAL TRUST CDCMT_03-HE1			2	1FM	2,384,868	90.0500	2,141,910	2,378,550	2,382,895	0	(342)	0	0	1.560	1.524	MON	618	38,374	09/20/2005	08/25/2033
12506Y-AZ-2	CDC MORTGAGE CAPITAL TRUST 2003-HE1, M2	C		2	1FM	254,162	85.7800	866,095	1,009,704	50,580	0	(230,679)	0	0	3.135	2.013	MON	528	32,414	10/01/2007	08/25/2033
12506Y-BE-8	CDC MORTGAGE CAPITAL TRUST SERIES 2003			2	1FM	4,801,273	85.5200	4,098,186	4,791,900	4,800,251	0	(574)	0	0	1.410	1.377	MON	1,126	70,022	01/07/2004	10/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	1,221,998	65.4300	1,099,659	1,680,567	1,143,938	446,181	(94,441)	0	0	3.060	2.770	MON	857	52,614	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	5FM	84,044	75.3100	62,680	83,227	62,680	(21,362)	14	15	0	2.010	1.831	MON	33	1,737	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2	C		2	3FM	1,523,901	74.3300	1,115,977	1,501,463	1,529,842	0	29,267	51,241	0	7.210	6.970	MON	9,021	108,256	07/25/2007	02/25/2033
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			2	2FM	3,568,392	99.6900	3,332,903	3,343,368	3,398,514	0	(8,936)	0	0	6.200	5.225	MON	17,274	207,289	10/11/2002	02/25/2030
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	6FE	4	100.0000	4	4	4	0	0	0	0	0.330	(40.227)	MON	0	0	05/02/2011	09/25/2046
12666T-AD-8	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC	C		2	5FM	15,823,447	69.9200	16,311,354	23,327,227	15,823,447	0	503,354	298,523	0	5.454	6.417	MON	106,018	1,261,847	06/22/2006	09/25/2046
12666V-AD-3	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	9,028,520	27.2300	5,242,160	19,250,000	9,028,520	0	103,664	609,073	0	0.450	2.024	MON	1,443	93,926	08/17/2007	03/25/2047
126670-WD-6	COUNTRYWIDE ASSET BACKED ABS FLOATER	C		2	1FM	57,724	10.3200	101,685	985,000	54,697	0	(3,117)	33,665	0	0.600	3.820	MON	98	6,304	08/28/2007	06/25/2036
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	1,407,468	95.5700	1,345,054	1,407,468	1,407,468	0	0	0	0	1.785	1.791	MON	419	25,918	03/04/2004	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	695,149	71.3600	496,041	695,149	695,149	0	0	0	0	2.235	2.245	MON	259	15,973	03/04/2004	12/25/2033
126671-3M-6	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	213,873	49.0700	146,203	297,921	249,035	124,222	6,780	0	0	2.685	5.139	MON	133	8,205	03/04/2004	11/25/2033
126671-3Z-7	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	2FM	6,677,795	80.3600	5,360,124	6,669,882	6,673,923	0	(74)	0	0	0.960	0.949	MON	1,067	67,033	03/21/2007	05/25/2034
126671-4T-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	1FM	1,501,758	89.9300	1,348,955	1,500,000	1,501,040	0	(113)	0	0	0.960	0.953	MON	240	13,190	03/14/2007	06/25/2034
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	2FM	10,000,000	75.5700	7,556,930	10,000,000	10,000,000	0	0	0	0	0.930	0.931	MON	1,550	97,460	03/24/2004	07/25/2034
126671-D6-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	4FM	769,064	66.0200	506,455	767,146	772,258	407,417	(484)	0	0	1.260	1.191	MON	161	10,043	09/27/2006	08/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC	C		2	1FM	4,410,888	89.4400	3,930,065	4,393,829	4,406,021	0	(728)	0	0	1.260	1.204	MON	922	57,523	03/20/2007	07/25/2033
126671-PE-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	3FM	739,445	72.9000	538,905	739,214	739,436	289,554	(7)	0	0	0.770	0.766	MON	95	6,005	07/19/2007	08/25/2032
126671-PH-3	COUNTRYWIDE ASSET-BACKED CERTI CWABS_02-	C		2	5FM	38,345	4.7600	16,590	348,933	16,590	2,398	0	0	0	1.860	99.563	MON	108	6,691	02/25/2005	08/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	5,071,636	70.8700	4,180,090	5,898,276	5,049,029	0	(24,684)	0	0	1.935	2.016	MON	1,902	117,602	09/20/2006	05/25/2032
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	464,338	85.9900	399,227	464,283	464,318	0	(4)	0	0	1.335	1.335	MON	103	6,431	09/13/2006	03/25/2032
126671-S7-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	9,030,666	73.0900	7,980,494	10,919,050	8,861,931	0	(303,174)	117,867	0	2.610	1.741	MON	4,749	292,404	04/06/2004	01/25/2034
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	292,540	79.2600	231,111	291,583	292,339	0	(129)	0	0	1.335	1.279	MON	65	4,039	02/14/2007	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	261,066	72.9400	189,439	259,726	261,896	0	(313)	0	0	3.210	3.081	MON	139	9,165	02/08/2007	02/25/2033
126671-XT-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	4FM	1,343,423	63.6900	889,544	1,396,584	1,342,713	930,135	(1,542)	56,956	0	1.335	1.319	MON	311	19,346	05/02/2006	04/25/2033
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	1FM	2,472,081	97.1100	2,396,824	2,468,225	2,469,564	0	88	0	0	1.035	1.011	MON	426	26,683	03/27/2007	03/25/2034
126673-B5-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3			2	1FM	8,491,291	95.6400	8,121,274	8,491,291	8,491,291	0	0	0	0	0.660	0.661	MON	934	59,511	03/23/2005	08/25/2035
126673-B6-8	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3			2	1FM	9,840,000	87.7600	8,635,210	9,840,000	9,840,000	0	0	0	0	0.700	0.701	MON	1,148	72,954	03/23/2005	08/25/2035
126673-DQ-2	COUNTRYWIDE ASSET BACKED CERTI CWL_04-7			2	4FM	1,666,112	70.1000	1,167,975	1,666,182	1,665,420	0	(215)	0	0	5.251	5.271	MON	7,291	87,491	08/30/2004	12/25/2034
126673-EF-5	COUNTRYWIDE ASSET BACKED CERTI CWL_04-7	C		2	2FM	7,000,000	76.1700	5,331,599	7,000,000	7,000,000	0	0	0	0	1.310	1.313	MON	1,528	95,191	08/30/2004	12/25/2034
126673-GP-1	COUNTRYWIDE ASSET BACKED CERTI CWL_04-9			2	1FM	386,338	99.4800	384,334	386,327	386,327	0	(1)	0	0	0.830	0.831	MON	53	3,373	10/05/2005	01/25/2035
126673-GQ-9	COUNTRYWIDE ASSET BACKED CERTI CWL_04-9	C		2	1FM	6,000,000	94.0500	5,643,066	6,000,000	6,000,000	0	0	0	0	0.880	0.881	MON	880	55,434	09/14/2004	12/25/2034
126673-GS-5	COUNTRYWIDE ASSET BACKED CERTI CWL_2004-	C		2	1FM	564,920	14.4400	577,588	4,000,000	564,920	0	(38,762)	392,042	0	1.260	1.343	MON	840	52,367	09/14/2004	11/25/2034
126673-NV-0	COUNTRYWIDE ASSET BACKED CERTI CWL_04-12	C		2	1FM	18,230,625	95.5800	17,348,278	18,150,000	18,181,743	0	(7,020)	0	0	0.870	0.835	MON	2,631	165,848	03/11/2005	03/25/2035
126673-NW-8	COUNTRYWIDE ASSET BACKED CERTI CWL_04-12	C		2	4FM	17,877,250	78.8500	14,107,626	17,891,000	17,879,056	0	725	0	0	1.160	1.167	MON	3,458	216,086	08/29/2007	03/25/2035
126673-Q7-0	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			2	1FM	3,183,287	97.8200	3,366,321	3,441,392	3,406,845	0	28,359	0	0	0.670	2.364	MON	384	24,468	09/13/2007	10/25/2035
126673-RP-9	COUNTRYWIDE ASSET BACKED CERTI CWL_04-13	C		2	2FM	12,753,000	82.0000	10,457,358	12,753,000	12,753,000	0	0	0	0	1.060	1.062	MON	2,252	141,099	12/13/2004	04/25/2035
126673-RQ-7	COUNTRYWIDE ASSET BACKED CERTI CWL_04-13	C		2	1FM	3,424,535	55.1800	2,759,000	5,000,000	3,424,535	0	27,026	771,861	0	1.110	3.046	MON	925	57,855	08/16/2007	04/25/2035
126673-SS-2	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			2	1FM	901,223	96.4600	867,833	899,677	899,890	0	(157)	0	0	0.720	0.694	MON	108	6,853	03/21/2007	06/25/2035
126673-UQ-3	COUNTRYWIDE ASSET BACKED CERTI CWL_04-15	C		2	3FM	12,755,000	76.7300	9,786,427	12,755,000	12,755,000	0	0	0	0	1.060	1.062	MON	2,253	141,122	12/20/2004	04/25/2035
126673-W2-4	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	1,758,499	98.3300	1,749,135	1,778,876	1,763,851	0	5,352	0	0	0.700	1.460	MON	207	13,189	10/04/2007	12/25/2035
126673-W4-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05-6	C		2	4FM	8,500,000	70.0000	5,950,340	8,500,000	8,500,000	0	0	0	0	0.770	0.771	MON	1,090	69,052	06/14/2005	12/25/2035
126673-WY-4	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1			2	1FM	12,067,514	99.8900	12,053,623	12,066,933	12,067,018	0	(56)	0	0	0.650	0.650	MON	1,307	83,347	04/25/2007	07/25/2035
126673-WZ-1	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1			2	1FM	2,000,000	95.4400	1,908,794	2,000,000	2,000,000	0	0	0	0	0.690	0.691	MON	230	14,625	03/11/2005	07/25/2035
126673-ZC-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			2	1FM	2,723,676	99.7100	2,715,889	2,723,676	2,723,676	0	0	0	0	0.630	0.631	MON	286	18,260	03/14/2007	08/25/2035
12667F-SM-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-			2	2FM	1,154,345	102.2900	1,161,004	1,134,984	1,153,496	0	(849)	0	0	5.000	4.200	MON	4,729	4,718	11/07/2012	04/25/2020
12667F-DC-6	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2			2	1FM	8,132,896	102.5600	8,155,087	7,951,310	8,011,370	0	(12,889)	0	0	5.000	4.592	MON	33,130	398,627	10/30/2007	05/25/2019
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			2	1FM	10,263,674	102.2200	10,315,615	10,091,769	10,183,631	0	(15,829)	0	0	5.250	4.687	MON	44,151	490,911	11/07/2012	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			2	1FM	5,358,200	102.2700	5,615,394	5,490,797	5,368,760	0	10,560	0	0	5.000	5.982	MON	22,878	276,668	04/12/2006	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9			2	2FM	1,524,746	28.6100	1,421,624	4,968,525	1,524,746	0	0	97,279	0	5.500	72.355	MON	22,772	274,254	05/19/2005	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9			2	4FM	1,063,255	23.6600	837,397	3,539,053	1,063,255	0	(207,299)	215,660	0	5.500	24.408	MON	16,221	195,185	05/19/2005	05/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE			2	5AM	4	100.0000	4	4	4	0	0	0	0	0.320	0.000	MON	0	0	05/02/2011	03/25/2034
126684-AD-1	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK	C		2	5FM	14,810,896	87.5600	18,867,094	21,547,963	14,810,896	2,738,045	(1,222,069)	0	0	5.799	5.780	MON	104,131	1,127,587	09/27/2006	03/25/2034
126684-AE-9	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK	C		2	5FM	451,438	84.1600	518,124	615,656	411,898	115,807	(37,898)	0	0	5.962	5.960	MON	3,059	33,122	09/27/2006	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC			2	1AM	0	100.0000	4	4	0	0	0	0	0	5.627	2,000,000.000	MON	0	0	01/31/2012	07/25/2027
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	2FM	14,403,675	97.9800	14,271,012	14,565,586	14,390,692	0	(28,284)	146,610	0	0.310	0.330	MON	752	50,395	02/16/2007	08/25/2037
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	2FM	15,376,376	62.1500	13,538,920	21,785,000	15,394,320	0	70,867	715,970	0	0.350	0.956	MON	1,270	84,208	07/27/2007	08/25/2037
12668N-AE-7	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	1,987,830	25.3400	963,042	3,800,000	1,974,655	0	(15,224)	0	0	0.430	0.475	MON	272	17,771	02/16/2007	08/25/2037
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6			2	1FM	713,859	60.2200	1,103,008	1,831,619	544,985	0	(168,874)	116,451	0	5.250	10.723	MON	8,013	96,296	05/20/2005	05/25/2035
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	3,751,518	86.1800	3,249,124	3,770,370	3,759,113	0	278	0	0	1.110	1.172	MON	697	43,627	07/23/2007	05/25/2034
152314-DS-6	CENTEX HOME EQUITY ABS FLOATER	C		2	1FM	980,620	37.5800	1,189,824	3,165,712	887,652	195,877	(138,059)	0	0	6.685	7.212	MON	17,234	203,020	06/13/2007	07/25/2032
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER	C		2	1FM	997,557	54.8200	546,391	996,779	546,391	(22,437)	(211)	0	0	0.860	0.842	MON	143	9,007	11/10/2006	09/25/2032
152314-FT-2	CENTEX HOME EQUITY ABS FLOATER			2	6FM	1,043,840	31.2900	571,553	1,826,373	571,553	721,079	(2,711)	784,244	0	1.360	1.339	MON	414	25,762	02/21/2006	09/25/2032
152314-GD-6	CENTEX HOME EQUITY ABS FLOATER	C		2	4FM	1,532,373	58.4800	894,029	1,528,858	1,537,375	795,593	(928)	0	0	1.280	1.223	MON	326	20,326	11/10/2006	12/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS	C		2	4FM	3,600,643	80.9600	3,012,069	3,720,510	3,600,643	1,383,300	(5,119)	145,472	0	1.940	2.513	MON	1,203	74,359	02/15/2007	03/25/2033
152314-HD-5	CENTEX HOME EQUITY SERIES 2003 B CLASS	C		2	2FM	2,846,743	84.3700	2,400,155	2,844,790	2,846,290	660,544	(188)	0	0	0.910	0.901	MON	431	27,148	07/11/2006	06/25/2033
152314-HE-3	CENTEX HOME EQUITY ABS FLOATER	C		2	5FM	960,274	75.8800	726,074	956,884	961,135	339,455	(654)	0	0	1.910	1.837	MON	305	18,833	02/15/2007	06/25/2033
152314-HR-4	CENTEX HOME EQUITY SERIES 2003 C CLASS	C		2	1FM	10,308,442	86.8800	8,947,383	10,298,873	10,302,151	0	(408)	0	0	0.910	0.907	MON	1,561	98,284	07/06/2004	09/25/2033
152314-JE-1	CENTEX HOME EQUITY SERIES 2004 A CLASS	C		2	3FM	2,983,814	77.9600	2,326,339	2,983,814	2,983,814	1,085,064	0	0	0	1.260	1.263	MON	626	39,063	01/06/2004	01/25/2034
152314-JG-6	CENTEX HOME EQUITY ABS FLOATER			2	5FM	257,311	45.9000	116,231	253,235	256,181	125,432	(513)	0	0	1.760	1.545	MON	74	4,599	08/09/2006	01/25/2034
152314-JY-7	CENTEX HOME EQUITY SERIES 2004 B CLASS	C		2	5FM	1,549,815	36.6400	703,149	1,919,144	1,527,005	1,266,952	(22,809)	369,330	0	1.597	1.158	MON	511	27,229	02/24/2004	03/25/2034
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS	C		2	4FM	2,733,875	72.8800	1,994,644	2,736,933	2,734,901	0	233	0	0	0.690	0.700	MON	315	20,014	12/03/2004	06/25/2034
152314-KS-8	CENTEX HOME EQUITY SERIES 2004 C CLASS			2	1FM	2,678,016	62.4900	1,673,420	2,678,016	1,673,420	(1,004,596)	0	0	0	0.740	0.741	MON	330	20,941	06/03/2004	06/25/2034
152314-KU-3	CENTEX HOME EQUITY SERIES 2004 C CLASS	C		2	1FM	685,180	25.6300	703,543	2,744,761	685,180	2,166,253	(6,942)	2,052,639	0	1.260	1.283	MON	576	35,934	10/25/2012	06/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
152314-LQ-1	CENTEX HOME EQUITY CXHE_04-D	C		2	4FM	5,897,873	79.0600	4,662,546	5,897,873	5,897,873	0	0	0	0	0.830	0.831	MON	816	51,501	09/08/2004	09/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D	C		2	6FM	99,801	44.6600	153,243	343,148	99,801	212,378	(580)	242,767	0	1.210	1.233	MON	69	4,318	09/08/2004	09/25/2034
152314-MK-3	CENTEX HOME EQUITY CXHE_05-A			2	1FM	205,275	34.4200	70,654	205,275	70,654	(48,276)	0	0	0	0.760	0.761	MON	26	1,647	01/05/2005	01/25/2035
152314-NB-2	CENTEX HOME EQUITY ABS FLOATER			2	3FM	2,995,781	87.8800	2,636,310	3,000,000	2,997,627	0	231	0	0	0.610	0.619	MON	305	19,505	11/04/2005	03/25/2035
152314-NC-0	CENTEX HOME EQUITY CXHE_05-B			2	5FM	1,654,058	84.3800	1,395,765	1,654,058	1,395,765	203,189	0	0	0	0.640	0.641	MON	176	11,257	03/01/2005	03/25/2035
152314-NV-8	CENTEX HOME EQUITY CXHE_05-C	C		2	4FM	3,783,804	74.4600	2,817,473	3,783,804	2,817,473	(966,330)	0	0	0	0.660	0.661	MON	416	26,519	06/08/2005	06/25/2035
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT	C		2	1FM	3,428,247	86.4200	3,298,251	3,816,682	3,434,406	0	6,159	0	0	0.940	2.180	MON	598	37,584	08/20/2007	05/25/2034
161546-HJ-8	CHASE FUNDING MORTGAGE LOAN AS CHAML_03-	C		2	3FM	3,101,620	76.6500	2,371,461	3,093,943	3,099,314	0	(757)	0	0	0.960	0.935	MON	495	31,095	04/27/2005	11/25/2034
161546-JJ-6	CHASE FUNDING MORTGAGE LOAN AS SERIES 2	C		2	1FM	1,206,058	102.9900	1,242,150	1,206,100	1,202,327	0	(254)	0	0	5.351	5.361	MON	5,378	62,870	06/17/2004	02/25/2035
161630-AE-8	CHASE MORTGAGE FINANCE CORP CMO			2	1FM	13,247,863	99.6600	13,348,993	13,394,951	13,262,723	0	16,404	0	0	3.037	3.330	MON	33,906	388,906	07/18/2007	02/25/2037
172983-AC-2	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT	C		2	1FM	2,930,551	98.8800	2,897,629	2,930,397	2,930,400	0	(1)	0	0	0.320	0.320	MON	156	10,436	02/20/2007	08/25/2036
17306U-BJ-6	CITIFINANCIAL MORTGAGE SECURIT ASSET BAC	C		2	1FM	3,369,268	99.1100	3,476,269	3,507,514	3,432,641	0	(315)	0	0	5.053	5.853	MON	14,770	177,235	06/14/2006	08/25/2033
17307G-4V-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	3,319,095	98.0600	3,481,274	3,550,263	3,372,288	0	53,193	0	0	0.480	5.546	MON	284	15,013	03/13/2012	01/25/2036
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	4FM	211,956	58.5400	123,753	211,394	213,274	114,277	(82)	0	0	1.290	1.213	MON	45	2,832	06/14/2007	11/25/2034
17307G-NS-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	3FM	2,000,000	65.5800	1,311,660	2,000,000	2,000,000	0	0	0	0	0.870	0.871	MON	290	14,572	02/02/2005	02/25/2035
17307G-SK-5	CITIGROUP MTG LOAN TRUST INC CMLTI_05-OP	C		2	1FM	9,500,000	91.8600	8,726,472	9,500,000	9,500,000	0	0	0	0	0.660	0.661	MON	1,045	66,580	06/09/2005	05/25/2035
17307G-UT-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	9,740,934	83.6600	8,783,922	10,500,000	9,835,136	0	94,202	0	0	0.670	1.789	MON	1,172	74,653	09/13/2007	07/25/2035
17307G-WR-5	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	2,863,539	94.4000	2,831,973	3,000,000	2,897,933	0	34,394	0	0	0.670	2.083	MON	335	21,330	09/13/2007	09/25/2035
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT	C		2	1FM	5,938,172	62.7800	5,999,081	9,555,857	5,846,843	0	(249,758)	121,158	0	6.164	6.191	MON	49,085	477,193	10/01/2008	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC	C		2	1FM	5,838,888	62.7600	5,997,591	9,555,857	5,786,854	0	(244,308)	119,248	0	6.086	6.380	MON	48,460	479,745	10/01/2008	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC	C		2	1FM	16,221,622	62.7900	16,594,537	26,426,947	15,889,063	0	(991,514)	0	0	5.985	6.006	MON	131,804	1,284,307	10/01/2008	05/25/2036
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE	C		2	3FM	15,120,569	89.9400	13,599,576	15,120,569	15,120,569	0	0	0	0	0.360	0.360	MON	906	59,980	08/10/2006	08/25/2036
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	3FM	3,655,128	99.6300	3,641,691	3,655,310	3,644,901	0	(1,056)	0	0	5.836	5.852	MON	17,777	213,324	08/16/2006	07/25/2036
17309N-AH-4	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	6FM	807,130	30.5500	611,000	2,000,000	611,000	692,926	(49,926)	617,102	0	6.142	6.190	MON	10,237	122,840	08/16/2006	07/25/2036
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	1FM	183,496	7.0700	211,965	3,000,000	39,892	0	(187,779)	0	0	6.370	6.417	MON	15,925	190,848	08/16/2006	07/25/2036
17310E-AD-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	3FM	10,018,003	101.7200	10,190,832	10,018,504	9,994,049	0	(270)	0	0	5.775	5.789	MON	48,214	578,569	09/21/2006	09/25/2036
17310E-AG-3	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	6FM	14,740,705	60.7400	8,954,376	14,741,000	8,954,376	1,653,117	(1,211)	0	0	5.918	5.971	MON	72,698	872,372	09/21/2006	09/25/2036
17310E-AH-1	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	6FM	7,907,020	26.9900	3,524,489	13,060,000	3,524,489	3,340,617	(213,501)	2,845,686	0	5.948	5.981	MON	64,734	776,809	09/21/2006	09/25/2036
17310E-AJ-7	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	6FM	1,405,981	14.5200	1,051,539	7,244,000	1,051,539	298,380	(333,697)	91,569	0	5.996	6.035	MON	36,196	434,350	09/21/2006	09/25/2036
17310E-AK-4	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	5FM	749,726	10.6000	551,966	5,209,000	493,943	100,232	(275,775)	0	0	6.077	6.086	MON	26,379	316,551	09/21/2006	09/25/2036
17310E-AL-2	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	392,281	7.1600	276,473	3,864,000	189,689	27,485	(218,334)	0	0	6.176	6.186	MON	19,887	238,641	09/21/2006	09/25/2036
17310E-AM-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	187,343	4.1200	141,725	3,439,000	24,895	0	(208,885)	0	0	6.275	6.321	MON	17,983	215,797	09/21/2006	09/25/2036
17310E-AN-8	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	100,969	1.8300	57,457	3,143,000	0	0	(145,815)	0	0	6.522	0.000	MON	17,082	204,987	09/21/2006	09/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED	C		2	6FM	1,227,799	25.5700	582,446	2,278,000	582,446	459,190	(48,259)	294,999	0	5.824	5.871	MON	11,056	132,562	11/16/2006	11/25/2036
17310N-AK-4	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	119,051	12.0300	119,226	991,000	33,771	0	(57,939)	0	0	5.953	5.948	MON	4,916	58,946	11/16/2006	11/25/2036
17310N-AL-2	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	73,506	8.4700	79,008	933,000	0	0	(45,448)	0	0	6.052	0.000	MON	4,705	56,419	11/16/2006	11/25/2036
17310N-AM-0	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	51,651	4.8600	45,249	932,000	0	0	(21,532)	0	0	6.151	6.142	MON	4,777	28,617	11/16/2006	11/25/2036
17310N-AN-8	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	67,584	1.7400	28,346	1,632,000	0	0	(9,586)	0	0	6.399	6.392	MON	8,703	26,022	11/16/2006	11/25/2036
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE	C		2	1FM	7,660,225	43.0700	5,635,812	13,085,875	6,620,722	0	(1,186,890)	0	0	0.310	0.337	MON	675	45,275	07/23/2007	12/25/2036
19390D-AA-7	COLLATERALIZED MORTGAGE OBLIGA SERIES 1			2	1FE	559	99.2100	667	672	642	0	68	0	0	0.000	33.526	N/A	0	0	09/23/2017	06/30/2000
20847T-AZ-4	CONSECO FINANCE CNFHE_01-C	C		2	1FM	2,548,789	89.9800	2,287,636	2,542,272	2,547,309	0	(1,343)	0	0	0.909	0.856	MON	963	25,698	09/26/2006	08/15/2033
20847T-BK-6	CONSECO FINANCE CNFHE_01-D	C		2	1FM	3,209,777	94.2100	3,002,938	3,187,575	3,200,787	0	(3,839)	0	0	1.559	1.432	MON	2,071	53,465	06/13/2007	11/15/2032
22540A-7A-0	CS FIRST BOSTON MTG SECURITIES ABS FLOAT	C		2	1FM	1,868,703	86.1300	1,604,444	1,862,882	1,867,444	0	(806)	0	0	0.830	0.783	MON	258	16,267	12/05/2006	01/25/2032
22540A-EG-9	CS FIRST BOSTON MTG SECURITIES SERIES 1	C		2	1FM	187,621	96.0900	180,731	188,091	187,907	0	197	0	0	1.036	1.210	MON	65	2,040	11/04/2002	03/20/2029
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	1,610,523	75.9200	1,602,061	2,110,205	1,610,523	0	(64,614)	92,528	0	1.710	1.602	MON	601	37,254	06/20/2007	02/25/2032
22540V-HE-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	1,435,904	87.6500	1,254,697	1,431,431	1,435,682	0	(261)	0	0	1.810	1.756	MON	432	26,722	07/31/2006	03/25/2032
22540V-UK-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H			2	1FM	3,116,284	91.0600	2,815,749	3,092,127	3,107,413	0	(690)	0	0	1.860	1.733	MON	958	59,292	07/21/2005	08/25/2032
22540V-XC-1	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H			2	1FM	6,518,742	80.7600	5,248,778	6,498,940	6,514,084	0	(929)	0	0	1.760	1.714	MON	1,906	118,029	07/28/2005	08/25/2032
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H	C		2	1FM	237,058	50.2200	225,961	449,940	206,817	6,991	(27,258)	0	0	2.460	2.123	MON	184	11,365	12/01/2007	08/25/2032
22541N-3S-6	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	2FM	2,509,650	88.7400	2,211,936	2,492,514	2,504,567	0	(572)	0	0	1.500	1.405	MON	623	38,697	11/17/2006	08/25/2033
22541N-AG-4	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-1			2	1FM	8,966,182	78.3400	6,996,427	8,931,294	8,954,759	0	(2,242)	0	0	1.530	1.468	MON	2,277	141,376	07/06/2005	11/25/2032
22541N-CU-1	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-2			2	1FM	2,931,502	85.8100	2,506,916	2,921,459	2,928,831	0	(632)	0	0	1.410	1.351	MON	686	42,690	07/08/2005	06/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	3,751,414	79.4800	3,784,633	4,761,910	3,796,561	0	45,147	0	0	1.560	7.104	MON	1,238	76,826	10/25/2007	02/25/2033
22541N-QM-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			2	1FM	15,532,475	84.2400	13,066,520	15,511,873	15,531,158	0	(1,077)	0	0	1.710	1.689	MON	4,420	273,851	03/06/2006	03/25/2033
22541N-ZE-2	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	89,118	56.9000	51,294	90,152	51,294	8,352	(1,335)	0	0	2.610	2.501	MON	39	2,414	06/07/2006	06/25/2033
22541Q-DV-1	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	2FM	3,568,775	92.1700	3,263,866	3,541,110	3,564,319	0	(1,217)	0	0	1.410	1.279	MON	832	51,745	11/03/2006	10/25/2033
22541Q-DW-9	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			2	1FM	684,312	71.0500	736,855	1,037,080	558,341	0	(143,633)	0	0	2.610	2.290	MON	451	27,772	06/14/2006	10/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225410-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	2FM	3,600,057	89.0300	3,191,042	3,584,357	3,597,315	0	(611)	0	0	1.260	1.166	MON	753	46,926	04/10/2007	12/25/2033
225410-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	980,522	88.5900	863,794	975,038	978,604	0	(167)	0	0	1.290	1.218	MON	210	13,062	11/17/2006	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2			2	1FM	1,391,165	103.2400	1,812,910	1,756,034	1,504,318	0	113,153	0	0	5.750	11.131	MON	8,414	100,972	04/28/2004	04/25/2034
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			2	1FM	1,224,263	97.8600	2,390,483	2,442,810	1,482,674	0	44,926	0	0	5.500	17.273	MON	11,196	134,271	12/22/2004	02/25/2035
225458-MF-2	CS FIRST BOSTON MTGE SECURITIE PRVT CMO			2	1FM	332,973	100.2500	334,979	334,147	332,901	0	(10)	0	0	5.500	5.553	MON	1,532	18,378	04/11/2005	07/25/2035
23242E-AD-1	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC	C		2	4FM	12,736,357	72.6300	14,231,446	19,595,066	12,736,357	0	405,604	545,323	0	5.396	6.265	MON	88,116	1,051,231	07/24/2006	01/25/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	6FE	12	100.0000	12	12	12	0	0	0	0	0.320	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT			2	6FE	2	100.0000	2	2	2	0	0	0	0	0.320	(190.571)	MON	0	0	11/01/2010	07/25/2034
23245C-AC-4	COUNTRYWIDE HOME EQUITY ABS FLOATER	C		2	2FM	19,577,767	96.3900	19,735,290	20,473,482	19,545,390	0	(33,783)	677,574	0	0.310	0.308	MON	1,057	70,835	01/26/2007	07/25/2037
23245C-AE-0	COUNTRYWIDE HOME EQUITY ABS FLOATER	C		2	1FM	9,172,396	23.8400	4,573,616	19,186,000	9,141,480	0	(38,906)	0	0	0.440	0.486	MON	1,406	91,669	01/26/2007	07/25/2037
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE	C		2	1FM	391,385	58.2000	224,459	385,639	390,871	172,137	(69)	0	0	3.060	2.814	MON	197	12,087	07/28/2006	12/25/2032
29445F-BM-9	EQUIFIRST MORTGAGE LOAN TRUST EQFMLT_04-	C		2	4FM	604,109	55.7500	332,344	596,125	607,830	0	239	0	0	1.460	1.304	MON	145	9,013	03/11/2005	10/25/2034
29445F-BY-3	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	1FM	2,000,000	93.7400	1,874,756	2,000,000	2,000,000	0	0	0	0	0.810	0.811	MON	270	17,059	11/16/2004	12/25/2034
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	4FM	236,771	86.7500	205,397	236,771	236,771	0	0	0	0	1.110	1.112	MON	44	2,740	11/16/2004	12/25/2034
29445F-CB-2	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	4FM	1,646,510	67.8200	1,116,668	1,646,510	1,646,510	0	0	0	0	1.210	1.213	MON	332	20,721	11/16/2004	12/25/2034
29445F-CC-0	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	5FM	354,316	46.3400	164,191	354,316	354,316	0	0	0	0	1.360	1.364	MON	80	4,998	11/16/2004	12/25/2034
29445F-CD-8	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	5FM	245,580	38.5600	106,650	276,593	245,580	185,797	0	31,013	0	1.860	2.931	MON	86	5,304	11/16/2004	12/25/2034
29445F-CP-1	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1			2	1FM	4,000,000	85.3400	3,413,664	4,000,000	4,000,000	0	0	0	0	0.660	0.661	MON	440	28,034	03/09/2005	04/25/2035
29445F-CQ-9	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1			2	3FM	3,154,410	77.2500	2,436,823	3,154,410	3,154,410	1,435,216	0	0	0	0.690	0.691	MON	363	23,067	03/09/2005	04/25/2035
29445F-CR-7	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1	C		2	5FM	1,597,212	73.7500	1,177,974	1,597,212	1,597,212	420,846	0	0	0	0.830	0.831	MON	221	13,947	03/09/2005	04/25/2035
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE	C		2	1FM	8,586,355	49.6300	10,942,577	22,050,000	9,252,158	0	758,631	0	0	0.400	0.427	MON	1,469	78,395	03/13/2012	04/25/2037
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA	C		2	1FM	975,914	88.3600	862,275	975,915	973,751	0	(449)	0	0	6.039	6.064	MON	4,911	58,935	06/14/2002	11/25/2032
294751-BQ-4	EQUITY ONE ABS, INC. SERIES 2002 5 CLA	C		2	4FM	604,929	40.7200	557,698	1,369,729	604,929	329,621	(13,294)	294,325	0	6.337	6.550	MON	7,233	67,819	11/07/2002	11/25/2032
294751-BX-9	EQUITY ONE ABS, INC. SERIES 2003 1 CLA			2	1FM	618,245	94.6800	585,369	618,245	617,340	96,150	115	0	0	4.860	4.871	MON	2,504	30,047	02/27/2003	07/25/2033
294751-CJ-9	EQUITY ONE ABS, INC. ASSET BACKED	C		2	1FM	148,539	66.1600	98,870	149,449	98,870	14,174	(25)	0	0	5.658	5.818	MON	705	7,111	10/02/2006	09/25/2033
294751-DC-3	EQUITY ONE ABS, INC. SERIES 2003 4 CLA			2	1FM	884,665	101.6700	899,436	884,666	882,546	0	91	0	0	4.833	4.838	MON	3,563	42,756	10/17/2003	10/25/2034
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA	C		2	4FM	3,958,122	85.4100	3,367,022	3,942,215	3,948,961	0	(1,821)	0	0	5.369	5.341	MON	17,638	211,658	11/18/2003	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA	C		2	1FM	1,852,693	51.9600	962,706	1,852,776	962,706	63,840	(488)	0	0	6.031	6.060	MON	9,312	109,813	10/17/2003	10/25/2034
294751-DV-1	EQUITY ONE ABS, INC. SERIES 2004 1 CLA			2	4FM	820,870	92.8800	762,422	820,870	889,185	0	(8,525)	0	0	4.720	3.239	MON	3,229	38,745	01/14/2004	04/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA	C		2	4FM	5,120,551	88.1300	4,513,947	5,121,809	5,113,528	0	(455)	0	0	5.192	5.201	MON	22,160	288,085	04/15/2004	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3	C		2	3FM	5,963,376	83.6500	4,988,334	5,963,376	5,963,376	0	0	0	0	5.330	5.289	MON	26,486	308,087	07/14/2004	07/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED	C		2	1FM	188,736	26.6100	222,221	835,116	103,588	0	(31,023)	0	0	6.729	6.641	MON	4,683	40,790	05/22/2006	08/25/2032
302460-CP-6	FBR SECURITIZATION TRUST ABS FLOATER	C		2	1FM	5,392,317	68.9200	4,824,659	7,000,000	5,406,864	0	74,808	130,058	0	0.670	4.036	MON	781	49,767	10/18/2007	11/25/2035
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT	C		2	3FM	9,025,814	38.4700	5,430,896	14,117,150	8,805,649	0	(614,497)	1,000,151	0	0.330	0.357	MON	776	51,706	11/12/2008	11/25/2036
316599-AD-1	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT			2	4FM	6,868,035	38.6000	4,151,163	10,755,589	6,868,035	0	(178,113)	179,019	0	0.370	0.422	MON	663	43,756	06/12/2007	11/25/2036
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT	C		2	4FM	1,301,173	42.2600	831,567	1,967,751	1,301,173	0	(50,185)	63,976	0	0.380	0.397	MON	125	7,745	07/28/2006	07/25/2036
31659T-CC-7	FIELDSTONE MORTGAGE INVESTMENT FMIC_04-4	C		2	1FM	4,534,134	96.5100	4,373,093	4,531,332	4,532,611	0	(531)	0	0	1.785	1.768	MON	1,348	73,960	04/18/2005	10/25/2035
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER	C		2	1FM	1,779,629	53.3800	1,461,290	2,737,560	1,294,098	0	(578,834)	0	0	0.320	0.347	MON	146	9,749	04/09/2007	04/25/2047
32027E-AE-1	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE			2	4FM	12,713,999	73.9200	10,571,888	14,302,861	12,502,017	0	(259,174)	523,398	0	0.370	0.421	MON	881	58,184	06/08/2007	04/25/2036
32027N-ED-9	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE	C		2	3FM	5,277,228	87.6300	4,619,423	5,271,256	5,276,071	0	(166)	0	0	1.260	1.245	MON	1,107	69,010	05/10/2007	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	5FM	751,907	13.3800	463,670	3,465,703	867,427	0	150,149	0	0	2.835	20.215	MON	1,637	25,039	09/01/2007	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF	C		2	3FM	3,276,215	82.4900	2,858,886	3,465,816	3,272,785	0	(12,121)	126,660	0	1.185	1.192	MON	684	40,753	07/19/2004	02/25/2034
32027N-GC-9	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	16,897,319	87.3600	14,738,776	16,871,387	16,890,102	0	805	0	0	0.960	0.939	MON	2,699	169,560	03/24/2005	11/25/2034
32027N-HH-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	4,744,196	77.0100	3,653,420	4,744,196	4,744,196	0	0	0	0	0.885	0.886	MON	700	44,072	03/11/2004	03/25/2034
32027N-HL-8	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	30,646	62.3300	126,105	202,329	28,185	0	(1,830)	0	0	1.560	50.215	MON	53	3,264	06/19/2008	03/25/2034
32027N-HY-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 20			2	2FM	22,076,338	87.9100	19,407,353	22,076,338	22,076,338	0	0	0	0	0.960	0.962	MON	3,531	221,870	05/11/2004	06/25/2034
32027N-MY-4	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	2FM	2,612,820	61.8000	1,614,746	2,612,820	2,612,820	0	0	0	0	1.035	1.037	MON	451	28,246	11/23/2004	01/25/2035
32027N-NR-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	4,500,000	92.4500	4,160,133	4,500,000	4,500,000	0	0	0	0	1.035	1.037	MON	776	48,647	12/02/2004	10/25/2034
32027N-PE-5	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	1,490,514	99.0600	1,476,471	1,490,514	1,490,514	0	0	0	0	1.185	1.188	MON	294	18,380	12/13/2004	01/25/2035
32027N-PF-2	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	5,000,000	94.6500	4,732,575	5,000,000	5,000,000	0	0	0	0	1.485	1.489	MON	1,237	76,865	12/13/2004	01/25/2035
32027N-PG-0	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	2FM	2,000,000	88.4600	1,769,302	2,000,000	2,000,000	0	0	0	0	1.785	1.791	MON	595	36,829	12/13/2004	01/25/2035
32027N-PH-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	1,388,692	57.2100	788,413	1,378,000	788,413	(596,563)	(757)	0	0	1.935	1.881	MON	444	27,471	12/13/2004	01/25/2035
32027N-SK-8	FIRST FRANKLIN MTG LOAN ASSET FFML_05-FF	C		2	5FM	7,900,000	78.2400	6,181,079	7,900,000	7,900,000	3,566,668	0	0	0	0.650	0.651	MON	855	54,566	05/12/2005	05/25/2036
32027N-VD-0	FIRST FRANKLIN MTG LOAN ASSET FFMLT_05-F			2	3FM	6,855,000	72.6300	4,979,026	6,855,000	6,855,000	0	0	0	0	0.740	0.741	MON	845	53,603	08/11/2005	09/25/2035
32028H-AE-3	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE			2	1FM	11,226,256	30.3700	7,136,551	23,500,000	11,173,215	10,265,509	(67,906)	2,994,502	0	0.520	0.489	MON	2,035	131,342	06/01/2007	07/25/2036
32028T-AD-9	FIRST FRANKLIN MTG LN TR SER 2 CORPORATE	C		2	4FM	37,630,712	56.2100	32,513,808	57,839,034	37,630,712	0	(296,050)	841,672	0	0.350	1.337	MON	3,371	223,571	07/31/2007	01/25/2038
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE	C		2	1FM	31,094,473	52.6800	28,370,208	53,849,556	30,853,774	0	353,128	1,563,848	0	0.370	3.137	MON	3,318	213,075	03/13/2012	12/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE	C		2	3FM	9,417,495	52.6800	8,252,851	15,664,756	9,344,811	0	92,135	532,351	0	0.370	3.137	MON	965	63,727	10/02/2007	12/25/2037
32113J-AW-5	FIRST NLC HOME EQUITY ABS FLOATER	C		2	1FM	3,023,889	45.2900	1,483,149	3,275,000	3,023,889	0	10,276	97,132	0	0.730	1.397	MON	398	25,277	10/01/2007	09/25/2035
32115B-AB-6	FIRST NLC TRUST ABS FLOATER	C		2	4FM	14,301,076	44.3100	10,011,960	22,595,464	14,301,076	0	(435,165)	804,061	0	0.350	0.377	MON	1,097	87,291	11/12/2008	08/25/2037
35729P-CA-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	2FM	6,001,616	92.4700	5,526,254	5,976,403	5,990,351	0	(609)	0	0	1.260	1.220	MON	1,255	78,242	11/03/2006	12/25/2033
35729P-CK-4	FREMONT HOME LOAN TRUST SERIES 2004 A	C		2	3FM	6,410,087	84.4200	5,411,428	6,410,087	6,410,087	0	0	0	0	1.035	1.037	MON	1,105	63,979	02/11/2004	01/25/2034
35729P-CZ-1	FREMONT HOME LOAN TRUST SERIES 2004 1			2	1FM	2,937,089	83.7700	2,460,276	2,937,089	2,937,089	0	0	0	0	0.885	0.886	MON	433	25,048	03/23/2004	02/25/2034
35729P-DE-7	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	2FM	569,510	49.8800	304,293	610,116	560,386	332,382	(11,384)	0	0	2.160	1.813	MON	220	12,442	09/06/2006	02/25/2034
35729P-DQ-0	FREMONT HOME LOAN TRUST SERIES 2004 B			2	2FM	20,000,000	84.7400	16,949,080	20,000,000	20,000,000	0	0	0	0	1.080	1.082	MON	3,599	225,336	05/07/2004	05/25/2034
35729P-EE-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	2FM	4,118,821	90.7400	3,718,861	4,098,330	4,102,736	0	(555)	0	0	1.140	1.102	MON	778	48,668	09/26/2006	07/25/2034
35729P-GC-8	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	3,613,287	92.0700	3,313,680	3,598,947	3,609,852	0	6,896	0	0	1.080	1.033	MON	648	40,557	12/14/2006	11/25/2034
35729P-GD-6	FREMONT HOME LOAN TRUST FHLT_04-D	C		2	4FM	5,893,032	65.9900	3,888,594	5,893,032	5,893,032	0	0	0	0	1.110	1.112	MON	1,090	68,204	11/17/2004	11/25/2034
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	988,646	87.6600	894,363	1,020,218	989,038	0	2,229	1,043	0	0.900	2.053	MON	153	9,635	10/01/2007	01/25/2035
35729P-JC-5	FREMONT HOME LOAN TRUST FREMONT_05-1			2	1FM	2,909,793	99.0400	2,881,929	2,909,793	2,909,793	0	0	0	0	0.930	0.931	MON	451	23,706	02/25/2005	06/25/2035
35729P-KR-0	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	6,459,005	96.8700	6,310,357	6,514,528	6,466,864	0	7,858	0	0	0.690	1.007	MON	749	51,940	07/24/2007	07/25/2035
35729P-KT-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	2,846,553	39.7400	1,192,110	3,000,000	1,192,110	365,024	657	26,414	0	0.730	0.738	MON	365	25,230	05/03/2007	07/25/2035
35729P-MF-4	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	6,407,234	33.3700	2,803,366	8,400,000	2,803,366	1,314,726	10,564	932,539	0	0.620	0.850	MON	868	55,411	07/24/2007	11/25/2035
35729P-PB-0	FREMONT HOME LOAN TRUST ABS FLOATER			2	4FM	8,410,030	39.1200	3,912,210	10,000,000	8,407,989	5,975,600	(6,405)	261,246	0	0.480	0.478	MON	800	51,835	03/28/2006	04/25/2036
35729Q-AD-0	FREMONT HOME EQUITY ABS FLOATER	C		2	3FM	14,025,639	35.3700	9,729,372	27,507,023	13,914,566	0	(217,238)	1,225,010	0	0.370	0.451	MON	1,695	111,907	02/22/2007	08/25/2036
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	4,725,683	42.7300	6,496,282	15,203,237	4,766,105	0	163,885	594,505	0	0.430	12.178	MON	1,089	77,555	06/01/2007	11/25/2036
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT	C		2	3FM	1,257,195	72.2800	927,949	1,283,774	1,257,195	0	52,776	52,434	0	0.650	0.586	MON	139	8,867	07/28/2006	12/25/2026
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	124,872	91.1300	113,397	124,435	124,846	0	66	0	0	1.411	1.290	MON	59	1,824	05/16/2006	10/20/2032
36228F-KP-0	GSR MORTGAGE LOAN TRUST GSAMP_02-HE			2	1FM	4,485,643	80.0000	3,780,349	4,725,726	4,403,734	0	(85,986)	0	0	2.086	2.026	MON	3,285	101,695	07/20/2005	11/20/2032
36228F-N2-8	GSR MORTGAGE LOAN TRUST SERIES 2004 FM2	C		2	1FM	5,288,179	93.9600	4,968,630	5,288,179	5,288,179	0	0	0	0	0.960	0.962	MON	846	53,147	03/09/2004	01/25/2034
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	74,656	42.1000	54,456	129,333	74,636	38,755	(3,750)	0	0	2.986	2.665	MON	129	996	12/24/2008	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	4FM	498,162	76.6100	379,811	495,756	498,031	170,616	(194)	4,863	0	2.310	2.206	MON	191	11,768	11/03/2006	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			2	1FM	2,581,892	104.5200	2,703,097	2,586,300	2,579,563	0	(345)	0	0	5.500	5.501	MON	11,854	142,246	09/09/2004	01/25/2034
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER	C		2	1FM	16,945,332	88.1000	14,956,322	16,977,165	16,964,950	0	907	0	0	0.390	0.411	MON	1,103	72,509	07/11/2007	03/25/2046
362334-LH-5	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER			2	3FM	8,005,000	52.4200	4,196,389	8,005,000	8,005,000	0	0	0	0	0.470	0.470	MON	627	40,682	03/29/2006	03/25/2046
362334-PK-4	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER			2	4FM	12,616,618	48.8700	8,307,458	17,000,000	12,616,618	0	(17,596)	281,937	0	0.480	0.507	MON	1,585	88,120	04/13/2006	04/25/2036
362341-4S-5	GSAMP TRUST ABS FLOATER	C		2	1FM	11,623,304	81.6400	11,429,110	14,000,000	11,871,841	0	248,537	0	0	0.520	2.947	MON	1,213	85,308	08/20/2007	01/25/2036
362341-G2-9	GSAMP TRUST ABS FLOATER			2	1FM	563,517	99.5300	562,259	564,930	564,674	0	323	0	0	0.400	0.528	MON	38	2,470	07/25/2007	11/25/2035
362341-G5-2	GSAMP TRUST ABS FLOATER	C		2	1FM	2,783,590	38.5800	5,605,646	14,532,000	2,980,835	0	197,245	0	0	0.660	0.688	MON	1,598	83,467	03/13/2012	11/25/2035
362341-KD-0	GSAMP TRUST ABS FLOATER	C		2	1FM	3,260,695	78.2400	3,911,790	5,000,000	3,436,718	0	176,023	0	0	0.700	7.308	MON	583	28,636	03/13/2012	07/25/2045
36242D-DP-5	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	4,009,121	96.6300	3,866,704	4,001,618	4,002,775	0	(514)	0	0	1.050	1.004	MON	700	43,868	07/11/2007	08/25/2034
36242D-KK-8	GSR MORTGAGE LOAN TRUST GSAMP_04-WF	C		2	1FM	1,333,768	81.8300	1,091,381	1,333,768	1,333,768	0	0	0	0	0.790	0.791	MON	176	11,106	10/21/2004	10/25/2034
36242D-N3-3	GSR MORTGAGE LOAN TRUST FFML_05-FF2			2	1FM	5,848,350	97.6500	5,710,931	5,848,350	5,848,350	0	0	0	0	0.650	0.651	MON	633	40,395	04/01/2005	03/25/2035
362437-AC-9	GSAMP_HE ABS FLOATER			2	1FM	12,278,153	98.7900	12,130,962	12,279,880	12,279,835	0	45	0	0	0.310	0.311	MON	634	42,487	05/02/2007	08/25/2036
362440-AB-5	GSAMP TRUST ABS FLOATER			2	1FM	1,462,831	98.4300	1,439,890	1,462,831	1,462,831	0	0	0	0	0.330	0.330	MON	80	5,358	03/30/2007	03/25/2047
362440-AC-3	GSAMP TRUST ABS FLOATER	C		2	4FM	18,433,871	63.2500	12,649,894	19,999,990	18,433,871	0	(2,784)	1,410,676	0	0.420	0.418	MON	1,399	91,503	03/30/2007	03/25/2047
36244K-AE-5	GSAMP_06-HE3 A2D ABS FLOATER			2	3FM	20,712,741	51.9700	13,276,699	25,547,000	20,740,829	0	38,429	1,476,853	0	0.460	0.739	MON	1,957	127,171	05/12/2006	05/25/2046
36245E-AE-8	GSAMP_HE ABS FLOATER			2	3FM	6,731,618	57.7900	4,334,490	7,500,000	6,731,618	0	1,743	374,354	0	0.440	0.440	MON	550	35,749	10/24/2006	10/25/2046
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT	C		2	4FM	3,774,589	81.4400	3,306,252	4,059,959	3,774,589	0	9,545	160,104	0	0.460	2.164	MON	311	20,221	07/24/2007	12/25/2035
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT	C		2	5FM	3,892,149	81.4400	3,409,226	4,186,408	4,058,147	0	176,589	165,840	0	0.460	1.179	MON	321	20,851	07/24/2007	12/25/2035
40430F-AD-4	HSI ASSET SECURITIZATION CORPO ABS FLOAT	C		2	3FM	3,328,048	48.7200	2,245,454	4,609,000	3,334,479	0	25,856	178,017	0	0.400	1.315	MON	307	20,141	07/27/2007	01/25/2037
40430G-AB-6	HOUSEHOLD HOME EQUITY HFCHC_05-1	C		2	1FM	9,597,294	96.8300	9,293,261	9,597,294	9,597,294	0	0	0	0	0.741	0.742	MON	2,370	75,293	06/23/2005	01/20/2034
40430G-AF-7	HOUSEHOLD HOME EQUITY HFCHC_05-2			2	1FM	2,706,121	95.1500	2,574,820	2,706,121	2,706,121	0	0	0	0	0.701	0.702	MON	632	20,130	07/28/2005	01/20/2035
40430G-AH-3	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	8,239,676	95.4000	7,860,807	8,239,676	8,239,676	0	0	0	0	0.501	0.501	MON	1,375	44,537	11/01/2005	01/20/2035
40430G-AJ-9	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	3,810,850	96.7400	3,686,471	3,810,850	3,810,850	0	0	0	0	0.631	0.632	MON	801	25,635	11/01/2005	01/20/2035
40430G-AK-6	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	6,375,449	95.3200	6,076,772	6,375,449	6,375,449	0	0	0	0	0.651	0.652	MON	1,383	44,183	11/01/2005	01/20/2035
40430K-AH-4	HSI ASSET SEC CORP TRUST ABS FLOATER	C		2	5FM	415,010	33.4800	401,772	1,200,000	408,397	0	(6,608)	0	0	0.520	0.567	MON	104	6,707	04/19/2006	03/25/2036
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT	C		2	1FM	4,491,320	41.4700	4,069,407	9,812,611	4,372,875	0	(346,004)	189,672	0	0.310	0.315	MON	506	33,913	10/08/2008	07/25/2036
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOAT	C		2	3FM	4,747,383	86.6400	4,389,385	5,065,977	4,712,260	0	(35,122)	318,594	0	0.320	0.330	MON	270	17,915	05/01/2007	04/25/2037
40430R-AD-8	HSI ASSET SECURITIZATION HASC_ ABS FLOAT	C		2	4FM	10,306,364	39.8000	6,259,436	15,726,000	10,306,364	0	(21,628)	595,319	0	0.470	0.452	MON	1,231	79,363	05/01/2007	04/25/2037
40430T-AB-8	HSI ASSET SECURITIZATION CORP ABS FLOATE	C		2	1FM	4,663,757	49.5400	5,279,542	10,657,410	4,740,481	0	299,951	108,063	0	0.350	7.309	MON	621	41,195	11/12/2008	04/25/2037
40430V-AF-4	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	7,510,809	97.5900	7,329,754	7,510,809	7,510,809	0	0	0	0	0.361	0.361	MON	903	29,907	12/07/2006	03/20/2036
40430V-AG-2	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	66,140,000	95.6100	63,238,703	66,140,000	66,140,000	0	0	0	0	0.441	0.441	MON	9,716	317,156	12/07/2006	03/20/2036
40430V-AJ-6	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	17,220,000	80.9400	13,938,023	17,220,000	17,220,000	0	0	0	0	0.491	0.491	MON	2,817	91,327	12/07/2006	03/20/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40430W-AC-9	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	5,243,763	93.6300	4,909,830	5,243,763	5,243,763	0	0	0	0	0.491	0.491	MON	858	27,811	07/07/2006	01/20/2036
40430W-AD-7	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	5,243,763	91.9500	4,821,477	5,243,763	5,243,763	0	0	0	0	0.511	0.511	MON	893	28,877	07/07/2006	01/20/2036
40430X-AG-8	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	17,320,000	94.3500	16,341,143	17,320,000	17,320,000	0	0	0	0	0.451	0.451	MON	2,602	84,814	10/20/2006	03/20/2036
40430X-AH-6	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	18,090,000	87.9500	15,909,522	18,090,000	18,090,000	0	0	0	0	0.471	0.471	MON	2,838	92,256	10/20/2006	03/20/2036
40430X-AJ-2	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	9,882,850	79.8000	7,979,660	10,000,000	9,893,677	0	10,827	0	0	0.511	0.645	MON	1,702	55,065	10/20/2006	03/20/2036
40430Y-AC-5	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	10,612,352	94.4500	10,023,949	10,612,565	10,612,430	0	78	0	0	0.481	0.482	MON	1,700	55,205	08/02/2006	03/20/2036
40430Y-AD-3	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	9,092,675	92.5500	8,415,461	9,092,675	9,092,675	0	0	0	0	0.501	0.501	MON	1,518	49,147	08/02/2006	03/20/2036
40431M-AF-3	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	1,715,480	99.8400	1,712,651	1,715,480	1,715,480	0	0	0	0	0.371	0.371	MON	212	7,004	05/17/2007	07/20/2036
40431M-AH-9	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	5,000,000	98.4000	4,919,920	5,000,000	5,000,000	0	0	0	0	0.431	0.431	MON	718	23,468	05/17/2007	07/20/2036
40431M-AJ-5	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	19,686,959	92.0800	18,140,804	19,700,000	19,689,210	0	2,251	0	0	0.511	0.525	MON	3,354	108,486	05/17/2007	07/20/2036
40431M-AK-2	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	6,000,000	78.3500	4,701,204	6,000,000	6,000,000	0	0	0	0	0.521	0.521	MON	1,041	33,650	05/17/2007	07/20/2036
40431M-AL-0	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	3,950,352	76.1100	3,044,508	4,000,000	3,954,832	0	4,480	0	0	0.581	0.722	MON	774	24,872	05/17/2007	07/20/2036
40431X-AF-9	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	7,000,000	87.9800	6,158,397	7,000,000	7,000,000	0	0	0	0	2.461	2.473	MON	5,742	177,323	10/11/2007	11/20/2036
40431X-AG-7	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	2,971,122	80.3200	2,409,642	3,000,000	2,980,209	0	2,005	0	0	2.711	2.811	MON	2,711	83,621	10/11/2007	11/20/2036
437084-BL-9	HOME EQUITY ASSET TRUST SERIES 2004 2	C		2	2FM	8,709,976	90.0200	7,840,538	8,709,976	8,709,976	0	0	0	0	1.005	1.007	MON	1,458	91,510	02/24/2004	07/25/2034
437084-CE-4	HOME EQUITY ASSET TRUST SERIES 2004 3	C		2	2FM	5,597,375	86.2000	4,824,674	5,597,375	5,597,375	0	0	0	0	1.065	1.067	MON	993	62,213	04/01/2004	08/25/2034
437084-CZ-7	HOME EQUITY ASSET TRUST SERIES 2004 4			2	1FM	22,750,000	84.4900	19,221,498	22,750,000	22,750,000	0	0	0	0	0.990	0.992	MON	3,753	235,560	05/18/2004	10/25/2034
437084-DW-3	HOME EQUITY ASSET TRUST HEAT_04-5	C		2	1FM	22,000,000	87.6900	19,290,942	22,000,000	22,000,000	0	0	0	0	1.110	1.112	MON	4,069	254,561	06/30/2004	11/25/2034
437084-ET-9	HOME EQUITY ASSET TRUST HEAT_04-6	C		2	1FM	19,000,000	86.3300	16,402,016	19,000,000	19,000,000	0	0	0	0	1.065	1.067	MON	3,372	211,179	08/04/2004	12/25/2034
437084-GS-9	HOME EQUITY ASSET TRUST HEAT 2004-8	C		2	3FM	14,701,036	84.6600	12,446,221	14,701,036	14,701,036	0	0	0	0	1.125	1.127	MON	2,756	172,350	11/10/2004	03/25/2035
437084-HR-0	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	2,130,402	99.4700	2,112,547	2,123,765	2,124,978	0	(447)	0	0	0.885	0.835	MON	313	19,729	05/21/2007	05/25/2035
437084-KS-4	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	2,667,411	87.8600	2,635,641	3,000,000	2,804,182	0	39,517	0	0	0.930	2.501	MON	465	26,238	10/01/2007	08/25/2035
437084-MG-8	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	2,072,779	96.0900	2,522,465	2,625,000	2,161,131	0	88,352	0	0	0.690	6.337	MON	302	15,740	03/13/2012	11/25/2035
437084-MH-6	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	3,232,579	59.7300	2,090,592	3,500,000	3,294,830	0	19,891	0	0	0.720	1.414	MON	420	26,659	10/01/2007	11/25/2035
437084-ND-4	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	3,253,101	80.9100	2,831,889	3,500,000	3,312,759	0	18,223	0	0	0.700	1.305	MON	408	25,949	10/04/2007	12/25/2035
437084-RU-2	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	2,442,403	96.3500	2,398,514	2,489,448	2,451,034	0	8,632	0	0	0.540	1.036	MON	224	14,418	07/24/2007	04/25/2036
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	1,550,288	64.8200	1,336,681	2,062,000	1,590,301	0	40,014	0	0	0.650	4.048	MON	223	14,242	08/15/2007	04/25/2036
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE	C		2	2FM	8,836,036	36.4600	5,831,909	15,996,328	8,700,422	0	(477,921)	1,261,835	0	0.320	0.347	MON	852	56,967	11/12/2008	12/25/2036
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR			2	3FM	445,296	100.5900	448,082	445,461	445,459	0	73	0	0	8.860	9.025	MON	658	39,468	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR			2	1	121,505	100.5200	122,170	121,544	121,544	0	13	0	0	8.370	8.515	MON	170	10,173	12/31/1996	05/25/2025
44967Q-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR			2	1FE	391,821	100.2500	392,957	391,991	391,989	0	47	0	0	7.580	7.703	MON	495	29,713	12/31/1996	12/26/2025
45071K-AS-3	IXIS_05-HE1 ABS FLOATER			2	1FM	174,715	99.6400	174,079	174,715	174,715	0	0	0	0	0.945	0.947	MON	28	1,729	01/28/2005	06/25/2035
45071K-CM-4	IXIS_05-HE1 IXIS_05-HE4	C		2	1FM	1,734,209	95.1300	1,649,708	1,734,209	1,734,209	0	0	0	0	0.550	0.550	MON	159	10,220	10/25/2005	02/25/2036
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER	C		2	2FM	8,258,086	35.4200	6,677,812	18,850,721	7,882,774	0	(471,826)	298,069	0	0.320	0.325	MON	1,004	67,132	11/12/2008	05/25/2037
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER	C		2	1FM	7,943,705	35.7500	12,373,668	34,613,594	7,836,639	0	(174,124)	0	0	0.370	0.376	MON	2,133	114,323	03/13/2012	05/25/2037
456606-EB-4	INDYMAC HOME EQUITY LOAN ASSET ABS FLOAT			2	1FM	1,158,485	94.8200	1,096,393	1,156,317	1,157,945	0	(210)	0	0	1.070	1.032	MON	206	12,911	05/24/2006	10/25/2033
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT	C		2	4FM	8,081,706	45.7700	6,770,434	14,793,396	8,009,529	0	(317,607)	81,237	0	0.310	0.337	MON	764	51,184	11/12/2008	01/25/2037
46602W-AC-8	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT			2	5FM	1,291,968	39.4100	1,055,846	2,679,221	1,291,968	0	(58,907)	141,469	0	0.370	0.470	MON	165	10,900	06/11/2007	08/25/2036
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			2	1FM	4,600,853	98.6700	4,600,419	4,662,325	4,598,736	0	(2,117)	0	0	2.693	2.940	MON	10,462	71,594	05/23/2012	06/25/2035
46626L-AU-4	JP MORGAN MORTGAGE ACQUISITION JPMAC_05-	C		2	1FM	10,247,874	99.1800	10,163,452	10,247,874	10,247,874	0	0	0	0	0.700	0.701	MON	1,195	75,978	07/22/2005	07/25/2035
46626L-GF-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	4FM	7,115,472	52.5400	4,520,137	8,603,000	7,111,409	0	(5,315)	0	0	0.500	0.528	MON	716	46,338	02/24/2006	01/25/2036
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	1FM	20,047,177	70.0600	17,771,505	25,365,000	20,542,329	0	495,152	0	0	0.470	3.403	MON	1,986	128,412	08/20/2007	02/25/2036
46626L-HU-7	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	4FM	6,450,512	50.1300	4,588,765	9,153,000	6,441,919	0	(8,965)	0	0	0.480	0.507	MON	853	47,248	04/03/2006	03/25/2036
46628R-AE-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	2FM	8,959,000	68.0200	6,093,733	8,959,000	8,959,000	0	0	0	0	0.450	0.450	MON	671	43,457	05/26/2006	05/25/2036
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	4FM	1,533,315	43.7400	1,192,060	2,725,438	1,533,315	0	(259,544)	658,797	0	0.300	0.327	MON	136	9,118	06/08/2006	07/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	4FM	9,412,052	46.7100	8,284,535	17,736,903	9,412,052	0	(435,042)	805,859	0	0.320	0.385	MON	945	63,165	11/12/2008	08/25/2036
46629K-AF-6	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	4FM	3,729,509	47.9900	3,318,487	6,915,372	3,729,509	0	(175,101)	302,076	0	0.450	0.431	MON	518	33,742	08/22/2006	08/25/2036
46629Q-AU-0	JP MORGAN MORTGAGE ACQUIS CORP ABS FLOAT	C		2	2FM	9,131,723	94.8800	9,626,495	10,145,487	8,823,876	0	(307,817)	0	0	0.310	0.337	MON	524	34,974	11/21/2006	10/25/2036
46629T-AC-4	JP MORGAN MTGE ACQUISITION COR ABS FLOAT			2	1FM	5,032,075	99.8400	5,024,129	5,032,075	5,032,075	0	0	0	0	0.310	0.310	MON	260	17,369	10/26/2006	07/25/2036
46629T-AE-0	JP MORGAN MTGE ACQUISITION COR ABS FLOAT			2	2FM	10,655,000	83.8300	8,931,809	10,655,000	10,655,000	0	0	0	0	0.440	0.440	MON	781	50,785	10/26/2006	07/25/2036
46630G-AM-7	JP MORGAN MORTGAGE TRUST CMO			2	1FM	5,469,607	100.3700	5,718,795	5,697,555	5,479,201	0	9,593	0	0	2.991	4.967	MON	14,201	165,078	01/08/2007	07/25/2035
46630X-AC-2	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	1FM	1,573,054	99.7100	1,568,470	1,573,054	1,573,054	0	0	0	0	0.290	0.290	MON	76	5,124	05/03/2007	03/25/2037
542514-DB-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	2,187,951	90.6000	1,968,181	2,172,337	2,182,267	0	(434)	0	0	1.455	1.364	MON	527	32,735	05/07/2007	11/25/2032
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	6,191,677	87.4800	5,390,153	6,161,752	6,180,297	0	(812)	0	0	1.335	1.277	MON	1,371	85,354	05/07/2007	07/25/2033
542514-EH-3	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	5,977,443	94.7700	5,632,326	5,943,084	5,957,822	0	(688)	0	0	1.230	1.167	MON	1,218	75,998	11/03/2006	08/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	3,734,870	85.6000	3,187,587	3,723,847	3,728,178	0	42	0	0	0.740	0.715	MON	459	33,031	05/02/2007	06/25/2034
542514-GN-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	4,572,032	97.1900	4,425,037	4,553,051	4,563,416	0	3,062	0	0	1.110	1.047	MON	842	57,367	06/13/2007	07/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
542514-KS-2	LONG BEACH MORTGAGE LOAN TRUST LBMLT_05-			2	1FM	2,063,535	99.9700	2,064,752	2,065,303	2,065,182	0	242	0	0	0.900	0.925	MON	310	15,897	03/13/2007	04/25/2035
542514-LJ-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	7,065,806	97.7900	7,561,530	7,732,756	7,323,656	0	42,418	0	0	0.760	2.239	MON	979	62,035	10/22/2007	06/25/2035
542514-MF-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			2	4FM	1,113,492	77.4300	863,005	1,114,536	1,113,966	0	(5)	0	0	0.930	0.940	MON	173	8,209	04/20/2007	06/25/2045
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	3FM	1,771,136	39.9400	1,216,481	3,045,435	1,753,329	0	(85,762)	48,296	0	0.370	0.464	MON	188	12,389	05/03/2007	08/25/2036
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	4FM	18,122,096	52.0400	13,369,310	25,690,598	17,548,688	0	(573,408)	0	0	0.310	0.337	MON	1,326	88,886	12/08/2006	10/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	4FM	11,100,965	36.9900	7,671,047	20,737,490	10,975,462	0	(484,806)	456,759	0	0.310	0.315	MON	1,070	71,662	11/12/2008	08/25/2036
576434-QA-5	MASTR ALTERNATIVE LOANS TRUST SERIES 20			2	2FM	172,958	103.1000	173,952	168,714	170,638	0	(426)	0	0	5.000	4.336	MON	703	8,436	03/16/2004	04/25/2019
576434-QF-4	MASTR ALTERNATIVE LOANS TRUST SERIES 20			2	1FM	3,443,849	103.8200	3,490,663	3,362,239	3,410,504	0	(6,165)	0	0	5.500	4.593	MON	15,410	184,923	04/21/2004	04/25/2019
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			2	1FM	1,202,126	106.4300	1,574,630	1,479,540	1,268,515	0	66,389	0	0	5.500	10.180	MON	6,781	81,336	12/03/2004	12/25/2034
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE	C		2	3FM	6,300,753	65.8700	6,281,853	9,536,585	6,300,753	0	(334,342)	0	0	0.360	1.612	MON	572	37,528	07/31/2007	03/25/2036
57643L-AE-6	MASTR ASSET BACKED SECURITIES ABS FLOATE			2	1FM	708,819	103.2400	726,231	703,433	704,868	0	(223)	0	0	3.735	3.659	MON	438	26,861	11/01/2006	11/25/2032
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20	C		2	1FM	4,024,348	93.9900	3,707,250	3,944,231	3,962,908	0	(2,798)	0	0	2.985	2.815	MON	1,962	120,620	03/16/2004	12/25/2032
57643L-AN-6	MASTR ASSET BACKED SECURITIES MABS_03-OP	C		2	1FM	1,536,185	33.5500	1,757,907	5,239,304	1,492,449	161,381	(151,963)	52,290	0	6.060	5.833	MON	4,410	246,507	01/06/2005	12/25/2032
57643L-BY-1	MASTR ASSET BACKED SECURITIES ABS FLOATE			2	1FM	19,310	99.3100	19,170	19,304	19,307	0	(1)	0	0	1.260	1.245	MON	4	253	06/06/2007	08/25/2033
57643L-BZ-8	MASTR ASSET BACKED SECURITIES MABS_03-WM	C		2	2FM	8,391,729	83.6200	6,954,998	8,317,933	8,384,252	0	(13,654)	169,565	0	2.685	2.559	MON	3,722	245,129	12/25/2012	08/25/2033
57643L-DY-9	MASTR ASSET BACKED SECURITIES MABS_04-FR	C		2	1FM	1,472,162	97.1000	1,429,394	1,472,162	1,472,162	0	0	0	0	2.010	2.018	MON	493	27,963	07/16/2004	07/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W	C		2	2FM	6,769,772	94.5400	6,396,188	6,765,726	6,767,203	0	(107)	0	0	1.080	1.074	MON	1,217	76,228	07/10/2007	10/25/2034
57643L-GX-8	MASTR ASSET BACKED SECURITIES MABS_05-WM			2	1FM	4,775,429	99.1400	4,734,489	4,775,429	4,775,429	0	0	0	0	0.885	0.886	MON	704	44,362	03/24/2005	03/25/2035
57643L-NF-9	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	8,181,902	77.0100	7,546,882	9,800,000	8,315,444	0	133,541	0	0	0.510	2.519	MON	833	53,764	08/20/2007	01/25/2036
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER	C		2	3FM	11,683,990	53.2500	8,730,739	16,395,476	11,604,871	0	(540,404)	685,644	0	0.310	0.337	MON	846	56,726	12/06/2006	11/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	3FM	8,271,726	38.3300	6,500,284	16,957,763	8,043,526	0	(476,068)	820,013	0	0.310	0.280	MON	875	58,671	08/04/2006	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	4FM	10,385,519	38.7500	7,920,539	20,437,780	10,120,594	0	(559,272)	603,607	0	0.360	0.366	MON	1,225	81,072	08/04/2006	08/25/2036
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	819,874	96.9400	822,068	847,977	822,889	0	1,446	6,440	0	2.685	3.422	MON	379	22,429	08/15/2007	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	2,922,140	92.1900	2,636,206	2,859,651	2,898,506	0	(3,105)	0	0	3.135	2.764	MON	1,494	97,530	09/24/2004	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	1,349,820	92.4200	1,242,659	1,344,658	1,349,855	0	42	13,450	0	3.060	2.972	MON	686	42,144	02/15/2007	02/25/2034
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	1FM	801,677	92.6700	731,491	789,344	792,474	0	(705)	0	0	2.910	2.720	MON	383	62,237	05/22/2006	09/25/2032
59001F-AC-5	MERITAGE MORTGAGE LOAN TRUST SERIES 200	C		2	1FM	1,260,103	85.5400	946,789	1,106,903	1,106,903	0	0	0	0	1.260	1.263	MON	232	14,491	12/10/2003	11/25/2033
59001F-AD-3	MERITAGE MORTGAGE LOAN TRUST MMLT_03-1	C		2	5FM	1,491,059	72.2400	1,069,171	1,479,916	1,490,514	0	(231)	22,080	0	2.535	2.421	MON	625	38,506	01/04/2005	11/25/2033
59001F-CS-8	MERITAGE MORTGAGE LOAN TRUST MMLT_05-2	C		2	1FM	11,918,298	91.8700	10,949,305	11,918,298	11,918,298	0	0	0	0	0.960	0.962	MON	1,906	88,865	06/07/2005	11/25/2035
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER	C		2	5FM	22,331,314	57.7700	13,519,098	23,400,213	22,331,314	0	(88,180)	218,029	0	0.470	0.450	MON	1,832	118,922	05/25/2006	01/25/2037
59020U-CP-8	MLCC MORTGAGE INVESTORS INC MLMI_04-WMC3	C		2	1FM	7,924,766	92.3000	7,258,094	7,863,829	7,922,133	0	(2,632)	0	0	2.055	1.917	MON	2,693	166,337	01/12/2005	01/25/2035
59020U-PS-8	MLCC MORTGAGE INVESTORS INC CBASS_04-CB8	C		2	4FM	2,903,919	73.9600	2,175,096	2,940,900	2,175,096	283,145	(7,134)	31,378	0	1.090	1.112	MON	534	33,433	12/17/2004	12/25/2035
59020U-QV-0	MLCC MORTGAGE INVESTORS INC ABS FLOATER			2	1FM	518,626	90.7600	470,432	518,302	518,532	0	29	0	0	0.960	0.949	MON	83	5,209	03/13/2007	09/25/2035
59020U-QW-8	MLCC MORTGAGE INVESTORS INC MLMI _05-WMC	C		2	1FM	8,855,627	85.5100	8,550,580	10,000,000	8,855,627	0	60,355	0	0	1.005	1.139	MON	1,675	105,064	01/21/2005	09/25/2035
59020V-AD-5	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			2	1FM	10,033,848	39.8600	5,125,662	12,860,000	5,125,662	(4,899,802)	(10,849)	63,778	0	0.480	0.508	MON	1,028	66,659	03/29/2006	03/25/2037
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	5FM	18,530,056	56.0200	13,848,707	24,720,519	18,178,480	0	(1,140,597)	806,317	0	0.280	0.307	MON	1,152	78,010	05/30/2007	04/25/2047
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	1FM	4,445,651	49.5900	5,404,900	10,898,580	4,532,476	0	334,742	202,186	0	0.350	8.598	MON	635	42,127	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT	C		2	1FM	4,860,314	43.2100	6,083,813	14,080,000	5,097,255	0	389,691	0	0	0.380	9.192	MON	891	58,708	06/01/2007	07/25/2037
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER	C		2	4FM	23,225,506	59.9800	17,537,571	29,237,422	17,537,571	2,396,429	(1,093,427)	1,065,798	0	0.330	0.357	MON	1,607	107,086	06/18/2007	07/25/2037
61744C-AX-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	3,728,713	85.8700	3,210,149	3,738,421	3,723,193	0	999	280	0	2.535	2.644	MON	1,579	97,269	02/15/2007	12/27/2033
61744C-BX-3	MORGAN STANLEY HOME EQUITY LOA 2004-NC3,	C		2	1FM	1,290,904	63.3800	1,129,189	1,781,543	1,212,555	343,545	(88,407)	0	0	1.860	1.593	MON	552	34,161	02/14/2007	03/25/2034
61744C-EV-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	1,249,431	74.9300	1,103,148	1,472,158	904,613	0	(158,828)	0	0	2.085	13.003	MON	512	31,587	08/16/2007	07/25/2034
61744C-GD-2	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	7,401,653	91.4900	6,737,920	7,364,829	7,389,476	0	(2,197)	0	0	1.110	1.071	MON	1,362	81,889	12/26/2012	08/25/2034
61744C-JW-7	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	938,562	61.7000	1,290,309	2,091,377	934,459	0	(4,103)	0	0	1.710	8.191	MON	596	32,565	08/16/2007	11/25/2034
61744C-NS-1	MORGAN STANLEY HOME EQUITY LOA MSAC_05_W			2	1FM	9,186,952	96.7900	8,891,665	9,186,952	9,186,952	0	0	0	0	0.855	0.856	MON	1,309	82,550	03/15/2005	02/25/2035
61744C-UT-1	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			2	2FM	10,549,587	58.2100	7,159,830	12,300,000	11,032,905	0	137,728	0	0	0.640	1.911	MON	1,311	83,710	08/01/2007	09/25/2035
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	22,370,103	53.3900	14,832,347	27,779,000	22,604,735	0	274,626	0	0	0.620	2.019	MON	2,869	183,422	08/22/2007	11/25/2035
61745M-PM-9	Morgan Stanley Capital I SERIES 2003 N	C		2	1FM	14,084,744	92.8000	12,960,388	13,966,010	14,036,019	0	(3,209)	0	0	1.560	1.461	MON	3,630	225,320	03/06/2006	03/25/2033
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3	C		2	1FM	345,408	65.1600	253,612	389,232	333,792	148,670	(6,951)	0	0	3.180	2.259	MON	206	12,673	12/13/2004	03/25/2033
61745M-PP-2	Morgan Stanley Capital I ABS FLOATER	C		2	1FM	38,625	37.3000	130,758	350,569	43,134	0	4,303	0	0	3.585	12.215	MON	209	12,330	12/26/2012	03/25/2033
617463-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	3FM	10,545,441	42.6000	8,132,981	19,091,505	10,545,441	0	(399,141)	1,008,362	0	0.320	0.347	MON	1,017	67,989	11/03/2006	11/25/2036
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	857,792	69.2400	1,068,231	1,542,911	851,017	225,190	(17,142)	190,464	0	3.540	2.733	MON	910	54,650	10/25/2012	03/25/2033
61746R-AG-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			2	1FM	12,553,721	88.7300	11,097,302	12,506,821	12,545,187	0	(1,385)	0	0	1.710	1.645	MON	3,564	220,799	03/06/2006	11/25/2032
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	2,286,750	35.1500	1,415,829	4,027,573	2,095,466	1,234,381	(203,000)	0	0	3.360	2.588	MON	2,255	138,482	03/18/2008	11/25/2032
61746R-BD-2	MORGAN STANLEY ABS CAPITAL I ASSET BACKE	C		2	4FM	1,181,552	68.3800	881,010	1,288,426	1,151,943	456,519	(27,535)	0	0	3.210	2.490	MON	689	42,341	06/30/2005	04/25/2033
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	70,097	47.5500	107,094	225,224	63,719	0	(7,586)	0	0	3.660	3.549	MON	137	8,429	07/28/2006	04/25/2033
61746R-BM-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	3FM	1,208,787	80.8100	966,103	1,195,475	1,208,787	0	(94)	2,131	0	3.135	2.914	MON	625	38,377	06/13/2007	06/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61746R-BV-2	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1	C		2	1FM	7,140,334	94.0000	6,664,739	7,090,329	7,110,350	0	(1,079)	0	0	1.410	1.352	MON	1,666	103,608	10/04/2006	05/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1	C		2	1FM	2,707,563	95.5900	2,980,385	3,118,014	2,629,159	0	(91,810)	0	0	3.060	2.407	MON	1,590	97,724	02/15/2007	05/25/2033
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	3FM	837,217	69.5700	577,025	829,366	837,182	0	314	6,279	0	2.985	2.831	MON	413	25,363	02/15/2007	06/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	738,962	93.5000	688,225	736,087	737,574	0	(72)	0	0	1.260	1.222	MON	180	9,637	08/11/2006	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	3FM	500,117	90.6200	514,117	567,366	492,059	185,791	(7,844)	0	0	2.835	2.565	MON	268	16,488	10/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	1,375,964	89.6600	1,228,049	1,369,758	1,374,088	0	(207)	0	0	1.230	1.168	MON	281	17,516	11/17/2006	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	279,752	79.7800	277,413	347,735	267,203	137,107	(12,548)	0	0	2.910	2.315	MON	169	10,370	10/04/2006	10/25/2033
61746R-HT-1	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC			2	4FM	2,229,140	80.3700	1,780,998	2,216,081	2,228,952	0	197	20,521	0	2.010	1.921	MON	742	45,864	04/13/2005	07/25/2034
61746R-JL-6	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC	C		2	2FM	22,135,150	95.9600	21,226,905	22,120,000	22,123,360	0	(1,734)	0	0	1.005	1.000	MON	3,704	232,401	04/03/2007	01/25/2035
61746W-A8-3	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-	C		2	4FM	1,833,160	52.1800	988,631	1,894,793	1,818,359	990,319	(19,090)	0	0	3.210	2.321	MON	1,014	62,268	06/29/2005	02/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-	C		2	1FM	96,497	68.2200	83,863	122,931	94,961	0	(207)	0	0	3.210	5.379	MON	66	4,040	09/18/2006	04/25/2033
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	42,768	48.1200	129,100	268,296	48,523	0	5,589	0	0	3.735	3.785	MON	167	10,245	07/28/2006	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-	C		2	1FM	1,164,800	80.7000	945,483	1,171,639	1,161,377	0	(2,139)	0	0	1.080	1.062	MON	211	12,082	09/09/2004	01/25/2032
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-	C		2	1FM	5,896,592	88.2500	5,182,661	5,872,863	5,887,306	0	(1,852)	0	0	1.635	1.566	MON	1,600	99,493	03/17/2005	10/25/2031
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2	C		2	1FM	607,917	72.0400	558,534	775,370	608,150	0	(2,956)	0	0	2.685	2.693	MON	347	21,413	09/20/2008	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	2FM	2,288,926	84.6700	1,930,973	2,280,695	2,288,507	0	(711)	35,076	0	1.740	1.661	MON	661	40,958	05/11/2007	01/25/2032
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	2,429,825	87.0900	2,106,816	2,419,241	2,429,637	0	(598)	0	0	1.335	1.238	MON	538	33,512	12/05/2006	05/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	734,904	51.5100	902,573	1,752,272	611,660	0	(133,125)	0	0	2.535	2.562	MON	740	45,592	01/06/2006	04/25/2032
61746W-PY-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	2FM	1,640,434	84.9600	1,391,058	1,637,300	1,639,437	0	(125)	0	0	1.110	1.076	MON	303	18,945	01/26/2006	07/25/2032
61746W-RR-3	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	248,018	82.1000	203,242	247,544	247,990	0	(45)	0	0	1.710	1.657	MON	71	4,370	04/26/2006	08/25/2032
61746W-SY-7	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			2	1FM	1,347,625	80.8400	1,087,352	1,345,008	1,347,181	0	(127)	0	0	1.335	1.296	MON	299	17,128	09/20/2005	09/25/2032
61746W-VS-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			2	1FM	4,251,206	89.9900	3,804,713	4,228,083	4,244,841	0	(878)	0	0	1.485	1.398	MON	1,046	64,878	07/12/2005	09/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-	C		2	1FM	242,046	56.3000	216,030	383,706	234,614	44,068	(8,812)	0	0	2.610	4.415	MON	167	9,881	11/03/2006	09/25/2032
61746W-WA-4	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	2FM	17,255,192	88.8000	15,264,013	17,188,720	17,223,989	0	(1,663)	0	0	1.620	1.578	MON	4,640	287,770	03/06/2006	10/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	854,710	50.3400	767,499	1,524,649	821,565	230,243	(33,575)	0	0	2.610	5.215	MON	663	40,829	11/21/2005	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	231,319	28.3800	215,236	758,476	223,269	27,600	(10,737)	0	0	2.910	2.465	MON	368	22,619	06/14/2007	10/25/2032
61746W-WL-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	362,923	72.6500	404,548	556,846	332,988	0	(32,019)	0	0	3.210	2.642	MON	298	18,299	11/23/2005	02/25/2033
61748B-AD-6	MORGAN STANLEY HOME EQUITY ABS FLOATER			2	4FM	15,428,007	52.1000	10,940,685	21,000,000	15,428,007	0	(15,315)	280,893	0	0.450	0.478	MON	1,574	102,465	05/15/2006	06/25/2036
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	7,964,046	72.4100	6,400,203	8,838,619	7,964,046	0	(43,183)	831,390	0	0.320	0.325	MON	471	31,476	10/27/2006	10/25/2036
61749G-AD-4	MORGAN STANLEY HOME EQUITY ABS FLOATER			2	2FM	9,458,557	52.6700	6,846,996	13,000,000	9,447,599	0	(15,465)	0	0	0.470	0.497	MON	1,187	66,068	04/28/2006	04/25/2036
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER	C		2	1FM	3,457,469	82.7100	4,443,589	5,372,695	3,226,920	0	(230,549)	0	0	0.370	0.442	MON	331	17,745	03/13/2012	04/25/2036
61749H-AE-0	MORGAN STANLEY ABS CAP I INC ABS FLOATER			2	3FM	22,933,389	45.6100	14,446,461	31,675,000	22,909,115	0	(24,274)	0	0	0.460	0.488	MON	2,427	157,763	05/05/2006	04/25/2036
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	4FM	4,764,751	38.8600	4,100,217	10,551,850	4,690,653	0	(298,806)	307,876	0	0.300	0.598	MON	527	35,422	05/25/2006	07/25/2036
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	4FM	4,633,780	46.8400	3,556,869	7,594,306	4,576,118	0	(217,511)	182,324	0	0.360	0.395	MON	455	30,080	04/25/2012	07/25/2036
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	3FM	9,715,075	53.1100	7,001,446	13,183,386	9,715,075	0	(622,825)	458,371	0	0.310	0.308	MON	680	45,613	01/19/2007	11/25/2036
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	3,487,117	65.6800	2,767,170	4,212,827	3,487,117	0	(93,890)	631,820	0	0.310	0.315	MON	217	14,574	09/08/2006	09/25/2036
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	2FM	9,828,302	86.6600	8,658,184	9,991,269	9,816,282	0	(12,020)	162,968	0	0.310	0.320	MON	516	34,568	10/12/2006	09/25/2036
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	4FM	15,381,666	59.9500	11,861,234	19,786,598	15,381,666	0	(678,639)	1,112,305	0	0.310	0.376	MON	1,021	68,459	02/16/2007	12/25/2036
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	2FM	2,024,010	47.7100	1,431,210	3,000,000	2,024,010	0	16,690	138,919	0	0.360	1.221	MON	180	10,112	07/27/2007	11/25/2036
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	5FM	33,506,543	55.1700	24,827,350	44,999,991	33,506,543	0	(38,111)	2,852,959	0	0.380	0.389	MON	2,848	187,636	03/23/2007	04/25/2037
61753E-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	4FM	5,580,466	52.4400	4,091,332	7,802,272	5,514,398	0	(66,068)	0	0	0.420	0.401	MON	546	35,696	02/08/2007	01/25/2037
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	4FM	13,552,033	50.2200	10,043,875	19,999,990	13,555,444	0	3,861	1,089,430	0	0.350	0.377	MON	1,166	55,875	05/24/2007	05/25/2037
63860F-AB-9	NATIONWIDE HOME EQUITY LOAN TR ABS FLOAT			2	1FM	6,456,014	99.7800	6,441,972	6,456,014	6,456,014	0	0	0	0	0.340	0.340	MON	366	24,300	09/08/2006	09/25/2036
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT	C		2	3FM	5,211,192	33.3500	4,218,517	12,649,569	5,211,192	0	(259,489)	518,498	0	0.340	0.407	MON	716	47,613	11/12/2008	07/25/2037
64352V-CA-7	NEW CENTURY HOME EQUITY LOAN T SERIES 2	C		2	1FM	238,303	54.6600	622,172	1,138,287	238,303	0	(36,084)	0	0	7.000	7.055	MON	6,640	77,389	06/19/2008	06/20/2031
64352V-CS-8	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	2,423,737	81.2700	2,169,268	2,669,300	2,387,463	0	(34,724)	0	0	3.210	3.021	MON	1,428	87,720	06/19/2007	01/25/2033
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	853,404	78.8400	672,600	853,137	856,831	0	(346)	0	0	0.930	0.885	MON	132	8,315	05/21/2007	07/25/2033
64352V-DK-4	NEW CENTURY HOME EQUITY LOAN T NCHE_03-4	C		2	1FM	2,410,774	95.3600	2,281,215	2,392,086	2,401,554	0	(362)	0	0	1.335	1.265	MON	532	33,136	05/12/2005	10/25/2033
64352V-FE-6	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	4FM	1,788,474	57.2200	1,275,756	2,229,556	1,803,848	0	19,772	0	0	2.610	4.615	MON	970	59,706	02/15/2007	01/25/2034
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	3FM	13,163,172	91.6500	11,979,513	13,071,264	13,097,398	0	(7,739)	0	0	1.185	1.107	MON	2,581	161,187	05/23/2007	11/25/2034
64352V-JJ-1	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	28,299,272	84.8400	23,905,703	28,176,002	28,264,111	0	(9,565)	0	0	0.975	0.928	MON	4,577	287,458	05/29/2007	02/25/2035
65536H-CS-5	NOMURA HOME EQUITY LN ABS FLOATER			2	5FM	2,647,330	42.3700	1,156,264	2,729,000	2,647,320	0	1,984	0	0	0.620	0.629	MON	282	18,019	06/22/2007	02/25/2036
65536Q-AD-0	NOMURA HOME EQUITY ABS FLOATER			2	3FM	36,775,995	41.0400	21,509,475	52,405,000	36,747,866	0	(39,667)	1,944,020	0	0.360	0.417	MON	3,142	207,880	06/01/2007	07/25/2036
65537N-AB-0	NOMURA HOME EQUITY LOAN INC ABS FLOATER	C		2	5FM	13,588,706	40.3800	9,599,754	23,772,064	13,205,819	0	(525,689)	470,391	0	0.350	0.377	MON	1,384	91,848	11/12/2008	03/25/2037
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE	C		2	1FM	1,689,895	85.8000	1,474,607	1,718,686	1,677,180	0	(11,663)	0	0	1.065	0.406	MON	305	16,067	07/31/2007	10/25/2032
68389F-DA-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			2	1FM	278,760	87.9100	245,066	278,760	278,760	0	0	0	0	1.050	1.052	MON	49	3,056	05/17/2007	02/25/2033
68389F-DH-4	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	284,621	89.8700	255,721	284,532	284,611	0	(1)	0	0	1.210	1.207	MON	57	3,581	07/19/2007	04/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	2FM	3,057,594	91.7000	2,785,918	3,038,131	3,048,143	0	(399)	0	0	1.110	1.048	MON	562	35,154	06/13/2007	01/25/2034
68389F-JX-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			2	1FM	3,492,891	82.5100	2,887,945	3,500,000	3,498,319	0	252	0	0	0.550	0.558	MON	321	20,626	03/08/2007	12/25/2035
68389F-JZ-8	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	4FM	4,482,762	44.3000	3,100,853	7,000,000	3,100,853	1,561,862	(37,381)	0	0	0.630	0.658	MON	735	46,930	11/04/2005	12/25/2035
68400X-AZ-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	4FM	791,505	79.1700	625,227	789,777	792,489	284,234	(528)	0	0	1.335	1.283	MON	176	10,940	09/19/2006	11/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER	C		2	5FM	10,378,841	49.4100	7,410,987	14,999,994	10,378,841	0	(5,382)	99,168	0	0.350	0.414	MON	874	57,982	04/11/2007	07/25/2036
68402S-AB-5	OPTION ONE XL HOME EQUITY ABS FLOATER			2	1FM	1,227,939	99.5400	1,222,261	1,227,939	1,227,939	0	0	0	0	0.330	0.330	MON	67	4,497	04/17/2007	02/25/2038
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER	C		2	4FM	38,882,572	58.3400	30,438,148	52,173,541	38,128,445	0	(759,508)	0	0	0.380	0.407	MON	3,302	217,541	11/12/2008	05/25/2037
70069F-DK-0	PARK PLACE SECURITIES INC ABS FLOATER			2	1FM	2,749,196	99.5900	2,731,252	2,742,554	2,744,079	0	(417)	0	0	0.890	0.853	MON	407	25,617	03/15/2007	12/25/2034
71085P-AV-5	Peoples Choice Home Loan ABS FLOATER	C		2	1FM	5,416,282	90.4300	4,924,384	5,445,315	5,432,392	0	4,311	0	0	1.110	1.181	MON	1,007	63,008	07/24/2007	10/25/2034
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER	C		2	3FM	16,229,600	86.8700	14,098,020	16,229,600	16,229,600	0	0	0	0	0.300	0.300	MON	811	4,141	05/16/2007	06/25/2047
73316P-AH-3	POPULAR ABS MORTGAGE EQABS_2004-4	C		2	3FM	3,392,485	75.6300	2,565,697	3,392,549	3,390,223	0	(750)	0	0	5.181	5.199	MON	14,647	175,768	09/15/2004	09/25/2034
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A	C		2	3FM	1,611,606	65.4800	1,185,261	1,810,115	1,577,426	0	(37,038)	0	0	0.840	0.826	MON	253	15,990	05/04/2005	06/25/2035
73316P-EM-8	POPULAR ABS MORTGAGE POPLR_05-B	C		2	2FM	4,500,000	85.5100	3,847,878	4,500,000	4,500,000	0	0	0	0	0.870	0.871	MON	652	41,119	07/08/2005	08/25/2035
73316P-GV-6	POPULAR ABS MORTGAGE POPLR_05-5			2	4FM	9,109,683	78.0200	7,107,037	9,109,683	9,109,683	0	0	0	0	0.650	0.651	MON	986	52,444	10/14/2005	11/25/2035
73316P-KH-2	POPULAR ABS MORTGAGE ABS FLOATER			2	2FM	24,260,353	85.9800	20,859,440	24,260,353	24,260,353	0	0	0	0	0.490	0.490	MON	1,980	128,270	03/17/2006	05/25/2036
73316T-AE-2	POPULAR ABS MORTGAGE PASS-THRO ABS FLOAT			2	5FM	3,115	0.2500	3,165	1,244,512	3,115	3,960	30,385	52,705	0	0.560	50.215	MON	116	6,857	11/16/2006	01/25/2037
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1	C		2	1FM	1,113,205	84.5900	1,100,850	1,301,333	1,064,051	0	(58,252)	0	0	6.690	5.707	MON	7,255	87,059	08/02/2002	01/25/2030
748351-AR-4	QUEST TRUST ABS FLOATER			2	1FM	7,117,508	37.9800	4,086,494	10,760,019	7,117,508	0	(219,576)	424,046	0	0.400	0.406	MON	717	47,047	03/08/2006	03/25/2036
74836Y-AA-8	QUEST TRUST ABS FLOATER	C		2	4FM	3,011,597	95.5800	2,878,343	3,011,597	3,011,597	0	0	0	0	0.330	0.330	MON	165	11,030	03/19/2009	08/25/2036
74836Y-AB-6	QUEST TRUST ABS FLOATER			2	4FM	10,920,183	42.5800	6,009,969	14,115,000	10,920,183	7,851,230	(4,618)	906,564	0	0.500	0.546	MON	1,176	76,027	08/25/2006	08/25/2036
749238-AD-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			2	4FM	2,284,727	58.5000	1,462,400	2,500,000	2,284,071	0	(174)	0	0	0.430	0.411	MON	179	11,629	11/20/2006	12/25/2036
74924N-AC-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	4FM	21,193,987	70.4300	15,706,269	22,300,000	21,194,907	0	1,943	141,974	0	0.480	0.508	MON	1,783	115,591	04/19/2007	05/25/2037
74924N-AD-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	4FM	968,596	41.8000	522,533	1,250,000	964,924	0	(3,144)	0	0	0.550	0.533	MON	115	7,366	04/19/2007	05/25/2037
74924S-AD-8	RESIDENTIAL ASSET SECURITIES ABS FLOATER	C		2	1FM	1,088,720	38.2000	1,910,190	5,000,000	1,134,720	0	46,000	0	0	0.430	0.411	MON	358	19,039	03/13/2012	01/25/2037
74924V-AB-5	RESIDENTIAL ASSET SECURITIES ABS FLOATER	C		2	1FM	9,302,386	96.5100	8,977,472	9,302,386	9,302,386	0	0	0	0	0.340	0.340	MON	527	35,003	10/24/2006	11/25/2036
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER	C		2	2FM	30,074,965	95.5600	28,740,328	30,074,965	30,074,965	0	0	0	0	0.330	0.330	MON	1,653	109,489	02/21/2007	02/25/2037
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER	C		2	4FM	25,853,010	70.6100	21,182,130	30,000,000	25,974,443	0	162,921	14,928	0	0.350	1.017	MON	1,749	115,239	07/27/2007	02/25/2037
74924X-AA-3	RESIDENTIAL ASSET SECURITIES ABS FLOATER			2	1AM	0	1.0000	0	10	0	0	0	0	0	0.310	0.000	MON	0	0	11/30/2011	01/25/2037
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	2FM	42,542,639	96.2500	40,946,609	42,542,639	42,542,639	0	0	0	0	0.390	0.390	MON	2,763	181,586	03/26/2007	04/25/2037
74927U-AZ-1	RBSGC MORTGAGE PASS THROUGH RBSGC_05-A			2	1FM	9,158,383	77.8600	8,706,452	11,182,432	9,158,383	0	(300,582)	0	0	6.000	5.792	MON	55,912	670,946	09/29/2005	04/25/2035
75156M-AB-1	GMAC HOME EQUITY ABS FLOATER	C		2	2FM	15,334,407	91.4300	14,020,264	15,334,407	15,334,407	0	0	0	0	0.370	0.370	MON	945	62,345	07/28/2006	08/25/2036
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	4,427,051	68.0300	3,741,804	5,500,000	4,474,530	0	52,215	0	0	0.480	2.173	MON	440	28,495	08/13/2007	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	2FM	7,509,187	72.7500	7,265,970	9,987,477	7,406,903	0	(104,319)	0	0	0.490	0.518	MON	815	52,356	05/08/2007	05/25/2037
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	3FM	3,000,000	63.5200	1,905,756	3,000,000	3,000,000	0	0	0	0	0.450	0.450	MON	225	14,638	05/25/2006	06/25/2036
759676-AG-4	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	11,823,645	56.3800	11,107,766	19,700,000	11,576,682	0	(454,982)	895,870	0	6.115	6.141	MON	100,388	1,204,635	06/06/2006	08/25/2036
759676-AH-2	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	4,793,594	56.9900	4,502,550	7,900,000	4,694,191	0	(184,593)	353,118	0	6.254	6.294	MON	41,172	494,057	06/06/2006	08/25/2036
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	10,187,224	57.7600	9,941,379	17,210,038	9,935,183	0	(423,493)	922,023	0	5.945	5.953	MON	85,261	1,019,609	06/06/2006	08/25/2036
75970H-AC-4	RENAISSANCE HOME EQTY LOAN TR ABS FLOAT			2	3FM	5,560,735	57.7100	4,035,710	6,993,219	5,560,735	0	(41,170)	505,629	0	0.450	0.431	MON	524	28,089	12/01/2006	01/25/2037
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC	C		2	1FM	9,294,786	54.9100	9,426,170	17,165,425	9,180,649	0	(375,769)	1,117,112	0	5.340	5.341	MON	76,386	914,750	12/01/2006	01/25/2037
759950-AH-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	2FM	2,392,189	79.9100	1,908,683	2,388,427	2,392,189	0	264	3,963	0	1.410	1.410	MON	561	34,901	02/08/2007	08/25/2032
759950-AL-2	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			2	1FM	3,366,661	86.2800	2,883,676	3,342,118	3,370,309	0	(2,893)	0	0	1.450	1.281	MON	808	50,193	10/31/2005	03/25/2033
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,631,517	78.1200	1,262,085	1,615,469	1,631,536	0	(1,046)	5,866	0	1.070	0.841	MON	288	18,037	09/27/2006	06/25/2033
759950-CG-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,498,032	50.2400	743,111	1,479,082	743,111	(754,147)	(3,438)	0	0	1.460	1.248	MON	360	22,363	10/02/2006	05/25/2034
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2	C		2	1FM	2,091,304	97.5000	2,038,933	2,091,304	2,091,304	0	0	0	0	5.396	5.401	MON	9,404	177,387	06/18/2004	07/25/2034
760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	2FM	1,514,989	89.7500	1,363,795	1,519,493	1,514,467	0	(3,555)	8,887	0	1.185	1.103	MON	300	18,635	11/16/2006	11/25/2033
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C	C		2	1FM	498,541	85.1700	489,582	574,817	483,014	0	(18,559)	0	0	1.710	0.990	MON	164	10,148	11/05/2002	10/25/2032
760985-R3-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2	C		2	2FM	1,518,627	89.5600	1,357,511	1,515,785	1,517,326	0	(109)	0	0	1.080	1.062	MON	273	17,078	06/17/2005	02/25/2034
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	191,576	77.2900	177,385	229,499	191,576	0	(431)	17,276	0	0.990	1.014	MON	38	2,376	09/27/2006	02/25/2033
760985-YC-9	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2			2	1FM	2,622,508	87.1500	2,661,788	3,054,124	2,587,226	0	(42,693)	0	0	1.335	1.336	MON	679	42,306	08/20/2003	08/25/2033
760985-ZN-4	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2			2	1FM	5,066,185	79.4000	4,647,873	5,853,877	5,021,973	0	(74,853)	305,422	0	1.305	1.306	MON	1,273	78,791	09/18/2003	09/25/2033
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO			2	1FM	2,540,191	96.8200	4,088,053	4,222,392	2,540,191	0	0	0	0	5.500	25.316	MON	19,353	232,232	06/23/2005	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO			2	1FM	339,628	100.4300	339,478	338,017	339,480	0	(148)	0	0	5.000	4.665	MON	1,408	1,408	11/07/2012	06/25/2019
76110V-BX-5	RESIDENTIAL FDNG MTGE SECS RFMS2_99-H1	C		2	1FM	45,537	97.2500	44,370	45,624	45,447	0	(19)	0	0	7.580	7.571	MON	288	3,458	05/20/2005	09/25/2029
76110V-GP-7	RESIDENTIAL FDNG MTGE SECS ABS FLOATER			2	1FM	896,034	99.9600	893,442	893,758	898,191	0	(1,095)	0	0	7.560	7.202	MON	5,631	67,568	07/25/2007	07/25/2026
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED	C		2	1FM	388,284	95.1600	369,505	388,284	387,871	0	(187)	0	0	7.240	7.163	MON	2,343	28,112	07/25/2007	10/25/2026
76110V-HS-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED			2	1FM	351,208	98.4700	344,924	350,275	345,478	0	(1,086)	0	0	7.400	7.390	MON	2,160	25,920	06/06/2006	01/25/2033
76110V-JQ-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED			2	1FM	917,142	98.8800	908,853	919,159	916,837	0	(442)	5,929	0	7.450	7.419	MON	5,706	68,477	06/06/2006	03/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED	C		2	1FM	4,468,695	102.7100	6,311,059	6,144,404	4,108,221	0	(422,454)	0	0	5.450	5.899	MON	27,906	334,357	05/24/2006	08/25/2034
76110W-3S-3	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	1FM	3,790,553	88.4900	3,981,906	4,500,000	4,021,304	0	68,099	0	0	0.660	2.531	MON	495	31,480	08/15/2007	08/25/2035
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	1FM	2,944,529	71.6700	2,508,436	3,500,000	2,971,505	0	40,235	0	0	0.690	2.129	MON	402	25,551	08/17/2007	08/25/2035
76110W-F2-7	RESIDENTIAL ASSET SECURITIES C RASC_04-K	C		2	4FM	1,304,464	47.5200	799,268	1,681,957	1,300,006	0	(7,963)	42,080	0	1.170	0.788	MON	328	20,485	09/10/2004	10/25/2034
76110W-RV-0	RESIDENTIAL ASSET SECURITIES C SERIES 2			2	4FM	577,068	65.1200	375,937	577,276	577,792	0	46	0	0	4.610	4.615	MON	2,218	26,612	05/14/2003	06/25/2033
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2	C		2	1FM	1,634,885	38.8800	971,938	2,499,661	1,589,036	834,214	(49,427)	0	0	5.574	5.584	MON	11,611	139,324	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	4FM	12,523,595	45.8000	6,954,108	15,184,968	12,430,298	0	(114,505)	0	0	2.085	1.478	MON	5,276	324,555	10/22/2004	10/25/2034
76112B-GD-6	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	1FM	5,512,653	93.4200	5,147,206	5,510,072	5,510,736	0	(178)	0	0	1.410	1.406	MON	1,295	80,228	05/07/2007	12/25/2034
76112B-GF-1	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	5FM	2,900,000	35.9300	1,041,840	2,900,000	2,900,000	0	0	0	0	1.910	1.917	MON	923	81,771	12/15/2004	12/25/2034
76112B-RM-4	RESIDENTIAL ASSET MTGE PRODS RAMP_05-EFC	C		2	1FM	12,737,500	95.6200	12,205,242	12,765,000	12,754,699	0	3,225	0	0	0.660	0.688	MON	1,404	89,463	07/24/2007	05/25/2035
76113A-BJ-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	3FM	15,000,000	79.1600	11,873,190	15,000,000	15,000,000	0	0	0	0	0.480	0.480	MON	1,398	77,133	03/17/2006	04/25/2036
79549A-YZ-6	SALOMON BROTHERS MORTGAGE SECU ABS FLOAT			2	2FM	667,894	68.1800	449,948	659,954	671,837	0	(938)	0	0	2.685	2.261	MON	295	18,175	02/13/2006	11/25/2033
805564-JR-3	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	1,164,069	63.7200	1,123,569	1,763,289	1,164,069	410,828	(1,238)	229,006	0	1.005	1.155	MON	344	17,637	10/12/2006	03/25/2031
805564-KE-0	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	749,408	80.9100	605,940	748,940	750,027	201,418	(227)	0	0	1.380	1.355	MON	172	10,716	10/12/2006	07/25/2031
805564-MK-4	SAXON ASSET SECURITIES TRUST ABS FLOATER			2	1FM	137,019	87.7400	119,661	136,379	137,009	0	125	0	0	1.335	1.234	MON	30	1,857	03/31/2006	12/25/2032
805564-ML-2	SAXON ASSET SECURITIES TRUST SERIES 200	C		2	1FM	2,352,837	52.1900	1,495,454	2,865,355	2,352,837	1,152,271	(36,810)	62,681	0	2.797	2.697	MON	1,336	68,442	05/05/2004	12/25/2032
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200	C		2	1FM	1,264,382	73.0100	1,263,795	1,730,984	1,264,382	716,272	(17,464)	293,771	0	2.760	2.340	MON	796	44,955	04/26/2005	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	3FM	293,174	67.4900	230,207	341,114	285,097	114,107	(9,065)	0	0	2.610	1.439	MON	148	9,051	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	2,344,077	83.4900	2,140,010	2,563,248	2,311,919	0	(37,761)	0	0	1.005	1.042	MON	429	26,778	10/11/2006	03/25/2035
805564-QK-0	SAXON ASSET SECURITIES TRUST SAST 2004-2	C		2	2FM	3,119,537	76.6000	2,389,662	3,119,537	3,119,537	0	0	0	0	1.080	1.082	MON	561	35,147	07/15/2004	08/25/2035
805564-QV-6	SAXON ASSET SECURITIES TRUST ABS FLOATER			2	2FM	1,252,539	80.3800	1,004,719	1,250,000	1,251,453	0	(112)	0	0	1.110	1.096	MON	231	11,307	03/20/2007	12/26/2034
805564-QW-4	SAXON ASSET SECURITIES TRUST SAST_04-3	C		2	1FM	1,269,286	80.8200	1,163,885	1,440,106	1,230,233	0	(93,186)	6,062	0	1.185	0.889	MON	284	13,136	10/06/2004	12/26/2034
805564-RN-3	SAXON ASSET SECURITIES TRUST SAST_05-1	C		2	1FM	4,320,921	72.3100	5,941,473	8,216,226	3,665,307	0	(837,431)	129,299	0	0.930	7.828	MON	1,273	68,359	01/12/2005	05/25/2035
80556A-AB-3	SAXON ASSET SECURITIES ABS FLOATER	C		2	1FM	6,390,641	99.3100	6,346,616	6,390,641	6,390,641	0	0	0	0	0.320	0.320	MON	341	22,112	09/28/2006	10/25/2046
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER	C		2	3FM	19,958,452	50.2100	12,889,293	25,670,001	19,958,452	0	(9,173)	923,778	0	0.390	0.417	MON	1,667	109,636	05/03/2012	05/25/2047
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	11,488,929	89.9400	13,707,841	15,241,451	11,570,197	0	81,268	0	0	0.975	7.030	MON	2,476	127,951	03/13/2012	02/25/2034
81375W-AC-0	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	1,725,594	67.7200	1,404,545	2,074,213	1,434,632	496,192	(8,892)	0	0	1.860	9.461	MON	643	39,773	10/22/2007	02/25/2034
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	1,073,322	63.5500	828,712	1,303,952	1,073,322	0	(1,630)	230,663	0	1.185	1.165	MON	257	13,124	07/10/2007	09/25/2034
81375W-DD-5	SECURITIZED ASSET BACKED RECEI ABS FLOAT			2	1FM	439,782	96.3500	423,211	439,233	439,502	0	(41)	0	0	0.825	0.797	MON	60	3,813	06/21/2007	01/25/2035
81375W-JT-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	12,916,344	73.6700	11,003,367	14,935,453	13,038,102	0	121,758	0	0	0.500	3.360	MON	1,244	80,446	08/20/2007	11/25/2035
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	2,430,948	8.9900	530,475	5,900,000	530,475	536,292	(13,495)	704,423	0	0.610	0.692	MON	600	38,359	06/07/2007	11/25/2035
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	11,414,599	73.7000	10,771,069	14,613,716	11,210,248	0	(195,010)	0	0	0.500	3.754	MON	1,217	78,635	08/20/2007	12/25/2035
81376S-AC-8	SECURITIZED ASSET BACKED LLC ABS FLOATER			2	5FM	8,132,742	50.9300	5,941,404	11,666,168	8,132,742	0	(74,475)	191,327	0	0.460	0.442	MON	894	58,105	07/19/2006	05/25/2036
81376Y-AD-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			2	1FM	213,097	44.5800	198,046	444,207	213,097	0	(6,511)	14,456	0	0.370	2.344	MON	27	1,807	10/16/2007	07/25/2036
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	3FM	5,492,519	47.6000	4,475,938	9,403,033	5,492,519	0	(168,266)	324,171	0	0.360	1.238	MON	564	37,286	07/27/2007	07/25/2036
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	14,914,199	50.6000	10,843,716	21,428,447	14,555,108	0	(351,717)	0	0	0.410	0.984	MON	1,463	95,865	07/27/2007	05/25/2037
81378G-AC-2	SABR_07-NC2 ABS FLOATER			2	2FM	596,167	51.8800	466,907	900,000	596,167	0	9,448	23,646	0	0.350	2.111	MON	52	3,479	10/16/2007	01/25/2037
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE	C		2	1FM	16,974,459	35.3500	12,572,910	35,570,655	16,974,459	0	(923,388)	1,458,209	0	0.330	0.396	MON	1,955	130,267	11/12/2008	11/25/2036
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE	C		2	1FM	12,812,490	35.7300	15,886,258	44,463,329	12,308,360	0	(664,617)	0	0	0.380	0.402	MON	2,814	150,556	03/13/2012	11/25/2036
83611M-BW-7	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	4FM	7,064,209	84.7900	5,989,962	7,064,209	7,064,209	0	0	0	0	1.005	1.007	MON	1,183	61,353	12/15/2004	01/25/2035
83611M-BX-5	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	5FM	647,830	78.9100	511,180	647,830	511,180	(136,650)	0	0	0	1.065	1.067	MON	115	5,953	12/15/2004	01/25/2035
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	1FM	166,004	59.7500	291,259	487,459	166,004	294,622	0	321,455	0	1.410	11.428	MON	115	5,890	12/15/2004	01/25/2035
83611M-LZ-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	4FM	4,493,000	58.7400	2,639,251	4,493,000	4,493,000	0	0	0	0	0.480	0.480	MON	359	23,289	03/07/2006	03/25/2036
83611M-ML-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	3FM	25,068,365	56.2600	14,628,874	26,000,000	25,057,293	0	(13,591)	0	0	0.490	0.488	MON	2,122	137,406	03/14/2006	05/25/2036
83611M-PJ-1	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	4FM	8,000,000	57.8400	4,626,880	8,000,000	8,000,000	0	0	0	0	0.460	0.460	MON	613	39,845	04/13/2006	06/25/2036
83611X-AD-6	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	2FM	16,323,551	51.8000	11,706,348	22,600,000	16,299,169	0	(32,066)	54,962	0	0.450	0.431	MON	1,694	110,272	12/20/2006	01/25/2037
83611Y-AE-2	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	7,079,031	50.5500	4,852,589	9,600,000	7,072,025	0	(6,807)	0	0	0.440	0.468	MON	704	45,869	05/16/2006	06/25/2036
83611Y-AF-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	150,387	4.9600	163,604	3,300,000	140,322	0	(13,468)	0	0	0.490	0.536	MON	269	14,539	05/16/2006	06/25/2036
83612C-AE-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	3FM	1,012,199	49.5600	693,769	1,400,000	1,012,199	0	(2,527)	63,786	0	0.450	0.478	MON	105	6,831	05/24/2006	07/25/2036
84751P-AX-7	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	2FM	1,550,618	91.9400	1,418,592	1,542,904	1,547,081	0	(276)	0	0	1.185	1.132	MON	305	19,026	11/17/2006	08/25/2034
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B	C		2	5FM	147,480	78.9400	115,385	146,176	147,441	62,104	(63)	1,727	0	2.415	2.250	MON	59	3,515	03/21/2005	11/25/2034
84751P-KA-6	SPECIALTY UNDERWRITING & RESID ABS FLOAT			2	1FM	712,172	97.4600	715,942	734,572	716,149	0	3,978	0	0	0.410	1.948	MON	50	3,286	10/17/2007	12/25/2036
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC	C		2	1FM	1,638,264	51.8600	1,407,103	2,713,032	1,598,928	0	(146,070)	74,730	0	5.573	5.650	MON	12,599	144,651	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC	C		2	1FM	1,206,084	55.3200	1,146,124	2,071,673	1,179,701	0	(92,615)	78,005	0	5.850	6.071	MON	10,100	114,606	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	4FM	6,774,792	50.3000	4,805,038	9,553,101	6,772,955	0	(4,443)	1,367,356	0	0.320	0.347	MON	509	34,021	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	1FM	21,998,011	45.5300	29,448,532	64,675,000	21,998,011	0	1,563,686	0	0	0.380	0.407	MON	4,093	219,055	03/13/2012	01/25/2038
863572-UU-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	1FM	913,101	96.6000	880,023	910,965	913,703	0	(897)	0	0	1.150	0.979	MON	175	9,296	06/07/2007	08/25/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863576-DG-6	STRUCTURED ASSET SECS CORP 05 ABS FLOATE	C		2	1FM	6,500,000	80.9700	5,262,972	6,500,000	6,500,000	0	0	0	0	0.640	0.641	MON	693	44,237	11/16/2005	11/25/2035
863576-EQ-3	STRUCTURED ASSET SECS CORP 05 ABS FLOATE	C		2	4FM	11,646,832	85.0700	9,907,645	11,646,832	11,646,832	0	0	0	0	0.410	0.410	MON	795	52,105	11/02/2006	12/25/2035
86358E-A8-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	2FM	4,423,545	95.3600	4,229,408	4,435,327	4,429,818	0	422	0	0	0.410	0.443	MON	303	19,843	05/03/2007	01/25/2036
86358E-AB-2	STRUCTURED ASSET INVESTMENT ABS FLOATER			2	1FM	1,018,212	94.9500	965,556	1,016,941	1,017,839	0	(73)	0	0	0.890	0.874	MON	151	9,499	10/05/2006	01/25/2033
86358E-BW-5	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	5,033,496	93.9900	4,711,901	5,013,130	5,023,504	0	(846)	0	0	1.335	1.290	MON	1,115	69,443	11/03/2006	06/25/2033
86358E-BX-3	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	15,792	100.0000	133,359	133,356	0	0	(15,102)	0	0	2.895	14.015	MON	64	1,349	08/23/2007	06/25/2033
86358E-DY-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	2,957,712	93.2500	2,743,568	2,942,082	2,949,510	0	(1,187)	0	0	1.110	1.057	MON	544	33,576	06/25/2007	08/25/2033
86358E-E6-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	3FM	16,515,118	73.9200	13,277,056	17,962,090	16,520,217	0	16,446	161,617	0	0.390	1.971	MON	1,167	76,715	07/25/2007	04/25/2036
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	559,821	88.8300	493,716	555,826	559,014	0	816	0	0	1.260	1.149	MON	117	7,277	11/03/2006	08/25/2033
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	2FM	823,051	88.6300	726,413	819,594	822,336	0	320	0	0	1.185	1.105	MON	162	10,107	08/11/2006	11/25/2033
86358E-GW-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			2	1FM	2,559,541	88.2800	2,253,274	2,552,363	2,557,010	0	(506)	0	0	0.915	0.890	MON	389	24,487	11/03/2006	03/25/2034
86358E-HQ-2	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	10,339,447	89.4200	9,225,168	10,316,879	10,331,695	0	(1,182)	0	0	1.010	0.994	MON	1,736	108,916	10/02/2006	04/25/2034
86358E-LZ-7	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	6,392,969	88.3400	5,654,029	6,400,000	6,396,087	0	451	0	0	1.110	1.122	MON	1,184	74,054	07/18/2007	09/25/2034
86358E-VM-5	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	2,985,524	62.9900	3,486,402	5,535,000	3,147,003	0	161,480	0	0	0.690	0.727	MON	636	33,189	03/13/2012	07/25/2035
86358R-6A-0	STRUCTURED ASSET SECURITIES CO ABS FLOAT			2	4FM	1,881,282	82.3300	1,550,726	1,883,494	1,876,993	692,497	(6,661)	9,282	0	1.335	0.481	MON	419	26,091	08/23/2006	08/25/2032
86358R-W7-8	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	5FM	645,491	69.2000	444,353	642,131	647,588	327,787	578	0	0	1.935	1.794	MON	207	12,801	02/05/2007	07/25/2032
86358R-Z7-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	1FM	99,798	50.6200	123,935	244,833	95,973	16,775	(5,745)	0	0	2.010	6.678	MON	82	5,067	12/26/2012	07/25/2032
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	209,101	74.6500	215,017	288,019	196,393	72,800	(28,578)	0	0	3.360	1.646	MON	161	9,911	10/10/2006	04/25/2033
86359A-6T-5	STRUCTURED ASSET INVEST LOAN PRVT CMO O			2	1FM	815,825	106.2200	1,087,081	1,023,376	861,413	0	(8,928)	0	0	5.365	12.158	MON	4,575	54,197	08/16/2004	11/25/2033
86359A-CR-2	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	4,354,973	91.0900	4,727,025	5,189,469	4,293,304	0	(70,536)	0	0	3.210	4.728	MON	2,776	170,540	06/30/2006	07/25/2032
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	2,137,190	93.7400	1,994,123	2,127,219	2,132,015	0	(511)	0	0	1.210	1.134	MON	429	26,771	06/25/2007	11/25/2032
86359A-FD-0	STRUCTURED ASSET INVEST LOAN ABS FLOATER			2	1FM	3,184,880	78.9100	2,637,734	3,342,860	3,172,293	0	(16,432)	0	0	1.860	1.811	MON	1,036	62,266	03/06/2006	12/25/2032
86359B-GH-8	STRUCTURED ASSET SECURITIES CO SERIES 2			2	2FM	7,155,508	100.8500	7,150,891	7,090,565	7,167,502	0	(11,188)	0	0	2.775	2.499	MON	16,394	194,190	01/13/2004	02/25/2034
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT			2	1FM	956,003	105.6400	1,244,033	1,177,634	984,989	0	1,476	0	0	6.250	12.127	MON	6,134	153,338	10/15/2004	11/25/2034
86359U-AG-4	STRUCTURED ASSET SEC CORP ABS FLOATER	C		2	1FM	584,727	6.6000	548,190	8,300,000	604,349	0	19,622	0	0	0.510	0.557	MON	705	37,194	03/13/2012	04/25/2036
86361E-AG-6	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	3FM	3,556,920	5.6800	2,271,160	40,000,000	2,271,160	5,245,317	(170,531)	5,165,986	0	0.500	0.546	MON	3,331	215,450	09/22/2006	09/25/2036
881561-CG-7	TERWIN MORTGAGE TRUST SERIES 2003 6HE			2	1FM	375,520	91.7200	344,417	375,520	375,520	0	0	0	0	1.350	1.353	MON	84	5,259	11/14/2003	11/25/2033
92928S-AF-1	WMC MORTGAGE LOAN PASS-THROUGH ABS FLOAT	C		2	1FM	357,937	86.3000	309,009	358,049	357,983	0	14	0	0	0.651	0.659	MON	78	2,481	05/18/2007	09/20/2028
92928S-AN-4	WMC MORTGAGE LOAN PASS-THROUGH ABS FLOAT	C		2	1FM	404,294	81.8600	329,295	402,282	404,460	0	(1,317)	0	0	2.459	2.179	MON	412	9,427	06/07/2007	10/15/2029
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-			2	1FM	1,185,771	101.1800	1,192,902	1,178,998	1,184,690	0	(1,081)	0	0	5.000	4.688	MON	4,912	58,950	02/10/2005	03/25/2020
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-			2	2FM	1,188,074	101.1800	1,192,902	1,178,998	1,187,473	0	(602)	0	0	5.000	4.585	MON	4,912	4,912	11/07/2012	03/25/2020
93934X-AB-9	WASHINGTON MUTUAL ASSET-BACKED ABS FLOAT			2	1FM	11,303	40.5000	11,149	27,528	11,303	0	(4,775)	5,264	0	0.270	4.314	MON	1	84	06/19/2007	10/25/2036
949779-AB-8	WELLS FARGO MORTGAGE BACKED SE CMO FLOAT			2	1FM	9,916,591	102.9300	10,387,939	10,091,933	9,956,470	0	(3,151)	0	0	2.625	3.055	MON	22,080	267,622	03/20/2007	12/25/2034
9497EB-AB-5	WELLS FARGO HOME EQUITY ABS FLOATER			2	3FM	42,140,136	84.0900	35,434,376	42,140,136	42,140,136	0	0	0	0	0.360	0.360	MON	2,526	166,628	12/05/2006	01/25/2037
9497EN-AB-9	WELLS FARGO HOME EQUITY ABS FLOATER			2	1FM	42,531,000	91.1100	38,749,229	42,531,000	42,531,000	0	0	0	0	0.640	0.641	MON	4,535	289,452	10/28/2005	11/25/2035
9497ER-AC-8	WELLS FARGO HOME EQUITY WFHET_05-1	C		2	1FM	18,212,000	72.6800	13,236,955	18,212,000	18,212,000	0	0	0	0	0.690	0.691	MON	2,093	133,214	06/17/2005	04/25/2035
9497EU-AD-9	WELLS FARGO HOME EQUITY ABS FLOATER			2	1FM	5,997,000	94.5600	5,670,643	5,997,000	5,997,000	0	0	0	0	0.440	0.440	MON	512	28,654	05/25/2006	05/25/2036
94981R-AC-0	WFMBS_05-AR3 CMO FLOATER			2	1FM	5,600,394	101.0300	5,748,328	5,689,763	5,603,495	0	3,102	0	0	2.685	3.096	MON	11,881	152,959	03/29/2007	03/25/2035
B8A0LH-6J-3	COUNTRYWIDE HOME LN ABS FLOATER - 12668V			2	6FE	0	1.0000	0	19	0	0	0	0	0	0.300	1,800,000.000	MON	0	0	08/31/2011	11/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,959,795,732	XXX	3,420,623,924	4,994,323,091	3,906,400,117	70,438,751	(32,280,976)	76,684,838	0	XXX	XXX	XXX	2,954,631	61,636,629	XXX	XXX
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease			2	3	9,852,444	105.9800	16,205,876	15,290,878	10,338,905	0	138,903	0	0	5.870	11.516	MON	2,493	897,574	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease			2	3	1,051,925	110.1500	1,623,155	1,473,599	1,102,820	0	14,355	0	0	6.420	11.415	MON	263	94,605	05/19/2006	09/30/2028
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease			2	1	83,711,345	103.4700	86,619,419	83,711,345	83,711,345	0	0	0	0	3.900	3.931	MON	9,069	2,448,557	04/02/2012	03/31/2027
05947U-2Q-0	BANC OF AMERICA COMMERCIAL MOR CMBS	C		2	1FM	10,677,505	103.1700	11,226,642	10,881,763	10,827,051	0	9,941	0	0	5.051	5.436	MON	45,803	549,638	12/07/2007	10/10/2045
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	22,459,837	111.4000	26,209,211	23,526,000	23,037,743	0	137,621	0	0	5.190	5.989	MON	101,757	1,228,987	03/08/2012	09/10/2047
05947U-7J-1	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	32,330,713	101.9600	34,046,053	33,391,251	33,088,135	0	12,808	0	0	5.447	6.227	MON	151,568	1,818,821	03/19/2008	09/10/2045
05947U-7L-6	BANC OF AMERICA COMMERCIAL MOR CMBS	C		2	1FM	26,540,156	112.2000	30,405,902	27,100,000	26,971,964	0	1,846	0	0	5.372	5.500	MON	121,318	1,455,812	09/27/2011	09/10/2045
05947U-D2-1	BANC OF AMERICA COMMERCIAL MOR _05-1			2	1FM	15,240,713	102.5200	15,550,730	15,169,248	15,163,729	0	(8,345)	0	0	5.056	4.989	MON	63,913	779,538	03/31/2005	11/10/2042
05947U-R8-3	BANC OF AMERICA COMMERCIAL MOR _05-3			2	1FM	5,553,984	108.7100	6,522,768	6,000,000	5,835,764	0	59,164	0	0	4.668	5.915	MON	23,340	280,080	08/16/2007	07/10/2043
05947U-RD-2	BANC OF AMERICA COMMERCIAL MOR SERIES 2			2	1FM	40,754,326	101.0800	40,985,290	40,548,983	40,527,985	0	(23,051)	0	0	4.153	4.107	MON	140,333	1,683,999	07/27/2010	11/10/2038
05947U-W8-7	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	16,319,987	100.1300	16,593,977	16,572,052	16,508,894	0	(8,629)	0	0	4.891	5.094	MON	67,545	810,539	08/03/2010	07/10/2045
05947U-X2-9	BANC OF AMERICA COMMERCIAL MOR _05-4			2	1FM	2,779,738	103.5200	3,008,697	2,906,440	2,873,806	0	20,653	0	0	4.867	6.038	MON	11,788	141,456	07/30/2008	07/10/2045
059497-AV-9	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	12,809,718	102.6200	12,659,356	12,336,498	12,631,636	0	(140,604)	0	0	5.449	3.909	MON	56,018	671,586	10/11/2011	01/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
059497-AW-7	BANC OF AMERICA COMMERCIAL MOR CMBS	C		2	1FM	13,348,547	105.3900	14,508,297	13,765,824	13,620,318	0	33,763	0	0	5.422	5.995	MON	62,199	745,683	06/12/2007	01/15/2049
05950E-AD-0	BANC OF AMERICA COMMERCIAL MOR CMBS	C		2	1FM	13,530,061	105.6300	13,927,656	13,184,985	13,253,481	0	(27,588)	0	0	5.708	5.244	MON	62,722	765,456	04/03/2007	05/10/2045
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	42,791,884	114.5700	43,341,878	37,830,999	41,888,837	0	(903,048)	0	0	5.726	2.168	MON	180,532	1,468,420	04/05/2012	05/10/2045
05950V-AB-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	10,189,050	101.3400	10,031,435	9,898,664	10,012,875	0	98,802	0	0	5.309	3.990	MON	43,793	525,520	09/30/2010	10/10/2045
05950V-AD-2	BANK OF AMERICA COMMERCIAL MOR CMBS			2	1FM	6,943,734	105.8800	6,969,764	6,582,713	6,863,511	0	(80,222)	0	0	5.340	2.584	MON	29,293	292,931	02/22/2012	10/10/2045
05950W-AC-2	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	35,543,662	100.9600	35,537,814	35,200,000	35,226,259	0	(167,652)	0	0	5.600	5.228	MON	164,267	1,971,200	06/02/2010	07/10/2046
05950W-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	3,121,539	101.9800	3,134,844	3,074,106	3,074,551	0	(7,230)	0	0	5.602	5.323	MON	14,351	172,212	04/03/2007	07/10/2046
05950X-AB-2	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	19,642,555	100.0100	19,015,002	19,012,891	19,465,157	0	(500,318)	0	0	5.317	3.826	MON	84,243	1,010,916	07/22/2010	09/10/2047
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	8,222,286	105.0900	8,598,809	8,182,429	8,181,522	0	(3,693)	0	0	5.379	5.323	MON	36,678	440,133	09/28/2006	09/10/2047
05950X-AE-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	39,934,617	113.6400	47,099,061	41,444,000	40,717,704	0	166,470	0	0	5.414	5.996	MON	186,982	2,243,778	08/16/2007	09/10/2047
059512-AB-9	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	871,813	99.9700	843,623	843,860	847,886	0	(11,874)	0	0	5.685	2.421	MON	3,998	48,263	05/05/2011	06/10/2049
059512-AQ-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	2,673,103	100.0100	2,813,140	2,812,867	2,805,245	0	2,159	0	0	0.383	1.807	MON	658	11,847	06/17/2008	06/10/2049
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	10,611,888	105.3500	11,857,055	11,254,714	11,104,731	0	83,171	0	0	5.796	6.640	MON	54,362	591,173	03/15/2012	02/10/2051
059513-AD-3	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	1,875,076	104.5200	1,804,740	1,726,689	1,780,338	0	(43,840)	0	0	5.706	3.055	MON	8,210	98,525	09/21/2010	02/10/2051
05952C-AB-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	4,535,727	99.8700	4,693,943	4,699,855	4,688,418	0	21,162	0	0	5.434	6.351	MON	21,283	255,390	02/06/2008	02/10/2051
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS	C		2	1FM	42,032,075	105.4600	43,753,114	41,490,000	41,903,880	0	(218,550)	0	0	5.620	4.898	MON	194,312	2,238,071	04/17/2012	02/10/2051
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	321,775	100.2200	330,225	329,511	328,786	0	(123)	0	0	4.945	5.757	MON	1,358	100,011	07/30/2008	02/11/2041
07383F-3Y-2	BEAR STEARNS COMMERCIAL MORTGA _05-PWR7			2	1FM	12,808,304	101.9200	13,046,093	12,800,038	12,782,684	0	(4,083)	0	0	4.980	4.992	MON	53,120	690,775	04/07/2005	02/11/2041
07383F-3Z-9	BEAR STEARNS COMMERCIAL MORTGA CMBS	C		2	1FM	17,882,829	108.2400	19,699,785	18,200,000	18,082,508	0	46,300	0	0	5.116	5.451	MON	77,593	931,112	12/05/2007	02/11/2041
07383F-5J-3	BEAR STEARNS COMMERCIAL MORTGA _05_T18			2	1FM	3,554	99.9300	3,402	3,405	3,410	0	(69)	0	0	4.823	2.168	MON	14	290	07/27/2010	02/13/2042
07383F-7X-0	BEAR STEARNS COMMERCIAL MORTGA -05-PWR8	C		24	1FE	5,886,529	0.3400	560,086	0	546,694	0	(1,178,546)	0	0	0.748	5.502	MON	103,012	1,378,661	04/27/2007	06/11/2041
07383F-AE-8	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	7,040,820	101.6000	6,604,078	6,500,000	6,511,312	0	(84,869)	0	0	6.750	5.442	MON	36,563	438,750	11/17/2005	06/16/2030
07383F-AF-5	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	4,826,235	101.6700	4,541,757	4,467,120	4,476,928	0	(57,563)	0	0	6.750	5.457	MON	25,128	301,531	11/17/2005	06/16/2030
07383F-U6-3	BEAR STEARNS COMMERCIAL MORTGA _04-T16			2	1FM	2,648,506	100.8300	2,715,692	2,693,324	2,685,907	0	4,587	0	0	4.600	4.888	MON	10,324	148,553	04/15/2005	02/13/2046
07383F-XP-8	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	11,048,285	101.6300	11,586,071	11,400,000	11,327,949	0	50,023	0	0	4.684	5.213	MON	44,497	544,388	07/19/2007	08/13/2039
07383F-XQ-6	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	2,634,926	99.8500	2,696,053	2,700,000	2,684,546	0	9,369	0	0	4.804	5.240	MON	10,809	132,174	01/10/2007	08/13/2039
07387B-AE-3	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	2,675,391	102.2100	2,723,132	2,664,359	2,672,433	0	2,073	0	0	4.735	4.515	MON	10,513	126,157	05/10/2010	09/11/2042
07387B-CL-5	BEAR STEARNS COMMERCIAL MORTGA _05-T20			2	1FM	802,398	111.0000	888,035	800,000	799,827	0	(403)	0	0	5.149	5.143	MON	3,433	41,780	10/20/2005	10/12/2042
07387B-DZ-3	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	3,153,358	99.9000	3,210,004	3,213,102	3,206,700	0	8,891	0	0	5.395	5.911	MON	14,446	191,708	07/22/2008	12/11/2040
07387B-EA-7	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	1,785,117	102.7200	1,823,699	1,775,421	1,774,888	0	(1,064)	0	0	5.382	5.322	MON	7,963	99,029	12/09/2005	12/11/2040
07387B-EB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS	C		2	1FM	4,557,813	111.3600	5,011,398	4,500,000	4,556,101	0	(23,019)	0	0	5.405	4.873	MON	20,269	243,225	03/04/2011	12/11/2040
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS	C		2	1FM	50,038,593	113.3900	58,720,083	51,788,000	50,908,706	0	224,766	0	0	5.573	6.203	MON	240,507	2,916,621	06/03/2010	04/12/2038
07387J-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	3,502,094	114.4700	3,548,604	3,100,000	3,421,486	0	(80,563)	0	0	5.712	2.248	MON	14,755	143,891	03/20/2012	09/11/2038
07387M-AB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	1,446,531	100.9300	1,450,190	1,436,842	1,435,133	0	(2,165)	0	0	5.404	5.174	MON	6,470	88,650	09/30/2009	03/11/2039
07387M-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS	C		2	1FM	20,157,500	102.0400	22,448,250	22,000,000	21,261,459	0	(14,009)	0	0	5.452	7.588	MON	99,946	1,217,917	03/14/2008	03/11/2039
07387M-AD-1	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	623,798	103.1100	614,160	595,639	604,345	0	(4,576)	0	0	5.452	4.003	MON	2,706	34,498	09/30/2009	03/11/2039
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA CMBS	C		2	1FM	69,279,410	112.8300	74,989,937	66,463,000	68,177,296	0	(586,744)	0	0	5.452	4.466	MON	301,942	3,662,305	02/15/2012	03/11/2039
07388L-AC-4	BEAR STEARNS COMMERCIAL MORTGA CMBS	C		2	1FM	2,978,438	103.3200	3,099,748	3,000,000	2,991,744	0	2,341	0	0	5.518	5.704	MON	13,795	165,540	07/09/2008	09/11/2041
07388L-AD-2	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	14,272,202	103.1400	14,641,480	14,195,877	14,197,094	0	(4,365)	0	0	5.530	5.464	MON	65,419	783,021	11/28/2012	09/11/2041
07388L-AE-0	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	15,006,753	114.8400	15,687,882	13,660,000	14,637,973	0	(269,565)	0	0	5.540	3.307	MON	63,064	756,764	11/15/2011	09/11/2041
07388L-AK-6	BEAR STEARNS COMMERCIAL MORTGA CMBS IO N			24	1FE	5,780,243	0.3500	814,805	0	808,330	0	(1,107,351)	0	0	0.436	2.784	MON	84,351	1,239,220	09/13/2006	09/11/2041
07388N-AC-0	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	13,697,663	102.0800	13,740,885	13,460,990	13,470,220	0	(51,882)	0	0	5.531	5.171	MON	62,044	901,431	07/19/2010	10/12/2041
07388N-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	5,282,610	115.2700	6,305,340	5,470,000	5,380,035	0	20,057	0	0	5.537	6.079	MON	25,239	302,874	06/12/2007	10/12/2041
07388P-AC-5	BSCMS 2006-PW14 Class A-3			2	1FM	19,968,359	100.4800	19,493,314	19,400,000	19,550,423	0	140,059	0	0	5.209	4.039	MON	84,212	1,010,546	06/22/2010	12/11/2038
07388Q-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	15,471,275	104.0600	15,091,626	14,503,509	15,120,261	0	(138,376)	0	0	5.736	2.794	MON	69,327	831,921	06/21/2011	06/11/2050
07388V-AB-4	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	483,817	99.9400	500,111	500,393	498,992	0	(2)	0	0	5.330	6.446	MON	2,223	27,664	08/28/2008	01/12/2045
07388V-AC-2	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	6,793,281	102.9600	7,207,186	7,000,000	6,950,527	0	27,682	0	0	5.432	6.032	MON	31,687	380,240	07/06/2007	01/12/2045
073945-AD-9	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	17,868,622	107.4500	19,000,127	17,682,283	17,727,293	0	(40,403)	0	0	5.746	5.551	MON	84,669	1,016,024	02/04/2010	09/11/2042
07401D-AD-3	BSCMS 2007 - PWR18 CMBS			2	1FM	8,624,270	108.9700	8,608,749	7,900,000	8,406,601	0	(207,446)	0	0	5.926	3.075	MON	39,013	468,154	12/08/2011	06/11/2050
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2			1		5,446,835	103.2000	5,620,979	5,446,835	5,446,835	0	0	0	0	3.983	4.016	MON	9,642	122,937	05/21/2012	06/15/2032
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS	C		2	1FM	162,642,229	110.9800	169,238,455	152,499,500	159,626,377	0	(2,482,445)	0	0	5.219	3.255	MON	663,256	7,581,904	03/19/2012	07/15/2044
12513X-AB-8	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	365,494	99.9000	358,852	359,208	360,425	0	1,267	0	0	5.408	4.137	MON	1,619	19,426	01/08/2010	01/15/2046
12513X-AC-6	CITIGROUP/DEUTSCHE BANK COMMER CMBS	C		2	1FM	26,144,313	106.2200	28,916,979	27,225,000	26,675,692	0	(149,411)	0	0	5.367	6.172	MON	121,765	1,419,445	05/01/2012	01/15/2046
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS	LS		2	1FM	34,045,882	112.0000	34,712,536	30,994,000	33,349,405	0	(638,584)	0	0	5.304	2.495	MON	136,995	1,321,377	03/20/2012	01/15/2046
12513Y-AC-4	CITIGROUP/DEUTSCHE BANK COMMER CMBS	LS		2	1FM	26,527,255	101.4300	26,744,490	26,367,903	26,561,146	0	77,373	0	0	5.205	4.338	MON	114,371	1,372,449	03/04/2011	12/11/2049
12513Y-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS	C		2	1FM	61,696,668	103.8800	62,325,660	60,000,000	61,001,467	0	(557,285)	0	0	5.293	4.414	MON	264,650	3,175,800	09/30/2011	12/11/2049
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	12,634,954	105.0200	12,723,101	12,114,412	12,430,436	0	(150,976)	0	0	5.278	3.455	MON	53,283	639,399	09/26/2011	12/11/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12619Z-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	9,426,797	104.6200	9,415,973	9,000,000	9,413,491	0	(13,306)	0	0	2.256	1.027	MON	16,920	16,920	11/13/2012	12/10/2044
12623S-AD-2	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	46,459,020	99.9400	45,970,643	46,000,000	46,456,680	0	(2,340)	0	0	2.540	2.425	MON	97,367	0	12/06/2012	12/10/2045
12624B-AB-2	COMM MORTGAGE TRUST CMBS			2	1FM	5,260,742	104.8900	5,244,324	5,000,000	5,253,006	0	(7,736)	0	0	2.350	1.109	MON	9,792	9,792	11/08/2012	05/15/2045
12624P-AC-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	29,622,300	102.7200	29,687,352	28,900,000	29,592,400	0	(29,901)	0	0	1.765	1.227	MON	42,507	85,014	10/03/2012	10/15/2045
12624Q-AP-8	COMM MORTGAGE TRUST CMBS			2	1FM	14,349,667	102.8800	14,402,766	14,000,000	14,340,356	0	(9,311)	0	0	1.801	1.273	MON	21,012	21,012	11/02/2012	10/15/2045
14986D-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS	C		2	1FM	16,284,621	101.4800	16,363,132	16,124,156	16,103,782	0	(45,079)	0	0	5.608	5.416	MON	75,354	904,243	10/02/2007	10/15/2048
14986D-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS	C		2	1FM	27,006,328	103.0700	30,920,580	30,000,000	28,984,376	0	1,114,249	0	0	5.658	8.289	MON	141,450	1,697,400	12/15/2009	10/15/2048
14986D-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	98,700,583	114.9300	100,675,463	87,594,000	97,036,570	0	(1,664,014)	0	0	5.617	2.324	MON	410,013	2,959,906	05/07/2012	10/15/2048
173067-GT-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	37,291,556	107.7900	37,414,291	34,710,000	36,225,233	0	(758,769)	0	0	4.860	2.544	MON	140,576	1,686,906	07/28/2011	05/15/2043
17309D-AB-9	CITIGROUP COMMERCIAL MORTGAGE CMBS	C		2	1FM	5,403,208	102.0400	5,592,242	5,480,308	5,460,166	0	79	0	0	5.738	5.974	MON	26,206	319,252	01/15/2010	03/15/2049
17309D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	31,695,016	105.0900	32,624,727	31,044,205	31,160,477	0	(62,569)	0	0	5.738	5.321	MON	148,447	1,808,463	12/07/2007	03/15/2049
17310M-AC-4	CITIGROUP COMMERCIAL MTG TRUST CMBS	C		2	1FM	13,160,821	102.6900	14,372,754	13,996,459	13,763,551	0	254,549	0	0	5.431	7.060	MON	63,346	760,148	10/01/2008	10/15/2049
17311Q-BF-6	CITIGROUP COMMERCIAL MORTGAGE CMBS	C		2	1FM	7,919,975	100.1400	7,667,785	7,657,019	7,658,549	0	(52,863)	0	0	5.702	4.124	MON	36,384	443,588	05/26/2010	12/10/2049
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	66,001,500	104.9600	73,994,615	70,500,000	69,412,016	0	948,333	0	0	5.702	6.978	MON	334,995	4,012,228	03/15/2012	12/10/2049
17311Q-BH-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	5,382,617	112.1200	5,606,124	5,000,000	5,252,196	0	(64,520)	0	0	5.702	4.271	MON	23,758	289,661	10/19/2010	12/10/2049
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	25,563,125	107.1000	27,252,855	25,446,168	25,609,219	0	(29,654)	0	0	5.702	5.344	MON	120,912	1,389,733	05/01/2012	12/10/2049
17318U-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	6,149,677	104.1600	6,249,918	6,000,000	6,144,232	0	(5,445)	0	0	2.631	2.237	MON	13,155	39,465	09/10/2012	09/10/2045
190749-AB-7	CWCAPITAL COBOLT CMBS			2	1FM	2,953,236	100.2600	3,067,465	3,059,540	3,048,934	0	97,626	0	0	5.174	6.456	MON	13,192	158,301	10/02/2008	08/15/2048
190749-AC-5	CWCAPITAL COBOLT CMBS			2	1FM	3,384,303	104.0400	3,544,921	3,407,195	3,395,908	0	1,720	0	0	5.223	5.362	MON	14,830	177,958	05/10/2007	08/15/2048
190749-AD-3	CWCAPITAL COBOLT CMBS	C		2	1FM	10,385,771	103.9300	10,392,730	10,000,000	10,333,065	0	19,669	0	0	5.311	3.989	MON	44,258	531,100	11/23/2010	08/15/2048
19075D-AB-7	CWCAPITAL COBALT CMBS			2	1FM	2,983,736	99.7700	2,882,927	2,889,500	2,889,539	0	(21,778)	0	0	5.723	3.914	MON	13,779	158,044	05/01/2012	05/15/2046
20047A-AD-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2			2	1FM	6,259,853	103.6700	6,934,527	6,688,882	6,615,057	0	60,056	0	0	4.715	5.809	MON	26,282	315,381	05/05/2006	03/10/2039
20047E-BG-6	COMMERCIAL MORTGAGE PASS-THROU CMBS	C		2	1FM	32,485,740	100.5400	34,092,050	33,910,324	33,806,470	0	17	0	0	5.248	6.806	MON	148,301	1,779,614	06/29/2010	12/10/2046
20047G-BP-1	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	633,666	101.9600	645,655	633,217	632,653	0	(304)	0	0	5.234	5.196	MON	2,762	33,143	06/18/2004	07/10/2037
20047P-AC-1	COMMERCIAL MTGE PASS-THROUGH CMBS			2	1FM	48,687,931	101.8700	49,369,157	48,463,710	48,472,398	0	(17,242)	0	0	4.820	4.784	MON	194,663	2,335,951	04/18/2005	05/10/2043
20047Q-AC-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	3,802,531	99.8900	3,707,662	3,711,731	3,709,165	0	(1,376)	0	0	5.686	4.931	MON	17,586	214,636	01/14/2010	06/10/2046
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS	M		2	1FM	91,872,358	113.5700	97,011,494	85,420,000	90,521,015	0	(1,328,398)	0	0	5.748	3.655	MON	409,134	4,366,784	04/04/2012	06/10/2046
20047R-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	37,316	99.8800	36,316	36,362	36,601	0	100	0	0	5.800	4.027	MON	176	2,108	02/03/2011	12/10/2049
20047R-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	2,333,686	107.9600	2,962,471	2,743,999	2,565,782	0	48,180	0	0	5.800	9.432	MON	13,263	161,685	04/24/2009	12/10/2049
201730-AX-6	COMMERCIAL MORTGAGE ASSET TRUS CMBS			2	1FM	297,059	100.1200	273,776	273,448	275,431	0	(7,519)	0	0	7.737	3.359	MON	1,175	21,157	09/30/2009	11/17/2032
201730-AZ-1	COMMERCIAL MORTGAGE ASSET TRUS CMBS			2	1FM	9,282,723	103.8200	8,475,840	8,164,000	8,281,307	0	(205,772)	0	0	7.800	5.368	MON	35,377	636,792	01/11/2007	11/17/2032
20173M-AD-2	GREENWICH CAPITAL COMMERCIAL F CMBS	C		2	1FM	29,743,228	100.4800	29,921,817	29,778,286	29,712,312	0	13,277	0	0	5.867	6.022	MON	145,595	1,778,651	08/28/2008	07/10/2038
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS	C		2	1FM	85,246,706	103.2000	88,348,605	85,609,777	85,877,007	0	261,799	0	0	5.381	5.166	MON	383,889	4,546,871	04/17/2012	03/10/2039
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F CMBS			2	1FM	11,079,322	105.3500	11,548,288	10,961,570	10,982,214	0	(16,049)	0	0	5.441	5.298	MON	49,702	596,419	03/27/2007	03/10/2039
20173W-AC-2	COMMERCIAL MORTGAGE LOAN TRUST CMBS			2	1FM	1,087,331	99.8600	1,073,337	1,074,820	1,074,925	0	(6,485)	0	0	6.006	4.450	MON	5,379	49,486	05/01/2012	12/10/2049
22540A-6K-9	CS FIRST BOSTON MTG SECURITIES CMBS			2	1FM	924,459	101.2900	913,459	901,808	900,125	0	(106)	0	0	6.610	6.104	MON	4,967	49,675	06/12/2007	12/15/2035
22540A-JR-0	CS FIRST BOSTON MTG SECURITIES CMBS			2	1FM	4,694,849	101.4200	4,596,022	4,531,811	4,537,308	0	(23,527)	0	0	7.130	6.325	MON	17,951	323,118	07/12/2006	11/15/2030
22541N-A3-3	CS FIRST BOSTON MORTGAGE SECUR CMBS			2	1FM	2,908,989	99.9700	3,017,254	3,018,039	3,009,292	0	18,454	0	0	4.597	5.573	MON	11,562	143,829	06/20/2008	03/15/2035
22541Q-DL-3	CS FIRST BOSTON MORTGAGE SECUR CMBS			2	1FM	5,855,071	100.7200	6,450,841	6,405,000	6,361,344	0	86,646	0	0	4.082	5.567	MON	21,788	261,452	03/02/2006	05/15/2038
22541S-2S-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_04-C			2	1FM	2,889,175	106.4500	3,086,970	2,900,000	2,892,915	0	740	0	0	4.829	4.907	MON	11,670	140,041	04/27/2005	11/15/2037
22541S-H7-6	CS FIRST BOSTON MORTGAGE SECUR CMBS	C		2	1FM	12,860,928	101.4000	13,567,175	13,379,923	13,313,076	0	54,341	0	0	4.514	5.325	MON	50,331	628,595	05/17/2007	10/15/2039
22541S-H8-4	CS FIRST BOSTON MORTGAGE SECUR CMBS	C		2	1FM	22,218,632	104.7300	24,103,826	23,015,000	22,784,940	0	124,432	0	0	4.691	5.347	MON	89,969	1,079,634	12/05/2007	10/15/2039
22541S-WJ-3	CS FIRST BOSTON MORTGAGE SECUR CSFB_04-C			2	1FM	7,210,522	101.5000	7,282,333	7,174,649	7,163,391	0	(5,609)	0	0	4.835	4.775	MON	28,908	346,894	08/11/2004	07/15/2036
225458-RR-1	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C	C		2	1FM	21,393,577	103.1700	24,446,477	23,696,236	22,724,504	0	434,577	0	0	4.691	7.025	MON	92,633	1,125,564	05/15/2009	04/15/2037
225458-RS-9	CS FIRST BOSTON MTGE SECURITIE CMBS			2	1FM	1,395,607	102.5400	1,499,511	1,462,325	1,449,444	0	7,359	0	0	4.681	5.794	MON	5,704	69,937	07/11/2007	04/15/2037
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS			2	1FM	20,975,759	109.1200	20,848,547	19,105,250	20,566,843	0	(408,916)	0	0	5.104	1.428	MON	81,261	568,827	04/26/2012	08/15/2038
225458-VP-0	CS FIRST BOSTON MTGE SECURITIE CMBS			2	1FM	2,672,129	102.7300	2,827,934	2,752,888	2,732,172	0	8,094	0	0	4.614	5.251	MON	10,585	127,018	04/03/2007	07/15/2037
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C			2	1FM	83,042,031	108.4000	82,384,912	76,000,000	81,454,312	0	(1,587,719)	0	0	4.686	1.331	MON	296,780	2,077,460	05/07/2012	07/15/2037
22545D-AC-1	CREDIT SUISSE MORTGAGE CAPITAL CMBS			2	1FM	1,071,229	100.5500	1,055,109	1,049,300	1,051,771	0	(3,139)	0	0	5.804	5.395	MON	5,075	61,991	05/18/2007	06/15/2038
22545L-AC-3	CREDIT SUISSE MORTGAGE CAPITAL CMBS	C		2	1FM	16,865,631	101.2700	18,242,714	18,014,025	17,767,009	0	174,660	0	0	5.308	7.038	MON	79,682	956,184	08/28/2008	12/15/2039
22545X-AB-9	CREDIT SUISSE MORTGAGE CAPITAL CMBS			2	1FM	1,129,221	99.9800	1,108,194	1,108,438	1,107,971	0	(294)	0	0	5.268	3.962	MON	4,866	58,383	05/21/2010	02/15/2040
22545Y-AB-7	CREDIT SUISSE MORTGAGE CAPITAL CMBS			2	1FM	1,992,518	100.8500	1,986,201	1,969,541	2,051,814	0	84,009	0	0	5.448	4.285	MON	8,942	110,727	09/26/2011	01/15/2049
22546B-AC-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS			2	1FM	11,921,358	99.8100	12,004,195	12,027,384	11,984,994	0	(4,757)	0	0	5.589	5.758	MON	56,018	712,638	05/01/2012	09/15/2040
225470-AM-5	CREDIT SUISSE FB MORTGAGE SEC CMBS			2	1FM	373,187	100.1600	372,351	371,760	371,404	0	(325)	0	0	5.100	4.900	MON	1,580	18,960	01/13/2010	08/15/2038
225470-AN-3	CREDIT SUISSE FB MORTGAGE SEC CMBS			2	1FM	7,855,179	102.4000	8,188,533	7,996,364	7,966,980	0	17,649	0	0	5.100	5.466	MON	33,985	407,814	10/12/2006	08/15/2038
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS	M		2	1FM	77,300,072	109.9200	90,371,672	82,219,000	80,110,461	0	730,671	0	0	5.100	6.199	MON	349,431	4,111,263	03/26/2012	08/15/2038
225470-F5-7	CREDIT SUISSE FB MORTGAGE SEC CMBS	C		2	1FM	22,040,253	105.2900	23,763,025	22,569,519	22,290,055	0	87,484	0	0	5.409	6.052	MON	101,731	1,242,414	06/22/2009	02/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225470-F7-3	CREDIT SUISSE FB MORTGAGE SEC CMBS	C		2	1FM	28,434,444	112.8300	30,881,516	27,370,000	28,460,790	0	(92,154)	0	0	5.409	3.876	MON	123,369	1,084,835	11/28/2012	02/15/2039
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS	C		2	1FM	34,484,268	110.0200	38,816,220	35,281,763	35,262,458	0	51,269	0	0	5.230	5.196	MON	153,770	1,700,043	06/04/2012	12/15/2040
229488-AA-5	MHSS - Addison LP Series 2010 Lease-Back			2	1	18,536,495	115.5700	21,423,390	18,536,495	18,536,495	0	0	0	0	5.680	5.747	MON	46,794	1,052,873	09/15/2010	10/15/2030
229518-AA-9	Texas Health Resources SPE			2	1	11,536,881	108.6600	12,535,419	11,536,881	11,536,881	0	0	0	0	5.430	5.491	MON	27,842	626,453	12/30/2010	12/15/2025
23305Y-BB-4	DBUBS MORTGAGE TRUST DBUBS_11- CMBS			2	1FM	5,459,961	108.8000	5,440,020	5,000,000	5,425,177	0	(34,784)	0	0	3.642	1.068	MON	15,175	45,525	09/17/2012	08/10/2044
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten			2	2	44,156,338	133.9000	59,126,529	44,156,338	44,156,338	0	0	0	0	8.350	8.495	MON	215,078	3,687,054	09/30/2009	10/10/2031
28332#-AB-2	EL Greenfield IN Landlord, LLC Promissor			2	1	9,657,083	119.4400	11,534,700	9,657,083	9,657,083	0	0	0	0	6.250	6.331	MON	1,677	603,568	02/01/2010	07/31/2022
33735P-AL-1	FIRST UNION COMMERCIAL MORTGAG CMBS			2	1FM	2,218,750	102.1400	2,042,790	2,000,000	2,016,110	0	(35,139)	0	0	7.086	5.339	MON	11,810	143,022	01/19/2006	10/15/2035
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1			2	1FE	0	5.0000	1	10	0	0	0	0	0	6.560	0.000	MON	0	0	05/23/2012	11/18/2035
337367-AH-9	FIRST UNION-LEHMAN BROTHERS-BA FULBA_98-			2	1FM	1,317,469	102.4000	1,228,770	1,200,000	1,202,747	0	(18,699)	0	0	6.778	5.216	MON	6,778	81,530	10/06/2005	11/18/2035
36159X-AB-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS	C		2	1FM	86,689,507	99.8600	86,783,038	86,903,051	86,911,339	0	98,533	0	0	5.417	5.347	MON	392,295	4,707,538	12/29/2010	12/10/2049
36159X-AC-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	6,821,953	105.3800	6,849,674	6,500,000	6,706,331	0	(56,065)	0	0	5.481	4.500	MON	29,689	356,265	11/08/2010	12/10/2049
361849-C7-5	GMAC Commercial Mortgage Secur GMACC_04-			2	1FM	18,108,408	101.7700	18,275,857	17,957,383	17,948,353	0	(16,956)	0	0	4.776	4.675	MON	71,470	857,645	04/14/2005	03/10/2038
361849-J8-6	GMAC Commercial Mortgage Secur GMAC_04-C			2	1FM	356,086	102.9400	368,118	357,621	356,978	0	159	0	0	4.702	4.818	MON	1,401	17,510	05/12/2005	12/10/2041
361849-Q9-6	GMAC Commercial Mortgage Secur CMBS	C		2	1FM	83,735,526	110.2400	93,610,469	84,913,000	84,890,063	0	5,149	0	0	5.238	5.235	MON	370,645	4,360,443	04/17/2012	11/10/2045
361849-XG-2	GMAC Commercial Mortgage Secur CMBS			2	1FM	949,375	100.7700	1,007,716	1,000,000	995,579	0	9,021	0	0	4.283	5.285	MON	3,569	42,830	03/15/2007	05/10/2036
361849-YW-6	GMAC Commercial Mortgage Secur CMBS			2	1FM	3,562,672	102.3900	3,617,442	3,533,000	3,530,973	0	(6,043)	0	0	5.460	5.338	MON	16,075	196,488	01/16/2007	05/10/2040
36192K-AS-6	GS MORTGAGE SECURITIES CORPORA CMBS			2	1FM	13,259,879	107.7900	14,012,227	13,000,000	13,238,788	0	(21,091)	0	0	3.206	2.879	MON	34,732	208,390	05/18/2012	05/10/2045
36192P-AF-3	GS MORTGAGE SECURITIES TRUST G CMBS			2	1FM	20,499,238	102.5700	20,513,800	20,000,000	20,490,244	0	(8,994)	0	0	1.762	1.228	MON	29,367	29,367	11/16/2012	11/10/2045
36228C-TH-6	GS Mortgage Securities Corp GSMS_04-GG2	LS		2	1FM	8,944,126	105.8400	9,419,732	8,900,000	8,896,653	0	(7,081)	0	0	5.396	5.371	MON	40,020	480,244	07/29/2004	08/10/2038
36228C-WU-3	GS Mortgage Securities Corp CMBS			2	1FM	3,851,996	103.1700	3,923,493	3,802,973	3,800,786	0	(68,555)	0	0	5.506	4.687	MON	17,449	209,392	06/09/2010	04/10/2038
36228C-WW-9	GS Mortgage Securities Corp CMBS	C		2	1FM	58,126,712	106.2500	61,019,244	57,432,039	57,546,936	0	(83,889)	0	0	5.587	5.384	MON	267,394	3,208,728	12/07/2007	04/10/2038
36228C-WX-7	GS Mortgage Securities Corp CMBS			2	1FM	43,141,711	112.5800	43,144,440	38,322,000	42,557,730	0	(583,981)	0	0	5.553	1.551	MON	177,335	891,145	09/25/2012	04/10/2038
362332-AE-8	GS MORTGAGE SECURITIES CORP CMBS			2	1FM	44,644,241	115.3400	45,135,222	39,131,000	43,977,044	0	(667,197)	0	0	5.560	1.913	MON	181,307	1,151,652	08/28/2012	11/10/2039
36246L-AB-7	GS MORTGAGE SECURITIES CORP CMBS 2007-G	LS		2	1FM	43,437,037	100.4900	43,712,716	43,499,309	43,642,895	0	44,278	0	0	5.778	5.355	MON	209,449	2,456,954	04/17/2012	08/10/2045
36246L-AD-3	GS MORTGAGE SECURITIES CORP CMBS			2	1FM	919,481	105.6400	1,143,124	1,082,141	1,008,365	0	23,249	0	0	5.789	9.487	MON	5,221	63,686	06/16/2009	08/10/2045
36828Q-KQ-8	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-			2	1FM	7,216,438	106.1100	7,620,032	7,181,000	7,182,478	0	(4,904)	0	0	4.724	4.691	MON	28,269	339,230	02/03/2005	06/10/2048
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	73,558,672	108.5400	72,721,463	67,000,000	72,021,244	0	(1,537,428)	0	0	4.978	1.374	MON	277,938	1,945,568	05/01/2012	05/10/2043
36828Q-NW-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-			2	1FM	25,235,173	103.0000	25,750,000	25,000,000	25,053,528	0	(13,604)	0	0	5.083	4.978	MON	105,896	1,270,750	08/12/2005	07/10/2045
36828Q-PV-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-	C		2	1FM	12,807,989	104.1900	13,560,185	13,015,422	12,954,656	0	17,140	0	0	4.940	5.292	MON	53,580	642,962	04/03/2007	07/10/2045
36828Q-PW-0	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	1,262,844	109.3700	1,257,754	1,150,000	1,241,318	0	(21,526)	0	0	4.974	1.637	MON	4,767	33,367	05/24/2012	07/10/2045
36828Q-QA-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	221,749	99.9800	219,515	219,554	219,511	0	(68)	0	0	5.305	4.183	MON	971	11,647	05/20/2010	11/10/2045
36828Q-QD-1	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	1,319,227	103.9800	1,364,972	1,312,671	1,312,657	0	(659)	0	0	5.275	5.228	MON	5,770	70,359	12/02/2005	11/10/2045
36828Q-QE-9	GE CAPITAL COMMERCIAL MORTGAGE CMBS	C		2	1FM	99,160,781	111.8400	111,022,107	99,271,800	99,948,648	0	(387,902)	0	0	5.307	4.970	MON	439,020	5,352,731	08/17/2011	11/10/2045
36828Q-RX-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS	C		2	1FM	781,531	103.4100	812,791	786,002	784,188	0	295	0	0	5.296	5.430	MON	3,469	42,459	03/13/2006	03/10/2044
36828Q-RY-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS	C		2	1FM	74,616,010	112.1800	86,575,687	77,175,000	76,268,027	0	216,709	0	0	5.296	5.708	MON	340,578	4,131,451	05/30/2012	03/10/2044
396789-JS-9	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	812,682	100.2200	795,554	793,829	801,509	0	(3,859)	0	0	4.569	3.510	MON	3,023	36,270	07/30/2010	08/10/2042
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	5,589,486	101.9400	5,578,837	5,472,549	5,562,202	0	(34,418)	0	0	4.619	2.235	MON	21,065	202,040	03/26/2012	08/10/2042
396789-JU-4	GREENWICH CAPITAL COMMERCIAL GCCFC_05-GG			2	1FM	4,749,428	106.6800	4,702,459	4,408,000	4,656,106	0	(93,323)	0	0	4.799	1.583	MON	17,628	141,874	05/22/2012	08/10/2042
396789-LG-2	GREENWICH CAPITAL COMMERCIAL CMBS	C		2	1FM	1,580,997	100.0700	1,573,516	1,572,436	1,571,175	0	(4,903)	0	0	5.117	4.600	MON	6,705	80,461	11/18/2010	04/10/2037
396789-LJ-6	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	30,814,293	101.3400	31,967,134	31,546,000	31,282,695	0	8,505	0	0	5.243	5.660	MON	137,830	1,653,957	09/01/2010	04/10/2037
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	32,245,815	104.5800	33,293,200	31,834,693	32,087,203	0	(151,933)	0	0	5.190	4.329	MON	137,685	1,652,220	05/10/2011	04/10/2037
396789-LL-1	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	27,621,043	110.4900	31,625,066	28,623,000	28,224,698	0	119,442	0	0	5.224	5.802	MON	124,605	1,495,266	03/01/2011	04/10/2037
39843*-AA-7	Grifols Inc Credit-Tenant Lease			2	3	24,412,014	108.4500	26,474,680	24,412,014	24,412,014	0	0	0	0	7.350	7.459	MON	104,667	1,794,283	06/09/2011	07/10/2016
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten			2	1	9,026,853	142.1000	12,826,677	9,026,853	9,026,853	0	0	0	0	6.720	6.814	MON	35,385	606,604	09/27/2007	08/10/2032
42332Q-BA-0	HFCMC_99-PH1 CMBS			2	1FM	457,508	100.2400	419,342	418,336	418,050	0	3	0	0	7.845	5.967	MON	2,735	33,377	11/15/2005	01/17/2034
42809#-AA-9	Hess Corporation No. 2007-1 Debt in a Le			2	2	23,422,074	112.5000	26,183,231	23,422,074	23,422,074	0	0	0	0	5.960	5.957	JJ	694,100	1,395,956	08/15/2007	01/02/2020
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT			2	2	10,682,290	117.2200	12,521,864	10,682,290	10,682,290	0	0	0	0	6.390	6.475	MON	56,883	682,598	05/12/2006	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT			2	2	16,277,775	117.2200	19,080,936	16,277,775	16,277,775	0	0	0	0	6.390	6.474	MON	86,679	1,040,150	09/01/2006	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L			2	2	23,399,301	117.2200	27,428,846	23,399,301	23,399,301	0	0	0	0	6.390	6.474	MON	124,601	1,495,215	03/01/2007	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L			2	2	20,855,899	117.2200	24,447,450	20,855,899	20,855,899	0	0	0	0	6.390	6.474	MON	111,058	1,332,692	08/31/2007	11/01/2027
46625M-YV-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	11,042,930	102.0400	11,224,609	11,000,000	10,988,616	0	(10,624)	0	0	5.405	5.361	MON	49,549	604,899	05/17/2007	08/12/2040
46625Y-C5-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC_06-			2	1FM	440,931	99.9600	500,256	500,480	497,288	0	9,848	0	0	5.491	9.849	MON	2,290	31,632	06/30/2009	12/12/2044
46625Y-EX-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_04-			2	1FM	38,029,699	100.1900	38,672,452	38,600,000	38,520,357	0	61,348	0	0	4.657	4.912	MON	149,800	1,793,303	12/01/2011	01/15/2042
46625Y-GM-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	47,457,673	101.5400	48,252,639	47,523,000	47,432,774	0	(3,969)	0	0	4.865	4.905	MON	192,666	2,311,994	04/07/2005	03/15/2046
46625Y-GP-2	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-	C		2	1FM	11,752,332	107.8900	12,947,327	12,000,000	11,904,836	0	33,680	0	0	5.038	5.417	MON	50,380	604,560	12/05/2007	03/15/2046
46625Y-JF-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	22,190,102	109.2400	24,791,680	22,695,000	22,520,040	0	59,335	0	0	5.335	5.706	MON	100,898	1,210,606	03/23/2007	08/12/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46625Y-JG-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	23,536,308	103.3700	24,279,451	23,487,364	23,476,865	0	(19,553)	0	0	5.201	5.092	MON	101,798	1,221,404	09/30/2009	08/12/2037
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	74,664,901	108.8000	75,506,437	69,400,000	73,056,891	0	(1,428,155)	0	0	4.738	2.256	MON	274,014	2,931,697	04/26/2012	07/15/2042
46625Y-ND-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	1,042,460	103.5800	1,073,755	1,036,596	1,036,181	0	(700)	0	0	4.659	4.548	MON	4,025	48,295	07/27/2010	07/15/2042
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS	C		2	1FM	28,072,391	112.9400	31,292,395	27,707,195	28,126,091	0	(131,142)	0	0	5.475	4.892	MON	126,414	1,494,107	03/20/2012	04/15/2043
46625Y-Q3-0	JP MORGAN CHASE COMMERCIAL MOR CMBS			24	1FE	1,509,271	0.0100	19,635	0	19,504	0	(255,207)	0	0	0.049	5.491	MON	9,630	320,986	03/28/2006	04/15/2043
46625Y-QR-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-	C		2	1FM	19,064,639	109.6900	21,943,264	20,005,000	19,589,679	0	139,403	0	0	4.895	5.804	MON	81,604	979,245	06/05/2009	09/12/2037
46625Y-QS-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	20,655,850	103.6800	21,903,151	21,125,520	20,992,886	0	44,336	0	0	4.846	5.370	MON	85,312	1,023,743	12/07/2007	09/12/2037
46625Y-SC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	12,026,720	102.4400	11,917,988	11,634,070	11,757,966	0	(45,836)	0	0	4.928	3.404	MON	47,777	573,327	10/21/2010	09/12/2037
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	43,136,716	108.5700	43,679,039	40,230,000	42,227,623	0	(526,709)	0	0	4.918	2.800	MON	164,876	1,925,971	04/10/2012	10/15/2042
46625Y-UB-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	5,750,848	102.5700	6,000,399	5,850,264	5,829,476	0	4,603	0	0	4.824	5.047	MON	23,518	282,217	04/13/2011	10/15/2042
46625Y-VS-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	1,026,125	100.5700	1,017,670	1,011,895	1,011,032	0	(2,414)	0	0	5.247	4.627	MON	4,425	53,083	01/14/2010	01/12/2043
46625Y-VV-2	JP MORGAN CHASE COMMERCIAL MOR CMBS	C		2	1FM	38,298,280	110.1000	42,058,429	38,200,000	38,191,941	0	(19,616)	0	0	5.292	5.286	MON	168,449	2,052,397	12/07/2007	01/12/2043
46625Y-VW-0	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	24,988,142	104.2500	26,293,978	25,223,106	25,133,791	0	19,262	0	0	5.285	5.526	MON	111,087	1,332,756	12/05/2007	01/12/2043
46625Y-XN-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	4,880,915	103.2500	5,162,645	5,000,000	4,967,788	0	16,135	0	0	5.229	5.654	MON	21,786	265,602	07/21/2006	12/15/2044
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS	M		2	1FM	54,896,451	111.4600	58,609,663	52,585,000	54,460,304	0	(532,110)	0	0	5.200	3.705	MON	227,851	2,435,289	05/14/2012	12/15/2044
46625Y-XQ-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	2,754,270	102.7600	2,860,279	2,783,376	2,772,206	0	2,604	0	0	5.190	5.444	MON	12,037	146,771	12/05/2007	12/15/2044
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS	C		2	1FM	26,811,516	112.3900	27,602,910	24,560,000	26,351,751	0	(441,653)	0	0	5.481	2.754	MON	112,178	1,004,211	04/26/2012	12/12/2044
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	28,120,038	105.9200	29,489,601	27,841,338	27,955,100	0	(49,265)	0	0	5.506	5.087	MON	127,745	1,607,346	04/02/2012	12/12/2044
46627Q-AZ-1	JP MORGAN CHASE COMMERCIAL MOR CMBS	C		2	1FM	971,597	101.6400	995,792	979,710	977,227	0	1,482	0	0	5.819	6.065	MON	4,751	57,009	07/08/2008	06/12/2043
46627Q-BF-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			24	1FE	15,492,651	0.1100	1,230,239	0	1,231,979	0	(2,860,861)	0	0	0.205	3.889	MON	188,418	3,367,444	06/21/2006	06/12/2043
46628F-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	9,884,045	101.1800	10,250,093	10,130,582	10,085,641	0	46,892	0	0	5.871	6.521	MON	49,566	604,489	09/04/2008	04/15/2045
46628F-AE-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	3,308,099	102.2900	3,312,531	3,238,274	3,252,888	0	(25,608)	0	0	5.871	5.209	MON	15,844	193,227	01/08/2010	04/15/2045
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	8,708,595	104.3700	8,709,639	8,345,118	8,557,813	0	(76,733)	0	0	5.871	3.788	MON	40,830	461,580	04/02/2012	04/15/2045
46629G-AD-0	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	2,517,406	101.6400	2,520,227	2,479,630	2,483,176	0	(12,072)	0	0	5.579	4.972	MON	11,528	138,339	01/11/2010	05/12/2045
46629M-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	80,705	100.3000	80,432	80,194	80,604	0	(101)	0	0	5.289	3.944	MON	353	2,867	04/17/2012	05/15/2045
46629M-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS	C		2	1FM	1,899,688	101.7200	2,034,496	2,000,000	1,983,305	0	21,695	0	0	5.388	6.633	MON	8,980	107,760	09/03/2008	05/15/2045
46629M-AD-7	JP MORGAN CHASE COMMERCIAL MOR CMBS	C		2	1FM	3,900,000	98.3000	4,914,925	5,000,000	4,857,147	0	252,705	0	0	0.369	5.677	MON	20,552	769	10/22/2008	05/15/2045
46629M-AF-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	12,485,403	114.8100	12,698,969	11,060,500	12,207,692	0	(277,712)	0	0	5.399	2.318	MON	49,763	497,630	02/07/2012	05/15/2045
46629P-AB-4	J P MORGAN CHASE COML MTG SECS CMBS			2	1FM	25,005,151	105.4300	30,000,348	28,455,364	27,052,789	0	352,777	0	0	5.134	7.912	MON	121,742	1,460,898	03/06/2008	05/15/2047
46629P-AM-0	J P MORGAN CHASE COML MTG SECS CMBS			2	1FM	10,660,182	102.0000	10,671,900	10,462,196	10,525,377	0	(239,562)	0	0	5.298	4.425	MON	46,191	554,287	11/23/2010	05/15/2047
46629Y-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	3,492,924	103.2200	3,788,343	3,670,027	3,603,585	0	20,270	0	0	5.447	6.624	MON	16,659	199,906	07/15/2008	06/12/2047
46630D-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	852,351	99.9300	879,765	880,370	877,235	0	6,715	0	0	5.676	6.885	MON	4,164	49,970	09/30/2009	02/15/2051
46630J-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS	C		2	1FM	19,714,149	112.8500	24,377,772	21,601,733	20,562,484	0	190,483	0	0	5.434	7.104	MON	97,820	1,173,765	12/15/2010	01/15/2049
46630J-AM-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	7,034,742	102.7900	7,195,488	7,000,000	6,993,448	0	(7,619)	0	0	5.317	5.248	MON	31,016	372,167	03/26/2007	01/15/2049
46630V-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	3,168,206	99.9900	3,057,028	3,057,376	3,058,884	0	(16,409)	0	0	5.728	3.778	MON	14,593	308,418	05/20/2010	02/12/2049
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	30,044,643	103.1400	30,199,178	29,278,742	29,820,467	0	298,027	0	0	5.797	4.074	MON	141,434	1,540,518	03/27/2012	06/15/2049
46631Q-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	1,037,384	100.1200	1,123,278	1,121,971	1,116,519	0	16,715	0	0	5.629	8.551	MON	5,263	63,156	06/16/2009	02/12/2051
46632H-AB-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	8,508,006	102.6200	8,501,120	8,284,505	8,518,409	0	86,282	0	0	5.827	3.506	MON	40,228	482,738	10/12/2011	02/15/2051
46632H-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	28,420,894	106.3800	28,664,010	26,945,000	27,718,452	0	(542,919)	0	0	5.930	3.798	MON	133,147	1,636,414	10/04/2011	02/15/2051
46637W-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	51,964,680	107.7500	53,407,662	49,566,000	51,863,675	0	(101,005)	0	0	3.139	2.387	MON	129,648	572,826	09/25/2012	06/15/2045
46638U-AB-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	28,699,972	102.9200	28,818,944	28,000,000	28,670,968	0	(29,004)	0	0	1.797	1.257	MON	41,921	83,841	09/27/2012	10/15/2045
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	24,239,880	100.4500	24,107,916	24,000,000	24,239,206	0	(674)	0	0	2.611	2.496	MON	52,212	0	12/12/2012	12/15/2047
46657*-AA-7	JPM Capital Corporation Non-Recourse LN			2	1	40,646,604	125.0900	50,844,620	40,646,604	40,646,604	0	0	0	0	6.720	6.719	MS	796,673	2,731,452	09/16/2008	03/16/2027
50177A-AQ-2	LB COMMERCIAL CONDUIT MORTGAGE CMBS			2	1FM	123,764	100.2000	119,987	119,751	120,101	0	(961)	0	0	5.840	2.921	MON	389	6,993	03/02/2011	07/15/2044
50179M-AB-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	467,895	102.0100	486,912	477,303	476,642	0	4	0	0	5.262	5.994	MON	1,395	25,111	01/15/2010	09/15/2039
50180C-AB-6	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	4,600,762	102.5500	4,611,363	4,496,522	4,501,793	0	(28,211)	0	0	5.300	3.883	MON	13,240	238,316	11/30/2010	11/15/2038
50180C-AC-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	3,865,496	105.5400	4,082,970	3,868,519	3,865,779	0	41	0	0	5.317	5.378	MON	11,427	205,689	05/09/2007	11/15/2038
50180C-AD-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	10,049,597	114.6600	11,465,496	10,000,000	10,017,908	0	(5,966)	0	0	5.347	5.331	MON	29,706	534,700	11/21/2006	11/15/2038
50180J-AB-1	LB-UBS COML MTG TR 07-C2 CMBS			2	1FM	2,581,913	100.0700	2,521,107	2,519,366	2,524,208	0	(3,021)	0	0	5.303	3.353	MON	7,422	176,116	04/17/2012	02/15/2040
50180J-AC-9	LB-UBS COML MTG TR 07-C2 CMBS			2	1FM	1,576,267	105.9100	1,878,282	1,773,421	1,698,618	0	16,218	0	0	5.351	7.667	MON	5,272	99,576	03/12/2008	02/15/2040
52108H-3F-9	LB-UBS Commercial Mortgage Tru LBUBS_05-			2	1FM	68,355,671	102.5900	69,776,506	68,016,960	68,075,752	0	(1,245)	0	0	4.998	4.970	MON	188,860	3,399,488	04/11/2005	04/15/2030
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-			2	1FM	105,921,198	108.2400	104,993,443	97,004,000	103,847,109	0	(2,074,089)	0	0	4.739	1.348	MON	255,390	3,080,492	05/03/2012	07/15/2030
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-			2	1FM	54,424,879	109.2400	54,290,590	49,700,000	53,126,064	0	(1,109,256)	0	0	4.954	1.860	MON	136,785	1,806,559	04/10/2012	09/15/2030
52108H-BQ-6	LB-UBS Commercial Mortgage Tru CMBS			2	1FM	3,060,123	101.9000	2,866,481	2,812,895	2,809,833	0	(159)	0	0	8.070	8.366	MON	12,611	227,001	04/26/2006	07/15/2032
52108H-FN-9	LB-UBS Commercial Mortgage Tru CMBS			2	1FM	5,500,604	100.4600	5,254,713	5,230,886	5,233,376	0	(719)	0	0	6.653	5.717	MON	19,334	348,011	08/28/2006	06/15/2036
52108H-K6-0	LB-UBS Commercial Mortgage Tru LBUBS_04-			2	1FM	16,676	102.1200	16,397	16,056	16,244	0	(172)	0	0	4.826	3.156	MON	43	775	07/27/2010	08/15/2029
52108H-U7-7	LB-UBS Commercial Mortgage Tru LBUBS_04-			2	1FM	1,353,197	105.3600	1,418,486	1,346,360	1,347,026	0	(858)	0	0	4.799	4.771	MON	3,590	64,612	12/16/2004	12/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
52108H-XP-4	LB-UBS Commercial Mortgage Tru CMBS			2	1FM	1,999,688	103.1100	2,062,148	2,000,000	1,998,954	0	(134)	0	0	5.207	5.256	MON	5,786	104,140	11/22/2006	09/15/2037
52108H-XQ-2	LB-UBS Commercial Mortgage Tru CMBS			2	1FM	2,480,957	103.1100	2,577,665	2,500,000	2,496,124	0	2,925	0	0	5.237	5.422	MON	7,274	130,925	02/06/2007	09/15/2037
52108H-YJ-7	LB-UBS Commercial Mortgage Tru LBUBS_04-			2	1FM	3,295,537	100.9700	3,390,453	3,357,974	3,353,507	0	6,441	0	0	4.361	4.688	MON	8,136	146,441	08/19/2004	01/15/2029
52108M-AB-9	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	613,266	100.0600	609,602	609,268	609,413	0	(76)	0	0	5.103	4.481	MON	1,727	31,091	10/12/2010	11/15/2030
52108M-AD-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	4,467,277	103.7000	5,236,658	5,050,000	4,784,091	0	(116,155)	0	0	5.455	8.481	MON	15,305	279,537	10/16/2008	11/15/2030
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	13,455,205	110.2000	13,482,817	12,235,000	13,166,453	0	(285,453)	0	0	5.197	1.961	MON	35,325	489,882	04/03/2012	11/15/2030
52108M-DG-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS	C		2	1FM	1,950,909	102.3200	2,047,617	2,001,253	1,990,892	0	4,538	0	0	5.139	5.661	MON	5,714	102,844	07/31/2006	02/15/2031
52108M-FS-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS	C		2	1FM	27,178,502	113.4900	30,692,343	27,045,000	27,082,402	0	(16,732)	0	0	5.661	5.651	MON	85,057	1,531,017	04/03/2006	03/15/2039
52108R-AD-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	13,619,905	104.8500	14,209,644	13,552,239	13,557,621	0	(10,470)	0	0	5.840	5.810	MON	43,972	805,229	06/20/2006	06/15/2032
52108R-AE-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	507,609	115.1300	587,169	510,000	508,757	0	237	0	0	5.865	5.997	MON	1,662	30,430	08/16/2007	06/15/2038
52109P-AC-9	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	24,490,000	111.3800	25,616,403	23,000,000	23,918,884	0	(178,548)	0	0	5.933	4.613	MON	75,811	1,364,590	12/02/2010	07/15/2040
52109R-BK-6	LB-UBS COMMERCIAL MTGE TRUST CMBS	C		2	1FM	317,834	100.3200	315,449	314,442	326,520	0	10,921	0	0	5.588	4.527	MON	976	16,979	04/17/2012	09/15/2045
52204#-AA-9	Canal Taylor North LLC TR CTF			2	1	14,487,753	106.7100	15,459,368	14,487,753	14,487,753	0	0	0	0	4.950	5.000	MON	59,762	717,144	09/01/2010	08/31/2020
55312T-AL-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	4,713,092	99.4500	4,767,334	4,793,800	4,765,781	0	(25,500)	0	0	0.352	0.680	MON	937	18,712	08/08/2007	03/12/2051
55312V-AB-4	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	2,125,334	101.1300	2,092,171	2,068,845	2,140,787	0	69,446	0	0	5.112	3.206	MON	8,813	105,759	09/13/2010	12/12/2049
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	60,587,299	113.7800	60,642,233	53,297,000	60,587,299	0	0	0	0	5.172	1.504	MON	229,710	423,660	11/16/2012	12/12/2049
55312Y-AC-6	MERRIL LYNCH/ COUNTRYWIDE COMM CMBS			2	1FM	6,715,992	103.2700	7,466,486	7,230,000	7,081,247	0	33,728	0	0	5.364	6.972	MON	32,318	387,817	03/31/2008	08/12/2048
55312Y-AD-4	MERRIL LYNCH/ COUNTRYWIDE COMM CMBS			2	1FM	10,860,495	104.7700	10,803,220	10,311,106	10,565,694	0	(102,064)	0	0	5.362	3.850	MON	46,073	554,178	08/11/2010	08/12/2048
55313K-AD-3	MLCFC_07-7 CMBS			2	1FM	8,983,140	104.5800	8,924,023	8,533,056	8,760,826	0	(45,995)	0	0	5.737	4.379	MON	40,794	489,615	07/27/2010	06/12/2050
59022H-DT-6	MERRILL LYNCH MORTGAGE TRUST MLMT_04-KEY			2	1FM	775,706	102.5000	799,505	780,000	778,700	0	170	0	0	4.615	4.684	MON	3,000	35,997	07/27/2010	08/12/2039
59022H-FW-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MKB	C		2	1FM	32,511,427	100.5200	32,793,520	32,623,000	32,505,040	0	(55,327)	0	0	5.021	5.198	MON	136,500	1,638,001	05/14/2009	09/12/2042
59022H-FX-5	MERRILL LYNCH MORTGAGE TRUST CMBS	C		2	1FM	10,761,393	100.3000	11,091,655	11,058,149	10,999,194	0	(19,841)	0	0	5.070	5.613	MON	46,721	560,648	04/12/2006	09/12/2042
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MCP			2	1FM	9,165,325	100.2900	9,523,025	9,495,355	9,446,300	0	58,779	0	0	4.674	5.490	MON	36,984	477,680	07/31/2007	06/12/2043
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMI_05-MCP	C		2	1FM	102,604,705	107.8000	101,529,967	94,188,000	100,824,212	0	(1,899,709)	0	0	4.747	1.484	MON	372,592	2,671,082	05/24/2012	06/12/2043
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP			2	1FM	22,992,339	103.6700	23,889,498	23,043,991	23,003,487	0	1,434	0	0	5.022	5.089	MON	96,439	1,157,269	12/07/2007	07/12/2038
59022H-JL-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP	C		2	1FM	32,406,676	110.3000	34,008,768	30,833,000	31,702,043	0	(341,575)	0	0	5.047	3.835	MON	129,678	1,556,142	02/18/2011	07/12/2038
59022H-LF-7	MERRILL LYNCH MORTGAGE TRUST CMBS			2	1FM	26,355,194	100.4800	26,449,760	26,323,172	26,285,398	0	(11,610)	0	0	5.263	5.254	MON	115,438	1,399,283	01/10/2008	11/12/2037
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS			2	1FM	63,867,763	111.1500	66,872,542	60,165,475	63,056,179	0	(882,099)	0	0	5.263	3.201	MON	263,851	2,725,830	05/14/2012	11/12/2037
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST CMBS	C		2	1FM	39,258,349	111.0400	44,401,327	39,985,000	39,606,460	0	99,247	0	0	5.291	5.658	MON	176,301	2,115,606	05/20/2010	01/12/2044
59022K-AB-1	MERRILL LYNCH MORTG TRUST_06C2 CMBS			2	1FM	1,846,051	103.8400	2,094,355	2,016,939	1,965,029	0	29,470	0	0	5.756	8.195	MON	9,675	116,095	10/03/2008	08/12/2043
59022K-AC-9	MERRILL LYNCH MORTG TRUST_06C2 CMBS			2	1FM	9,257,168	107.8600	10,516,509	9,750,000	9,502,229	0	63,914	0	0	5.764	6.664	MON	46,833	561,990	07/21/2008	08/12/2043
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS			2	1FM	89,082,686	115.8100	91,832,412	79,295,000	87,339,985	0	(1,668,927)	0	0	5.742	2.649	MON	379,427	3,385,914	05/14/2012	08/12/2043
59023B-AB-0	MERRILL LYNCH MORTGAGE TRUST M CMBS	C		2	1FM	2,543,048	101.7700	2,737,164	2,689,629	2,610,553	0	(709)	0	0	5.639	7.538	MON	12,638	153,678	07/16/2010	05/12/2039
59023B-AD-6	MERRILL LYNCH MORTGAGE TRUST M CMBS	C		2	1FM	28,804,767	105.5600	30,362,289	28,762,234	28,730,986	0	(8,545)	0	0	5.684	5.694	MON	136,228	1,656,297	05/16/2006	05/12/2039
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS	C		2	1FM	53,359,154	114.7100	58,340,904	50,858,500	53,204,627	0	(578,211)	0	0	5.684	4.031	MON	240,884	2,537,338	03/20/2012	05/12/2039
59025K-AM-4	MERRILL LYNCH MORTGAGE TRUST M CMBS			2	1FM	3,102,042	99.2000	3,097,476	3,122,534	3,111,819	0	9,776	0	0	0.522	3.499	MON	906	12,963	04/03/2012	06/12/2050
59025W-AC-0	MERRILL LYNCH MORTGAGE TRUST CMBS			2	1FM	6,533,695	105.8000	7,549,747	7,135,604	6,891,730	0	103,822	0	0	5.710	7.985	MON	33,954	407,443	09/30/2009	02/12/2051
60687U-AC-1	MERRILL LYNCH COUNTRYWIDE COMM CMBS	C		2	1FM	34,689,749	102.1800	35,922,570	35,155,000	35,031,997	0	12,853	0	0	5.860	6.104	MON	171,665	2,096,015	11/23/2010	06/12/2046
60687U-AD-9	MERRILL LYNCH COUNTRYWIDE COMM CMBS	C		2	1FM	20,585,548	106.3200	21,427,803	20,153,168	20,314,167	0	(54,635)	0	0	5.861	5.252	MON	98,426	1,201,776	09/30/2009	06/12/2046
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS	C		2	1FM	94,144,514	115.2000	102,344,731	88,845,000	93,666,179	0	(1,298,155)	0	0	5.893	3.981	MON	436,280	4,894,198	03/22/2012	06/12/2046
60687V-AD-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	27,408,250	103.1200	28,533,151	27,670,066	27,622,423	0	(1,460)	0	0	5.382	5.441	MON	124,100	1,489,203	05/20/2010	07/12/2046
60687V-AE-5	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	11,416,406	114.9800	11,497,770	10,000,000	11,270,678	0	(145,728)	0	0	5.414	1.691	MON	45,117	180,467	07/27/2012	07/12/2046
60688C-AB-2	MERRILL LYNCH/COUNTRYWIDE COMM CMBS	C		2	1FM	23,435,566	99.9900	23,670,043	23,672,505	23,626,863	0	19,263	0	0	5.590	5.851	MON	110,274	1,290,405	05/01/2012	09/12/2049
60688C-AC-0	MERRILL LYNCH/COUNTRYWIDE COMM CMBS			2	1FM	9,396,484	101.4100	10,141,070	10,000,000	9,842,554	0	90,667	0	0	5.693	7.076	MON	47,442	569,300	03/31/2008	09/12/2049
606935-AF-1	MERRILL LYNCH COUNTRYWIDE COMM CMBS	C		2	1FM	24,620,355	101.5800	24,730,788	24,346,527	24,337,816	0	(66,820)	0	0	5.506	5.282	MON	111,702	1,352,551	12/07/2007	02/12/2039
606935-AH-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS	C		2	1FM	15,635,016	112.7100	19,733,617	17,508,000	16,564,038	0	286,128	0	0	5.482	7.549	MON	79,976	936,223	09/28/2012	02/12/2039
617451-AE-9	MORGAN STANLEY CAPITAL I CMBS	C		2	1FM	1,642,004	99.9700	1,678,816	1,679,330	1,674,791	0	6,697	0	0	5.178	5.641	MON	7,246	170,611	04/12/2006	09/15/2042
617451-BP-3	MORGAN STANLEY CAPITAL I CMBS			2	1FM	9,200,654	99.9600	9,265,184	9,268,400	9,249,591	0	7,462	0	0	5.185	5.375	MON	40,050	488,272	12/07/2007	11/14/2042
617451-CL-1	MORGAN STANLEY CAPITAL I CMBS			2	1FM	3,994,844	110.5200	4,089,427	3,700,000	3,869,330	0	(66,945)	0	0	5.208	3.218	MON	16,059	195,772	02/02/2011	11/14/2042
617451-CN-7	MORGAN STANLEY CAPITAL I CMBS			2	1FM	230,806	99.8700	228,807	229,106	228,940	0	(47)	0	0	5.090	4.393	MON	972	11,661	09/22/2010	10/12/2052
617451-CP-2	MORGAN STANLEY CAPITAL I CMBS			2	1FM	9,397,500	101.3500	10,134,630	10,000,000	9,965,813	0	127,067	0	0	5.185	6.905	MON	43,208	492,575	03/15/2012	10/12/2052
617451-CR-8	MORGAN STANLEY CAPITAL I CMBS			2	1FM	5,158,984	111.0900	5,554,710	5,000,000	5,082,406	0	(31,024)	0	0	5.162	4.490	MON	21,508	258,100	06/03/2010	10/12/2052
617451-FK-0	MORGAN STANLEY CAPITAL I CMBS	C		2	1FM	20,694,662	100.1100	20,623,632	20,601,156	20,569,694	0	(21,533)	0	0	5.424	5.361	MON	93,111	1,135,727	12/07/2007	03/12/2044
617451-FL-8	MORGAN STANLEY CAPITAL I CMBS			2	1FM	17,076,813	111.8200	17,443,608	15,600,000	16,536,146	0	(335,109)	0	0	5.420	3.083	MON	70,455	859,393	07/19/2011	03/12/2044
617453-AS-4	MORGAN STANLEY CAPITAL I MSC_ CMBS			2	1FM	541,175	101.1000	527,753	522,007	534,155	0	(7,020)	0	0	5.655	(1.482)	MON	2,460	22,609	03/15/2012	10/15/2042
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS			2	1FM	30,973,898	112.8900	33,906,361	30,035,000	30,348,548	0	(127,879)	0	0	5.691	5.261	MON	142,441	1,743,521	02/20/2007	10/15/2042
61745M-2D-4	Morgan Stanley Capital I CMBS			2	1FM	640,946	104.5700	695,387	665,000	658,020	0	3,397	0	0	4.660	5.290	MON	2,582	30,989	05/10/2007	07/15/2056

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61745M-3F-8	Morgan Stanley Capital I MSC_05_HQ5	C		2	1FM	32,363,101	106.9500	34,973,687	32,700,000	32,556,952	0	42,711	0	0	5.168	5.374	MON	140,828	1,689,936	12/05/2007	01/14/2042
61745M-6E-8	Morgan Stanley Capital I CMBS			2	1FM	11,061,122	103.2400	11,632,112	11,266,544	11,205,708	0	20,864	0	0	4.973	5.418	MON	46,690	560,285	12/07/2007	08/13/2042
61745M-6G-3	Morgan Stanley Capital I CMBS			2	1FM	14,320,313	109.2500	14,202,747	13,000,000	14,027,912	0	(292,401)	0	0	4.989	1.456	MON	54,048	378,333	04/27/2012	08/13/2042
61745M-VB-6	Morgan Stanley Capital I CMBS	C		2	1FM	12,147,705	102.8600	13,361,644	12,990,000	12,844,282	0	144,884	0	0	4.660	5.936	MON	50,445	605,334	07/06/2007	09/13/2045
61749M-AV-1	MORGAN STANLEY CAPITAL 1 MSC_0 CMBS	C		2	1FM	79,197,341	115.7800	86,210,987	74,462,000	78,936,389	0	(538,146)	0	0	5.818	3.820	MON	361,018	3,209,877	07/18/2012	08/12/2041
61750C-AD-9	MORGAN STANLEY CAPITAL I MSC_0 CMBS			2	1FM	6,666,566	101.3200	7,675,710	7,575,307	7,455,186	0	157,891	0	0	5.712	9.109	MON	36,058	432,702	10/09/2008	07/12/2044
61750W-AX-1	MORGAN STANLEY CAPITAL I MSC_0 CMBS			2	1FM	20,628,115	115.0600	24,163,671	21,000,000	20,816,540	0	31,659	0	0	5.332	5.587	MON	93,310	1,119,720	10/11/2011	12/15/2043
61751N-AC-6	MORGAN STANLEY CAPITAL I MSC_0 CMBS			2	1FM	3,148,098	100.2000	3,217,533	3,211,037	3,200,490	0	(4,561)	0	0	5.359	5.909	MON	14,340	147,671	04/17/2012	02/12/2044
61753J-AC-3	MORGAN STANLEY CAPITAL CMBS	C		2	1FM	33,710,529	99.9300	33,052,156	33,075,839	33,048,067	0	11,458	0	0	5.241	4.437	MON	144,459	1,673,062	04/17/2012	03/15/2044
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_0 CMBS			2	1FM	57,549,494	103.1100	59,885,797	58,078,848	57,910,210	0	69,046	0	0	5.651	5.865	MON	273,513	3,329,651	07/19/2007	06/11/2042
61754K-AC-9	MORGAN STANLEY CAPITAL I INC M CMBS			2	1FM	12,758,557	104.1700	12,912,400	12,395,974	12,871,431	0	137,587	0	0	5.610	4.406	MON	57,951	701,557	09/20/2011	04/15/2049
61755Y-AC-8	MORGAN STANLEY CAPITAL Class A-2	C		2	1FM	23,932,490	101.6600	24,876,792	24,470,653	24,416,723	0	52,547	0	0	5.842	6.451	MON	119,130	1,545,960	08/05/2008	06/11/2049
61761D-AB-8	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	39,139,270	103.2200	39,225,044	38,000,000	39,091,388	0	(47,882)	0	0	1.868	1.221	MON	59,153	118,307	10/03/2012	11/15/2045
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru			2	2	26,584,835	120.2300	31,962,214	26,584,835	26,584,835	0	0	0	0	6.830	6.927	MON	105,918	1,815,744	09/23/2010	10/10/2032
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant			2	2	25,883,952	114.3600	29,599,905	25,883,952	25,883,952	0	0	0	0	6.175	6.254	MON	93,236	1,598,334	12/22/2010	01/10/2033
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L			2	2	2,816,453	116.4100	3,278,627	2,816,453	2,816,453	0	0	0	0	6.400	6.485	MON	10,515	180,253	12/22/2010	01/10/2033
69348H-CT-3	PNC MORTGAGE ACCEPTANCE CORP. CMBS			2	1FM	63,290	99.7700	56,906	57,038	57,043	0	6	0	0	8.196	5.983	MON	390	4,749	03/15/2006	10/12/2033
70556#-AA-5	PEF St. Petersburg FI, LLC. Credit-Tenna			2	2	22,544,086	115.8400	26,026,676	22,468,363	22,534,110	0	(3,973)	0	0	5.270	5.279	MON	52,626	1,184,083	06/09/2010	04/15/2027
73020@-AA-9	PNNL BSF/CSF Lease Fianance Tr Certifica			2	1FE	8,620,890	128.6500	11,090,554	8,620,890	8,620,890	0	0	0	0	6.500	6.588	MON	24,905	560,358	05/22/2008	11/15/2034
79548K-4R-6	SALOMON BROTHERS MORTGAGE SECU CMBS			2	1FM	5,439,844	100.5500	5,027,380	5,000,000	4,979,817	0	685	0	0	8.193	8.284	MON	34,138	409,650	10/25/2006	07/18/2033
79548K-Q6-8	SALOMON BROTHERS MORTGAGE SECU CMBS			2	1FM	9,641,963	101.4200	9,340,145	9,209,000	9,221,919	0	(78,155)	0	0	7.000	6.174	MON	53,719	644,630	07/10/2006	05/18/2032
87246A-AM-0	TIAA 2007-C4 Class G			2	1FM	4,128,619	62.8600	13,144,214	20,910,000	4,165,163	0	36,544	0	0	5.581	41.925	MON	68,075	1,176,161	08/09/2007	05/15/2020
90269C-AC-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	31,364,140	106.8100	32,844,651	30,751,000	31,327,998	0	(36,143)	0	0	3.058	2.760	MON	78,364	391,794	06/28/2012	05/10/2063
90270R-BD-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	69,391,958	101.1200	68,460,610	67,700,000	69,387,495	0	(4,463)	0	0	2.792	2.525	MON	157,510	0	12/06/2012	12/10/2045
92936C-AE-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	40,763,318	112.1300	45,255,027	40,361,000	40,680,715	0	(59,620)	0	0	4.394	4.239	MON	147,789	1,773,462	07/21/2011	06/15/2044
929766-4P-5	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	10,342,927	100.3400	10,364,325	10,329,597	10,309,573	0	(2,679)	0	0	5.090	5.077	MON	43,815	525,776	12/07/2007	07/15/2042
929766-4Q-3	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	31,772,149	109.3600	34,461,088	31,513,000	31,677,001	0	(95,329)	0	0	5.118	4.826	MON	134,403	1,612,835	12/10/2010	07/15/2042
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-	LS		2	1FM	60,983,025	110.6900	62,501,388	56,464,131	60,474,968	0	(486,847)	0	0	5.240	2.145	MON	246,567	2,019,451	05/31/2012	10/15/2044
929766-B6-9	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	5,215,556	102.0600	5,446,826	5,337,100	5,307,090	0	12,554	0	0	4.692	5.224	MON	20,868	257,343	04/24/2007	10/15/2041
929766-C2-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	12,227,220	101.1600	12,295,926	12,155,301	12,143,178	0	(15,349)	0	0	5.037	4.886	MON	51,022	629,070	01/10/2008	03/15/2042
929766-C3-5	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-	C		2	1FM	118,177,752	108.1100	129,815,639	120,075,000	119,351,038	0	215,691	0	0	5.083	5.348	MON	508,618	6,103,412	04/28/2006	03/15/2042
929766-GU-1	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	5,496,788	100.7500	6,056,179	6,011,000	5,960,363	0	82,410	0	0	4.139	5.655	MON	20,733	248,795	03/30/2006	06/15/2035
929766-HB-2	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	5,268,975	100.6500	5,799,470	5,762,000	5,713,375	0	79,002	0	0	4.168	5.685	MON	20,013	240,160	03/30/2006	06/15/2035
929766-JF-1	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	9,492,349	102.1400	10,213,510	10,000,000	9,903,053	0	135,876	0	0	5.125	6.674	MON	42,708	512,500	09/30/2009	08/15/2035
929766-MW-0	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	3,932,266	101.0800	4,043,204	4,000,000	3,981,261	0	10,014	0	0	5.160	5.494	MON	17,200	206,400	07/20/2007	12/15/2035
929766-R4-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	13,898,490	103.1100	14,582,664	14,142,659	13,987,010	0	(37,862)	0	0	4.790	5.310	MON	56,453	677,433	10/16/2008	04/15/2042
929766-UJ-0	WACHOVIA BANK COMMERCIAL MORTG WBCMT_04-			2	1FM	36,999,899	101.9000	37,557,554	36,858,351	36,805,975	0	(21,719)	0	0	4.925	4.889	MON	151,273	1,815,274	08/02/2005	08/15/2041
929766-X2-4	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	512,862	102.0100	520,576	510,315	509,460	0	(192)	0	0	4.661	4.590	MON	1,982	23,786	06/22/2005	05/15/2044
929766-X3-2	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	5,137,387	104.2800	5,688,967	5,455,557	5,384,647	0	29,931	0	0	4.621	5.726	MON	21,008	252,101	06/06/2006	05/15/2044
92976B-BL-5	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	97,739	99.9700	109,932	109,968	109,205	0	2,293	0	0	5.313	9.521	MON	487	5,923	06/10/2009	12/15/2044
92976B-BM-3	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	53,105,266	104.6800	56,259,620	53,745,513	53,543,034	0	57,761	0	0	5.298	5.621	MON	237,291	2,886,805	06/22/2009	12/15/2044
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	98,295,692	111.5100	111,214,511	99,733,670	100,471,152	0	(18,112)	0	0	5.293	4.871	MON	439,917	4,567,046	04/24/2012	12/15/2044
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	217,293,319	111.4200	247,822,432	222,430,441	220,480,591	0	453,802	0	0	5.418	5.749	MON	1,004,273	12,029,397	01/31/2012	01/15/2045
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	10,817,117	113.0900	10,732,440	9,490,000	10,705,087	0	(112,030)	0	0	5.416	1.064	MON	42,832	128,495	09/17/2012	01/15/2045
92976B-FQ-0	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	5,728,134	102.0000	5,824,122	5,709,795	5,701,041	0	(4,911)	0	0	5.576	5.540	MON	26,532	318,378	06/06/2006	03/15/2045
92976B-FR-8	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	127,465,808	113.2400	160,363,265	141,620,000	134,163,773	0	2,046,970	0	0	5.558	7.550	MON	655,937	7,871,240	07/09/2009	03/15/2045
92976V-AC-2	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	3,371,110	100.4000	3,347,586	3,334,079	3,337,039	0	(23,095)	0	0	5.701	4.217	MON	15,838	153,148	03/15/2012	05/15/2043
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	106,898,143	114.1100	121,155,046	106,170,000	106,702,602	0	(274,447)	0	0	5.736	5.509	MON	507,451	6,188,750	09/22/2011	05/15/2043
92976V-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	100,461,900	115.2000	115,199,500	100,000,000	100,054,585	0	(74,622)	0	0	5.736	5.709	MON	477,961	5,829,095	05/18/2006	05/15/2043
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	98,776,533	113.8000	102,511,761	90,080,000	97,334,249	0	(1,147,344)	0	0	5.765	3.141	MON	432,759	3,508,579	08/23/2012	07/15/2045
92977Q-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS IO N			24	1FE	7,051,358	0.2100	861,628	0	864,674	0	(1,363,553)	0	0	0.296	6.075	MON	99,448	1,602,041	08/10/2006	07/15/2045
92977R-AB-2	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	555,155	100.2500	548,520	547,152	606,214	0	51,059	0	0	5.935	2.455	MON	2,706	21,649	04/17/2012	06/15/2045
92977R-AC-0	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	25,194,716	107.7600	26,059,463	24,183,680	24,506,336	0	(105,782)	0	0	5.997	5.168	MON	120,858	1,450,295	02/08/2011	06/15/2045
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	44,597,598	116.0200	46,756,826	40,300,000	43,601,951	0	(662,434)	0	0	6.011	3.345	MON	201,869	1,821,234	05/01/2012	06/15/2045
92978M-AB-2	WACHOVIA BK COMMERCIAL MORTG CMBS	C		2	1FM	13,349,823	100.4700	13,903,578	13,838,247	13,726,092	0	182,245	0	0	5.500	6.419	MON	63,425	768,768	10/25/2010	10/15/2048
92978M-AC-0	WACHOVIA BK COMMERCIAL MORTG CMBS	C		2	1FM	109,346,878	107.5200	117,653,845	109,420,398	109,196,119	0	(4,574)	0	0	5.579	5.635	MON	508,714	6,753,638	07/27/2010	10/15/2048
92978M-AD-8	WACHOVIA BK COMMERCIAL MORTG CMBS			2	1FM	10,629,613	107.6900	11,680,076	10,846,000	10,714,606	0	30,720	0	0	5.679	6.084	MON	51,329	615,944	04/30/2010	10/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92978N-AC-8	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	56,465,170	104.6100	60,819,323	58,138,832	57,654,869	0	191,056	0	0	5.921	6.419	MON	286,868	3,491,768	10/13/2010	02/15/2051
92978P-AC-3	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	1,945,000	103.4100	2,068,228	2,000,000	1,985,331	0	10,100	0	0	5.313	5.936	MON	8,855	106,260	07/09/2008	11/15/2048
92978P-AE-9	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	30,476,469	114.9900	31,174,738	27,110,000	29,984,153	0	(492,316)	0	0	5.308	2.369	MON	119,917	957,563	06/01/2012	11/15/2048
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	5,816,478	102.0900	5,850,271	5,730,520	5,849,754	0	70,694	0	0	5.246	3.310	MON	25,052	308,899	09/20/2011	12/15/2043
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	55,250,715	102.8500	57,546,677	55,950,466	55,603,394	0	(28,451)	0	0	5.421	5.684	MON	252,756	2,969,988	05/01/2012	04/15/2047
92978T-AC-5	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	25,838,986	105.2700	28,526,386	27,099,000	26,419,183	0	121,290	0	0	5.483	6.177	MON	123,820	1,485,838	06/17/2011	04/15/2047
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	8,514,018	102.3900	8,497,183	8,298,834	8,654,834	0	174,844	0	0	5.732	4.555	MON	39,643	483,828	11/10/2011	06/15/2049
92979F-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS	C		2	1FM	13,249,724	99.8400	13,303,154	13,324,833	13,287,127	0	(17,659)	0	0	5.569	5.649	MON	61,838	692,791	05/01/2012	05/15/2046
92979F-AC-4	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	6,475,291	108.0100	7,271,169	6,731,947	6,631,226	0	28,684	0	0	5.617	6.385	MON	31,511	378,133	06/16/2008	05/15/2046
93120#-AA-4	DH Newnan LLC Credit Tenant Lease			2	1	3,820,623	106.9300	4,085,421	3,820,623	3,820,623	0	0	0	0	5.380	5.440	MON	9,136	205,550	12/15/2011	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease			2	1	3,287,841	107.4300	3,532,190	3,287,841	3,287,841	0	0	0	0	5.520	5.583	MON	8,066	172,415	01/03/2012	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease			2	2	48,783,653	103.2800	50,385,395	48,783,653	48,783,653	0	0	0	0	5.110	5.164	MON	41,547	2,465,147	12/29/2011	12/25/2036
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te			2	1	10,234,398	97.2400	12,692,080	13,051,717	11,001,222	0	213,361	0	0	5.262	9.815	MON	40,062	686,781	05/05/2004	05/10/2019
94978#-CA-3	Wells Fargo BK Northwest, N.A. NOTE A-A			2	3	3,012,107	100.4700	3,026,147	3,012,107	3,012,107	0	0	0	0	6.210	6.209	JJ	93,006	187,052	07/16/2004	01/02/2020
94978#-CB-1	Wells Fargo BK Northwest, N.A. NOTE B-K			2	3	3,033,347	100.4800	3,047,948	3,033,347	3,033,347	0	0	0	0	6.210	6.209	JJ	93,662	188,371	07/16/2004	01/02/2020
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a			2	2	95,769	114.5600	109,714	95,769	95,769	0	0	0	0	5.670	5.669	JJ	2,685	5,430	12/21/2006	01/03/2029
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te			2	2	3,754,483	117.4600	4,410,152	3,754,483	3,754,483	0	0	0	0	6.260	6.341	MON	6,529	235,031	12/21/2006	12/21/2029
96928#-AB-9	William Blair Pass Through CTL Credit Te			2	1	9,168,221	112.1000	10,277,196	9,168,221	9,168,221	0	0	0	0	6.073	6.149	MON	24,746	556,786	12/22/2004	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens			2	1	1,962,064	110.9200	2,176,389	1,962,064	1,962,064	0	0	0	0	5.760	5.829	MON	5,023	113,015	12/21/2005	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens			2	1	5,163,284	110.7400	5,718,015	5,163,284	5,163,284	0	0	0	0	5.736	5.804	MON	13,163	296,166	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	3,077,442	113.4800	3,492,446	3,077,442	3,077,442	0	0	0	0	6.150	6.228	MON	8,412	189,263	12/22/2006	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	2,818,401	112.2400	3,163,424	2,818,401	2,818,401	0	0	0	0	5.920	5.993	MON	7,416	166,849	12/22/2006	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	906,662	114.0800	1,034,303	906,662	906,662	0	0	0	0	6.150	6.228	MON	2,478	55,760	01/26/2007	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	1,656,079	112.1900	1,857,943	1,656,079	1,656,079	0	0	0	0	5.910	5.982	MON	4,350	97,874	12/22/2006	10/15/2031
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena			2	1	36,155,198	120.7600	43,198,866	35,772,486	36,051,679	0	(16,936)	0	0	5.730	5.686	MON	91,101	2,049,764	12/15/2007	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease			2	1	54,513,985	145.6400	79,393,195	54,513,985	54,513,985	0	0	0	0	7.450	7.565	MON	180,502	4,061,292	07/17/2009	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena			2	1	14,544,403	147.4700	21,448,815	14,544,403	14,544,403	0	0	0	0	7.600	7.720	MON	49,128	1,105,375	07/17/2009	07/15/2036
96928*-EM-5	William Blair CTL P-Thrgh Tr Credit-Tena			2	1	6,529,891	102.7900	6,712,283	6,529,891	6,529,891	0	0	0	0	5.050	5.103	MON	14,656	329,760	12/07/2011	10/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm		E	2	1	53,443,500	104.6100	55,908,157	53,443,500	53,443,500	0	0	0	0	5.150	5.205	MON	122,326	1,636,113	05/11/2012	05/15/2042
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE		C	2	1FE	8,412	104.8900	8,810	8,399	8,397	0	(1)	0	186	3.690	3.693	MON	26	309	01/27/2011	04/12/2020
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		C	2	1FE	40,233	112.5800	45,227	40,173	40,163	0	(5)	0	891	4.697	4.725	MON	157	1,879	01/27/2011	02/12/2021
59022B-HP-3	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	8,386	102.4000	9,220	9,004	8,914	0	(5)	0	198	4.380	4.908	MON	33	2,171	12/09/2009	11/12/2037
59022B-HQ-1	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	473,483	105.9900	569,474	537,310	518,573	0	5,594	0	11,709	4.621	6.034	MON	2,069	24,719	12/09/2009	11/12/2037
59022B-JG-1	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	76,680	103.2200	83,452	80,845	81,072	0	32	0	1,800	4.678	4.423	MON	315	3,762	12/09/2009	03/12/2039
59022B-KF-1	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	51,181	104.5400	57,376	54,883	54,362	0	65	0	1,209	4.850	5.353	MON	222	3,354	12/09/2009	06/12/2039
80802T-AS-7	SCHOONER TRUST CMBS		C	2	1FE	356,496	103.7900	385,689	371,598	373,046	0	(1,492)	0	8,226	5.100	4.683	MON	1,474	18,861	12/09/2009	09/12/2019
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease		F	2	1	16,398,790	100.9300	16,550,818	16,398,790	16,398,790	0	0	0	0	4.130	4.150	JAJO	169,318	340,516	03/30/2012	04/01/2027
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas		R	2	1	7,083,863	114.1100	8,083,695	7,083,863	7,083,863	0	0	0	0	5.630	5.668	FMAN	55,392	398,821	01/23/2004	11/11/2023
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant			2	1Z	7,508,190	99.6100	7,478,903	7,508,190	7,508,190	0	0	0	0	3.570	3.594	MON	745	5,957	12/20/2012	04/30/2034
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						8,147,712,346	XXX	8,687,999,804	8,020,970,699	8,127,548,352	0	(31,360,222)	0	24,219	XXX	XXX	XXX	35,090,441	394,230,101	XXX	XXX
00112@-AB-9	AEP River Operations LLC Senior Secured			2	2	10,501,076	136.6700	14,211,835	10,398,358	10,487,838	0	(4,127)	0	0	8.030	7.977	JAJO	157,720	834,988	11/20/2009	09/15/2026
00112@-AB-9	AEP River Operations LLC Senior Secured			2	2	32,595,050	136.6500	44,104,655	32,276,220	32,555,529	0	(12,817)	0	0	8.030	7.977	JAJO	489,559	2,591,780	10/23/2009	10/23/2026
00213R-AA-1	ARL FIRST LLC ARLFR_12-1A ABS FLOATER			2	1FE	10,000,000	101.1200	10,112,500	10,000,000	10,000,000	0	0	0	0	1.959	1.967	MON	8,163	0	12/06/2012	12/15/2042
02005A-BB-3	ALLY MASTER OWNER TRUST ABS FLOATER			2	1FE	37,000,000	100.6500	37,241,499	37,000,000	37,000,000	0	0	0	0	1.079	1.081	MON	16,635	420,610	01/13/2011	01/15/2016
02005A-BC-1	ALLY MASTER OWNER TRUST ASSET BACKED			2	1FE	14,999,855	101.6400	15,245,250	15,000,000	14,999,943	0	55	0	0	2.150	2.160	MON	14,333	322,500	01/13/2011	01/15/2016
02005A-BM-9	ALLY MASTER OWNER TRUST ABS FLOATER			2	1FE	8,500,000	100.3900	8,532,921	8,500,000	8,500,000	0	0	0	0	0.839	0.840	MON	2,971	75,776	05/11/2011	05/15/2016
02005E-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	26,998,782	100.1700	27,046,359	27,000,000	26,999,359	0	577	0	0	0.700	0.705	MON	8,400	102,375	05/22/2012	01/15/2015
02005W-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	16,527,200	100.1000	16,543,412	16,527,331	16,527,339	0	134	0	0	0.800	0.801	MON	5,876	132,219	11/09/2011	06/16/2014
02005X-AB-4	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	865,259	100.0200	865,520	865,336	865,332	0	53	0	0	0.650	0.659	MON	250	5,625	09/08/2011	03/17/2014
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	15,238,120	100.1400	15,260,301	15,238,282	15,238,201	0	81	0	0	0.710	0.711	MON	4,809	98,274	01/11/2012	09/15/2014
02006A-AB-3	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	22,182,214	100.0800	22,200,984	22,184,235	22,183,492	0	1,279	0	0	0.560	0.569	MON	5,521	93,519	03/07/2012	10/15/2014
02006E-AB-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	19,775,505	100.0200	19,777,946	19,775,000	19,775,693	0	189	0	0	0.480	0.475	MON	4,219	27,200	12/14/2012	05/15/2015
02006G-AB-0	ALLY AUTO RECEIBABLES TRUST 20 ASSET BAC			2	1FE	9,699,464	100.0800	9,707,847	9,700,000	9,699,605	0	141	0	0	0.510	0.516	MON	1,512	12,505	09/11/2012	12/22/2014
02139#-AA-4	Altamira Trust (aka Guilford M Senior No				6	3,228,911	50.5100	3,700,355	7,326,068	3,228,911	0	0	0	0	10.000	0.000	MJSD	0	0	10/04/2002	10/01/2014
025828-AA-2	AMERICAN EXPRESS CARDS ABS FLOATER			2	1FE	9,988,477	99.8300	9,982,640	10,000,000	9,998,080	0	1,690	0	0	0.559	0.576	MON	2,329	60,522	03/14/2007	09/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
02582J-FG-0	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	20,706,706	100.4900	20,599,815	20,500,000	20,596,808	0	(109,899)	0	0	1.009	0.256	MON	8,619	143,898	04/17/2012	03/15/2016
02582J-FN-5	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	4,987,856	100.5000	4,964,873	4,940,000	4,961,135	0	(26,721)	0	0	1.309	0.627	MON	2,694	50,654	03/15/2012	03/15/2016
02582J-FS-4	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	6,060,000	100.5800	6,034,482	6,000,000	6,030,898	0	(29,102)	0	0	1.309	0.589	MON	3,273	54,367	04/27/2012	04/15/2016
02582J-FV-7	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	95,600,623	102.0000	94,966,096	93,100,000	94,172,735	0	(621,978)	0	0	1.459	0.753	MON	56,597	1,363,136	04/17/2012	03/15/2017
02582J-FY-1	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	3,014,180	100.6400	3,019,323	3,000,000	3,009,970	0	(4,210)	0	0	0.909	0.716	MON	1,136	19,854	04/11/2012	04/17/2017
02582J-GC-8	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	10,039,453	100.3400	10,034,040	10,000,000	10,023,802	0	(15,651)	0	0	0.859	0.589	MON	3,579	52,815	05/31/2012	06/15/2016
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT ABS FLOAT			2	1FE	24,631,477	99.9200	24,771,431	24,791,264	24,630,868	0	(10,912)	0	0	1.212	1.295	FMAN	30,035	346,550	09/02/2010	11/25/2043
046036-B*-9	Associates Manufactured Housin ABS-IRR,			2	1FE	19,896,529	100.0000	19,209,764	19,209,764	19,207,621	0	788	0	0	9.000	9.260	MON	76,839	1,728,879	01/01/2004	03/15/2027
051156-AB-3	AUGUSTA MBIA FUNDING ABS FLOATER			2	1AM	494,943	111.0400	915,975	824,905	574,645	0	64,030	0	0	0.000	12.169	FA	0	0	09/23/2011	08/15/2036
05115E-AB-6	AUGUSTA FDG IV CLA 3 ABS-REG			2	5Z	18,348,568	106.2600	21,636,799	20,362,129	19,030,081	0	366,442	0	0	6.900	11.395	MN	179,526	1,404,987	12/31/1996	11/15/2015
05115E-AC-4	AUGUSTA FDG IV CLA 3 CORPORATE			2	5Z	31,083,336	77.1200	31,159,565	40,404,000	31,153,546	0	70,210	0	0	0.000	8.290	MN	0	0	12/21/2012	11/15/2035
05367D-AA-5	AVIATION SECURITIZATION LLC SERIES 1, CL			2	5*	221,293	104.8700	232,063	221,293	221,293	0	0	0	0	6.608	6.673	MON	812	14,623	03/12/1999	12/11/2019
05367D-AB-3	AVIATION SECURITIZATION LLC SERIES 1, CL			2	5*	49,853	101.6500	50,675	49,853	49,853	0	0	0	0	6.754	6.822	MON	187	3,367	03/12/1999	12/11/2019
05367D-AC-1	AVIATION SECURITIZATION LLC SERIES 1, CL			2	5*	24,227	100.0900	24,248	24,227	24,227	0	0	0	0	6.997	7.071	MON	94	1,695	03/12/1999	12/11/2019
05367D-AG-2	AVIATION SECURITIZATION LLC SERIES III,			2	5*	613,059	107.1600	656,959	613,059	613,059	0	0	0	0	7.559	7.652	MON	2,575	46,341	12/17/1999	05/11/2018
05367D-AH-0	AVIATION SECURITIZATION LLC Series III,			2	5*	151,983	103.2800	156,973	151,983	151,983	0	0	0	0	7.720	7.818	MON	652	11,733	12/17/1999	05/11/2018
05367D-AJ-6	AVIATION SECURITIZATION LLC SERIES III,			2	5*	50,661	101.6600	51,500	50,661	50,661	0	0	0	0	8.203	8.315	MON	231	4,156	12/17/1999	05/11/2018
05367D-AU-1	AVIATION SECURITIZATION LLC Series 8, CI			2	5*	422,071	100.5700	424,459	422,071	422,071	0	0	0	0	6.700	6.618	MON	1,571	29,172	05/16/2001	07/11/2021
05367D-AW-7	AVIATION SECURITIZATION LLC ABS-IRR, Ser			2	5*	30,126	100.1600	30,174	30,126	30,126	0	0	0	0	8.400	8.324	MON	141	2,531	05/16/2001	07/11/2021
05367D-AX-5	AVIATION SECURITIZATION LLC Series 9, CI			2	6*	1,197,390	99.9700	1,197,065	1,197,390	1,197,065	(324)	0	0	0	1.162	1.165	MON	812	14,515	05/16/2001	10/11/2020
05367D-BA-4	AVIATION SECURITIZATION LLC ABS-IRR Seri			2	5*	162,201	99.6000	161,549	162,201	162,201	0	0	0	0	3.112	3.131	MON	294	5,176	05/16/2001	10/11/2020
05367D-BB-2	AVIATION SECURITIZATION LLC ASSET BACKED			2	5*	121,723	99.9700	121,691	121,723	121,723	0	0	0	0	1.162	1.165	MON	83	2,336	09/28/2001	01/11/2020
05367D-BX-4	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	2,616,269	98.3500	2,573,097	2,616,269	2,616,269	0	0	0	0	1.112	1.115	MON	1,697	30,358	08/27/2004	06/11/2025
05367D-BY-2	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	520,723	92.6300	482,360	520,723	520,723	0	0	0	0	1.312	1.314	MON	380	7,098	08/27/2004	06/11/2025
05367D-BZ-9	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	173,574	92.1300	159,908	173,574	173,574	0	0	0	0	2.712	2.724	MON	262	4,830	08/27/2004	06/11/2025
000000-00-0	AVIATION SECURITIZATION LLC Series 1, CI			2	6*	31,616	105.0200	33,204	31,616	31,616	0	0	0	0	6.754	6.822	MON	119	2,135	03/11/2000	12/11/2019
05377R-AH-7	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	9,996,911	101.5500	10,155,440	10,000,000	9,998,809	0	885	0	0	2.090	2.108	MON	6,386	209,000	10/21/2010	04/20/2015
05377R-AL-8	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	15,999,818	105.7600	16,921,584	16,000,000	15,999,496	0	(144)	0	0	3.150	3.170	MON	15,400	504,000	10/21/2010	03/20/2017
05377R-AP-9	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	33,074,289	100.9900	33,402,939	33,075,000	33,074,382	0	41	0	0	1.850	1.857	MON	18,697	611,888	04/28/2011	11/20/2014
05377R-AV-6	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	28,649,713	107.1000	29,988,952	28,000,000	28,556,306	0	(93,575)	0	0	3.270	2.749	MON	27,977	760,275	04/17/2012	02/20/2018
05377R-AX-2	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	37,999,780	102.5300	38,961,286	38,000,000	37,999,641	0	(139)	0	0	2.054	2.062	MON	23,849	581,054	03/15/2012	08/20/2016
05377R-BB-9	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	56,974,555	102.0100	58,145,073	57,000,000	56,976,297	0	1,741	0	0	2.100	2.118	MON	36,575	465,500	07/25/2012	03/20/2019
05522A-AB-1	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	16,464,600	100.0300	16,605,063	16,600,000	16,564,548	0	39,826	0	0	0.239	0.482	MON	1,653	38,185	04/17/2012	04/15/2016
05522A-AC-9	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	29,448,672	99.9500	30,984,097	31,000,000	30,521,027	0	323,521	0	0	0.229	1.288	MON	2,958	83,166	04/01/2010	11/15/2016
05522A-AD-7	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	4,798,633	99.0100	4,950,305	5,000,000	4,873,902	0	27,841	0	0	0.249	0.819	MON	519	14,419	04/01/2010	11/15/2019
05522R-AB-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	2,868,966	99.9700	3,164,044	3,165,000	3,072,393	0	58,959	0	0	0.249	2.173	MON	328	9,127	06/09/2010	12/15/2016
05522R-AD-0	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	2AM	78,308,526	100.0200	78,326,253	78,312,000	78,311,675	0	523	0	0	0.609	0.610	MON	19,872	514,302	08/30/2006	01/15/2016
05522R-AP-3	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	1,924,635	100.0200	1,950,349	1,950,000	1,943,493	0	7,451	0	0	0.269	0.649	MON	219	6,022	06/09/2010	04/15/2016
05522R-AV-0	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	755,309	99.7800	758,366	760,000	757,286	0	1,977	0	0	0.409	0.751	MON	130	2,530	03/26/2012	06/15/2016
05522R-AY-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	6,606,414	99.6800	6,628,866	6,650,000	6,623,150	0	16,736	0	0	0.409	0.742	MON	1,133	22,136	04/05/2012	08/15/2016
05522R-BF-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	4,914,648	100.0200	5,000,750	5,000,000	4,969,072	0	20,069	0	0	0.279	0.680	MON	581	15,952	04/01/2010	12/15/2016
05522R-CP-1	BANK OF AMERICA CREDIT CARD TR ABS FLOAT			2	1FE	1,504,043	100.0700	1,501,011	1,500,000	1,500,957	0	(3,086)	0	0	0.509	0.288	MON	318	7,523	01/26/2012	09/15/2015
05573W-AB-1	BMW VEHICLE OWNER TRUST ASSET BACKED			2	1FE	3,631,216	100.0300	3,632,420	3,631,222	3,631,224	0	23	0	0	0.630	0.630	MON	381	22,877	09/14/2011	02/25/2014
05575B-AB-5	BMW AUTO ASSET BACKED			2	1FE	39,304,714	100.0800	39,337,245	39,307,450	39,306,090	0	1,376	0	0	0.590	0.597	MON	7,086	150,744	04/18/2012	06/20/2014
05577@-AG-5	BTMU Capital Corp Equip Note Series A			2	1	10,369,064	124.3000	12,889,250	10,369,064	10,369,064	0	0	0	0	6.550	6.549	FA	235,824	679,174	02/26/2009	02/26/2021
05577@-AH-3	BTMU Capital Corp Equip Note Series B			2	1	9,979,627	124.3000	12,405,160	9,979,627	9,979,627	0	0	0	0	6.550	6.549	FA	226,967	653,666	02/26/2009	02/26/2021
05577@-AJ-9	BTMU Capital Corp Equip Note Series C			2	1	3,112,252	124.3000	3,868,680	3,112,252	3,112,252	0	0	0	0	6.550	6.549	FA	70,782	203,852	02/26/2009	02/26/2021
05577@-AK-6	BTMU Capital Corp Equity Note Series D			2	1	3,138,082	124.3000	3,900,788	3,138,082	3,138,082	0	0	0	0	6.550	6.549	FA	71,370	205,544	02/26/2009	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E			2	1	1,302,410	124.3000	1,618,959	1,302,410	1,302,410	0	0	0	0	6.550	6.549	FA	29,621	85,308	02/26/2009	02/26/2021
06052Y-AB-5	BANK OF AMERICA AUTO BAAT_12-1			2	1FE	87,358,434	100.0700	87,423,641	87,362,924	87,361,184	0	2,751	0	0	0.590	0.595	MON	22,909	339,332	04/11/2012	11/17/2014
06423R-AV-8	BANK ONE ISSUANCE TRUST ABS FLOATER			2	1FE	872,500	100.0900	1,000,900	1,000,000	987,914	0	32,214	0	0	0.459	3.763	MON	191	5,034	03/17/2009	01/15/2016
06423R-AY-2	BANK ONE ISSUANCE TRUST ASSET BACKED			2	2AM	6,798,750	101.7800	7,124,901	7,000,000	6,983,322	0	30,936	0	0	4.770	5.294	MON	14,840	333,900	01/04/2006	02/16/2016
06423R-BC-9	BANK ONE ISSUANCE TRUST ABS FLOATER			2	1FE	11,384,531	100.1500	12,018,108	12,000,000	11,891,729	0	151,538	0	0	0.459	1.733	MON	2,295	60,408	07/23/2009	05/16/2016
06423R-BK-1	BANK ONE ISSUANCE TRUST ABS FLOATER			2	1FE	6,719,391	100.1800	7,413,142	7,400,000	7,198,978	0	132,510	0	0	0.379	2.249	MON	1,169	31,191	01/09/2012	02/15/2017
06423R-BM-7	BANK ONE ISSUANCE TRUST ABS FLOATER			2	3AM	5,102,148	100.2100	5,010,570	5,000,000	5,018,839	0	(12,860)	0	0	1.009	0.753	MON	2,102	53,281	05/03/2006	02/15/2017
075386-AC-6	BEAVER VALLEY TWO FUNDING CORP DEBENTURE			2	3AM	1,076,704	101.7600	996,201	979,000	993,703	0	(4,914)	0	0	9.000	7.539	JD	7,343	88,110	11/27/2001	06/01/2017
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1			2	1FE	9,286,053	112.3900	10,230,219	9,102,477	9,197,506	0	(11,263)	0	0	6.666	6.422	MON	5,056	607,021	07/28/2005	07/28/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1			2	1FE	3,336,383	112.3400	3,748,104	3,336,383	3,336,383	0	0	0	0	6.365	6.448	MON	1,770	212,361	02/28/2002	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla			2	1FE	6,646,885	112.7600	7,495,056	6,646,885	6,646,885	0	0	0	0	6.444	6.530	MON	3,569	428,325	05/10/2002	01/28/2022
084374-AC-1	BERKELEY STREET CDO LTD. SERIES 2001 1			2	6FE	568,104	80.0000	1,679,030	2,098,787	0	0	(419,656)	0	0	7.915	(15,546)	MS	45,221	166,076	03/23/2012	03/23/2013
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T			2	1	28,114,045	126.2300	35,488,948	28,114,045	28,114,045	0	0	0	0	6.489	6.576	MON	81,081	1,824,320	05/14/2010	06/15/2032
08925#-AA-9	Blake Edwards LLC-ABS Irreg. Royalty-Bac			2	2AM	344,117	103.7800	357,111	344,117	344,117	0	0	0	0	9.690	9.741	FMAN	4,261	33,345	12/14/2001	05/15/2014
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE			2	2FE	11,238,723	104.2000	11,710,750	11,238,723	11,238,723	0	0	0	0	6.850	6.850	JD	64,154	769,853	09/24/2007	06/01/2034
12502Y-AG-8	CCR Inc. MT 100 Paymt Rights Senior Note			2	1FE	20,500,945	103.2900	21,175,101	20,500,945	20,500,945	0	0	0	0	6.267	6.347	MON	74,941	1,284,704	06/30/2008	06/10/2015
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu			2	1FE	12,750,000	101.9300	12,995,577	12,750,000	12,750,000	0	0	0	0	4.750	4.796	MON	35,328	250,661	07/11/2012	07/11/2022
12558B-AB-2	CIT EQUIPMENT ASSET BACKED			2	1FE	28,999,530	100.0800	29,024,534	29,000,000	28,999,576	0	46	0	0	0.850	0.852	MON	7,532	161,594	04/19/2012	05/20/2014
12613Y-AB-5	CNL FUNDING Series 2000 - AA Class A2			2	3AM	8,067,507	98.8800	7,977,353	8,067,507	8,067,507	0	0	0	0	8.044	7.847	MON	54,079	648,950	08/01/2000	04/25/2017
126258-AF-9	CRF-17-LLC Subordonated Note			2	4	16,266	99.9600	18,363	18,370	18,370	0	28	0	0	6.500	3.864	MON	100	1,194	11/09/2004	05/01/2029
12625L-AH-6	CRF-18 Subordinated Note			2	5	3,206,334	92.4200	4,620,799	5,000,000	3,272,135	0	40,699	0	0	6.500	15.464	MON	27,083	325,000	06/20/2006	06/01/2031
12625V-AG-6	CRF-19 LLC Subordinated Note Class B			2	1FE	294,054	109.8000	548,979	500,000	410,315	0	25,022	0	0	5.350	13.416	MON	2,229	26,750	06/30/2008	08/01/2035
12625V-AL-5	CRF-19 LLC Subordinated Note Class D			2	1AM	1,176,217	111.1200	2,222,302	2,000,000	1,525,173	0	82,502	0	0	7.220	14.130	MON	252,700	0	06/30/2008	08/01/2035
12625V-AN-1	CRF-19 LLC Subordinated Note Class E			2	1AM	588,109	98.4600	984,563	1,000,000	682,207	0	18,774	0	0	7.770	12.948	MON	135,975	0	06/30/2008	08/01/2035
12625V-AQ-4	CRF-19 LLC Subordinated Note Class F			2	5Z	1	0.0000	1	2,500,000	1	0	0	0	0	6.500	0.000	MON	0	0	06/30/2008	08/01/2035
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1			2	1FE	1,332,482	102.2700	1,278,668	1,250,306	1,250,180	0	45	0	0	8.000	8.216	MON	4,446	100,024	01/08/2007	03/15/2027
126650-AL-4	CVS CAREMARK CORP PASS THRU CERTS 144A	R		2	2AM	9,089,610	100.1600	9,104,511	9,089,610	9,089,610	0	0	0	0	6.117	6.194	MON	32,434	556,011	12/03/2002	01/10/2013
126650-BH-2	CVS CAREMARK CORP CORPORATE				2AM	1,114,851	119.5600	1,362,951	1,140,000	1,126,714	0	2,539	0	0	5.750	6.053	JD	5,463	65,550	09/26/2007	06/01/2017
126650-BH-2	CVS CAREMARK CORP CORPORATE				4AM	5,394,550	119.5600	5,977,855	5,000,000	5,255,791	0	(51,361)	0	0	5.750	4.460	JD	23,958	287,500	03/03/2010	06/01/2017
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP MUNI			2	1FE	10,106,670	108.6600	11,083,524	10,200,000	10,105,659	0	(681)	0	0	4.700	4.744	MN	79,900	432,792	11/29/2011	11/01/2111
14312A-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED			2	1FE	12,855,287	100.1000	12,868,738	12,856,268	12,855,984	0	587	0	0	0.700	0.707	MON	4,000	89,994	11/02/2011	11/17/2014
14313D-AB-0	CARMAX AUTO OWNER TRUST ASSET BACKED			2	1FE	10,448,854	100.0700	10,456,819	10,449,839	10,449,680	0	611	0	0	0.680	0.689	MON	3,158	71,059	09/14/2011	09/15/2014
14313G-AB-3	CARMAX AUTO OWNER TRUST ASSET BACKED			2	1FE	20,918,653	100.1200	20,944,188	20,920,088	20,919,517	0	864	0	0	0.590	0.596	MON	5,486	102,514	02/07/2012	03/16/2015
14313J-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED			2	1FE	22,535,371	100.1400	22,562,824	22,531,820	22,535,550	0	179	0	0	0.640	0.606	MON	6,409	62,667	12/12/2012	05/15/2015
14916R-AD-6	CATHOLIC HEALTH INITIATIVES CORP			2	1FE	14,968,050	101.9800	15,297,450	15,000,000	14,967,347	0	(703)	0	0	4.350	4.363	MN	110,563	0	10/25/2012	11/01/2042
161348-AA-1	Charter School Investors, LLC Secured Te				4	983,013	99.9400	1,022,632	1,023,192	991,173	0	8,160	0	0	6.500	9.321	MJSD	5,727	33,808	09/01/2012	03/20/2014
161348-AA-1	Charter School Investors, LLC Secured Te				4	964,582	99.9600	1,003,572	1,004,008	972,573	0	7,991	0	0	6.510	9.327	MJSD	5,628	33,225	09/01/2012	03/21/2014
161348-AA-1	Charter School Investors, LLC Secured Te				4	365,463	96.8200	368,287	380,401	368,489	0	3,026	0	0	3.904	6.557	MJSD	1,279	7,549	09/01/2012	04/01/2014
161348-AA-1	Charter School Investors, LLC Secured Te				4	314,211	98.0000	320,503	327,054	316,603	0	2,392	0	0	5.028	7.548	MJSD	1,416	8,359	09/01/2012	05/11/2014
161348-AA-1	Charter School Investors, LLC Secured Te				4	860,136	100.0200	895,521	895,293	866,667	0	6,531	0	0	6.580	9.167	JAJO	15,055	15,055	09/01/2012	05/11/2014
161348-AA-1	Charter School Investors, LLC Secured Te				4	371,787	92.9400	359,644	386,983	377,116	0	5,329	0	0	4.297	5.197	MJSD	1,432	4,203	09/01/2012	03/01/2016
16151R-CT-8	CHASE CREDIT CARD MASTER TRUST ABS FLOAT			2	3AM	2,097,344	100.4300	2,008,516	2,000,000	2,010,589	0	(13,404)	0	0	1.459	0.794	MON	1,216	30,512	05/03/2006	01/15/2016
161571-BK-9	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	10,881,094	99.8000	11,976,480	12,000,000	11,491,645	0	177,417	0	0	0.239	1.784	MON	1,195	33,422	06/15/2009	12/15/2017
161571-BN-3	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	2,598,477	100.0300	2,600,754	2,600,000	2,599,224	0	747	0	0	0.269	0.300	MON	291	7,232	01/25/2012	02/16/2016
161571-CN-2	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	52,821,348	101.3000	52,167,953	51,500,000	51,937,036	0	(361,026)	0	0	1.309	0.613	MON	28,089	706,725	01/09/2012	03/15/2016
161571-CP-7	CHASE ISSUANCE TRUST ASSET BACKED			2	1FE	428,078	100.8900	403,556	400,000	401,796	0	(8,608)	0	0	4.650	2.471	MON	827	18,600	11/09/2009	03/15/2015
161571-CU-6	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	2,808,527	102.6700	2,772,063	2,700,000	2,751,932	0	(21,815)	0	0	1.409	0.602	MON	1,585	39,802	05/18/2010	05/15/2017
161571-DD-3	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	8,142,816	101.0800	7,934,615	7,850,000	7,914,067	0	(90,647)	0	0	1.808	0.666	MJSD	5,914	158,012	06/10/2010	09/15/2015
161571-EX-8	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	130,000,000	100.0400	130,058,760	130,000,000	130,000,000	0	0	0	0	0.399	0.401	MON	21,613	574,689	03/31/2011	03/16/2015
161571-EZ-3	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	23,000,000	100.0900	23,019,780	23,000,000	23,000,000	0	0	0	0	0.329	0.331	MON	3,153	82,110	12/21/2011	12/15/2015
170356-AA-7	Choctaw Generation LP Senior Note			2	6FE	11,325,835	84.2500	11,359,147	13,483,137	11,325,835	0	0	2,157,302	0	8.368	12.864	JD	50,145	1,128,269	12/20/2002	06/15/2023
170356-AB-5	Choctaw Generation LP Senior Note			2	6FE	39,035,528	84.2500	39,150,342	46,470,867	39,035,528	0	0	7,435,339	0	9.516	12.130	JD	196,541	4,422,168	12/20/2002	06/15/2030
17305E-AZ-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	65,011,117	100.2600	69,981,481	69,800,000	68,375,147	0	970,681	0	0	0.463	1.891	MON	22,443	351,059	06/16/2009	06/07/2016
17305E-BT-1	CITIBANK CREDIT CARD ISSUANCE SERIES 20			2	2AM	74,737,467	101.8200	79,062,454	77,650,000	77,422,239	0	479,399	0	0	5.000	5.674	JD	226,479	3,882,500	06/15/2007	06/10/2015
17305E-CJ-2	CITIBANK CREDIT CARD ISSUANCE CCCIT_05			2	1FE	4,460,842	109.3000	4,371,800	4,000,000	4,350,249	0	(110,593)	0	0	4.850	0.811	MS	59,817	97,000	04/17/2012	03/10/2017
17305E-CZ-6	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	1,737,344	100.0000	2,000,052	2,000,000	1,992,827	0	70,077	0	0	0.352	3.907	FMAN	1,075	10,302	02/11/2009	02/09/2015
17305E-DB-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	3AM	75,550,639	100.0000	75,498,717	75,500,000	75,501,097	0	(8,022)	0	0	0.611	0.601	MON	15,369	492,520	04/27/2007	02/20/2015
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	11,415,660	99.6600	15,546,773	15,600,000	13,306,160	0	530,706	0	0	0.368	4.410	MJSD	2,392	84,378	02/12/2009	12/17/2018
17305E-EJ-0	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	554,854	106.5100	756,219	710,000	612,299	0	15,851	0	0	1.586	4.468	MON	375	11,669	02/03/2009	05/20/2020
186108-BU-9	CLEVELAND ELECTRIC ILLUM CO SECURED				4AM	6,962,643	125.5300	7,594,662	6,050,000	6,441,708	0	(67,526)	0	0	7.880	6.302	MN	79,457	476,740	12/10/2002	11/01/2017
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19			2	1FE	235,568	104.7000	492,383	470,289	416,863	0	(13,944)	0	0	4.000	10.220	JD	1,568	18,812	05/03/1988	06/01/2018
207543-P#-0	Connecticut Bank & Trust Level-Debt			2	1	10,217,816	106.6200	10,894,120	10,217,816	10,217,816	0	0	0	0	9.910	9.909	JD	22,502	1,012,586	12/23/1986	06/23/2014
20763#-ER-8	Connecticut Natl BK Bridgeport Level Deb			2	2	5,714,685	102.2400	5,231,420	5,116,883	5,148,716	0	(55,761)	0	0	9.730	7.419	JJ	215,745	497,873	07/01/2001	07/25/2013
20779M-AN-8	CONNECTICUT VALLEY STRUCT CRED ABS FLOAT			2	6FE	65,228	68.0000	1,258,987	1,851,452	6	0	0	0	0	3.560	8,888.000	MJSD	1,465	70,242	02/10/2006	03/23/2023
21079N-AA-9	CONTINENTAL AIRLS P-T TR CORPORATE			2	2FE	8,945,918	111.3700	9,963,069	8,945,918	8,945,918	0	0	0	0	5.983	5.982	AO	107,047	535,234	03/27/2007	04/19/2022
21079V-AA-1	CONTL AIRLINES 2010-A CORPORATE	LS		2	2FE	33,402	108.7500	36,325	33,402	33,402	0	0	0	0	4.750	4.748	JJ	745	1,587	11/17/2010	01/12/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
210805-BU-0	CONTINENTAL AIRL CORP SINKING FUND	R		2	2FE	11,945,906	108.7500	12,968,508	11,925,065	11,931,895	0	(2,039)	0	0	6.900	6.867	JJ	409,129	822,830	11/12/2003	01/02/2018
210805-CB-1	CONTINENTAL AIRL PASS THRU CERTS	M		2	2FE	16,355,201	107.1200	19,080,038	17,811,835	17,256,428	0	136,994	0	0	6.648	8.353	MS	348,661	1,184,131	10/28/2008	09/15/2017
210805-CK-1	CONTINENTAL AIRL PASS THRU CERTS	R		2	2FE	3,382,802	105.2500	3,891,146	3,697,051	3,585,752	0	35,667	0	0	6.820	8.107	MN	42,023	252,139	05/05/2003	05/01/2018
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS	M		2	2FE	4,199,686	109.0000	4,587,014	4,208,270	4,204,018	0	370	0	0	6.545	6.569	FA	113,998	275,431	10/21/2003	02/02/2019
210805-DD-6	CONTINENTAL AIRL PASS THRU CERTS	R		2	2FE	2,704,202	113.0000	3,438,254	3,042,703	2,863,850	0	33,238	0	0	7.707	9.552	AO	57,974	235,067	05/05/2003	10/02/2022
23307*-AB-8	DC Arena, LP Senior Note			2	2AM	1,083,001	117.0700	1,267,907	1,083,001	1,083,001	0	0	0	0	6.200	6.198	MN	5,782	67,146	05/21/2007	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note			2	2AM	10,254,360	119.1500	12,218,355	10,254,360	10,254,360	0	0	0	0	6.558	6.559	MN	57,908	672,664	12/05/2003	11/30/2023
247361-ZH-4	Delta Air Lines Inc. CORP SINKING FUND			2	2FE	52,160	109.0000	56,854	52,160	52,160	0	0	0	0	4.950	4.949	MN	273	2,582	11/15/2010	05/23/2019
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND			2	2FE	12,558,943	111.6200	16,017,505	14,350,031	12,782,712	0	68,504	0	0	6.821	9.087	FA	383,369	978,816	09/29/2011	08/10/2022
254683-AL-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	5,024,470	100.1100	5,005,445	5,000,000	5,005,419	0	(19,051)	0	0	0.859	0.324	MON	1,790	29,993	04/17/2012	09/15/2015
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	20,281,992	101.2900	20,257,360	20,000,000	20,224,036	0	(57,956)	0	0	0.789	0.379	MON	6,575	110,444	04/17/2012	03/15/2018
254683-AP-0	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	5,523,262	100.3300	5,518,150	5,500,000	5,512,549	0	(10,713)	0	0	0.559	0.360	MON	1,281	32,733	01/12/2012	08/15/2016
254683-AQ-8	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	7,500,000	100.0700	7,505,063	7,500,000	7,500,000	0	0	0	0	0.419	0.418	MON	1,309	34,688	05/26/2011	11/16/2015
254683-AU-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	11,200,000	100.1000	11,211,536	11,200,000	11,200,000	0	0	0	0	0.359	0.359	MON	1,898	29,073	04/09/2012	10/17/2016
254684-AE-3	DISCOVER CARDS ABS FLOATER			2	1FE	5,002,538	100.0300	5,001,640	5,000,000	5,001,096	0	(1,442)	0	0	0.289	0.249	MON	602	10,597	04/17/2012	01/19/2016
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A			2	2	28,562,765	119.9600	34,263,438	28,562,765	28,562,765	0	0	0	0	7.000	6.999	MS	505,402	1,999,394	09/15/2010	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A			2	2	28,562,765	119.9600	34,263,438	28,562,765	28,562,765	0	0	0	0	7.000	6.999	MS	505,402	1,999,394	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A			2	2	26,882,603	119.9600	32,247,941	26,882,603	26,882,603	0	0	0	0	7.000	6.999	MS	475,673	1,881,782	09/15/2010	03/30/2033
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT			2	1FE	98,736,000	108.2400	106,870,912	98,736,000	98,736,000	0	0	0	0	5.250	5.284	MJSD	230,384	5,183,640	04/29/2008	06/15/2018
26244B-AH-9	DRYDEN LEVERAGED LOAN CDO DRYD_06-15A		0	2	6*	66	65.0000	4,284,800	6,592,000	66	0	0	0	1	0.000	8,888.000	AO	0	0	02/26/2007	04/15/2023
26249T-AA-0	DRYDEN LEVERAGED LOAN CDO DRYD_08-21A			2	1FE	309,050,000	100.0000	309,050,000	309,050,000	309,050,000	0	0	0	0	1.880	2.142	JAJO	1,226,748	6,358,505	08/28/2008	10/17/2020
269491-AA-4	EAGLE CREEK CLO LTD EAGLC_06-1 CLO			2	1FE	39,923,750	97.6900	40,053,228	41,000,000	40,185,748	0	261,998	0	0	0.552	1.542	FMAN	21,355	218,847	04/30/2012	02/28/2018
27448#-AA-7	East Plant Investments LLC Senior Note			2	4	972,430	100.7100	986,699	979,775	978,959	0	1,127	0	0	6.970	7.316	MON	5,311	68,291	10/01/2006	09/03/2013
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer				1	75,350,000	147.3000	110,990,315	75,350,000	75,350,000	0	0	0	0	9.190	9.190	FA	2,635,220	6,924,665	02/14/2002	02/14/2022
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	29,238,930	100.2700	29,316,813	29,237,579	29,241,315	0	993	0	0	1.430	1.391	MON	12,775	401,857	10/16/2012	10/20/2016
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	31,342,105	100.7000	31,546,601	31,327,247	31,335,491	0	(6,624)	0	0	1.620	1.585	MON	15,507	464,660	04/17/2012	05/20/2017
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	47,995,675	100.5300	48,253,488	48,000,000	47,997,105	0	1,430	0	0	1.140	1.147	MON	16,720	346,560	04/25/2012	11/20/2017
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999			2	4AM	2,315,637	100.8800	2,083,008	2,064,940	2,164,459	0	(16,182)	0	0	7.850	6.009	MON	13,508	162,098	07/29/2004	05/18/2026
301965-CG-2	FFCA SECURED LENDING CORPORATI Series 20			2	2AM	434,221	100.0600	434,654	434,384	433,650	0	(83)	0	0	7.770	7.828	MON	2,813	33,752	11/30/2000	09/18/2027
301965-CG-2	FFCA SECURED LENDING CORPORATI Series 20			2	4AM	64,663	100.0600	57,954	57,918	64,803	0	(731)	0	0	7.770	4.231	MON	375	4,500	07/26/2004	09/18/2027
30245A-AB-5	FEP Receivables Trust Trust 2000-2 Class			2	6*	16,352	0.0100	745	7,452,630	745	0	0	0	0	7.899	0.000	MON	0	0	07/28/2005	05/18/2013
30284@-AA-0	FNBM LLC Senior Secured Note				1FE	131,931,500	101.3000	133,653,323	131,931,500	131,931,500	0	0	0	0	3.750	3.725	MON	426,029	3,861,745	02/24/2012	02/24/2017
30284@-AB-8	FNBM LLC Senior Secured Note				1FE	33,320,000	100.3200	33,427,700	33,320,000	33,320,000	0	0	0	0	3.500	3.469	MON	100,423	233,240	09/20/2012	02/24/2017
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A			2	1	9,161,425	115.8800	10,616,193	9,161,425	9,161,425	0	0	0	0	5.470	5.467	JJ	249,173	501,130	05/31/2007	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev			2	1	8,529,602	115.9000	9,885,447	8,529,602	8,529,602	0	0	0	0	5.470	5.470	JJ	231,989	466,569	09/27/2007	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D			2	1	8,593,226	122.9400	10,564,381	8,593,226	8,593,226	0	0	0	0	5.960	5.958	MN	65,442	512,156	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D			2	1	863,588	122.9400	1,061,682	863,588	863,588	0	0	0	0	5.960	5.958	MN	6,577	51,470	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D			2	1	5,418,835	122.8300	6,656,169	5,418,835	5,418,835	0	0	0	0	5.960	5.958	MN	41,267	322,963	10/16/2007	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D			2	1	2,190,382	122.8100	2,690,036	2,190,382	2,190,382	0	0	0	0	5.960	5.958	MN	16,681	130,547	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D			2	1	2,935,784	122.9400	3,609,208	2,935,784	2,935,784	0	0	0	0	5.960	5.958	MN	22,358	174,973	10/16/2007	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb			2	1	2,581,179	122.9100	3,172,596	2,581,179	2,581,179	0	0	0	0	5.960	5.960	MN	19,657	153,838	12/13/2007	12/13/2027
32485*-AC-1	Catalyst Old River Hydroelectr SRNT			2	2	18,321,952	105.4300	19,316,946	18,321,952	18,321,952	0	0	0	0	12.030	12.023	MN	367,355	2,204,131	12/01/1999	05/01/2014
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			2	2FE	60,850,359	140.7900	84,694,400	60,157,626	60,542,016	0	(46,723)	0	0	12.480	12.311	MN	1,251,279	7,507,672	07/01/2001	05/01/2020
34486#-AA-6	Football Club Term Notes 2014 Senior Not			2	1	10,000,000	106.5400	10,653,821	10,000,000	10,000,000	0	0	0	0	5.050	5.050	OCT	123,444	513,417	04/07/2004	10/05/2014
344868-AA-2	Football Club Term NT 2020 TR CTF 144A				1FE	100,440,000	121.0400	121,567,982	100,440,000	100,440,000	0	0	0	0	5.350	5.350	OCT	1,313,532	5,463,099	04/08/2010	10/05/2020
34487*-AA-9	Football Club Term NT 2018 Series 2008 C				1	15,985,522	123.1000	18,650,110	15,150,000	15,756,603	0	(92,403)	0	0	6.110	5.274	OCT	226,274	941,093	06/09/2010	10/05/2018
34528Q-BP-8	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			2	1FE	21,493,698	102.6800	22,076,071	21,500,000	21,494,380	0	682	0	0	1.920	1.932	MON	18,347	344,000	02/07/2012	01/15/2019
34529Q-AB-9	FORD CREDIT AUTO LEASE TRUST ASSET BACKE			2	1FE	2,933,760	100.0300	2,934,937	2,933,990	2,933,975	0	121	0	0	0.740	0.747	MON	965	21,711	06/29/2011	09/15/2013
34529T-AB-3	FORD CREDIT AUTO LEASE TRUST ASSET BACKE			2	1FE	17,490,436	100.1200	17,513,913	17,492,013	17,491,730	0	1,028	0	0	0.820	0.829	MON	5,578	143,434	10/25/2011	01/15/2014
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ASSET BACKE			2	1FE	8,037,552	100.0600	8,042,754	8,037,987	8,037,899	0	347	0	0	0.620	0.626	MON	2,215	44,298	01/18/2012	09/15/2014
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ASSET BACKE			2	1FE	10,738,433	100.0700	10,747,115	10,739,533	10,739,175	0	742	0	0	0.630	0.640	MON	3,007	52,624	02/28/2012	04/15/2014
34529W-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKE			2	1FE	19,809,886	100.0900	19,828,969	19,811,396	19,810,817	0	931	0	0	0.570	0.579	MON	5,019	72,147	04/18/2012	01/15/2015
34529X-AC-2	FORD CREDIT AUTO LEASE TRUST ASSET BACKE			2	1FE	27,298,272	100.0700	27,318,810	27,300,000	27,298,607	0	336	0	0	0.540	0.546	MON	6,552	29,484	09/26/2012	11/15/2014
34529Y-AA-4	FORD AUTO ASSET BACKED			2	1FE	8,599,413	100.0800	8,606,837	8,600,000	8,599,687	0	274	0	0	0.470	0.478	MON	1,796	15,719	07/17/2012	04/15/2015
34530A-AB-1	FORD CREDIT AUTO OWNER TRUST ASSET BACKE			2	1FE	17,999,311	99.9800	17,997,300	18,000,000	17,999,368	0	57	0	0	0.400	0.403	MON	3,200	4,800	11/14/2012	09/15/2015
358510-AB-0	The Friends of Team Admy Chtr Senior Not			2	4Z	2,390,848	90.7300	2,721,878	3,000,000	2,532,195	0	77,261	0	0	6.000	10.494	JAJO	40,500	180,000	02/01/2011	02/01/2018
361561-AA-1	GG1C FUNDING CORP BOND			2	2AM	6,207,099	101.3200	6,288,722	6,207,099	6,207,099	0	0	0	0	5.129	5.127	JJ	146,800	318,362	04/16/2004	01/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	38,610,602	86.6800	40,278,456	46,467,779	38,333,794	0	(237,495)	0	0	0.389	3.983	MON	7,532	137,854	06/07/2012	11/15/2034
36159G-AM-9	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	14,094,551	93.8300	15,045,578	16,035,447	15,196,257	0	519,834	0	0	0.499	5.284	MON	3,334	84,050	11/07/2012	05/15/2032
36159G-AV-9	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	29,645,612	93.2200	31,538,077	33,833,766	30,533,618	0	530,421	0	0	0.429	4.107	MON	6,048	159,821	03/30/2011	12/15/2032
36159G-AY-3	GE BUSINESS LOAN TRUST GEBL_04-2			2	3AM	1,091,833	58.2500	635,993	1,091,833	1,091,833	0	0	0	0	2.959	2.977	MON	1,346	33,395	12/06/2004	12/15/2032
36159G-BC-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	3,181,760	86.5200	3,904,936	4,513,135	3,496,764	0	63,620	0	0	0.459	6.853	MON	863	22,703	06/21/2010	06/15/2033
36159G-BF-3	GE BUSINESS LOAN TRUST GEBL_05-1			2	3AM	2,179,997	57.0000	1,242,598	2,179,997	2,179,997	0	0	0	0	2.929	2.947	MON	2,661	66,009	06/23/2005	06/15/2033
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	22,509,649	89.0000	23,678,988	26,605,604	22,771,991	0	20,714	0	0	0.449	3.338	MON	4,977	131,117	05/20/2011	11/15/2033
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER			2	3AM	1,465,177	50.0000	732,588	1,465,177	1,465,177	0	0	0	0	3.409	3.433	MON	2,081	51,554	12/07/2005	11/15/2033
36159L-BN-5	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT			2	1FE	29,124,645	100.5400	29,156,049	29,000,000	29,085,316	0	(39,329)	0	0	0.811	0.623	MON	7,837	193,085	04/17/2012	07/20/2016
36159L-BS-4	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT			2	1FE	24,500,000	100.5000	24,621,545	24,500,000	24,500,000	0	0	0	0	0.781	0.782	MON	6,376	165,051	02/14/2012	02/20/2017
36159L-BZ-8	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT			2	1FE	40,425,000	100.4500	40,606,306	40,425,000	40,425,000	0	0	0	0	0.701	0.702	MON	9,442	113,604	07/25/2012	06/20/2017
36160R-AA-8	GEBL ABS FLOATER			2	1FE	28,042,546	85.5000	30,119,250	35,227,193	28,896,328	0	299,818	0	0	0.379	3.044	MON	5,563	142,186	11/07/2012	04/16/2035
36161H-AC-5	GE EQUIPMENT MID TICKET ASSET BACKED			2	1FE	2,561,140	100.0300	2,562,015	2,561,249	2,561,228	0	43	0	0	0.940	0.943	MON	1,137	24,076	09/22/2010	07/14/2014
36161Y-AB-0	GE EQUIPMENT ASSET BACKED			2	1FE	9,999,251	100.0300	10,003,050	10,000,000	9,999,389	0	138	0	0	0.470	0.476	MON	1,175	11,228	09/19/2012	01/22/2015
36162D-AB-5	GE EQUIPMENT SMALL TICKET LLC ASSET BACK			2	1FE	18,340,873	100.1700	18,372,521	18,341,615	18,341,186	0	268	0	0	1.140	1.145	MON	5,808	209,094	11/16/2011	06/23/2014
36162N-AB-3	GE EQUIPMENT ASSET BACKED			2	1FE	13,320,931	100.1400	13,340,528	13,321,492	13,321,216	0	285	0	0	0.770	0.774	MON	2,564	77,502	03/14/2012	09/22/2014
36162R-AC-2	GE EQUIPMENT ASSET BACKED			2	1FE	12,497,471	100.4400	12,555,488	12,500,000	12,498,041	0	570	0	0	1.040	1.050	MON	3,611	72,583	05/22/2012	09/21/2015
36803*-AA-1	Gator Power Holdings, LLC Senior Note				3AM	13,000,000	110.0800	14,310,938	13,000,000	13,000,000	0	0	0	0	6.750	6.751	MN	124,313	877,500	10/21/2011	11/01/2016
37459*-AA-6	Giants Training Facility LLC Senior Secu			2	2AM	7,470,388	122.3600	9,140,571	7,470,388	7,470,388	0	0	0	0	7.150	7.151	JD	44,511	534,133	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu			2	2AM	7,470,388	122.3600	9,140,571	7,470,388	7,470,388	0	0	0	0	7.150	7.151	JD	44,511	534,133	02/23/2011	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note			2	2FE	90,520,000	126.6800	114,668,071	90,520,000	90,520,000	0	0	0	0	7.100	7.101	AO	1,606,730	6,426,920	06/30/2010	04/01/2040
38747P-AA-0	GRANITE VENTURES LTD CO CLO			2	1FE	211,705	99.9600	222,473	222,555	219,361	0	8,231	0	0	0.600	4.030	JAJO	289	1,651	02/12/2010	12/15/2017
393505-CF-7	GREEN TREE HOME IMPROVEMENT SERIES 1994			2	1FE	37,711	101.6300	35,282	34,717	36,277	0	(241)	0	0	8.300	5.053	MON	128	2,881	05/04/2004	05/15/2019
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS			2	6FE	1,172,214	22.7000	581,474	2,561,559	425,402	0	(330,347)	0	0	7.650	19.804	MON	8,709	195,959	06/29/1998	12/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSRR 19			2	6FE	250,279	6.2700	124,741	1,989,496	113,400	26,994	(118,115)	0	0	8.310	12.511	MON	7,348	122,199	05/31/2006	03/15/2019
404498-AY-9	Habitat Humanity Intl Asset Backed Cert			2	4	93,982	99.9200	109,636	109,721	107,870	0	1,988	0	0	4.000	10.441	JAJO	987	4,389	04/06/2006	07/10/2013
404498-BA-0	Habitat Humanity Intl Senior Notes			2	4	925,339	99.5600	1,123,270	1,128,226	1,058,076	0	23,305	0	0	4.000	9.925	JAJO	10,154	45,129	11/07/2007	04/10/2015
404498-BC-6	Habitat Humanity Intl Series 2009-1 Clas			2	4	451,963	100.8800	569,501	564,554	503,675	0	12,011	0	0	5.000	12.043	JAJO	6,351	28,228	04/28/2009	07/10/2016
404498-BF-9	Habitat Humanity Intl Series 2009-2 Clas			2	4	141,353	100.8600	162,276	160,886	119,142	0	(28,017)	0	0	5.000	22.312	JAJO	1,810	8,044	10/20/2009	01/10/2017
404498-BG-7	Habitat Humanity Intl Series 2009-2 Clas			2	4	1,248,068	103.0600	1,492,964	1,448,625	1,114,128	0	(30,510)	0	0	6.000	14.855	JAJO	19,556	86,917	10/20/2009	01/10/2020
404498-BH-5	Habitat Humanity Intl Series 2010-1 Clas			2	4	768,744	102.9600	981,892	953,619	717,000	0	22,004	0	0	6.000	15.088	JAJO	12,874	57,217	05/18/2010	07/10/2020
404498-BJ-1	Habitat Humanity Intl Secured Note			2	4	149,614	99.1200	169,212	170,712	153,920	0	1,765	0	0	5.000	7.913	JAJO	1,921	8,536	11/09/2010	01/10/2021
404498-BL-6	Habitat Humanity Intl Secured Note			2	4	1,237,660	98.3700	1,339,945	1,362,189	1,245,827	0	8,167	0	0	5.000	7.176	JAJO	15,325	21,000	06/19/2012	07/10/2022
41242*-AB-8	Hardwood Funding, LLC Senior Note				2	12,500,000	101.2800	12,660,288	12,500,000	12,500,000	0	0	0	0	4.950	4.950	JD	41,250	618,924	06/26/2003	06/07/2013
41242*-AH-5	Hardwood Funding, LLC Series H Senior No				2FE	3,500,000	110.7600	3,876,590	3,500,000	3,500,000	0	0	0	0	4.990	4.990	JD	11,643	174,699	06/07/2010	06/07/2017
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No				2FE	10,000,000	117.1200	11,712,508	10,000,000	10,000,000	0	0	0	0	5.670	5.670	JD	37,800	567,139	06/07/2010	06/08/2020
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not				2AM	7,000,000	103.5400	7,247,522	7,000,000	7,000,000	0	0	0	0	4.130	4.130	JD	19,273	150,901	06/07/2012	06/07/2024
41283N-AC-5	HARLEY-DAVIDSON MOTORCYCLE TRU ABS FLOAT			2	1FE	5,277,912	100.0100	5,278,456	5,277,912	5,277,912	0	0	0	0	0.409	0.409	MON	899	23,852	08/04/2011	10/15/2014
41283P-AB-2	HARLEY-DAVIDSON MOTORCYCLE TRU ASSET BAC			2	1FE	12,699,110	100.1000	12,713,215	12,700,553	12,700,158	0	882	0	0	0.710	0.720	MON	4,008	90,174	11/02/2011	05/15/2015
42805R-AV-1	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	17,345,266	108.7700	17,076,388	15,700,000	16,523,494	0	(391,327)	0	0	5.290	2.639	MON	13,842	830,530	11/16/2010	03/25/2016
42805R-AY-5	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	63,159,190	101.9200	64,209,789	63,000,000	63,094,692	0	(69,955)	0	0	2.600	2.447	MON	27,300	1,573,000	04/17/2012	02/25/2015
42805R-BE-8	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	31,499,027	102.3900	32,254,236	31,500,000	31,498,977	0	(37)	0	0	2.200	2.210	MON	11,550	693,000	06/10/2011	03/25/2016
43811A-AB-2	HONDA AUTO REC OWNER TRUST ASSET BACKED			2	1FE	17,564,539	100.1000	17,582,532	17,565,704	17,565,466	0	734	0	0	0.670	0.677	MON	3,269	117,690	10/13/2011	04/21/2014
43813E-AB-2	HONDA AUTO RECEIVABLES OWNER T ASSET BAC			2	1FE	40,899,845	100.1300	40,953,006	40,900,000	40,899,808	0	(36)	0	0	0.560	0.561	MON	10,180	146,331	04/18/2012	11/17/2014
43813U-AB-6	HONDA AUTO RECEIVABLES OWNER T ASSET BAC			2	1FE	19,912,414	100.1000	19,933,923	19,914,228	19,913,588	0	1,174	0	0	0.570	0.578	MON	5,045	92,070	02/14/2012	08/15/2014
446149-AB-2	HUNTINGTON AUTO ASSET BACKED			2	1FE	4,512,009	100.0400	4,513,807	4,512,188	4,512,176	0	132	0	0	0.760	0.764	MON	1,619	34,293	09/09/2011	04/15/2014
44890E-AB-6	HYUNDAI AUTO ASSET BACKED			2	1FE	2,660,834	100.0100	2,661,238	2,660,959	2,660,948	0	61	0	0	0.590	0.594	MON	698	16,438	05/11/2011	03/15/2014
44890F-AB-3	HYUNDAI AUTO LEASE SECURITIZAT ASSET BAC			2	1FE	43,495,324	100.2000	43,585,304	43,500,000	43,497,672	0	2,348	0	0	0.680	0.691	MON	13,147	143,792	06/13/2012	01/15/2015
459417-AD-3	International Diversified Paym SER 2009-			2	1FE	37,500,000	104.2800	39,104,327	37,500,000	37,500,000	0	0	0	0	5.200	5.233	FMAN	222,083	1,950,000	12/17/2009	02/20/2020
482038-AA-0	Juniper Capital LP Senior Note				2	62,000,000	101.8800	63,164,785	62,000,000	62,000,000	0	0	0	0	5.030	5.028	JD	8,663	3,118,600	04/15/2004	08/15/2013
482038-AD-4	Juniper Capital LP Debt in Leverage Leas			2	2	1,880,000	102.3400	1,924,003	1,880,000	1,880,000	0	0	0	0	5.780	5.781	JD	302	108,664	08/17/2004	08/15/2013
48274D-AA-7	KVK CLO LTD CLO			2	1FE	120,875,000	99.8500	120,693,688	120,875,000	120,875,000	0	0	0	0	1.710	1.598	JAJO	503,384	0	05/15/2012	07/15/2023
493268-AT-3	KEYCORP STUDENT LOAN TRUST SERIES 1999			2	1FE	29,998,410	89.0000	26,700,000	30,000,000	29,999,738	0	123	0	0	0.822	0.823	FMAN	24,645	300,084	03/09/2000	08/25/2029
502130-AH-0	L-P SPV2 LLC SRNT				2	47,000,000	102.3200	48,092,297	47,000,000	47,000,000	0	0	0	0	7.250	7.250	JD	9,465	3,407,500	02/21/2004	06/30/2013
50246*-AA-7	LVNV Funding LLC Class A Term Lender Not				2	113,800,000	104.1900	118,567,515	113,800,000	113,800,000	0	0	0	0	7.790	7.895	MON	664,877	9,003,286	11/07/2008	11/07/2013
521778-AA-4	Leaguers Investments Fund LLC LN CTF				5*	3,685,313	98.8200	4,940,877	5,000,000	4,484,363	0	208,156	0	0	7.000	13.027	MJSD	972	350,000	03/07/2008	01/16/2015
55264T-CF-6	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT			2	1FE	3,855,555	100.2100	4,609,458	4,600,000	4,461,224	0	170,500	0	0	0.469	4.365	MON	899	23,621	03/17/2009	03/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
55264T-CN-9	MBNA CREDIT CARD MASTER NOTE T ASSET BAC			2	1FE	16,791,719	104.5100	16,513,228	15,800,000	16,439,559	0	(352,160)	0	0	4.450	1.067	MON	31,249	468,733	05/03/2012	08/15/2016
55264T-CR-0	MBNA CREDIT CARD MASTER NOTE T MBNAS_04-			2	3AM	18,722,465	100.3900	18,321,266	18,250,000	18,348,881	0	(67,509)	0	0	1.109	0.741	MON	8,433	213,132	07/09/2007	11/15/2016
55264T-DM-0	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT			2	1FE	3,119,607	100.0200	3,150,488	3,150,000	3,145,334	0	10,190	0	0	0.269	0.590	MON	353	9,736	06/14/2010	11/16/2015
55264T-DQ-1	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT			2	3AM	8,212,641	100.0000	8,200,025	8,200,000	8,200,254	0	(2,062)	0	0	0.629	0.605	MON	2,149	55,529	05/11/2007	07/15/2015
55264T-DS-7	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT			2	1FE	2,428,298	100.0000	2,993,988	2,994,000	2,974,810	0	142,307	0	0	0.269	5.487	MON	336	9,248	01/28/2009	06/15/2015
55264T-DX-6	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT			2	1FE	999,727	99.9700	999,690	1,000,000	999,922	0	195	0	0	0.269	0.290	MON	112	2,782	01/26/2012	10/15/2015
55314M-AB-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			2	1FE	3,408,333	100.0400	3,409,993	3,408,660	3,408,595	0	173	0	0	0.900	0.908	MON	1,363	30,678	07/20/2011	04/15/2014
55314M-AC-0	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			2	1FE	14,024,050	100.4400	14,060,900	14,000,000	14,015,327	0	(8,715)	0	0	1.270	1.178	MON	7,902	133,615	06/08/2012	09/15/2015
55609M-AB-6	MACQUARIE EQUIPMENT FUNDING TR ASSET BAC			2	1FE	2,743,594	100.0300	2,744,388	2,743,672	2,743,494	0	(125)	0	0	1.210	1.214	MON	1,014	33,752	02/18/2011	09/20/2013
55659X-AB-1	MADISON AVENUE STRUCTURED FINA SERIES 2			2	1AM	2,849,408	60.0000	3,000,000	5,000,000	3,286,642	1,689,651	346,991	0	0	1.211	6.222	MJSD	4,539	69,745	11/09/2001	12/05/2036
56081#-AC-4	Major League Baseball Trust Senior Note			2	1	3,943,547	103.4000	4,136,077	4,000,000	3,985,930	0	10,249	0	0	4.880	5.265	JD	11,387	195,200	10/01/2006	12/10/2013
571628-AA-4	MARRIOTT VACATION CLUB OWNR TR ASSET BAC			2	1FE	5,003,948	103.3200	5,217,250	5,049,535	5,023,070	0	2,052	0	0	5.518	5.829	MON	23,219	278,633	11/02/2007	05/20/2029
571628-AC-0	MARRIOTT VACATION CLUB OWNR TR ASSET BAC			2	1FE	876,864	102.0600	894,923	876,874	875,120	0	(734)	0	0	5.817	5.754	MON	4,251	51,008	05/22/2007	05/20/2029
571628-AD-8	MARRIOTT VACATION CLUB OWNR TR ASSET BAC			2	2AM	657,644	101.6000	668,202	657,656	655,936	0	(334)	0	0	6.135	6.135	MON	3,362	40,347	05/22/2007	05/20/2029
57164N-AA-9	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	6,482,981	105.6400	6,849,097	6,483,149	6,471,138	0	(3,194)	0	0	5.808	5.745	MON	31,378	376,541	10/17/2007	10/20/2029
57164N-AB-7	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	510,008	102.5800	523,192	510,022	509,173	0	(593)	0	0	6.056	6.006	MON	2,574	30,887	10/17/2007	10/20/2029
57164N-AC-5	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	906,688	97.6600	885,501	906,706	905,232	0	(744)	0	0	6.553	6.492	MON	4,951	59,416	10/17/2007	10/20/2029
57164N-AD-3	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	2AM	680,023	98.3300	668,646	680,029	679,023	0	(713)	0	0	7.297	7.214	MON	4,135	49,622	10/17/2007	10/20/2029
57164Q-AA-2	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	2,273,991	100.3100	2,282,361	2,275,312	2,268,705	0	(1,492)	0	0	5.737	5.695	MON	10,878	130,535	09/28/2007	04/20/2028
57164Q-AB-0	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	295,811	100.2800	296,645	295,811	294,944	0	(266)	0	0	5.827	5.771	MON	1,436	17,237	05/23/2006	04/20/2028
57164Q-AC-8	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	258,831	100.1600	259,250	258,835	258,053	0	(368)	0	0	6.125	6.024	MON	1,321	15,854	05/23/2006	04/20/2028
57164Q-AD-6	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	2AM	221,852	100.0700	222,021	221,858	221,858	0	0	0	0	6.502	3.839	MON	1,202	14,425	05/23/2006	04/20/2028
57164U-AD-7	MARRIOT TIMESHARE ASSET BACKED			2	2AM	319,966	99.7500	319,176	319,968	318,956	0	(110)	0	0	6.010	6.075	MON	1,603	19,230	10/31/2006	10/20/2028
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE	LS			1FE	16,483,071	145.1100	23,239,687	16,015,000	16,484,828	0	(93)	0	0	5.600	5.438	JJ	448,420	935,005	08/14/2012	07/01/2111
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1FE	4,930,641	170.6100	6,329,697	3,710,000	4,929,647	0	(741)	0	0	7.250	5.440	MN	44,829	268,975	10/27/2011	11/02/2096
578454-AB-6	MAYO CLINIC CORP			2	1FE	6,600,000	99.8900	6,592,938	6,600,000	6,600,000	0	0	0	0	3.774	3.774	MN	31,827	38,055	08/23/2012	11/15/2043
58526#-BP-3	Meijer Finance Senior Note - Series A-1			2	1	17,770,577	110.1900	19,581,361	17,770,577	17,770,577	0	0	0	0	7.380	7.380	MN	218,578	1,311,469	06/21/2001	05/01/2016
58526#-BQ-1	Meijer Finance Senior Note - Series A-2			2	1	17,219,623	110.1900	18,974,266	17,219,623	17,219,623	0	0	0	0	7.380	7.380	MN	211,801	1,270,808	06/21/2001	05/01/2016
58526#-BR-9	Meijer Finance Senior Note - Series A-3			2	1	20,924,185	110.1900	23,056,314	20,924,185	20,924,185	0	0	0	0	7.380	7.380	MN	257,367	1,544,205	06/21/2001	05/01/2016
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	19,284,104	115.8900	22,041,707	19,020,000	19,281,495	0	(2,610)	0	0	5.000	4.911	JJ	475,500	536,258	01/06/2012	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	13,068,207	98.9400	13,010,742	13,150,000	13,067,921	0	(286)	0	0	4.125	4.157	JJ	39,176	0	11/28/2012	07/01/2052
58768T-AB-2	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			2	1FE	25,372,500	100.0900	25,398,090	25,374,543	25,373,863	0	1,362	0	0	0.660	0.668	MON	7,443	122,348	03/15/2012	04/15/2014
587727-AB-4	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			2	1FE	25,976,340	100.0800	25,997,707	25,978,041	25,977,858	0	1,350	0	0	0.900	0.907	MON	10,391	233,802	11/09/2011	01/15/2014
59215*-AQ-0	MetLife Impaired Asset Tr 1992 ZERO COUP	.@			6Z	810	48.3400	810	1,676	810	0	0	0	0	0.000	0.000	N/A	0	0	12/27/1994	12/31/2012
59560#-AC-8	Mid-Am Preferred Capital Tr 1 Trust Cert			2	2AM	32,000,000	112.5200	36,007,654	32,000,000	32,000,000	0	0	0	0	7.830	7.905	FMAN	236,640	2,505,600	02/21/2004	08/27/2016
59802Q-AA-6	MIDOCEAN CR CLO I CLO		E	2	1FE	148,281,820	99.5200	148,281,820	149,000,000	148,281,820	0	0	0	0	1.740	1.756	JAJO	0	0	12/17/2012	01/14/2024
60253X-AA-3	MINCS-CENTURION, LTD. SERIES 2001 VA C			2	6FE	784,387	0.0000	9	945,574	9	559,267	(597,081)	0	0	2.060	3.031	MJSD	325	21,266	04/06/2001	03/26/2013
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU			2	3FE	14,131,299	109.0000	13,804,725	12,664,886	13,227,805	0	(156,377)	0	0	9.125	7.180	JD	3,210	1,155,671	06/08/2010	06/30/2017
60644*-AA-4	MIST Investment Fund LLC Note			2	4Z	3,693,381	108.2900	4,331,770	4,000,000	3,720,683	0	20,199	0	0	8.000	9.248	JAJO	81,778	325,333	07/26/2011	01/26/2022
62952E-AA-5	NYU HOSPITALS CENTER CORP MUNI				1FE	6,400,000	97.0800	6,213,184	6,400,000	6,400,000	0	0	0	0	4.428	4.428	JJ	113,357	0	07/31/2012	07/01/2042
63643@-AB-5	National Comm Renais Dev. Corp Senior No				4Z	1,487,500	99.3200	1,477,378	1,487,500	1,487,500	0	0	0	0	6.000	6.041	MJSD	7,190	91,233	08/25/2003	08/31/2013
63703#-AA-2	Natl New Markets Tx Crdt Fund Senior Not				5Z	5,672,484	98.6100	6,248,571	6,336,833	6,237,704	0	10,431	0	0	6.770	8.722	JAJO	109,634	442,365	10/10/2006	11/11/2013
63937B-AA-9	NAVIGARE FUNDING CLO LTD CLO			2	1FE	64,540,734	98.4400	67,414,526	68,482,161	65,906,624	0	434,652	0	0	0.572	2.489	FMAN	45,660	500,744	04/17/2012	05/20/2019
64018#-AA-0	Neighborhood Homes of NE Flori Senior No				6*	1	0.0000	1	124,469	1	0	0	0	0	5.000	8,888.000	MJSD	0	0	05/16/2007	04/25/2012
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev			2	4Z	4,501,105	72.3900	4,753,535	6,567,000	4,535,671	0	34,567	0	0	4.500	9.229	FMAN	49,253	40,223	09/12/2012	02/01/2033
65475H-AC-5	NISSAN AUTO LEASE TR 2011-A ABS Floater			2	1FE	10,310,018	100.0100	10,311,173	10,310,018	10,310,018	0	0	0	0	0.389	0.388	MON	1,671	44,486	07/14/2011	01/15/2014
65475N-AC-2	NISSAN AUTO LEASE TRUST ABS FLOATER			2	1FE	23,671,603	100.0300	23,679,249	23,671,603	23,671,603	0	0	0	0	0.389	0.390	MON	3,837	102,139	09/21/2011	02/17/2014
65475Q-AB-7	NISSAN AUTO ASSET BACKED			2	1FE	25,281,965	100.1500	25,323,189	25,284,529	25,283,690	0	1,484	0	0	0.740	0.748	MON	8,316	177,158	12/15/2011	09/15/2014
65475U-AB-8	NISSAN AUTO RECEIVABLES OWNER ASSET BACK			2	1FE	5,194,868	100.0700	5,198,921	5,195,346	5,195,168	0	300	0	0	0.540	0.548	MON	1,247	22,756	02/15/2012	10/15/2014
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease			2	1	38,564,103	121.4700	46,842,371	38,564,103	38,564,103	0	0	0	0	6.010	6.006	JD	6,438	2,317,703	11/15/2007	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	78,185,142	101.1900	81,240,994	80,286,389	78,303,995	0	3,805	0	0	1.215	1.512	JAJO	184,295	1,121,179	10/01/2010	07/25/2041
658262-GA-2	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	9,390,625	101.5500	10,154,600	10,000,000	9,446,277	0	24,028	0	0	1.215	1.629	JAJO	22,955	139,647	03/02/2011	10/25/2041
658262-GD-6	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	38,675,741	101.0800	41,542,236	41,100,000	38,911,987	0	133,434	0	0	1.115	1.569	JAJO	86,581	532,166	05/25/2011	07/25/2036
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec			2	1FE	6,400,000	100.2700	6,417,203	6,400,000	6,400,000	0	0	0	0	3.440	3.454	MJSD	18,347	34,859	10/04/2012	09/01/2027
68249#-AA-2	111 Center Street LP Senior Note			2	1	3,300,000	107.6900	3,553,798	3,300,000	3,300,000	0	0	0	0	6.990	7.051	FMAN	26,271	230,029	02/21/2004	08/20/2015
69138V-AB-7	Oxbow Resources, LLC Senior Note				1FE	27,998,768	119.4600	33,448,984	28,000,000	27,999,318	0	27	0	0	4.969	5.000	FMAN	231,887	1,391,320	03/31/2011	05/01/2019
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION ABS FLOATE			2	1FE	123,620,842	99.2200	122,660,432	123,620,842	123,620,842	0	0	0	0	1.410	1.417	MJSD	29,254	1,968,421	06/21/2011	06/25/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
69381#-AA-8	Prudential Charter School Fund Secured S				5*	1,498,211	99.7000	1,744,693	1,750,000	1,732,572	0	44,452	0	0	5.750	8.490	MS	25,995	102,302	05/16/2006	05/16/2013
69381#-AB-6	Prudential Charter School Fund Sr Secure				5*	1,593,134	99.2300	1,910,137	1,925,000	1,865,695	0	56,291	0	0	5.750	9.101	MS	28,594	112,532	12/20/2006	12/20/2013
70086*-AA-8	Park Tree Investments VII Senior Promis			2	4Z	3,125,598	77.0700	3,516,567	4,562,741	3,182,506	0	45,515	0	0	5.000	10.739	MJSD	634	231,939	11/22/2010	11/22/2030
717537-C*-3	Philadelphia Electric Company SR NT			2	1	109,632,063	130.7300	108,003,626	82,614,105	91,998,346	0	(1,506,931)	0	0	11.690	7.656	JJ	4,801,968	9,657,589	07/01/2001	07/02/2018
719098-AA-9	Phoenix NMTC Fund I, LLC Senior Note - A			2	4	3,605,584	99.3800	3,731,512	3,754,857	3,631,910	0	26,326	0	0	6.250	8.079	MON	16,949	99,738	07/06/2012	12/27/2014
73021#-AA-6	POAH Brandy Hill, LLC Senior Note				5	1,948,620	89.6600	2,689,795	3,000,000	2,342,707	0	173,218	0	0	3.430	12.422	JAJO	26,297	104,615	07/07/2010	12/20/2015
73021@-AA-8	POAH NSP Chicago LLC Senior Note				5*	530,155	93.2000	626,072	671,737	570,527	0	27,603	0	0	4.750	10.803	JAJO	8,154	32,085	06/30/2011	12/20/2015
73328V-AD-5	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC			2	1FE	15,840,175	100.0900	15,855,355	15,840,544	15,840,126	0	(66)	0	0	0.920	0.923	MON	4,453	145,733	11/09/2011	02/20/2014
73328W-AB-7	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC			2	1FE	31,897,799	100.0200	31,907,305	31,900,000	31,898,256	0	457	0	0	0.440	0.448	MON	3,899	24,563	10/10/2012	02/23/2015
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note			2	5AM	56,994,691	80.5400	45,904,146	56,994,691	56,994,691	0	0	0	0	7.770	7.844	JAJO	934,903	4,428,488	03/12/2007	07/15/2027
73932#-AC-0	PowerMinn 9090, LLC Senior Subordinated			2	6FE	2,097,111	84.1800	2,101,736	2,496,560	2,097,111	516,383	0	399,450	0	8.060	0.000	JAJO	0	150,917	12/10/2004	07/15/2017
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	6,950,446	146.5400	8,521,068	5,815,000	6,904,720	0	(18,812)	0	0	6.500	5.177	JJ	174,288	372,613	06/28/2012	01/15/2039
74254@-AW-6	Principal Mut Impaired Asset TR CTF	@			6Z	73	25.5400	73	285	73	0	0	0	0	0.000	6.606	N/A	0	0	12/31/1991	01/01/2013
74254@-AX-4	Principal Mut Impaired Asset CPN	@			6Z	9	19.1100	9	49	8	0	0	0	0	0.000	7.671	N/A	0	0	12/31/1991	01/01/2013
74432#-AR-0	Prudential Impaired Asset Tr ZERO COUPON	@			6Z	11	77.2600	11	15	11	0	0	0	0	0.000	0.000	N/A	0	0	12/22/1992	12/31/2012
74432#-AS-8	Prudential Impaired Asset Tr ZERO COUPON	@			6Z	11	77.2600	11	15	11	0	0	0	0	0.000	0.000	N/A	0	0	12/22/1992	12/31/2012
74432#-CD-9	Prudential Impaired Asset Tr TRUST CERTI	@			6Z	102	100.0000	102	102	102	0	0	0	0	0.000	0.000	N/A	0	0	01/04/1993	12/31/2012
74681@-AK-5	PUTNAM LOVELL FIN TR (PLGT) 2000-1 Class			2	5*	29,955	1.6300	189,847	11,647,028	29,955	0	(14,947)	0	0	8.680	58.820	MON	16,849	100,125	12/05/2012	02/28/2016
74835#-AC-6	Questech Funding LLC ABS FLOATER			2	6*	0	0.0000	0	1	0	0	0	0	0	2.248	0.000	MON	0	0	12/27/2002	12/15/2024
74835@-AB-0	Questech Securitization I, LLC Asset Bac			2	6*	0	0.0000	0	1	0	0	0	0	0	8.120	0.000	MON	0	0	04/29/2004	03/15/2022
74836#-AB-7	Questech Securitization II LLC Asset Bac			2	6*	0	0.0000	0	1	0	0	0	0	0	7.120	0.000	MON	0	0	04/29/2004	03/15/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES	C		2	2AM	7,243,012	118.5200	8,584,346	7,243,012	7,243,012	0	0	0	0	9.810	9.806	JD	47,369	710,540	01/26/1990	12/07/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES	C		2	3AM	11,481,502	118.5200	12,590,368	10,623,080	10,960,117	0	(52,423)	0	0	9.810	8.960	JD	69,475	1,042,124	01/03/1997	12/07/2021
750754-AB-9	RAILCAR LEASING, L.L.C. Series 1997 - 1			2	1FE	1,250,687	100.1600	1,287,029	1,285,021	1,284,713	0	2,153	0	0	7.125	7.764	JAJO	19,329	91,558	04/22/1997	01/15/2013
75952A-AF-4	GENON REMA LLC PASS THRU CERTS			2	4FE	957,401	110.2500	984,182	892,682	927,055	0	(7,906)	0	0	9.237	7.474	JJ	40,999	82,457	04/03/2008	07/02/2017
75952A-AJ-6	GENON REMA LLC PASS THRU CERTS			2	4FE	4,001,437	107.5000	4,300,000	4,000,000	4,000,938	0	(74)	0	0	9.681	9.674	JJ	192,544	387,240	03/16/2001	07/02/2026
78442G-FJ-0	SLM STUDENT LOAN TRUST SERIES 2003 1 C			2	1FE	8,319,629	80.8300	6,724,590	8,319,629	8,319,629	0	0	0	0	0.908	0.909	MJSD	3,148	90,924	01/31/2003	06/15/2037
78442G-GC-4	SLM STUDENT LOAN TRUST SERIES 2003 3 C			2	1FE	13,051,000	88.3900	11,535,818	13,051,000	13,051,000	0	0	0	0	0.898	0.899	MJSD	4,883	141,298	03/26/2003	12/15/2024
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	54,412,891	89.8500	54,134,625	60,250,000	54,827,189	0	199,066	0	0	1.065	1.539	JAJO	117,666	749,495	12/03/2010	07/25/2039
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER			2	1FE	4,235,120	99.7700	4,242,105	4,251,885	4,238,455	0	3,335	0	0	0.325	0.615	JAJO	2,612	16,250	04/17/2012	10/25/2017
78487M-AA-7	SVO VOI MORTGAGE CORP ASSET BACKED			2	1FE	1,965,644	101.8200	2,001,977	1,966,248	1,961,697	0	(1,139)	0	0	5.280	5.240	MON	8,651	103,818	11/15/2006	02/20/2024
78487M-AB-5	SVO VOI MORTGAGE CORP ASSET BACKED			2	1FE	1,056,596	101.6300	1,074,018	1,056,774	1,054,381	0	(683)	0	0	5.330	5.276	MON	4,694	56,326	11/15/2006	02/20/2024
78487M-AC-3	SVO VOI MORTGAGE CORP ASSET BACKED			2	2AM	291,323	100.5900	293,042	291,332	290,757	0	(309)	0	0	5.560	5.432	MON	1,350	16,198	11/15/2006	02/20/2024
78487M-AD-1	SVO VOI MORTGAGE CORP ASSET BACKED			2	3AM	436,951	99.1600	433,347	436,998	436,058	0	(455)	0	0	5.850	5.732	MON	2,130	25,564	11/15/2006	02/20/2024
78487T-AA-2	SVO VOI MORTGAGE CORP ASSET BACKED			2	1FE	214,506	100.1700	214,930	214,559	213,989	0	(108)	0	0	5.250	5.218	MON	939	11,264	11/16/2005	02/20/2021
78487T-AB-0	SVO VOI MORTGAGE CORP ASSET BACKED			2	1FE	278,905	100.1500	279,382	278,973	278,220	0	(143)	0	0	5.340	5.309	MON	1,241	14,897	11/16/2005	02/20/2021
78487T-AC-8	SVO VOI MORTGAGE CORP ASSET BACKED			2	2AM	203,784	99.7400	203,309	203,831	203,217	0	(141)	0	0	5.680	5.756	MON	965	11,578	11/16/2005	02/20/2021
78487T-AD-6	SVO VOI MORTGAGE CORP ASSET BACKED			2	3AM	482,674	96.8600	467,576	482,758	481,149	0	(381)	0	0	6.290	6.379	MON	2,530	30,365	11/16/2005	02/20/2021
808086-A#-9	IBJ Shroeder Bank & Trust Co SRNT			2	1	7,240,065	105.2200	5,809,051	5,520,958	5,675,004	0	(77,588)	0	0	12.125	6.299	JD	1,859	669,416	12/01/1999	06/30/2013
82011#-AA-9	Sharyland Projects, LLC Senior Secured N				2	48,652,311	108.1600	52,621,145	48,652,311	48,652,311	0	0	0	0	5.040	5.072	MJSD	6,811	2,452,076	06/20/2011	06/20/2018
82011@-AA-1	Sharyland Distribution & Trans Senior Se			2	2	12,487,761	122.9600	15,354,982	12,487,761	12,487,761	0	0	0	0	7.250	7.315	MJSD	2,515	905,363	12/31/2009	12/30/2029
82011@-AB-9	Sharyland Distribution & Trans Senior Se			2	2	108,504,522	117.2300	127,204,196	108,504,522	108,504,522	0	0	0	0	6.470	6.521	MJSD	19,501	7,020,243	07/13/2010	09/30/2030
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged			2	1	16,065,454	115.9900	18,562,852	16,004,027	16,055,110	0	(4,324)	0	0	5.060	5.008	JD	35,991	809,804	06/09/2010	12/15/2024
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	20,500,000	86.6000	21,649,750	25,000,000	20,881,015	0	190,137	0	0	0.475	1.473	JAJO	22,442	161,035	12/17/2010	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	123,952,500	89.2800	126,773,340	142,000,000	126,193,311	0	1,249,150	0	0	0.435	1.549	JAJO	116,744	856,934	06/22/2011	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	140,002,031	89.1700	143,159,222	160,550,000	142,440,682	0	1,420,639	0	0	0.435	1.550	JAJO	131,994	968,878	06/15/2011	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER			2	1FE	98,500,000	98.8200	97,341,637	98,500,000	98,500,000	0	0	0	0	1.360	1.364	MON	22,316	1,389,410	02/25/2011	10/25/2034
833670-AA-9	Societe General Financial Corp Debt in a			2	2	4,821,242	108.3000	5,221,189	4,821,242	4,821,242	0	0	0	0	5.460	5.521	MON	2,194	263,240	12/28/2006	08/05/2015
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT			2	1FE	35,410,705	103.0000	37,593,905	36,500,000	35,532,658	0	45,843	0	0	1.365	1.567	JAJO	94,126	565,376	11/19/2010	10/27/2036
85430P-AF-2	STANFIELD CLO, LTD. SERIES 1999 1A CLA			2	6FE	0	5.0000	7,886	157,711	0	0	0	0	0	6.590	0.000	JAJO	0	0	03/30/2000	07/15/2014
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se			2	2AM	9,470,000	100.5900	9,526,181	9,470,000	9,470,000	0	0	0	0	4.610	4.610	MN	55,784	291,045	03/15/2012	11/15/2026
89236P-AB-9	TOYOTA AUTO RECEIVABLES OWNER ASSET BAC			2	1FE	32,619,310	100.1000	32,655,699	32,621,446	32,620,575	0	1,265	0	0	0.570	0.576	MON	8,264	122,412	04/11/2012	10/15/2014
89236Q-AB-7	TOYOTA AUTO RECEIVABLES OWN TR ASSET BAC			2	1FE	27,449,104	100.0400	27,461,827	27,449,530	27,449,493	0	327	0	0	0.530	0.531	MON	6,466	145,482	09/21/2011	04/15/2014
89379#-AA-0	Transmission & Distribution Co Senior No			2	3	6,750,000	118.7800	8,017,918	6,750,000	6,750,000	0	0	0	0	8.500	8.588	JAJO	121,125	573,750	07/13/2010	12/30/2020
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE			2	1FE	2,122,880	107.7400	2,287,137	2,122,880	2,122,880	0	0	0	0	6.040	6.041	JJ	53,782	128,222	10/14/2003	01/31/2018
89566E-AB-4	Tri-State Gen & Trans Assoc CORP SINKING			2	1FE	20,000,000	130.4800	26,096,060	20,000,000	20,000,000	0	0	0	0	7.144	7.145	JJ	599,302	1,428,800	10/14/2003	07/31/2033
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1			2	1FE	3,498,425	110.9800	3,882,472	3,498,425	3,498,425	0	0	0	0	5.270	5.323	MON	8,706	184,367	08/10/2004	08/14/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -			2	1FE	6,700,258	113.1200	7,630,431	6,745,335	6,716,079	0	3,668	0	0	5.640	5.821	MON	20,079	380,437	06/30/2006	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED			2	2AM	15,854,184	114.1900	18,104,337	15,854,184	15,854,184	0	0	0	0	5.900	5.968	MON	44,172	935,397	05/18/2006	05/14/2036
899043-AA-1	TUFTS UNIVERSITY MA CORP MUNI				1FE	6,000,000	111.1000	6,666,060	6,000,000	6,000,000	0	0	0	0	5.017	5.017	AO	63,549	163,889	03/22/2012	04/15/2112
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	29,445,847	109.6100	32,123,001	29,306,866	29,398,272	0	(14,206)	0	0	6.990	6.862	AO	506,447	2,048,550	12/23/2009	10/02/2018
90357#-BL-9	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	18,239,605	110.4700	20,449,420	18,511,059	18,351,342	0	38,867	0	0	9.450	10.009	JJ	869,788	1,749,295	12/23/2009	07/02/2016
90357#-BM-7	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	16,192,228	110.4700	18,153,994	16,433,212	16,291,423	0	34,504	0	0	9.450	10.009	JJ	772,156	1,552,939	12/23/2009	07/02/2016
90781#-AA-0	Union Pacific Railroad Certificate, Seri			2	1	275,517	102.2200	281,637	275,517	275,517	0	0	0	0	5.510	5.510	JJ	7,591	15,193	12/01/2006	07/01/2015
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND	LS		2	3FE	8,149,418	107.5000	8,760,624	8,149,418	8,149,418	0	0	0	0	6.636	6.633	JJ	268,895	540,795	06/19/2007	07/02/2022
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE				1FE	8,500,000	128.1400	10,891,730	8,500,000	8,500,000	0	0	0	0	5.250	5.250	AO	111,563	446,250	08/10/2011	10/01/2111
92867F-AB-1	VOLKSWAGEN AUTO LEASING TR ASSET BACKED			2	1FE	13,798,299	100.1100	13,813,356	13,798,440	13,798,174	0	(115)	0	0	1.000	1.002	MON	4,216	137,984	11/16/2011	02/20/2014
92867G-AB-9	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK			2	1FE	19,207,901	100.0900	19,227,041	19,208,946	19,208,448	0	546	0	0	0.610	0.615	MON	3,580	105,457	01/19/2012	10/20/2014
92867K-AB-0	VOLKSWAGEN AUTO LEASING TR ASSET BACKED			2	1FE	51,963,555	100.1700	52,057,513	51,967,765	51,965,389	0	1,833	0	0	0.660	0.668	MON	10,480	170,541	06/13/2012	11/20/2014
93373#-AA-8	WANVOG Investments Senior Note			2	1	4,377,661	111.4900	4,880,558	4,377,661	4,377,661	0	0	0	0	7.400	7.513	MON	3,599	323,947	11/27/2001	11/27/2016
93373#-AB-6	WANVOG Investments Senior Note			2	1	303,390	112.0600	339,967	303,390	303,390	0	0	0	0	7.670	7.792	MON	259	23,270	11/27/2001	11/27/2016
93373#-AC-4	WANVOG Investments Senior Secured Note			2	1	1,944,525	106.9400	2,079,518	1,944,525	1,944,525	0	0	0	0	5.210	5.265	MON	1,126	101,310	03/17/2005	11/27/2016
967832-AD-8	WILBRAHAM CBO LTD. SERIES 2000 1A CLAS			2	6FE	0	0.0100	118	1,182,173	0	0	0	0	0	9.420	0.000	JJ	0	0	06/28/2008	07/13/2013
97180*-SC-3	Wilmington Trust Company Del Trust 1992-			2	1	1,417,516	107.2800	1,520,638	1,417,516	1,417,516	0	0	0	0	9.030	9.027	MN	12,089	128,002	02/21/2004	11/27/2014
97180*-SD-1	Wilmington Trust Company Del Trust 1992-			2	1	1,417,516	107.1600	1,519,056	1,417,516	1,417,516	0	0	0	0	9.030	9.027	MN	11,378	128,002	02/21/2004	11/29/2014
97180*-SE-9	Wilmington Trust Company Del Trust 1992-			2	1	1,417,516	107.1400	1,518,769	1,417,516	1,417,516	0	0	0	0	9.030	9.027	MN	11,733	128,002	02/21/2004	11/28/2014
97180*-SF-6	Wilmington Trust Company Del Trust 1992-			2	1	1,417,516	107.1600	1,519,056	1,417,516	1,417,516	0	0	0	0	9.030	9.027	MN	11,378	128,002	02/21/2004	11/29/2014
97180*-SG-4	Wilmington Trust Company Del Trust 1992-			2	1	1,417,516	107.1600	1,519,056	1,417,516	1,417,516	0	0	0	0	9.030	9.027	MN	11,378	128,002	02/21/2004	11/29/2014
97180*-SH-2	Wilmington Trust Company Del Trust 1992-			2	1	1,417,516	107.1400	1,518,769	1,417,516	1,417,516	0	0	0	0	9.030	9.027	MN	11,733	128,002	02/21/2004	11/28/2014
97180*-SR-0	Wilmington Trust Company Del Trust 1992-			2	1	1,706,140	110.6900	1,888,534	1,706,140	1,706,140	0	0	0	0	8.740	8.736	JD	828	149,117	02/21/2004	06/29/2015
97180*-SS-8	Wilmington Trust Company Del Trust 1992-			2	1	1,706,140	110.6900	1,888,534	1,706,140	1,706,140	0	0	0	0	8.740	8.736	JD	828	149,117	02/21/2004	06/29/2015
97180*-ST-6	Wilmington Trust Company Del Trust 1992-			2	1	1,706,140	110.6900	1,888,534	1,706,140	1,706,140	0	0	0	0	8.740	8.736	JD	828	149,117	02/21/2004	06/29/2015
97180*-SU-3	Wilmington Trust Company Del Trust 1992-			2	1	1,706,140	110.6900	1,888,534	1,706,140	1,706,140	0	0	0	0	8.740	8.736	JD	828	149,117	02/21/2004	06/29/2015
97181#-DQ-3	Wilmington Tr Company SRNT				1	56,565,000	129.1900	73,078,064	56,565,000	56,565,000	0	0	0	0	7.395	7.395	JJ	2,079,871	4,182,982	02/21/2004	07/02/2036
97181#-KV-4	Wilmington Tr Company Debt inLev Lease			2	1	4,118,629	119.4200	4,835,727	4,049,391	4,106,094	0	(5,440)	0	0	5.360	5.100	JJ	107,921	217,021	06/09/2010	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L			2	1	1,779,978	116.3100	2,050,517	1,762,921	1,776,805	0	(1,389)	0	0	4.920	4.768	JJ	43,127	86,736	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L			2	1	3,528,210	117.1400	4,098,081	3,498,576	3,522,859	0	(2,307)	0	0	4.920	4.798	JJ	85,587	172,130	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt inLev Lease			2	1	2,535,298	119.4400	2,977,538	2,492,970	2,527,843	0	(3,262)	0	0	5.360	5.102	JJ	66,440	133,634	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt inLev Lease			2	1	2,010,211	118.6100	2,343,239	1,975,639	2,003,470	0	(2,901)	0	0	5.360	5.088	JJ	52,653	105,896	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L			2	1	1,315,236	118.7100	1,533,568	1,291,873	1,310,682	0	(1,925)	0	0	5.380	5.098	JJ	34,558	69,522	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L			2	1	2,234,995	115.9700	2,566,317	2,212,910	2,230,566	0	(2,033)	0	0	4.920	4.762	JJ	54,135	108,875	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L			2	1	2,428,191	117.1700	2,821,864	2,408,347	2,424,531	0	(1,654)	0	0	4.920	4.802	JJ	58,916	118,491	06/09/2010	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L			2	1	4,301,778	113.7700	4,780,853	4,202,343	4,278,524	0	(7,875)	0	0	5.040	4.606	JJ	105,311	211,725	06/09/2010	01/02/2024
97181#-LH-4	Wilmington Tr Company Debt in Leverage L			2	1	2,709,194	107.9400	2,924,326	2,709,194	2,709,194	0	0	0	0	5.040	5.035	JJ	67,892	136,543	09/28/2005	01/02/2020
97181#-LK-7	Wilmington Tr Company Debt in Leverage L			2	1	1,296,291	117.6300	1,512,961	1,286,243	1,294,724	0	(693)	0	0	4.920	4.806	JJ	31,466	63,283	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L			2	1	4,361,560	117.1700	5,068,731	4,325,916	4,354,988	0	(2,971)	0	0	4.920	4.802	JJ	105,826	212,835	06/09/2010	01/02/2026
97181#-MH-3	Wilmington Tr Company Debt in Leverage L			2	1	11,451,449	116.0400	13,289,077	11,451,449	11,451,449	0	0	0	0	5.780	5.780	JJ	329,108	661,894	11/02/2006	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr			2	1	2,759,700	116.1500	3,205,488	2,759,700	2,759,700	0	0	0	0	5.780	5.780	JJ	79,312	159,511	11/02/2006	01/02/2023
98157H-AA-5	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			2	1FE	45,998,832	100.1400	46,063,434	46,000,000	45,999,147	0	316	0	0	0.520	0.522	MON	10,631	97,673	07/11/2012	06/15/2015
98158N-AB-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			2	1FE	2,633,222	100.0600	2,635,131	2,633,430	2,633,414	0	102	0	0	0.810	0.817	MON	948	21,331	04/27/2011	10/15/2013
98158P-AB-4	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			2	1FE	9,906,796	100.0700	9,914,120	9,906,809	9,906,823	0	36	0	0	0.650	0.650	MON	2,862	64,394	11/02/2011	08/15/2014
98158Q-AB-2	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			2	1FE	61,193,495	99.9900	61,194,982	61,200,000	61,194,403	0	908	0	0	0.430	0.439	MON	11,696	37,281	10/24/2012	11/16/2015
98158V-AB-1	WORLD OMNI AUTOMOBILE LEASE SE ASSET BAC			2	1FE	14,999,112	100.1500	15,022,110	15,000,000	14,999,565	0	453	0	0	0.710	0.717	MON	4,733	53,842	06/05/2012	01/15/2015
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER			2	1FE	67,862,608	97.0200	67,929,638	70,015,851	67,019,081	0	(843,527)	0	0	0.490	1.872	JAJO	66,710	87,675	09/05/2012	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER			2	1FE	68,414,656	97.0100	68,482,551	70,590,380	68,537,097	0	122,441	0	0	0.490	1.419	JAJO	67,257	88,395	09/05/2012	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER			2	1FE	71,770,527	97.0300	71,857,544	74,054,801	71,898,781	0	128,254	0	0	0.313	1.228	FMAN	36,028	83,628	09/05/2012	08/06/2019
D5253#-AA-3	Leipziger Messe GMBH LEASE		E	2	1	42,500,174	40.1500	24,834,457	61,854,342	47,214,925	0	1,554,719	0	0	0.000	3.194	MON	0	113,287	12/31/2012	01/02/2041
D5253#-AB-1	Leipziger Messe GMBH LEASE		E	2	1	24,856,687	40.7600	14,796,364	36,302,459	27,572,356	0	907,614	0	0	0.000	3.282	MON	0	69,204	12/31/2012	01/02/2041
D5253#-AC-9	Leipziger Messe GMBH LEASE		E	2	1	24,856,687	40.7600	14,796,364	36,302,459	27,572,356	0	907,614	0	0	0.000	3.282	MON	0	69,204	12/31/2012	01/02/2041
D5253#-AD-7	Leipziger Messe GMBH LEASE		E	2	1	24,856,687	40.7600	14,796,364	36,302,459	27,572,356	0	907,614	0	0	0.000	3.282	MON	0	69,204	12/31/2012	01/02/2041
D5253#-AE-5	Leipziger Messe GMBH LEASE		E	2	1	24,856,687	40.7600	14,796,364	36,302,459	27,572,356	0	907,614	0	0	0.000	3.282	MON	0	69,204	12/31/2012	01/02/2041
D5253#-AF-2	Leipziger Messe GMBH LEASE		E	2	1	29,827,217	40.7600	17,754,850	43,561,513	33,085,867	0	1,089,089	0	0	0.000	3.282	MON	0	83,043	12/31/2012	01/02/2041
126194-AA-7	CPR Leasing Ltd Senior Secured Note		A	2	2	9,267,871	120.2600	11,145,741	9,267,871	9,267,871	0	0	0	0	5.570	5.569	JD	10,038	516,220	12/24/2009	12/24/2024
345213-AQ-5	FORD AUTO SECURITIZATION TR ABS		C	2	1FE	32,357	101.2600	33,838	33,416	33,416	0	0	0	742	3.836	3.867	MON	57	1,279	01/15/2010	01/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00084P-AA-1	ACAS CLO LTD CLO		F	2	1FE	104,895,000	100.1500	105,157,500	105,000,000	104,901,128	0	6,128	0	0	1.829	1.852	MJSD	649,145	0	08/03/2012	09/20/2023
00889L-AC-3	AIMCO CLO		F	2	1FE	18,947,255	97.4000	19,155,647	19,667,070	19,139,850	0	192,595	0	0	0.569	1.833	JAJO	22,061	112,115	03/08/2012	10/20/2019
03763P-AA-3	APIDOS CLO CLO		F	2	1FE	22,226,598	100.2700	22,560,053	22,500,000	22,268,572	0	33,156	0	0	1.830	2.113	JAJO	86,937	436,318	04/17/2012	10/17/2021
04012A-AC-9	ARES CLO FUNDS CLO		F	2	1FE	99,452,397	97.8800	101,188,986	103,382,346	100,201,222	0	748,824	0	0	0.574	1.758	JAJO	110,489	590,818	03/13/2012	01/26/2020
04013J-AA-3	ARES CLO FUNDS CLO		F	2	1FE	56,419,000	100.3000	56,669,387	56,500,000	56,440,662	0	4,214	0	0	1.911	1.955	FMAN	128,966	1,192,608	01/03/2012	05/17/2021
04963V-AA-6	ATRIUM CDO CORP CDO		F	2	1FE	12,562,875	98.6200	12,649,182	12,826,340	12,610,866	0	47,991	0	0	0.561	1.424	MJSD	4,393	59,409	10/26/2012	06/08/2019
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN		F	2	1AM	434,141	113.5900	694,564	611,466	437,548	0	3,241	0	0	7.850	12.364	AO	10,133	48,000	09/23/2011	04/15/2036
053818-AA-8	AVOCA CLO CLO		D	2	1FE	37,459,458	97.5700	40,018,647	41,015,908	38,318,792	0	(1,024,054)	0	1,883,387	1.119	3.926	JJ	215,460	359,467	05/29/2012	01/15/2020
05615Y-AA-9	BABSON CLO CLO		F	2	1FE	16,917,426	98.2600	17,203,687	17,508,332	17,063,286	0	145,860	0	0	0.569	1.791	JAJO	19,639	99,809	03/08/2012	07/20/2019
058736-AC-3	BALLYROCK LTD CLO		F	2	1FE	3,828,731	98.7500	4,054,555	4,105,878	4,025,788	0	88,279	0	0	0.545	2.656	JAJO	4,229	29,370	06/22/2010	07/25/2017
060587-AB-8	BANK AUSTRIA SUB NT LOCAL GOVT GUARN 144		F		1FE	5,372,550	115.2800	5,187,510	4,500,000	4,819,895	0	(67,824)	0	0	7.250	5.305	FA	123,250	326,250	09/24/2002	02/15/2017
071320-AA-3	BATTALION CLO II LTD CLO		F	2	1FE	68,310,000	99.6300	68,746,563	69,000,000	68,358,384	0	48,384	0	0	1.410	1.610	FMAN	395,251	0	08/02/2012	11/15/2019
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO		F	2	1FE	5,318,273	98.5800	5,571,121	5,651,543	5,412,834	0	32,781	0	0	0.579	2.850	MJSD	1,091	43,103	04/17/2012	06/20/2017
09202E-AB-2	BLACK DIAMOND CLO_05-1A CLO		F	2	1FE	2,026,629	99.4400	2,115,737	2,127,694	2,078,613	0	30,500	0	0	0.559	2.699	MJSD	396	16,036	07/12/2010	06/20/2017
09250A-AA-3	BLACKROCK SENIOR INCOME SERIES CLO		F	2	1FE	13,317,522	98.7500	14,065,297	14,243,339	13,838,587	0	291,392	0	0	0.638	2.709	MJSD	3,786	116,352	09/13/2010	09/15/2016
09250F-AA-2	BLACKROCK SENIOR INCOME SERIES CLO		F	2	1FE	14,218,676	99.0000	14,566,030	14,713,712	14,388,004	0	87,015	0	0	0.562	1.733	FMAN	8,262	129,541	05/23/2011	05/25/2017
09250F-AC-8	BLACKROCK SENIOR INCOME SERIES CLO		F	2	1FE	12,784,827	98.9000	13,126,711	13,273,382	12,941,072	0	96,735	0	0	0.562	1.889	FMAN	7,453	114,724	04/05/2011	05/25/2017
100756-AA-3	BOSTON HARBOR CLO LTD CLO FRGN		F	2	1FE	297,427	99.7300	307,644	308,481	299,537	0	6,573	0	0	0.702	4.125	FMAN	216	2,713	12/10/2010	05/25/2016
10575V-AC-9	Brazil Foreign Diversified Pay Senior No		F	2	2AM	17,218,803	104.6600	18,020,901	17,218,803	17,218,803	0	0	0	0	6.218	6.219	MS	300,381	1,070,665	05/06/2008	03/20/2015
10575V-AD-7	Brazil Foreign Diversified Pay Ser 2009-		F	2	1FE	10,800,000	111.4700	12,038,807	10,800,000	10,800,000	0	0	0	0	6.250	6.250	MS	189,375	675,000	08/20/2009	09/20/2019
12629R-AA-4	CSAM FUNDING CLO		F	2	1FE	1,374,704	99.8000	1,429,119	1,431,983	1,404,612	0	26,107	0	0	0.730	3.042	JAJO	2,411	12,410	05/17/2010	06/09/2016
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO		F	2	1FE	5,766,000	96.5000	5,790,000	6,000,000	5,807,522	0	41,522	0	0	0.562	1.621	FMAN	3,837	32,634	04/23/2012	05/21/2021
14309Y-AA-2	CARLYLE CLO CLO		F	2	1FE	7,500,000	100.0000	7,499,948	7,500,000	7,500,000	0	0	0	0	1.702	1.681	JAJO	7,090	0	11/19/2012	01/20/2025
15134D-AA-6	CENT CDO XI LTD CDO		F	2	1FE	47,948,514	97.7200	49,005,670	50,148,196	48,408,464	0	459,950	0	0	0.575	2.229	JAJO	54,490	263,242	07/24/2012	04/25/2019
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO		F	2	1FE	12,415,921	98.0800	12,666,673	12,914,858	12,624,474	0	85,512	0	0	0.563	1.668	FMAN	11,507	61,327	09/26/2012	08/03/2019
26243Q-AA-2	DRYDEN LEVERAGED LOAN CLO DRYD_06-14EA		D	2	6*	133	48.8000	6,433,792	13,184,000	132	0	0	0	2	28.100	8,888.000	MS	0	0	07/14/2006	08/08/2022
26243Y-AA-5	DRYDEN CDO CDO		F	2	1FE	17,428,088	97.9500	17,754,170	18,125,748	17,745,775	0	167,407	0	0	0.562	1.984	FMAN	11,308	112,328	03/13/2012	05/22/2017
26249W-AA-3	DRYDEN LEVERAGED LOAN CDO CLO		F	2	1FE	26,393,488	97.0500	26,453,357	27,257,452	26,492,286	0	98,798	0	0	0.593	1.571	JAJO	36,353	63,447	09/21/2012	04/12/2020
278289-AA-1	EATON_07-9A CDO		F	2	1FE	7,853,501	98.5600	8,089,930	8,208,377	8,009,962	0	69,509	0	0	0.529	1.835	JAJO	8,560	53,553	04/17/2012	04/20/2019
35083V-AC-1	FOUR CORNERS CLO_05-1A CLO		F	2	1FE	6,608,908	99.2500	6,764,546	6,815,663	6,626,833	0	45,151	0	0	0.610	2.819	MJSD	693	53,124	03/12/2012	03/26/2017
35083V-AE-7	FOUR CORNERS CLO_05-1A CLO		F	2	1FE	3,431,861	98.9400	3,601,346	3,639,882	3,497,331	0	33,315	0	0	0.610	3.762	MJSD	370	30,308	04/17/2012	03/26/2017
350846-AA-9	FOUR CORNERS CLO CLO		F	2	1FE	18,072,500	98.2200	19,218,755	19,567,108	18,957,881	0	391,960	0	0	0.569	2.667	JAJO	21,948	143,216	11/04/2010	07/22/2020
35552W-AA-5	FRASER SULLIVAN CLO LTD CLO		F	2	1FE	62,125,626	100.8600	62,782,985	62,250,000	62,156,903	0	2,992	0	0	1.962	2.031	FMAN	132,279	1,331,918	04/17/2012	02/23/2021
35552X-AA-3	FRASER SULLIVAN CLO LTD CLO		F	2	1FE	28,143,750	100.6800	28,693,743	28,500,000	28,203,330	0	51,381	0	0	1.961	2.257	FMAN	60,530	645,970	10/28/2011	11/22/2022
387477-AA-0	GRANITE VENTURES LTD CO CLO FRGN		F	2	1FE	16,260,161	99.4800	16,310,848	16,395,993	16,277,763	0	29,141	0	0	0.579	1.185	JAJO	18,715	18,709	11/28/2012	04/20/2018
40255S-AA-4	GULF STREAM COMPASS CLO LTD CLO		F	2	1FE	157,799	99.9800	163,918	163,947	161,832	0	1,733	0	0	0.700	2.380	JAJO	249	1,380	08/24/2010	07/15/2016
40255U-AA-9	GULF STREAM CLO LTD CLO		F	2	1FE	16,368,908	98.5000	16,348,162	16,597,119	16,383,322	0	14,414	0	0	0.560	1.763	FMAN	12,134	90,666	03/23/2012	05/15/2017
40256B-AB-8	GULF STREAM SEXTANT CLO LTD CLO		F	2	1FE	10,651,767	98.7900	11,076,582	11,212,386	10,990,415	0	139,828	0	0	0.542	1.859	FMAN	6,915	79,605	01/26/2010	08/21/2020
42822S-AA-4	HICDO_06-4A CLO		F	2	1FE	55,865,380	98.5000	57,013,613	57,883,193	56,611,718	0	316,315	0	0	0.570	1.748	FMAN	48,574	293,798	05/08/2012	05/09/2018
42822T-AA-2	HEWETTS ISLAND CDO CLO		F	2	1FE	1,209,318	99.6800	1,268,891	1,272,966	1,250,340	0	18,032	0	0	0.648	2.515	MJSD	344	10,529	09/13/2010	12/15/2016
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur		F	2	2AM	8,000,000	108.3500	8,668,172	8,000,000	8,000,000	0	0	0	0	6.000	6.043	JAJO	101,333	530,667	09/09/2011	10/15/2021
48274F-AA-2	KVK CLO LTD CLO		F	2	1FE	171,000,000	99.7500	170,572,500	171,000,000	171,000,000	0	0	0	0	1.760	1.620	FMAN	158,840	0	11/16/2012	02/15/2025
50181X-AA-1	LCM LTD PARTNERSHIP CLO FRGN		F	2	1FE	3,879,132	99.9400	4,124,048	4,126,384	3,984,380	0	74,525	0	0	0.639	3.592	JAJO	5,198	33,122	08/11/2010	10/22/2016
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO		F	2	1FE	79,479,875	98.4200	81,257,933	82,563,090	80,863,714	0	926,155	0	0	0.571	2.073	MJSD	37,943	498,504	03/08/2012	06/01/2017
50183E-AA-1	LCM LIMITED PARTNERSHIP CLO		F	2	1FE	41,852,438	100.5900	42,684,985	42,435,000	42,073,540	0	100,675	0	0	1.940	2.221	JAJO	178,391	892,455	03/15/2012	01/14/2021
506828-AA-0	LAFAYETTE CLO LTD CLO		F	2	1FE	65,560,259	99.9500	65,529,118	65,560,259	65,560,259	0	0	0	0	1.751	1.755	JAJO	267,896	101,232	08/14/2012	09/06/2022
51507P-AA-3	LANDMARK CDO CLO		F	2	1FE	56,195,625	98.1000	56,896,318	58,000,000	56,644,623	0	448,998	0	0	0.555	1.677	JAJO	69,776	243,147	04/19/2012	04/15/2021
51507Y-AA-4	LANDMARK CDO		F	2	1FE	26,491,523	98.0900	27,941,806	28,485,509	27,783,825	0	563,638	0	0	0.561	2.609	JAJO	32,834	206,195	08/25/2010	10/19/2020
53225Y-AA-1	LIGHTPOINT PAN-EUROPEAN CLO PL CLO		D	2	1FE	34,677,726	96.2600	35,199,799	36,569,206	35,183,018	0	75,645	0	429,647	0.446	1.590	JAJO	28,089	61,082	10/16/2012	01/31/2022
61531V-AA-9	MONUMENT PARK CDO LTD MONPK_03 CLO		F	2	1FE	623,859	99.8800	639,903	640,677	600,405	0	14,347	0	0	0.869	10.136	JAJO	1,098	6,696	10/06/2011	01/20/2016
61769R-AA-1	MORNINGSIDE PARK CLO LTD CLO FRGN		F	2	1FE	33,661,913	100.3200	34,007,734	33,900,000	33,775,021	0	62,168	0	0	1.940	2.117	JAJO	142,511	715,843	07/07/2011	10/14/2020
62388T-AB-4	MOUNTAIN CAPITAL CLO CLO FRGN		F	2	1FE	11,696,828	96.7900	11,674,720	12,061,858	11,813,337	0	58,146	0	0	0.558	1.598	MJSD	2,804	88,668	05/23/2011	03/15/2018
67089N-AG-7	OCP CLO OCP_12-2 CLO		F	2	1FE	23,000,000	100.1300	23,029,509	23,000,000	23,000,000	0	0	0	0	1.791	1.794	FMAN	53,249	0	10/19/2012	11/22/2023
69510W-AA-5	Pacifica CDO CLO		F	2	1FE	1,088,684	98.7500	1,119,141	1,133,308	1,089,563	0	879	0	0	0.574	1.864	JAJO	1,211	4,130	06/27/2012	01/26/2020
706451-BC-4	PEMEX PROJ FDG MASTER TR CORP FOREIGN		F		4AM	6,566,461	125.0000	6,875,000	5,500,000	6,308,114	0	(48,957)	0	0	8.625	6.703	JD	39,531	474,375	08/14/2007	12/01/2023
706451-BD-2	PEMEX PROJ FDG MASTER TR CORP FRGN		F		3AM	7,042,049	131.7500	9,084,163	6,895,000	7,019,144	0	(3,969)	0	0	9.500	9.269	MS	192,868	655,025	03/15/2006	09/15/2027
706451-BR-1	PEMEX PROJ FDG MASTER TR CORP FOREIGN		F		1AM	8,525,000	126.7500	13,942,500	11,000,000	8,612,388	0	24,888	0	0	6.625	8.769	JD	32,389	728,750	01/21/2009	06/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
706451-BS-9	PEMEX PROJ FDG MASTER TR CORP FOREIGN		F		1AM	5,525,000	116.7500	7,588,750	6,500,000	5,861,592	0	95,921	0	0	5.750	8.112	MS	124,583	373,750	01/21/2009	03/01/2018
715457-AA-5	PERU ENHANCED PTC FIN LTD GOVT FOREIGN		F	2	2FE	2,011,834	90.0000	2,662,722	2,958,580	2,464,365	0	73,162	0	0	0.000	6.550	MN	0	0	09/20/2007	05/31/2018
715457-AB-3	PERU ENHANCED PTC FIN LTD GOVT FOREIGN		F	2	2FE	767,500	67.0000	1,340,000	2,000,000	1,107,286	0	74,440	0	0	0.000	7.082	MN	0	0	09/20/2007	06/02/2025
74973D-AA-7	RSHB CAPTL (RUSS AG BK) CORP FOREIGN		F		3AM	7,047,250	101.8600	7,130,200	7,000,000	7,001,549	0	(8,810)	0	0	7.175	7.051	MN	62,781	502,250	05/11/2006	05/16/2013
761350-AU-1	REVE SPC CBO		F		5FE	4,550,000	47.5000	4,750,000	10,000,000	4,550,000	0	0	0	0	1.309	20.901	MJSD	4,363	149,536	02/27/2007	03/20/2017
77732W-AJ-1	Rosedale CLO CLO		F	2	1FE	12,829,423	97.7400	13,198,735	13,504,656	12,989,270	0	125,601	0	0	0.566	2.985	JAJO	14,644	99,319	10/26/2011	07/24/2021
783422-AP-3	RUTLAND RATE INVESTMENTS RUTLN_DRYD-1A		F	2	3AM	10,000,000	99.9100	9,991,000	10,000,000	10,000,000	0	0	0	0	1.059	1.060	MJSD	3,530	124,120	03/15/2006	06/20/2013
78404E-AA-5	SBP DPR Finance Company 2010-A NT 144A		F	2	1FE	30,823,684	104.4500	32,195,346	30,823,684	30,823,684	0	0	0	0	5.250	5.281	MJSD	71,922	1,618,243	02/17/2010	03/15/2017
854315-AA-6	STANFIELD VANTAGE CLO LTD CLO		F	2	1FE	7,900,357	99.4500	8,218,218	8,263,867	8,083,925	0	64,970	0	0	0.610	2.701	MJSD	1,540	83,782	04/17/2012	03/21/2017
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO		F	2	1FE	47,280,720	97.6600	46,994,533	48,122,870	47,307,269	0	26,549	0	0	0.572	1.394	FMAN	26,738	0	12/04/2012	05/27/2020
917926-AE-7	VB DPR Finance Co (Tur Vak Ban Senior No		F	2	2AM	10,552,143	99.7100	10,521,133	10,552,143	10,552,143	0	0	0	0	1.508	1.511	MJSD	6,630	180,043	06/29/2006	06/15/2013
92327W-AA-0	VENTURE CDO LTD CLO		F	2	1FE	671,354	99.9200	705,169	705,760	694,976	0	20,379	0	0	0.819	3.949	JAJO	1,140	6,993	02/22/2010	01/21/2016
92557P-AA-6	VIBRANT CLO LTD CLO		F	2	1FE	126,100,000	100.0000	126,100,000	126,100,000	126,100,000	0	0	0	0	1.660	1.789	JAJO	0	0	12/10/2012	07/17/2024
988758-AF-5	ZAIS IVST GRADE LTD 2 COMP ABS FRGN		F	2	5*	2,641,645	59.7900	6,714,094	11,229,460	5,548,030	0	1,403,853	0	0	5.740	42.350	MN	75,200	644,571	06/30/2000	05/17/2015
D2773#-AA-1	Gelsenkirchen Senior Note		F	2	1	11,678,337	43.9700	6,471,249	14,716,017	10,126,915	0	(219,259)	0	0	4.177	5.403	JJ	307,321	641,221	07/01/2012	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		F	2	1	15,273,488	64.5300	12,358,723	19,151,993	12,826,196	0	(392,120)	0	0	4.524	5.658	JJ	433,223	895,052	07/01/2012	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		F	2	1	17,011,805	56.7700	12,113,536	21,339,227	14,033,545	0	(503,936)	0	0	4.754	5.827	JJ	507,257	1,040,618	07/01/2012	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		F	2	1	11,008,117	75.5900	10,447,213	13,820,890	8,908,988	0	(373,263)	0	0	5.016	6.009	JJ	346,608	705,364	07/01/2012	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		F	2	1	6,466,203	46.8500	3,795,194	8,101,396	5,234,135	0	(219,236)	0	0	5.021	6.005	JJ	203,395	413,879	07/01/2012	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		F	2	6FE	0	0.0400	0	1	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	06/15/2010
G23848-AB-3	Continental DPR Finance Co Senior Secure		F	2	1FE	36,000,000	103.0800	37,107,926	36,000,000	36,000,000	0	0	0	0	5.000	5.030	MJSD	80,000	840,000	06/27/2012	06/15/2022
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		F	2	1Z	43,800,000	98.5700	43,173,256	43,800,000	43,800,000	0	0	0	0	3.790	3.790	MS	285,892	0	10/29/2012	03/30/2028
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						9,016,624,588	XXX	9,349,843,022	9,322,593,402	9,038,332,077	2,791,971	15,368,657	9,992,091	2,313,779	XXX	XXX	XXX	43,463,957	229,787,209	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						81,905,535,710	XXX	90,535,817,277	82,618,032,736	81,854,300,246	76,176,736	(81,651,461)	100,271,449	144,980,676	XXX	XXX	XXX	824,405,451	3,750,019,761	XXX	XXX
037389-AK-9	AON CORP COMPANY GUARNT				2FE	15,303,200	124.2000	21,598,173	17,390,000	15,497,423	0	62,162	0	0	8.205	9.637	JJ	713,425	1,426,850	07/01/2009	01/01/2027
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2FE	7,162,078	131.8800	9,015,248	6,836,000	7,146,392	0	(2,145)	0	0	8.312	7.924	JJ	284,104	568,208	01/29/1998	07/01/2046
U3713D-AA-8	GE CAPITAL TRUST IV CORP FLOATER		D	1	1FE	541,740	98.2300	647,545	659,200	506,100	0	(17,599)	0	8,565	4.625	3.015	SEP	9,021	30,405	11/30/2011	09/15/2066
055974-AA-7	BMO CAPITAL TRUST II CORP FOREIGN		C	1	2FE	1,939,892	138.0700	1,906,634	1,380,938	1,762,901	0	(57,545)	0	42,929	10.221	4.835	JD	387	139,121	04/21/2011	12/31/2107
12544U-AA-9	CIBC CAPITAL TRUST CORP FOREIGN		C	1	2FE	1,934,827	133.4900	1,876,959	1,406,046	1,770,585	0	(49,750)	0	42,584	9.976	5.201	JD	384	138,255	04/21/2011	06/30/2108
56501X-AA-1	MANULIFE FIN CAP TRUST CORP FOREGIN		C	1	1FE	817,169	117.2700	1,118,857	954,103	954,103	0	0	0	21,175	7.405	7.405	JD	194	69,638	07/06/2009	12/31/2108
74925Y-AD-4	RBC CAPITAL TRUST CORP FOREIGN		C	1	1FE	1,699,310	120.4800	1,875,551	1,556,694	1,817,751	0	0	0	40,343	6.821	5.841	JD	583	104,943	08/25/2010	01/01/9999
80928F-AA-5	SCOTIABANK TIER 1 TRUST CORP FOREIGN		C	1	1FE	86,298	126.6300	89,023	70,302	87,593	0	(1,225)	0	2,520	7.802	3.529	JD	30	5,421	06/14/2012	06/30/2108
86680B-AA-9	SUN LIFE CAP TRUST II CORP FOREIGN		C	1	1FE	406,005	109.7100	473,773	431,857	431,857	0	0	0	9,585	5.863	5.863	JD	69	24,957	11/17/2009	12/31/2108
C44802-AB-9	HYDRO QUEBEC LOCAL GOVT GUARN		A	1	1FE	35,982,576	69.5000	29,627,850	42,630,000	35,982,576	0	0	0	0	0.718	2.337	MS	83,311	311,732	06/30/2000	01/01/9999
002920-AC-0	ABBEY NATL PLC SUBORDINATED		F		2FE	4,339,900	112.7400	4,616,681	4,095,000	4,296,204	0	(6,142)	0	0	7.950	7.426	AO	58,780	325,553	07/21/2004	10/26/2029
054536-AA-5	AXA SA NT SUB NOTES		F		2FE	29,293,924	125.3400	30,764,188	24,545,000	28,647,269	0	(120,604)	0	0	8.600	6.927	JD	93,816	2,110,870	03/28/2007	12/15/2030
233048-AA-5	DBS BANK LTD/SINGAPORE CORP FRGN FLOATER		F	1	1FE	1,601,024	105.7500	1,824,170	1,725,000	1,601,024	0	0	0	0	5.000	4.897	MN	11,021	86,250	12/19/2005	11/15/2019
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN	LS	F		1FE	20,604,579	124.9400	25,181,254	20,155,000	20,560,851	0	(7,768)	0	0	6.500	6.331	MN	214,707	1,310,075	07/27/2009	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN	LS	F		1FE	6,987,470	124.8200	8,737,323	7,000,000	6,988,040	0	178	0	0	6.500	6.513	MS	133,972	455,000	10/11/2007	09/15/2037
500633-AD-4	SC FIRST BANK KOREA LTD CORP FRGN FLOATE		F	1	2FE	16,409,501	103.7400	16,572,783	15,975,000	14,509,033	0	(457,927)	0	0	7.267	5.834	MS	380,518	1,160,903	12/15/2005	03/03/2034
749770-AQ-6	RABOBANK NEDERLAND NV PERPETUAL FRGN		F	1	1FE	2,700,000	135.0000	5,062,500	3,750,000	2,700,000	0	0	0	0	11.000	15.278	JD	1,146	412,500	05/28/2009	01/01/9999
780097-AL-5	ROYAL BANK OF SCOTLAND PLC BD SUB NOTES	LS	F		3FE	10,724,673	102.7500	12,201,682	11,875,000	11,420,067	0	214,440	0	0	5.000	6.555	AO	148,438	593,750	10/30/2008	10/01/2014
911271-AB-0	UNITED OVERSEAS BK LTD CORP FRGN FLOATER		F	1	1FE	7,553,152	105.5200	8,441,273	8,000,000	7,703,353	0	35,050	0	0	5.375	5.953	MS	140,944	430,000	08/08/2007	09/03/2019
91530B-20-2	UOB HONG KONG PERPETUAL FRGN		F	1	2FE	3,914,280	105.8800	4,764,375	4,500,000	3,914,280	0	0	0	0	5.796	6.663	MS	76,797	260,820	03/09/2007	01/01/9999
B4745K-CW-3	FORTIS BANK SA/NV - NEW YORK N PERPETUAL		D	1	2FE	2,504,561	94.6700	2,371,362	2,504,960	2,219,019	0	0	0	33,999	4.625	5.221	OCT	20,949	113,640	01/15/2008	01/01/9999
D03080-CP-7	ALLIANZ SE PERPETUAL FRGN		D	1	1FE	3,774,717	102.5600	3,583,331	3,493,760	3,364,491	0	0	0	51,549	5.500	5.711	JAN	184,807	184,622	01/14/2008	01/01/9999
D3207M-DE-9	HENKEL KGAA CORP FRGN FLOATER		D	1	2FE	787,198	107.5500	822,376	764,672	629,457	0	(49,207)	0	15,844	5.375	3.990	NOV	4,166	40,400	01/16/2008	11/25/2104
D55535-AB-0	MUNICH RE CORP FRGN FLOATER		D	1	1FE	269,655	119.4400	314,944	263,680	242,569	0	(3,501)	0	4,071	6.000	5.302	MAY	9,536	17,107	08/16/2011	05/26/2041
F4984P-AU-4	SUEZ ENVIRONNEMENT PERPETUAL FRGN		D	1	2FE	682,964	101.7600	670,785	659,200	635,864	0	0	0	9,742	4.820	4.997	SEP	8,879	31,303	10/12/2011	01/01/9999
F9652W-AF-2	AXA SA PERPETUAL FRGN		D	1	2FE	249,550	98.2100	323,700	329,600	251,495	0	0	0	3,853	5.777	7.571	JUL	9,338	17,774	09/29/2011	01/01/9999
F9652W-AL-9	AXA SA CORP FRGN FLOATER		D	1	2FE	97,540	97.3900	128,405	131,840	104,482	0	0	0	1,601	6.211	7.837	OCT	1,974	8,112	06/16/2010	01/01/9999
F9652W-CC-7	AXA SA CORP FRGN FLOATER		D	1	2FE	486,301	104.2700	549,857	527,360	485,636	0	(9,749)	0	7,367	5.250	4.558	APR	19,722	27,430	07/21/2010	04/16/2040
G06830-NE-5	AVIVA PLC CORP FRGN FLOATER		D	1	2FE	1,853,505	108.6500	1,833,559	1,687,552	1,583,279	0	(62,380)	0	35,399	6.875	5.083	MAY	71,201	90,343	11/14/2012	05/22/2038
G0799M-DR-7	BARCLAYS BK PLC PERPETUAL FRGN		D	1	2FE	2,281,431	76.9000	1,804,652	2,346,752	2,021,328	0	0	0	30,970	4.875	5.660	DEC	5,328	113,753	01/15/2008	01/01/9999
G7885V-FJ-3	SCOTTISH & SOUTHERN ENERGY PLC PERPETUAL		D	1	2FE	257,603	103.4200	272,688	263,680	249,046	0	0	0	3,816	5.025	5.320	OCT	3,340	12,970	10/12/2011	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G7885V-FL-8	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		D	1	2FE	159,387	104.2500	169,458	162,550	159,299	0	0	0	6,997	5.453	5.564	OCT	2,234	8,807	04/13/2011	01/01/9999
N3024N-BR-0	ELM BV SWISS LIFE CORP FRGN FLOATER		D	1	1FE	1,662,965	102.3800	1,687,164	1,648,000	1,504,097	0	0	0	23,045	5.252	5.754	MN	8,774	83,639	02/01/2011	01/01/9999
N6588E-AG-6	ALLIANZ FINANCE BV PERPETUAL FRGN		D	1	1FE	941,568	99.8800	961,250	962,432	839,241	0	0	0	12,859	4.375	5.017	FEB	36,699	42,039	01/14/2008	01/01/9999
N7993Y-BG-8	SIEMENS FINANCIERINGSMAT CORP FRGN FLOAT		D	1	1FE	1,002,885	110.9500	1,045,835	942,656	889,286	0	181	0	13,602	5.250	5.507	SEP	14,779	49,354	01/15/2008	09/14/2066
W9801L-CZ-1	VATTENFALL TREASURY CORP FRGN FLOATER		D	1	2FE	1,401,132	106.1200	1,392,139	1,311,808	1,241,390	0	0	0	19,020	5.250	5.548	JUN	35,192	66,295	01/15/2008	01/01/9999
Y49885-AN-9	KRUNG THAI BNK PUB CO LTD PERPETUAL FRGN		F	1	4FE	660,928	101.9600	652,547	640,000	660,928	0	0	0	0	7.378	7.144	JJ	19,806	47,219	05/07/2007	01/01/9999
Y7533Z-AA-4	SBB CAPITAL CORP CORP FOREIGN		F	1	3FE	1,244,322	101.1000	2,022,062	2,000,000	1,244,322	0	0	0	0	6.620	10.640	MN	21,699	132,400	10/05/2006	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						190,319,810	XXX	207,001,956	195,575,642	186,622,631	0	(533,531)	0	441,435	XXX	XXX	XXX	2,830,070	11,052,458	XXX	XXX
060505-DR-2	BANK OF AMERICA CORP PERPETUAL			1	1AM	895,000	110.6100	1,106,080	1,000,000	895,000	0	0	0	0	8.000	8.939	JJ	33,556	80,000	09/19/2008	01/01/9999
14043D-AB-7	CAPITAL ONE CAPITAL VI CORPORATE				3AM	148,058	100.0000	150,000	150,000	148,076	0	16	0	0	8.875	9.000	MN	1,701	13,313	11/09/2009	05/15/2040
25746R-AE-6	DOMINION CAP TR COMPANY GUARNT			1	2AM	10,000,000	101.5000	10,150,000	10,000,000	10,000,000	0	0	0	0	7.830	7.830	JD	65,250	783,000	06/30/2000	12/01/2027
38143V-AA-7	GOLDMAN SACHS GRP INC CORPORATE	LS			2AM	13,513,000	103.8000	14,026,305	13,513,000	13,513,000	0	0	0	0	6.345	6.345	FA	323,907	857,400	02/12/2004	02/15/2034
48239A-AA-7	KBC BANK FUND TRUST III BD COMPANY GUARN			1	1AM	2,187,900	63.0100	2,703,301	4,290,000	2,187,900	0	0	0	0	4.363	8.554	FMAN	31,194	197,125	10/26/1999	01/01/9999
66644P-AA-5	NORTHGROUP PFD CAP CORP CORPORATE			1	1FE	692,565	101.0000	1,515,000	1,500,000	692,565	0	0	0	0	6.378	13.814	AO	20,197	95,670	05/31/2007	01/01/9999
903312-AA-4	USB REALTY CORP PERPETUAL			1	1AM	1,252,500	86.0100	2,580,420	3,000,000	1,252,500	0	0	0	0	1.487	3.562	JAJO	9,419	83,234	05/30/2007	01/01/9999
U2492W-AB-3	DEUTSCHE BANK CAPITAL TRUST IV CORP FLOA		0	1	1AM	170,619	80.0100	158,228	197,760	173,930	0	0	0	2,665	5.330	6.060	SEP	3,003	10,440	01/12/2011	01/01/9999
U62930-AA-7	NATIONAL CAPITAL TRUST I ABBEY NATL CAP		0	1	1AM	123,663	97.0000	157,674	162,550	128,415	0	0	0	5,641	5.620	7.114	JD	375	8,948	09/29/2011	01/01/9999
002927-AA-9	ABBEY NATL CAP TRUST I COMPANY GUARNT		F	1	4AM	1,753,760	111.0000	1,776,000	1,600,000	1,753,760	0	0	0	0	8.963	8.177	JD	398	143,416	04/05/2001	01/01/9999
251528-AA-3	DEUTSCHE BK CAP FDG NOTES 144A		F		2AM	3,500,000	68.0400	2,381,260	3,500,000	3,500,000	0	0	0	0	3.281	3.281	MJSD	638	122,314	06/30/2000	01/01/9999
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	LS	F	1	1AM	10,799,450	98.0500	24,625,258	25,115,000	10,799,450	0	0	0	0	8.151	19.398	JD	5,686	2,047,249	01/16/2007	06/30/2031
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		F	1	2AM	26,240,000	137.0000	35,948,800	26,240,000	26,240,000	0	0	0	0	10.176	10.176	JD	7,417	2,670,182	07/21/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		F	1	3AM	20,107,500	137.0000	27,537,000	20,100,000	20,107,500	0	0	0	0	10.176	10.172	JD	5,682	2,045,376	07/21/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED		F	1	5AM	43,851,147	137.0000	47,860,950	34,935,000	43,851,147	0	0	0	0	10.176	8.107	JD	9,875	3,554,986	08/30/2001	01/01/9999
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	LS	F	1	1FE	104,575,000	105.6300	110,460,795	104,575,000	104,575,000	0	0	0	0	5.000	5.000	AO	1,060,274	0	10/11/2012	10/18/2042
B4736U-HW-7	RWE AG CORP FRGN FLOATER		D	1	2AM	323,550	108.8000	353,709	325,100	338,917	0	0	0	15,366	7.000	6.715	MAR	17,894	0	08/03/2012	01/01/9999
D2542N-AG-1	ENBW ENERGIE BADEN WUERTTEMBER CORP FORE		D	1	2AM	739,233	111.6400	838,949	751,488	797,568	0	(3,612)	0	61,947	7.375	5.617	APR	41,605	0	08/03/2012	04/02/2072
D55535-AA-2	MUNICH RE CORP FRGN FLOATER		D	1	1FE	226,610	105.4300	278,002	263,680	227,820	0	0	0	1,210	5.767	6.675	JUN	8,457	14,368	01/31/2012	01/01/9999
F1063K-J8-5	BNP Paribas CORP FRGN FLOATER		D	1	1AM	476,383	94.2500	559,166	593,280	478,842	0	0	0	2,459	4.730	5.860	APR	20,297	28,043	03/16/2012	01/01/9999
G0683Q-DE-6	AVIVA PLC PERPETUAL FRGN		D	1	1AM	321,471	96.8600	383,081	395,520	333,811	0	0	0	18,989	4.729	5.603	NOV	1,742	18,316	08/21/2012	01/01/9999
G0683Q-DE-6	AVIVA PLC PERPETUAL FRGN		D	1	3AM	2,119,645	96.8600	1,992,021	2,056,704	1,889,288	0	0	0	28,947	4.729	5.148	NOV	9,060	95,242	01/14/2008	01/01/9999
G1R42C-EN-1	BG ENERGY CAP PLC CORP FRGN FLOATER		D	1	4AM	499,884	111.8900	516,290	461,440	510,471	0	(990)	0	11,577	6.500	4.025	NOV	2,630	12,773	11/23/2012	11/30/2072
G4638B-AB-6	HSBC CAPITAL FUNDING LP CORP FRGN FLOATE		D	1	1AM	355,440	99.4800	432,813	435,072	373,437	0	0	0	5,722	5.130	5.977	MAR	16,999	22,477	09/28/2011	01/01/9999
G9177T-AA-5	UBS CAPITAL SECURITIES LTD JER PERPETUAL		D	1	5AM	1,328,975	101.0000	1,131,846	1,120,640	1,120,640	0	0	0	17,170	8.836	8.836	JUN	55,343	93,965	06/17/2008	01/01/9999
N0373A-AA-9	ALLIANDER N.V. ARNHEM GOVT FOREIGN		D	1	1FE	665,693	106.1800	699,955	659,200	667,770	0	0	0	2,077	4.875	4.812	JUN	16,728	30,420	04/20/2012	01/01/9999
N6588M-AP-8	ALLIANZ FINANCE II B V CORP FRGN FLOATER		D	1	1FE	4,349,203	114.4500	4,979,551	4,350,720	3,937,940	0	(53,388)	0	62,935	5.750	5.201	JUL	121,314	233,525	03/12/2012	07/08/2041
N85094-AC-9	TENNET HOLDING B.V PERPETUAL FRGN		D	1	3AM	413,618	107.6200	425,667	395,520	411,388	0	0	0	5,294	6.655	6.398	JUN	15,433	24,683	01/24/2012	01/01/9999
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						251,629,867	XXX	295,728,121	261,686,674	250,906,135	0	(57,974)	0	241,999	XXX	XXX	XXX	1,906,074	13,286,465	XXX	XXX
4899999. Total - Hybrid Securities						441,949,677	XXX	502,730,077	457,262,316	437,528,766	0	(591,505)	0	683,434	XXX	XXX	XXX	4,736,144	24,338,923	XXX	XXX
20070*-AA-1	Commerce Street, LLC Affiliated Note			2	2	337,459,178	106.2700	358,623,386	337,459,178	337,459,178	0	0	0	0	4.450	4.449	JD	375,423	15,016,933	12/22/2009	12/22/2014
40637#-AA-1	Halsey Street Investment, LLC SENIOR NT			2	2	11,990,426	125.1200	15,001,917	11,990,426	11,990,426	0	0	0	0	11.050	10.989	DEC	3,680	1,324,973	12/30/2005	11/30/2021
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu			2	2	12,918,296	127.9300	16,526,750	12,918,296	12,918,296	0	0	0	0	11.312	11.290	DEC	4,059	2,435,616	04/21/2006	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae			2	2	59,689,811	129.1800	77,106,837	59,689,811	59,689,811	0	0	0	0	10.306	10.517	DEC	512,621	5,804,307	10/31/2012	12/01/2026
40637#-AD-5	Halsey Street Investment, LLC Senior Not			2	2	18,389,251	119.6700	22,006,328	18,389,251	18,389,251	0	0	0	0	8.147	8.002	DEC	4,162	1,498,154	06/29/2007	12/31/2027
40637#-AE-3	Halsey Street Investment, LLC Sr Note Bu			2	2	24,190,901	120.5500	29,163,044	24,190,901	24,190,901	0	0	0	0	8.300	8.149	DEC	5,577	2,007,840	06/25/2007	12/31/2027
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh			2	2	15,642,190	149.5000	23,385,926	15,642,190	15,642,190	0	0	0	0	14.854	14.370	DEC	6,454	2,323,441	11/21/2007	12/31/2027
40637#-AG-8	Halsey Street Investment, LLC Sr Note Ce			2	2	44,717,337	118.2700	52,888,014	44,717,337	44,717,337	0	0	0	0	7.362	7.235	DEC	9,145	3,292,133	12/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN			2	2	9,117,576	53.2900	18,618,773	34,938,618	12,828,444	0	829,036	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc			2	2	15,478,200	116.4300	18,020,896	15,478,200	15,478,200	0	0	0	0	7.701	7.563	APR	797,963	1,191,977	03/17/2008	04/30/2028
74408#-AA-7	Pruco Life Insurance Company Note				1	204,000,000	103.9000	229,369,374	204,000,000	204,000,000	0	0	0	0	3.467	3.467	JD	216,110	22,535,500	12/20/2010	12/21/2015
744355-B#-4	Prudential Realty Secs Senior Note				2	35,117,798	98.3200	34,413,867	35,000,000	34,995,378	0	(10,128)	0	0	1.570	6.234	JD	24,422	1,011,500	02/02/2001	04/30/2016
744355-C#-3	Prudential Realty Secs Senior Note				2	24,685,380	105.9000	26,474,004	25,000,000	24,939,260	0	24,549	0	0	4.100	6.368	JD	45,556	1,025,000	11/01/1999	04/30/2015
744355-C*-7	Prudential Realty Secs Senior Note				2	138,464,974	100.9400	140,299,149	139,000,000	138,986,594	0	51,641	0	0	4.600	6.272	JD	284,178	6,394,000	11/01/1999	04/30/2013
744355-C@-5	Prudential Realty Secs Senior Note				2	14,912,100	105.2100	15,781,718	15,000,000	14,989,155	0	8,063	0	0	5.650	6.331	JD	37,667	847,500	11/01/1999	04/30/2014
744355-D#-2	Prudential Realty Secs Senior Note				2	12,892,879	98.4900	12,606,642	12,800,000	12,800,000	0	(1,531)	0	0	1.670	6.238	JD	594	459,093	11/01/1999	06/30/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744355-D*-6	Prudential Realty Secs Senior Note				2	34,412,952	100.0800	35,027,897	35,000,000	34,949,216	0	55,572	0	0	1.920	6.428	JD	29,867	672,000	11/01/1999	04/30/2014
744355-D@-4	Prudential Realty Secs Senior Note				2	44,017,557	98.3200	44,246,400	45,000,000	44,813,885	0	(153,311)	0	0	1.570	6.475	JD	31,400	1,207,688	11/01/1999	04/30/2016
744355-E#-1	Prudential Realty Secs Senior Note				2	4,966,467	106.7700	5,338,507	5,000,000	4,993,064	0	2,581	0	0	4.210	6.377	JD	9,356	210,500	11/01/1999	06/30/2015
744355-E*-5	Prudential Realty Secs Senior Note				2	60,246,609	101.4300	61,173,458	60,311,070	60,300,240	0	5,350	0	0	4.700	0.008	JD	125,983	2,834,620	11/01/1999	06/30/2013
744355-E@-3	Prudential Realty Secs Senior Note				2	4,993,729	106.1500	5,307,450	5,000,000	4,999,057	0	564	0	0	5.870	0.009	JD	13,044	293,500	11/01/1999	06/30/2014
744355-F#-0	Prudential Realty Secs Senior Note				2	18,651,006	96.7400	17,731,695	18,328,426	18,597,546	0	243,163	0	0	0.810	6.558	AO	31,342	791,177	02/10/1999	10/15/2015
744355-F*-4	Prudential Realty Secs Senior Note				2	9,879,339	99.9500	9,994,998	10,000,000	9,978,088	0	8,467	0	0	1.960	6.442	JD	8,711	196,000	11/01/1999	06/30/2015
744355-F@-2	Prudential Realty Secs Senior Note				2	34,443,564	102.4700	34,880,404	34,038,506	34,069,593	0	(36,049)	0	0	4.990	6.303	JD	75,490	1,698,521	02/10/1999	10/15/2013
744355-G#-9	Prudential Realty Secs Senior Note				2	51,539,391	102.3800	51,009,148	49,823,471	49,948,941	0	(150,515)	0	0	4.870	(0.231)	JD	107,840	2,426,403	02/10/1999	10/15/2013
744355-G*-3	Prudential Realty Secs Senior Note				2	18,511,710	99.4300	18,223,691	18,328,426	18,333,048	0	(56,235)	0	0	1.980	5.987	JD	76,613	819,281	02/10/1999	10/15/2014
744355-G@-1	Prudential Realty Secs Senior Note				2	19,035,903	106.6800	19,552,272	18,328,426	18,436,338	0	(56,391)	0	0	4.780	6.181	JD	38,938	876,099	02/10/1999	10/15/2014
744355-H#-8	Prudential Realty Secs Senior Note				2	31,467,290	102.6400	32,248,770	31,420,160	31,425,015	0	(4,149)	0	0	5.200	6.303	JD	72,615	1,633,848	02/10/1999	10/15/2013
744355-H*-2	Prudential Realty Secs Senior Note				2	26,749,029	96.7400	25,330,993	26,183,466	26,183,466	0	(44,893)	0	0	0.810	6.325	AO	44,774	1,112,797	02/10/1999	10/15/2015
744355-H@-0	Prudential Realty Secs Senior Note				2	24,406,394	96.7400	22,797,893	23,565,119	23,565,119	0	(65,549)	0	0	0.810	4.323	AO	40,296	1,001,518	02/10/1999	10/15/2015
744355-J@-8	Prudential Realty Secs Senior Note				2	34,000,000	103.2500	35,106,376	34,000,000	34,000,000	0	0	0	0	5.280	6.450	JD	79,787	1,795,200	06/17/1999	12/15/2013
744355-L#-3	Prudential Realty Secs Senior Note				2	7,042,055	98.4900	7,098,135	7,207,005	7,174,783	0	(21,714)	0	0	1.670	6.496	JD	334	247,561	11/01/1999	06/30/2016
744355-L*-7	Prudential Realty Secs Senior Note				2	29,890,392	96.8100	28,936,911	29,890,392	29,890,392	0	0	0	0	0.790	5.518	MS	69,528	1,684,490	06/29/1999	09/15/2015
744355-L@-5	Prudential Realty Secs Senior Note				2	9,205,166	100.8700	9,285,210	9,205,166	9,205,166	0	0	0	0	1.440	6.450	JD	5,891	132,554	06/17/1999	07/15/2014
744568-AA-0	Prudential Intl Ins Hldgs Ltd Senior Not				2	185,000,000	123.4000	228,283,137	185,000,000	185,000,000	0	0	0	0	9.333	9.333	FA	6,714,575	17,266,050	02/11/2009	02/11/2016
G7282#-AB-9	Pruco Reinsurance, Ltd c/o MMS Affiliate		F		2	100,000,000	109.4800	109,485,355	100,000,000	100,000,000	0	0	0	0	11.028	11.028	JD	275,700	11,028,000	12/22/2008	12/22/2013
G7282#-AD-5	Pruco Reinsurance, Ltd c/o MMS Senior No		F		2	42,000,000	106.2700	44,635,079	42,000,000	42,000,000	0	0	0	0	3.547	3.547	JJ	699,350	1,489,740	01/12/2011	12/01/2015
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						1,770,124,850	XXX	1,935,980,404	1,793,843,841	1,771,877,378	0	628,521	0	0	XXX	XXX	XXX	10,879,045	116,585,514	XXX	XXX
315500-AE-8	Ferry Street I LLC Class C-1 Def.MezzNot			2	1FE	26,507,065	99.0000	32,002,432	32,325,689	31,077,875	0	1,841,924	0	0	1.313	6.767	JAJO	75,470	485,185	12/22/2009	01/28/2026
315500-AF-5	Ferry Street I LLC Class C-2 Deferrable			2	1FE	79,521,195	100.0000	96,977,067	96,977,067	92,894,053	0	5,905,663	0	0	3.750	9.907	JAJO	636,412	3,636,640	12/22/2009	01/28/2026
315500-AG-3	Ferry Street I LLC Class D-1 Deff.MezzNo			2	1FE	26,600,000	96.5000	33,775,000	35,000,000	31,570,948	0	1,646,339	0	0	2.313	7.902	JAJO	143,936	882,131	12/22/2009	01/28/2026
315500-AH-1	Ferry Street I LLC Class D-2 Def. Mezz N			2	1FE	79,800,000	100.0000	105,000,000	105,000,000	93,563,349	0	5,234,885	0	0	5.000	11.593	JAJO	918,750	5,250,000	12/22/2009	01/28/2026
26250J-AA-8	Dryden CDO DRYD_12-25A		F	2	1FE	77,900,000	99.7500	77,705,250	77,900,000	77,900,000	0	0	0	0	1.720	1.725	JAJO	78,171	0	11/14/2012	01/15/2025
5299999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						290,328,260	XXX	345,459,749	347,202,756	327,006,225	0	14,628,811	0	0	XXX	XXX	XXX	1,852,739	10,253,956	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						2,060,453,110	XXX	2,281,440,153	2,141,046,597	2,098,883,603	0	15,257,332	0	0	XXX	XXX	XXX	12,731,784	126,839,470	XXX	XXX
7799999. Total - Issuer Obligations						69,766,729,527	XXX	82,108,702,037	76,938,944,693	71,086,156,321	2,946,014	230,448,282	13,594,520	142,242,745	XXX	XXX	XXX	798,276,583	3,331,586,170	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						8,375,968,185	XXX	8,116,493,728	9,316,655,969	8,322,824,478	70,438,751	(34,426,349)	76,684,838	0	XXX	XXX	XXX	20,258,214	248,870,825	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						8,868,813,255	XXX	9,441,118,038	8,699,179,699	8,844,524,541	0	(34,982,169)	0	24,219	XXX	XXX	XXX	37,088,224	411,445,987	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						11,073,570,854	XXX	11,791,532,101	11,515,799,617	11,203,301,769	2,791,971	38,104,107	9,992,091	2,555,778	XXX	XXX	XXX	64,415,855	324,562,288	XXX	XXX
8399999 - Total Bonds						98,085,081,821	XXX	111,457,845,904	106,470,579,978	99,456,807,109	76,176,736	199,143,871	100,271,449	144,822,742	XXX	XXX	XXX	920,038,876	4,316,465,270	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
03201#-12-3	Ampac Holdings, LLC Preferred Units			478.500	1.00	1,000.000	478,500	1,268.020	606,745	478,500	0	0	0	0	0	0	0	0	P5A	09/30/2010
146875-50-5	Carver Bankcorp, Inc. Series D Preferred			8,519.000	1.00	1,000.000	8,519,000	1,000.000	8,519,000	8,519,000	0	0	0	0	0	0	0	0	P6U	10/28/2011
151324-2#-6	Censtor Corporation Preferred Stock			7,818.000	1.00	0.000	1	0.000	1	1	0	0	0	0	0	0	0	0	P6U	12/04/2000
151324-20-9	Censtor Corporation Preferred Stock			4,032.000	1.00	0.000	1	0.000	1	1	0	0	0	0	0	0	0	0	P6U	12/04/2000
17185H-20-2	Cimlinc Incorporated Preferred Stock			150,857.000	1.00	0.000	1	0.000	1	1	0	0	0	0	0	0	0	0	P6U	12/23/1983
17186*-11-8	CIM LINC Incorporated Preferred Stock			181,333.000	100.00	0.000	1	0.000	1	1	0	0	0	0	0	0	0	0	P6U	06/30/1989
17747#-10-8	Citrus Energy Appalachia, LLC Class A Pr			7,000.000	1,000.00	1,000.000	7,000,000	1,000.000	7,000,000	7,000,000	0	0	0	0	0	0	0	0	P5A	07/15/2011
20367F-2#-7	The Community Development Trus Preferred			60,000.000	50.00	50.000	3,000,000	50.000	3,000,000	3,000,000	0	127,500	0	0	0	0	0	0	P4A	11/16/2006
22743#-11-0	CrossAccess Corporation Preferred Stock			7,431.000	1.00	0.000	1	0.000	1	1	0	0	0	0	0	0	0	0	P6U	05/23/2001
29439*-12-6	Equa-Chlor, Inc. Preferred Stock Series			19,000.000	1.00	73.200	1,390,719	141.250	2,683,765	1,390,719	0	0	0	0	0	0	0	0	P5*A	03/02/2009
64125J-3#-9	Neuvant Aerospace Corporation Preferred			566,600.000	10.00	0.000	0	0.000	0	1	0	0	0	0	0	0	0	0	P6UZ	05/30/2002
71676E-20-2	Petry Holding Inc Preferred Stock			10,608.000	1.00	0.010	66	0.010	66	66	0	0	0	0	0	0	0	0	P6U	11/06/2009
78112#-20-6	Rubicon Venture Partners, Inc. Preferred			2,432,000.000	1.00	0.060	145,920	0.060	152,000	145,920	0	0	0	0	0	1,678,080	(1,678,080)	0	P6U	04/29/2011
842400-75-6	SOUTHERN CAL EDISON PFD			8,125.000	100.00	0.000	7,985	100.660	817,830	7,985	0	36,725	0	0	0	0	0	0	P2UFE	04/20/2005
88606*-12-9	Thunderbird Technologies, Inc. Equity Fu			8,626.000	1.00	0.000	31	0.000	31	31	0	0	0	0	0	0	0	0	P6U	11/19/2003
88606*-13-7	Thunderbird Technologies, Inc. Equity Fu			1,855,468.750	0.01	0.000	665	0.000	665	665	0	0	0	0	0	0	0	0	P6U	11/19/2003
151327-20-2	CENTAUR FUNDING CORP RED PFD		F	5,000.000	1,000.00	0.000	5,053,971	1,250.630	6,253,125	5,153,217	0	454,000	0	0	(7,159)	0	(7,159)	0	RP2UFE	01/21/2000
D94523-10-3	VOLKSWAGON AG GERMANY PFD		D	16,797.000	1.00	0.000	2,749,301	226.960	3,812,290	2,794,430	0	53,216	0	0	0	0	0	79,395	P2U	07/17/2012
L3234S-B2-2	European Credit Luxembourg SA ECL S 565		F	140,645,000.000	1.00	0.000	115,807,441	0.850	119,051,129	115,807,441	1,050,821	9,398,749	0	0	0	0	0	0	P2A	06/02/2005
L3234S-D8-7	European Credit Luxembourg SA ECL S 538		F	140,645,000.000	1.00	0.000	116,662,964	0.850	119,590,392	116,662,964	1,083,474	9,696,708	0	0	0	0	0	0	P2A	05/04/2005
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							260,816,568	XXX	271,487,043	260,960,944	2,134,295	19,766,898	0	0	(7,159)	1,678,080	(1,685,239)	79,395	XXX	XXX
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		F	126.000	1.00	0.000	126,000	0.000	126,000	126,000	2,843	12,319	0	0	0	0	0	0	P2A	03/28/2002
000000-00-0	PRUDENTIAL REALTY SECURITIES PFD			0.000	0.00	0.000	45,259	0.000	45,259	45,259	0	0	0	0	0	0	0	0	P6*A	12/31/2012
8599999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates							171,259	XXX	171,259	171,259	2,843	12,319	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							260,987,827	XXX	271,658,302	261,132,203	2,137,138	19,779,217	0	0	(7,159)	1,678,080	(1,685,239)	79,395	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000360-20-6	AAON INC COM			27,200.000	567,664	20.870	567,664	409,893	0	7,668	0	10,931	0	10,931	0	L	12/14/2012
000361-10-5	AAR CORP COM			39,300.000	734,124	18.680	734,124	607,356	0	0	0	126,768	0	126,768	0	L	12/14/2012
001040-10-7	AFC ENTERPRISES INC COM			19,500.000	509,535	26.130	509,535	469,966	0	0	0	39,569	0	39,569	0	L	12/14/2012
001055-10-2	AFLAC INC COM			54,700.000	2,905,664	53.120	2,905,664	2,717,466	0	10,404	0	188,198	0	188,198	0	L	12/14/2012
001228-10-5	AG Mortgage Investment Trust I COM			95,200.000	2,235,296	23.480	2,235,296	2,126,302	76,160	88,662	0	108,994	0	108,994	0	L	10/18/2012
001744-10-1	AMN HEALTHCARE SERVICES COM			26,200.000	302,610	11.550	302,610	286,714	0	0	0	15,896	0	15,896	0	L	12/14/2012
00206R-10-2	AT&T INC COM			677,592.000	22,841,626	33.710	22,841,626	15,972,942	0	1,192,562	0	2,351,244	0	2,351,244	0	L	07/28/2011
00207R-10-1	ATMI INC COM			12,300.000	256,824	20.880	256,824	242,129	0	0	0	14,696	0	14,696	0	L	12/14/2012
002474-10-4	AZZ Inc COM			44,700.000	1,717,821	38.430	1,717,821	888,281	0	22,880	0	694,074	0	694,074	0	L	10/18/2012
002824-10-0	ABBOTT LABORATORIES COM			450,400.000	29,501,200	65.500	29,501,200	22,171,571	0	905,304	0	4,175,208	0	4,175,208	0	L	08/30/2011
000000-00-0	Acadia Pharmaceuticals, Inc. Common Stoc			9,546.000	44,389	4.650	44,389	51,835	0	0	0	(7,446)	0	(7,446)	0	U	11/26/2012
00484M-10-6	Acorda Therapeutics Inc COM			86,500.000	2,150,390	24.860	2,150,390	2,133,224	0	0	0	17,167	0	17,167	0	L	12/14/2012
00508B-10-2	ACTUATE CORP COM			76,700.000	429,520	5.600	429,520	496,703	0	0	0	(56,923)	0	(56,923)	0	L	08/14/2012
005125-10-9	ACXIOM CORP COM			39,200.000	684,432	17.460	684,432	691,789	0	0	0	(7,357)	0	(7,357)	0	L	10/18/2012
000000-00-0	Adelante Media Group, LLC LLC Interests			336,760.000	0	0.000	0	1	0	0	0	0	0	0	0	U	09/24/2010
00767E-10-2	Aegerion Pharmaceuticals Inc COM			7,000.000	177,730	25.390	177,730	105,018	0	0	0	72,712	0	72,712	0	L	07/30/2012
007973-10-0	ADVANCED ENERGY INDUSTRIES COM			33,700.000	465,397	13.810	465,397	404,547	0	0	0	60,850	0	60,850	0	L	12/06/2012
007974-10-8	ADVENT SOFTWARE INC. COM	LS		56,800.000	1,214,384	21.380	1,214,384	1,122,024	0	0	0	(155,290)	0	(155,290)	0	L	12/06/2012
00817Y-10-8	AETNA INC COM			129,500.000	5,995,850	46.300	5,995,850	3,830,025	0	90,650	0	532,245	0	532,245	0	L	12/21/2010
00826A-10-9	Affymax Inc COM			35,600.000	676,400	19.000	676,400	152,938	0	0	0	441,084	0	441,084	0	L	08/09/2011
00922R-10-5	Air Transport Services Group I COM			34,300.000	137,543	4.010	137,543	160,383	0	0	0	(24,353)	0	(24,353)	0	L	12/19/2011
011659-10-9	ALASKA AIR GROUP COM			122,500.000	5,278,525	43.090	5,278,525	2,307,358	0	0	0	679,263	0	679,263	0	L	03/19/2012
013817-10-1	ALCOA INC COM			328,700.000	2,853,116	8.680	2,853,116	2,849,639	0	0	0	3,477	0	3,477	0	L	12/14/2012
015351-10-9	ALEXION PHARMACEUTICALS COM			3,200.000	300,192	93.810	300,192	85,344	0	0	0	71,392	0	71,392	0	L	03/05/2010
01748X-10-2	ALLEGIANT TRAVEL CO COM			36,500.000	2,679,465	73.410	2,679,465	2,619,839	0	43,000	0	59,626	0	59,626	0	L	12/14/2012
018804-10-4	ALLIANT TECHSYSTEMS INC COM			87,000.000	5,390,520	61.960	5,390,520	4,383,314	0	44,360	0	1,007,206	0	1,007,206	0	L	09/10/2012
020409-10-8	Almost Family Inc COM			13,300.000	269,458	20.260	269,458	308,176	0	26,600	0	(17,643)	0	(17,643)	0	U	07/30/2012
02043Q-10-7	Alnylam Pharmaceuticals Inc COM	LS		101,300.000	1,848,725	18.250	1,848,725	1,079,430	0	0	0	769,734	0	769,734	0	L	06/19/2012
020520-10-2	ALON USA ENERGY INC COM			96,600.000	1,747,494	18.090	1,747,494	948,433	0	13,300	0	833,409	0	833,409	0	L	09/25/2012
021441-10-0	ALTERA CORP COM			62,900.000	2,166,276	34.440	2,166,276	1,994,177	0	0	0	172,099	0	172,099	0	L	12/14/2012
02208R-10-6	Altra Holdings Inc COM			42,700.000	941,535	22.050	941,535	571,194	2,454	5,764	0	135,275	0	135,275	0	L	12/14/2012
023436-10-8	AMEDISYS INC COM			79,000.000	890,330	11.270	890,330	927,912	0	0	0	(37,582)	0	(37,582)	0	L	08/28/2012
023586-10-0	AMERCO COM			4,400.000	557,964	126.810	557,964	370,324	0	25,300	0	162,806	0	162,806	0	L	05/07/2012
023608-10-2	AMEREN CORP COM			15,400.000	473,088	30.720	473,088	408,038	0	24,640	0	(37,114)	0	(37,114)	0	L	08/09/2011
024013-10-4	American Assets Trust Inc COM			57,800.000	1,614,354	27.930	1,614,354	1,462,463	0	25,095	0	150,203	0	150,203	0	L	12/06/2012
02503X-10-5	American Capital Agency Corp COM			62,300.000	1,802,962	28.940	1,802,962	1,906,816	77,875	155,750	0	(103,854)	0	(103,854)	0	U	04/23/2012
02503Y-10-3	American Capital Ltd COM			195,400.000	2,344,800	12.000	2,344,800	869,577	0	0	0	1,029,758	0	1,029,758	0	L	06/08/2010
02504A-10-4	American Capital Mortgage Inve COM			20,100.000	473,757	23.570	473,757	496,249	18,090	0	0	(22,492)	0	(22,492)	0	L	12/14/2012
025537-10-1	American Electric Power Co COM			298,300.000	12,731,444	42.680	12,731,444	12,852,737	0	0	0	(121,293)	0	(121,293)	0	L	12/14/2012
025676-20-6	AMERICAN EQUITY INVEST COM	LS		59,400.000	725,274	12.210	725,274	460,888	0	8,910	0	107,514	0	107,514	0	L	06/08/2010
025932-10-4	AMERICAN FINL GROUP INC COM			39,800.000	1,572,896	39.520	1,572,896	891,918	0	38,606	0	104,674	0	104,674	0	L	12/07/2007
02913V-10-3	American Public Education Inc COM			15,900.000	574,149	36.110	574,149	470,541	0	0	0	103,608	0	103,608	0	L	07/30/2012
02916P-10-3	AMERICAN RAILCAR INDS COM			28,300.000	897,959	31.730	897,959	766,702	0	7,075	0	135,697	0	135,697	0	L	09/25/2012
029429-10-7	AMERICAN SCIENCE & ENG COM			2,900.000	189,109	65.210	189,109	188,963	0	0	0	146	0	146	0	L	12/14/2012
029899-10-1	AMERICAN STS WTR CO COM			37,700.000	1,808,846	47.980	1,808,846	1,189,806	0	45,618	0	479,544	0	479,544	0	L	08/28/2012
03027X-10-0	American Tower Corp REIT			92,300.000	7,132,021	77.270	7,132,021	6,352,985	0	49,818	0	779,036	0	779,036	0	L	12/14/2012
030420-10-3	American Water Works Co Inc COM			158,800.000	5,896,244	37.130	5,896,244	3,620,381	0	192,148	0	836,876	0	836,876	0	L	07/28/2011
030506-10-9	AMERICAN WOODMARK CORP COM			7,600.000	211,432	27.820	211,432	208,121	0	0	0	3,311	0	3,311	0	L	12/14/2012
03062T-10-5	AMERICAS CAR MART INC COM			36,000.000	1,458,720	40.520	1,458,720	748,182	0	0	0	48,240	0	48,240	0	L	06/28/2011
03071H-10-0	Amerisafe Inc COM			39,700.000	1,081,825	27.250	1,081,825	630,109	0	0	0	158,800	0	158,800	0	L	03/03/2011
03076K-10-8	AMERIS BANCORP COM			4,907.000	61,288	12.490	61,288	49,101	0	0	0	9,020	0	9,020	0	L	12/06/2012
03082*-10-5	AmeriMark Holdings LLC Unit Membership I			1,094,849.000	0	0.000	0	5	0	2,903	0	2,218	536,471	(534,253)	0	U	12/14/2007
031162-10-0	AMGEN INC COM			128,748.000	11,113,527	86.320	11,113,527	5,425,706	0	185,397	0	2,846,618	0	2,846,618	0	L	08/09/2011
03232P-40-5	Amsurg Corp COM			4,400.000	132,044	30.010	132,044	130,869	0	0	0	1,175	0	1,175	0	L	06/29/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
032359-30-9	Amtrust Financial Services Inc COM			21,560.000	618,556	28.690	618,556	257,473	2,156	9,800	0	153,056	0	153,056	0	L	08/30/2012
032744-10-4	ANAREN MICROWAVE INC COM			22,400.000	435,680	19.450	435,680	276,554	0	0	0	63,392	0	63,392	0	L	08/24/2010
034164-10-3	The Andersons, Inc COM			12,900.000	553,410	42.900	553,410	505,899	2,064	2,835	0	15,914	0	15,914	0	L	12/14/2012
03475V-10-1	ANGIODYNAMICS INC COM			22,100.000	242,879	10.990	242,879	278,850	0	0	0	(69,013)	5,256	(74,269)	0	L	02/07/2012
035623-10-7	ANN INC COM			147,100.000	4,977,864	33.840	4,977,864	3,831,237	0	0	0	1,146,627	0	1,146,627	0	L	06/29/2012
037598-10-9	APOGEE ENTERPRISES INC COM			44,900.000	1,076,253	23.970	1,076,253	791,553	0	4,176	0	284,700	0	284,700	0	L	12/06/2012
037604-10-5	APOLLO GROUP INC COM	LS		254,600.000	5,326,232	20.920	5,326,232	5,117,183	0	0	0	209,049	0	209,049	0	L	12/14/2012
03762U-10-5	Apollo Commercial Real Estate REIT			24,900.000	404,127	16.230	404,127	380,652	9,960	20,000	0	37,008	0	37,008	0	L	12/06/2012
03763V-10-2	Apollo Residential Mortgage In COM			73,000.000	1,473,870	20.190	1,473,870	1,400,942	51,100	98,185	0	72,929	0	72,929	0	L	12/14/2012
037833-10-0	APPLE COMPUTER INC COM			155,350.000	82,806,211	533.030	82,806,211	31,800,235	0	768,765	0	18,491,596	0	18,491,596	0	L	12/07/2012
03820C-10-5	Applied Industrial Tech, Inc. COM			101,200.000	4,251,412	42.010	4,251,412	2,763,301	0	85,008	0	692,208	0	692,208	0	L	11/14/2011
03834A-10-3	Approach Resources Inc. Common Stock			4,659.000	116,522	25.010	116,522	151,333	0	0	0	(34,811)	0	(34,811)	0	L	05/24/2012
038750-10-8	ARBITRON INC COM			18,700.000	872,916	46.680	872,916	663,107	0	3,740	0	209,809	0	209,809	0	L	08/28/2012
039483-10-2	ARCHER DANIELS MIDLAND C COM			449,700.000	12,317,283	27.390	12,317,283	11,667,073	0	169,103	0	363,566	0	363,566	0	L	11/12/2012
039670-10-4	ARCTIC CAT INC COM			42,100.000	1,405,719	33.390	1,405,719	1,089,789	0	0	0	240,572	0	240,572	0	L	11/12/2012
04010E-10-9	Argan Inc COM			10,200.000	183,600	18.000	183,600	193,037	0	0	0	(9,437)	0	(9,437)	0	U	12/14/2012
04013V-10-8	Ares Commercial Real Estate Co COM			17,800.000	292,276	16.420	292,276	299,462	4,450	1,014	0	(7,186)	0	(7,186)	0	L	10/18/2012
041356-20-5	Arlington Asset Investment Cor COM			9,200.000	191,084	20.770	191,084	194,294	0	11,550	0	(3,210)	0	(3,210)	0	L	11/12/2012
042315-10-1	ARMOUR Residential REIT Inc REIT			27,600.000	178,572	6.470	178,572	182,960	0	0	0	(4,388)	0	(4,388)	0	L	12/14/2012
04269Q-10-0	ARRIS GROUP INC COM			249,800.000	3,732,012	14.940	3,732,012	2,846,086	0	0	0	816,706	0	816,706	0	L	11/12/2012
043436-10-4	ASBURY AUTOMOTIVE GRP COM			105,900.000	3,391,977	32.030	3,391,977	891,380	0	0	0	1,108,773	0	1,108,773	0	L	11/05/2010
044103-10-9	ASHFORD HOSPITALITY TRUS COM			139,300.000	1,464,043	10.510	1,464,043	870,623	15,323	59,899	0	349,643	0	349,643	0	L	08/09/2011
04544X-30-0	Assisted Living Concepts Inc COM			14,300.000	139,425	9.750	139,425	110,200	0	0	0	29,225	0	29,225	0	L	10/18/2012
045604-10-5	ASSOC ESTATES RLTY REIT COM			20,100.000	324,012	16.120	324,012	300,230	0	4,914	0	23,782	0	23,782	0	L	10/18/2012
04621X-10-8	ASSURANT INC COM			38,100.000	1,322,070	34.700	1,322,070	1,196,721	0	30,861	0	(242,316)	0	(242,316)	0	L	03/05/2010
049079-20-5	ATLANTIC TELE NETWORK COM			24,500.000	899,395	36.710	899,395	681,669	0	29,155	0	(57,330)	0	(57,330)	0	L	03/03/2011
05367P-10-0	AVID TECHNOLOGY COM			15,800.000	119,764	7.580	119,764	138,704	0	0	0	(18,940)	0	(18,940)	0	L	10/18/2012
05379B-10-7	AVISTA CORP COM			98,700.000	2,379,657	24.110	2,379,657	2,378,481	0	42,804	0	(36,378)	0	(36,378)	0	L	12/14/2012
054937-10-7	BB&T CORPORATION COM			99,600.000	2,899,356	29.110	2,899,356	2,157,137	0	75,696	0	392,424	0	392,424	0	L	08/30/2011
05508R-10-6	B&G FOODS HLDG CORP COM			28,000.000	792,680	28.310	792,680	284,379	8,120	29,120	0	118,720	0	118,720	0	L	12/21/2010
05541T-10-1	BGC Partners Inc COM			39,100.000	135,286	3.460	135,286	131,141	0	0	0	4,145	0	4,145	0	L	12/14/2012
05566U-10-8	Bofl Holding Inc COM			7,300.000	203,451	27.870	203,451	196,904	0	0	0	6,547	0	6,547	0	L	12/14/2012
055921-10-0	B M C SOFTWARE INC COM			138,900.000	5,508,774	39.660	5,508,774	5,626,001	0	0	0	(117,227)	0	(117,227)	0	L	12/07/2012
05615F-10-2	Babcock & Wilcox Co/The COM			53,200.000	1,393,840	26.200	1,393,840	1,253,956	0	4,256	0	108,457	0	108,457	0	L	11/12/2012
056525-10-8	Badger Meter Inc COM			4,600.000	218,086	47.410	218,086	207,288	0	0	0	10,799	0	10,799	0	L	12/14/2012
057149-10-6	Michael Baker Corp COM			4,900.000	122,157	24.930	122,157	98,896	0	686	0	26,068	0	26,068	0	U	12/19/2011
058498-10-6	BALL CORP COM			37,300.000	1,669,175	44.750	1,669,175	1,631,092	0	3,730	0	38,083	0	38,083	0	L	11/12/2012
059692-10-3	BANCORPSOUTH INC COM			13,000.000	189,020	14.540	189,020	177,913	66	0	0	11,107	0	11,107	0	L	12/14/2012
060505-10-4	BANK OF AMERICA CORP COM			515,600.000	5,980,960	11.600	5,980,960	4,942,380	0	8,553	0	1,061,112	0	1,061,112	0	L	12/14/2012
064058-10-0	Bank of New York Mellon Corp/T COM			51,800.000	1,331,260	25.700	1,331,260	1,059,517	0	26,936	0	299,922	0	299,922	0	L	08/09/2011
06647F-10-2	Bankrate Inc COM			38,100.000	474,345	12.450	474,345	431,970	0	0	0	42,375	0	42,375	0	L	12/06/2012
06652V-20-8	BANNER CORP COM			45,600.000	1,401,288	30.730	1,401,288	866,312	0	1,440	0	526,415	0	526,415	0	L	08/14/2012
068463-10-8	BARRETT BUSINESS SVCS COM			1,900.000	72,371	38.090	72,371	68,493	0	0	0	3,878	0	3,878	0	L	12/14/2012
06846N-10-4	Bill Barrett Corp COM			1,800.000	32,022	17.790	32,022	60,682	0	0	0	(29,304)	0	(29,304)	0	L	03/11/2010
073295-10-7	BBCN BANCORP INC COM			58,600.000	678,002	11.570	678,002	493,634	0	2,930	0	124,232	0	124,232	0	L	11/14/2011
073685-10-9	BEACON ROOFING SUPPLY COM			31,000.000	1,031,680	33.280	1,031,680	611,822	0	0	0	393,623	0	393,623	0	L	01/23/2012
075896-10-0	BED BATH BEYOND INC COM			149,100.000	8,336,181	55.910	8,336,181	8,668,624	0	0	0	(332,443)	0	(332,443)	0	L	12/14/2012
077454-10-6	BELDEN INC COM			62,500.000	2,811,875	44.990	2,811,875	1,408,770	0	15,625	0	731,875	0	731,875	0	L	06/29/2010
080555-10-5	BELO CORP COM			134,400.000	1,030,848	7.670	1,030,848	942,736	0	32,662	0	88,112	0	88,112	0	L	12/14/2012
084670-70-2	BERKSHIRE HATHAWAY FIN COM			125,100.000	11,221,470	89.700	11,221,470	10,099,147	0	0	0	1,664,434	71,516	1,592,918	0	L	10/18/2012
084680-10-7	BERKSHIRE HILLS BANCORP COM			28,800.000	687,168	23.860	687,168	592,316	0	14,905	0	47,287	0	47,287	0	L	12/06/2012
085789-10-5	BERRY PETE CO COM			54,000.000	1,811,700	33.550	1,811,700	1,761,468	0	2,432	0	50,232	0	50,232	0	L	12/14/2012
08986R-10-1	BIGLARI HOLDINGS INC COM			3,300.000	1,287,066	390.020	1,287,066	1,178,413	0	0	0	71,874	0	71,874	0	L	08/30/2011
09057G-60-2	Bio-Reference Labs Inc COM	LS		71,600.000	2,054,204	28.690	2,054,204	1,462,166	0	0	0	606,386	0	606,386	0	L	11/12/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
09062X-10-3	BIOGEN IDEC INC COM			130,300.000	19,111,101	146.670	19,111,101	6,791,036	0	0	0	4,771,586	0	4,771,586	0	L	09/28/2010
091826-10-7	BLACK BOX COPORATION COM			21,200.000	516,008	24.340	516,008	509,832	1,696	5,166	0	(61,508)	0	(61,508)	0	L	12/06/2012
09247X-10-1	BLACKROCK INC CL A	LS		76,500.000	15,813,315	206.710	15,813,315	13,265,102	0	229,500	0	2,548,213	0	2,548,213	0	L	08/28/2012
095180-10-5	BLOUNT INTL INC NEW COM			18,200.000	287,924	15.820	287,924	251,122	0	0	0	36,802	0	36,802	0	L	12/06/2012
095229-10-0	BLUCORA INC COM			112,800.000	1,772,088	15.710	1,772,088	1,128,987	0	0	0	490,966	0	490,966	0	L	03/05/2012
09578R-10-3	BLUE NILE INC COM	LS		6,800.000	261,800	38.500	261,800	264,153	0	0	0	(2,353)	0	(2,353)	0	L	12/06/2012
096761-10-1	Bob Evans Farms, Inc. COM			54,000.000	2,170,800	40.200	2,170,800	1,673,910	0	56,700	0	357,254	0	357,254	0	L	01/23/2012
09689U-10-2	Body Central Corp COM			65,200.000	649,392	9.960	649,392	626,979	0	0	0	22,413	0	22,413	0	L	11/12/2012
097793-10-3	Bonanza Creek Energy Inc COM			6,200.000	172,298	27.790	172,298	92,008	0	0	0	80,290	0	80,290	0	L	06/19/2012
101388-10-6	BOTTOMLINE TECH DEL INC COM			7,000.000	184,730	26.390	184,730	163,401	0	0	0	21,329	0	21,329	0	L	09/10/2012
104674-10-6	BRADY CORP CL A COM			16,900.000	564,460	33.400	564,460	476,799	0	4,488	0	87,661	0	87,661	0	L	08/14/2012
10567B-10-9	Bravo Brio Restaurant Group In COM			12,200.000	163,846	13.430	163,846	164,302	0	0	0	(456)	0	(456)	0	L	12/14/2012
109696-10-4	BRINKS CO COM			63,400.000	1,808,802	28.530	1,808,802	1,477,168	0	17,230	0	331,634	0	331,634	0	L	06/29/2012
110394-10-3	BRISTOW GROUP INC COM			36,500.000	1,958,590	53.660	1,958,590	1,879,227	0	2,660	0	79,363	0	79,363	0	L	12/14/2012
111621-30-6	BROCADE COMMUNICATIONS S COM			222,000.000	1,183,260	5.330	1,183,260	1,148,443	0	0	0	34,817	0	34,817	0	L	10/18/2012
116794-10-8	BRUKER DALTONICS INC COM			75,400.000	1,151,358	15.270	1,151,358	914,287	0	0	0	194,554	0	194,554	0	L	12/14/2012
118255-10-8	BUCKEYE TECHNOLOGIES INC COM			144,200.000	4,139,982	28.710	4,139,982	1,614,875	0	46,144	0	(682,066)	0	(682,066)	0	L	06/28/2011
12008R-10-7	BUILDERS FIRSTSOURCE COM			24,500.000	136,710	5.580	136,710	126,749	0	0	0	9,961	0	9,961	0	L	10/18/2012
12477X-10-6	CAI International Inc COM			5,400.000	118,530	21.950	118,530	106,469	0	0	0	12,061	0	12,061	0	L	12/14/2012
124805-10-2	CBIZ COM	LS		20,400.000	120,564	5.910	120,564	121,823	0	0	0	10,282	13,761	(3,479)	0	L	06/29/2012
124830-10-0	CBL & ASSOCIATES PROPERTIES COM	LS		105,700.000	2,241,897	21.210	2,241,897	1,073,059	23,254	91,959	0	582,407	0	582,407	0	L	09/25/2009
124857-20-2	CBS CORP COM			154,100.000	5,863,505	38.050	5,863,505	5,235,759	18,492	2,676	0	627,747	0	627,747	0	L	10/18/2012
125071-10-0	C D I CORP COM			7,400.000	126,762	17.130	126,762	108,111	0	4,810	0	24,568	0	24,568	0	L	07/28/2011
125137-10-9	CEC ENTERTAINMENT INC. COM			6,800.000	225,692	33.190	225,692	181,342	0	10,564	0	(8,568)	0	(8,568)	0	L	08/30/2011
125269-10-0	CF INDUSTRIES HLDGS INC COM			76,500.000	15,541,740	203.160	15,541,740	9,184,297	0	122,400	0	4,450,770	0	4,450,770	0	L	03/08/2011
125906-10-7	CSS INDS INC COM			8,800.000	192,632	21.890	192,632	177,305	0	4,755	0	16,048	2,108	13,940	0	L	06/29/2012
126349-10-9	CSG SYS INTL INC COM			7,500.000	136,350	18.180	136,350	136,268	0	0	0	83	0	83	0	L	12/14/2012
126408-10-3	CSX CORP COM			436,700.000	8,616,091	19.730	8,616,091	6,602,402	0	235,818	0	(580,811)	0	(580,811)	0	L	01/25/2008
126501-10-5	CTS CORPORATION COM			15,000.000	159,450	10.630	159,450	128,260	525	2,100	0	21,450	0	21,450	0	L	11/28/2007
126600-10-5	CVB FINL CORP COM			87,500.000	910,000	10.400	910,000	815,856	0	31,280	0	34,335	0	34,335	0	L	12/14/2012
12662P-10-8	CVR Energy Inc COM			109,200.000	5,327,868	48.790	5,327,868	1,480,461	0	0	0	3,282,552	0	3,282,552	0	L	05/17/2011
126650-10-0	CVS CAREMARK CORP COM			496,500.000	24,005,775	48.350	24,005,775	17,974,850	0	322,725	0	3,758,505	0	3,758,505	0	L	07/28/2011
127097-10-3	Cabot Oil & Gas Corp COM			62,800.000	3,123,672	49.740	3,123,672	2,677,949	0	1,562	0	445,723	0	445,723	0	L	09/10/2012
127150-30-8	CACHE INC COM			8,400.000	20,328	2.420	20,328	24,192	0	0	0	(31,668)	0	(31,668)	0	L	07/14/2008
127190-30-4	CACI INTL INC COM	LS		14,500.000	797,935	55.030	797,935	792,324	0	0	0	5,612	0	5,612	0	L	06/29/2012
128030-20-2	Cal-Maine Foods Inc COM			24,800.000	997,456	40.220	997,456	1,007,143	0	6,516	0	(9,687)	0	(9,687)	0	L	12/14/2012
12811R-10-4	CALAMOS ASSET MANAGEMENT COM			28,700.000	303,359	10.570	303,359	332,750	0	10,646	0	(53,915)	1,436	(55,351)	0	L	05/21/2012
128126-10-9	CalAmp Corp COM			31,900.000	265,408	8.320	265,408	279,313	0	0	0	(13,905)	0	(13,905)	0	L	12/14/2012
130788-10-2	CALIFORNIA WTR SVC GROUP COM			12,700.000	233,045	18.350	233,045	211,416	0	8,001	0	1,143	0	1,143	0	L	07/14/2008
13100M-50-9	Calix Inc COM			46,500.000	357,585	7.690	357,585	316,283	0	0	0	41,302	0	41,302	0	L	12/14/2012
132011-10-7	CAMBREX CORP COM			65,600.000	746,528	11.380	746,528	506,508	0	0	0	240,020	0	240,020	0	L	08/14/2012
13466Y-10-5	Campus Crest Communities Inc REIT			73,700.000	903,562	12.260	903,562	801,467	11,792	18,096	0	125,147	10,181	114,966	0	L	09/25/2012
138098-10-8	CANTEL MEDICAL CORP COM			50,850.000	1,511,771	29.730	1,511,771	688,744	0	7,544	0	564,944	0	564,944	0	L	02/02/2012
139594-10-5	CAPELLA EDUCATION COMPAN COM			21,400.000	604,122	28.230	604,122	720,850	0	0	0	(162,043)	0	(162,043)	0	L	05/07/2012
140288-10-1	Capital Lease Funding In COM			103,180.000	574,713	5.570	574,713	422,580	7,739	14,760	0	111,115	7,625	103,490	0	L	12/06/2012
140475-10-4	Capital Senior Living Corp COM			11,900.000	222,411	18.690	222,411	206,403	0	0	0	16,008	0	16,008	0	L	12/14/2012
14055X-10-2	Capitalsource Inc COM			166,798.000	1,264,329	7.580	1,264,329	828,643	0	87,901	0	116,213	0	116,213	0	L	08/28/2012
14067E-50-6	CAPSTEAD MTG CORP COM			32,700.000	375,069	11.470	375,069	361,676	9,810	52,974	0	(31,719)	0	(31,719)	0	L	08/09/2011
14149F-10-9	CARDINAL FINL CORP COM			19,500.000	317,265	16.270	317,265	305,074	0	655	0	12,191	0	12,191	0	L	12/14/2012
14161H-10-8	Cardtronics Inc Common Stock	LS		18,778.000	445,790	23.740	445,790	257,570	0	0	0	(62,343)	0	(62,343)	0	L	02/15/2011
141665-10-9	CAREER EDUCATION CORP COM			25,300.000	89,056	3.520	89,056	87,766	0	0	0	1,290	0	1,290	0	L	12/14/2012
14170T-10-1	CAREFUSION CORP COM			46,900.000	1,340,402	28.580	1,340,402	1,284,635	0	0	0	55,767	0	55,767	0	L	09/10/2012
143436-40-0	CARMIKE CINEMAS INC COM			24,200.000	363,000	15.000	363,000	329,730	0	0	0	33,271	0	33,271	0	L	12/06/2012
146229-10-9	CARTERS INC COM			15,600.000	868,140	55.650	868,140	806,224	0	0	0	61,916	0	61,916	0	L	12/06/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
146875-60-4	Carver Bankcorp, Inc. Common Stock			181,033.000	765,770	4.230	765,770	1,480,216	0	0	0	(734,994)	0	(734,994)	0	U	10/28/2011
147195-10-1	CASCADE CORP COM			6,500.000	417,950	64.300	417,950	313,901	0	9,230	0	108,127	0	108,127	0	L	06/29/2012
14754D-10-0	CASH AMER INVTS INC COM			1,800.000	71,406	39.670	71,406	68,231	0	0	0	3,175	0	3,175	0	L	12/06/2012
149150-10-4	CATHAY BANCORP INC COM			186,100.000	3,628,950	19.500	3,628,950	2,009,953	0	7,444	0	850,477	0	850,477	0	L	10/28/2011
14965A-10-1	Cavium Networks, Inc. Common Stock			10,428.000	325,458	31.210	325,458	370,611	0	0	0	28,990	0	28,990	0	L	11/08/2010
149847-10-5	CBEYOND COMMUNICATIONS COM			30,400.000	274,816	9.040	274,816	234,583	0	0	0	23,128	0	23,128	0	L	10/18/2012
150602-20-9	CEDAR SHOPPING CENTERS COM			61,800.000	326,304	5.280	326,304	311,656	0	6,495	0	29,870	0	29,870	0	L	12/14/2012
150838-10-0	CELADON GROUP INC COM			59,600.000	1,076,972	18.070	1,076,972	719,668	0	4,380	0	340,430	0	340,430	0	L	09/25/2012
151020-10-4	Celgene Corporation Common Stock			204,900.000	16,129,728	78.720	16,129,728	13,195,728	0	0	0	2,034,062	0	2,034,062	0	L	09/10/2012
15117B-10-3	Celldex Therapeutics Inc COM			111,000.000	744,810	6.710	744,810	593,733	0	0	0	151,077	0	151,077	0	L	09/25/2012
151324-10-0	Censtor Corporation Common Stock			30,943.000	1	0.000	1	1	0	0	0	0	0	0	0	U	12/04/2000
15135B-10-1	CENTENE CORP COM			21,100.000	865,100	41.000	865,100	903,481	0	0	0	(38,381)	0	(38,381)	0	L	11/12/2012
157210-10-5	PARTHUSCEVA INC COM			10,400.000	163,800	15.750	163,800	158,751	0	0	0	5,049	0	5,049	0	L	12/14/2012
159864-10-7	CHARLES RIV LABS INTL IN COM			50,600.000	1,895,982	37.470	1,895,982	1,685,268	0	0	0	371,854	0	371,854	0	L	08/28/2012
16208T-10-2	Chatham Lodging Trust REIT			20,000.000	307,600	15.380	307,600	243,555	4,000	11,525	0	69,070	0	69,070	0	L	12/14/2012
16359R-10-3	CHEMED CORP COM			42,500.000	2,915,075	68.590	2,915,075	1,665,918	0	28,900	0	738,650	0	738,650	0	L	03/01/2007
163731-10-2	CHEMICAL FINL CORP COM			18,100.000	430,056	23.760	430,056	398,799	0	10,976	0	26,999	0	26,999	0	L	09/25/2012
163893-20-9	Chemtura Corp COM			22,500.000	478,350	21.260	478,350	287,415	0	0	0	190,935	0	190,935	0	L	01/23/2012
165240-10-2	Chesapeake Lodging Trust REIT			12,400.000	258,912	20.880	258,912	188,165	2,728	7,422	0	56,057	0	56,057	0	L	10/18/2012
165303-10-8	Chesapeake Utilities Corp COM			13,900.000	631,060	45.400	631,060	574,906	5,074	17,116	0	38,056	0	38,056	0	L	03/21/2012
166764-10-0	CHEVRONTEXACO CORP COM			427,842.000	46,266,834	108.140	46,266,834	18,340,470	0	1,501,725	0	744,445	0	744,445	0	L	11/17/2005
170032-80-9	CHIQUITA BRANDS INTL INC COM			59,100.000	487,575	8.250	487,575	351,552	0	0	0	136,023	0	136,023	0	L	12/14/2012
171232-10-1	CHUBB CORPORATION COM			58,900.000	4,436,348	75.320	4,436,348	3,635,976	24,149	52,167	0	163,485	0	163,485	0	L	09/25/2012
171604-10-1	Chuy's Holdings Inc COM			9,500.000	212,230	22.340	212,230	226,057	0	0	0	(13,827)	0	(13,827)	0	L	12/14/2012
17163B-10-2	CIBER INC COM			24,500.000	81,830	3.340	81,830	74,522	0	0	0	(12,740)	0	(12,740)	0	L	08/09/2011
17273K-10-9	CIRCOR INTL INC COM			7,200.000	285,048	39.590	285,048	253,797	0	176	0	31,251	0	31,251	0	L	12/06/2012
172755-10-0	CIRRUS LOGIC INC COM			139,700.000	4,047,109	28.970	4,047,109	1,273,470	0	0	0	1,832,864	0	1,832,864	0	L	12/19/2011
17275R-10-2	CISCO SYSTEMS INC COM			1,475,600.000	28,995,540	19.650	28,995,540	23,317,109	0	601,796	0	3,555,164	0	3,555,164	0	L	07/30/2012
172967-42-4	CITIGROUP INC COM			722,410.000	28,578,540	39.560	28,578,540	22,210,194	0	15,372	0	5,795,355	0	5,795,355	0	L	12/07/2012
177835-10-5	CITY HLDG CO COM			13,100.000	456,535	34.850	456,535	423,612	0	13,265	0	13,867	0	13,867	0	L	12/14/2012
18538R-10-3	Clearwater Paper Corp COM			11,900.000	466,004	39.160	466,004	451,889	0	0	0	14,115	0	14,115	0	L	12/14/2012
189754-10-4	COACH INC COM			243,800.000	13,533,338	55.510	13,533,338	6,368,056	0	329,130	0	(1,348,214)	0	(1,348,214)	0	L	06/17/2008
191098-10-2	COCA COLA BOTTLING CO CONS COM			5,900.000	392,350	66.500	392,350	300,645	0	5,900	0	46,905	0	46,905	0	L	11/14/2011
191216-10-0	COCA COLA CO COM			492,400.000	17,849,500	36.250	17,849,500	13,588,240	0	459,510	0	559,417	0	559,417	0	L	12/07/2012
19122T-10-9	COCA COLA ENTERPRISES INC. COM			242,700.000	7,700,871	31.730	7,700,871	6,568,011	0	142,928	0	1,334,683	0	1,334,683	0	L	07/16/2012
192108-50-4	COEUR D ALENE MINES CORP COM			184,700.000	4,543,620	24.600	4,543,620	3,785,447	0	0	0	758,173	0	758,173	0	L	08/28/2012
192422-10-3	COGNEX CORP COM			43,500.000	1,601,670	36.820	1,601,670	721,881	0	66,990	0	44,805	0	44,805	0	L	05/14/2010
192446-10-2	COGNIZANT TECHNOLOGY SOL COM			49,600.000	3,672,880	74.050	3,672,880	3,470,264	0	0	0	202,616	0	202,616	0	L	12/07/2012
193459-30-2	Coleman Cable Inc COM			9,400.000	87,138	9.270	87,138	77,401	0	518	0	5,299	0	5,299	0	L	06/29/2012
195872-10-6	COLONIAL PROPERTIES TRUST COM			77,300.000	1,651,901	21.370	1,651,901	871,729	0	54,576	0	39,744	0	39,744	0	L	12/06/2012
19624R-10-6	Colony Financial Inc REIT			47,200.000	920,400	19.500	920,400	797,253	33,040	45,994	0	134,412	2,103	132,309	0	L	05/21/2012
199333-10-5	COLUMBUS MCKINNON CORP N COM			4,400.000	72,688	16.520	72,688	64,372	0	0	0	16,852	0	16,852	0	L	08/07/2006
199908-10-4	COMFORT SYS USA INC COM			3,400.000	41,344	12.160	41,344	41,701	0	680	0	(357)	0	(357)	0	L	02/21/2012
20030N-10-1	COMCAST CORP COM			540,200.000	20,192,676	37.380	20,192,676	17,847,854	87,783	95,453	0	2,344,822	0	2,344,822	0	L	12/14/2012
203233-10-1	COMMONWEALTH REIT COM			45,000.000	712,800	15.840	712,800	655,978	0	0	0	56,822	0	56,822	0	L	11/12/2012
203607-10-6	COMMUNITY BK SYS INC COM			9,500.000	259,920	27.360	259,920	173,150	2,565	12,029	0	(4,180)	0	(4,180)	0	L	12/14/2009
203648-10-6	Community Development Trust COM			100,000.000	1,000,000	10.000	1,000,000	1,000,000	0	51,000	0	0	0	0	0	A	05/26/1999
204149-10-8	COMMUNITY TR BANCORP INC COM			19,211.000	629,737	32.780	629,737	473,037	6,051	23,918	0	64,549	0	64,549	0	L	07/28/2011
204166-10-2	Commvault Systems Inc COM			54,100.000	3,771,311	69.710	3,771,311	2,195,828	0	0	0	1,188,054	0	1,188,054	0	L	12/14/2012
20451Q-10-4	Compass Diversified Trust COM			46,300.000	681,073	14.710	681,073	514,487	0	66,672	0	107,416	0	107,416	0	L	12/14/2009
205306-10-3	COMPUTER PROGRAMS & SYS COM			24,000.000	1,208,160	50.340	1,208,160	1,215,481	0	66,642	0	(40,058)	0	(40,058)	0	L	03/21/2012
205826-20-9	COMTECH TELECOMMUN COM			13,300.000	337,554	25.380	337,554	339,219	0	2,338	0	(1,665)	0	(1,665)	0	L	12/14/2012
20825C-10-4	Conocophillips COM			140,036.000	8,120,688	57.990	8,120,688	4,356,366	0	369,695	0	341,652	0	341,652	0	L	06/10/2010
209034-10-7	Consolidated Communications Ho COM			7,300.000	116,216	15.920	116,216	108,850	0	0	0	7,366	0	7,366	0	L	12/06/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
209115-10-4	Consolidated Edison Inc COM			220,500.000	12,246,570	55.540	12,246,570	12,276,746	0	0	0	(30,176)	0	(30,176)	0	L	12/14/2012
209341-10-6	CONSOLIDATED GRPHICS INC. COM			2,300.000	80,316	34.920	80,316	78,708	0	0	0	1,608	0	1,608	0	L	12/06/2012
210226-10-6	CONS TOMOKA LAND CO FL COM			2,000.000	62,020	31.010	62,020	53,060	0	60	0	6,753	346	6,407	0	U	12/06/2012
21075N-20-4	Contango Oil & Gas Co COM			3,700.000	156,732	42.360	156,732	176,506	0	7,400	0	(58,534)	0	(58,534)	0	U	03/26/2010
21077F-10-0	Contango ORE Inc COM			2,040.000	17,789	8.720	17,789	7,229	0	0	0	(9,751)	0	(9,751)	0	U	10/13/2010
212485-10-6	CONVERGYS CORP COM			104,700.000	1,718,127	16.410	1,718,127	1,665,428	5,235	2,710	0	52,699	0	52,699	0	L	12/06/2012
216831-10-7	COOPER TIRE & RUBR CO COM			65,800.000	1,668,688	25.360	1,668,688	1,100,682	0	18,333	0	568,006	0	568,006	0	L	06/29/2012
217204-10-6	COPART INC COM			61,000.000	1,799,500	29.500	1,799,500	1,443,446	0	0	0	242,907	0	242,907	0	L	11/12/2012
218681-10-4	Core-Mark Hldg Co Inc Common Stock			19,500.000	923,325	47.350	923,325	769,946	0	15,808	0	138,219	0	138,219	0	L	06/29/2012
21870Q-10-5	Coresite Realty Corp COM			32,700.000	904,482	27.660	904,482	544,159	8,829	23,544	0	321,768	0	321,768	0	L	12/19/2011
21871D-10-3	CORELOGIC INC COM			187,100.000	5,036,732	26.920	5,036,732	4,249,672	0	0	0	787,061	0	787,061	0	L	09/25/2012
219350-10-5	Corning Inc COM			862,700.000	10,887,274	12.620	10,887,274	10,762,183	0	0	0	125,092	0	125,092	0	L	12/07/2012
21988R-10-2	CORPORATE EXECUTIVE BRD COM			4,900.000	232,554	47.460	232,554	148,507	0	3,430	0	45,864	0	45,864	0	L	08/09/2011
221006-10-9	CORVEL CORP COM			15,900.000	712,797	44.830	712,797	397,236	0	0	0	(109,392)	0	(109,392)	0	L	07/14/2008
22410J-10-6	CRACKER BARREL OLD CTRY STORE CBRL GROUP			49,000.000	3,148,740	64.260	3,148,740	2,297,573	0	54,840	0	492,922	0	492,922	0	L	10/18/2012
225310-10-1	CREDIT ACCEP CORP MICH COM			1,200.000	122,016	101.680	122,016	102,527	0	0	0	19,489	0	19,489	0	L	11/12/2012
226553-10-5	CreXus Investment Corp REIT			46,500.000	569,625	12.250	569,625	446,159	14,880	56,265	0	86,955	0	86,955	0	L	11/14/2011
227046-10-9	Crocs Inc COM			55,600.000	800,084	14.390	800,084	867,833	0	0	0	(21,128)	0	(21,128)	0	L	12/19/2011
22743#-10-2	CrossAccess Corporation Common Stock			449.000	1	0.000	1	1	0	0	0	0	0	0	0	U	05/23/2001
228903-10-0	CRYOLIFE INC COM			20,300.000	126,469	6.230	126,469	111,775	0	1,015	0	30,821	1,792	29,029	0	L	12/21/2010
229669-10-6	Cubic Corporation COM			15,200.000	729,144	47.970	729,144	634,595	0	3,264	0	55,507	0	55,507	0	L	03/21/2012
229678-10-7	CUBIST PHARMACEUTICALS INC COM	LS		130,200.000	5,476,212	42.060	5,476,212	2,730,442	0	0	0	317,688	0	317,688	0	L	09/18/2008
231021-10-6	CUMMINS ENGINE INC COM			50,250.000	5,444,588	108.350	5,444,588	1,343,183	0	90,450	0	1,021,583	0	1,021,583	0	L	08/28/2008
231561-10-1	CURTISS-WRIGHT CORP COM			17,600.000	577,808	32.830	577,808	531,710	0	2,538	0	46,098	0	46,098	0	L	11/12/2012
23251P-10-2	CYBERONICS INC COM			81,100.000	4,260,183	52.530	4,260,183	2,766,173	0	0	0	1,174,005	0	1,174,005	0	L	09/10/2012
232577-20-5	Cynosure Inc COM			36,000.000	867,960	24.110	867,960	608,496	0	0	0	203,909	0	203,909	0	L	11/12/2012
233153-10-5	DCT Industrial Trust Inc			32,700.000	212,223	6.490	212,223	150,639	2,289	9,156	0	44,799	0	44,799	0	L	11/30/2009
233377-40-7	DXP ENTERPRISES INC COM			28,300.000	1,388,681	49.070	1,388,681	771,771	0	0	0	452,541	0	452,541	0	L	03/21/2012
234264-10-9	DAKTRONICS INC COM			25,800.000	285,606	11.070	285,606	247,166	0	9,410	0	38,440	0	38,440	0	L	12/14/2012
235851-10-2	DANAHER CORP COM	LS		79,800.000	4,460,820	55.900	4,460,820	4,275,996	0	1,638	0	184,824	0	184,824	0	L	12/14/2012
237266-10-1	DARLING INTL INC COM			231,200.000	3,708,448	16.040	3,708,448	2,940,377	0	0	0	387,724	0	387,724	0	L	12/14/2012
244199-10-5	DEERE & CO COM			119,200.000	10,301,264	86.420	10,301,264	7,340,513	54,832	187,771	0	958,144	0	958,144	0	L	12/14/2012
246647-10-1	DELEK US HOLDINGS INC COM			125,900.000	3,187,788	25.320	3,187,788	2,341,828	0	36,964	0	769,223	0	769,223	0	L	12/14/2012
24688#-10-5	National Dry Clnrs Inc(Delias) Common St			4,964,852.000	0	0.000	0	1	0	0	0	0	0	0	0	U	10/02/2001
248019-10-1	DELUXE CORP COM			122,800.000	3,959,072	32.240	3,959,072	2,359,563	0	108,500	0	1,069,871	0	1,069,871	0	L	12/14/2012
24802N-10-9	Demand Media Inc COM			9,400.000	87,326	9.290	87,326	84,938	0	0	0	2,388	0	2,388	0	L	12/06/2012
24869P-10-4	Dennys Corp COM			102,800.000	501,664	4.880	501,664	339,615	0	0	0	92,057	0	92,057	0	L	10/18/2012
25065D-10-0	Destination Maternity Corp COM			20,000.000	431,200	21.560	431,200	392,031	0	7,508	0	43,209	0	43,209	0	L	12/14/2012
25212W-10-0	DEX ONE CORP COM	LS		84,816.000	134,009	1.580	134,009	47,497	0	0	0	(6,785)	0	(6,785)	0	L	02/05/2010
252446-3#-4	Diagnostic Health Services Inc Common St			6,221,385.000	281,809	0.050	281,809	2	0	0	0	(713,613)	0	(713,613)	0	A	10/13/2000
25271C-10-2	DIAMOND OFFSHORE DRILLIN COM	LS		37,000.000	2,514,520	67.960	2,514,520	2,414,583	0	0	0	99,937	0	99,937	0	L	11/12/2012
252784-30-1	DIAMONDROCK HOSPITALITY COM			261,000.000	2,349,000	9.000	2,349,000	2,552,675	20,880	18,944	0	(203,675)	0	(203,675)	0	L	09/10/2012
253017-10-7	Dice Holdings Inc COM			109,000.000	1,000,620	9.180	1,000,620	917,972	0	0	0	85,640	0	85,640	0	L	08/14/2012
253798-10-2	DIGI INTL INC COM			29,000.000	274,630	9.470	274,630	281,553	0	0	0	(40,411)	0	(40,411)	0	L	12/06/2012
253922-10-8	DIME CMNTY BANCSHARES COM			45,500.000	631,995	13.890	631,995	564,852	0	19,054	0	36,610	0	36,610	0	L	12/14/2012
254067-10-1	DILLARDS INC COM			92,800.000	7,773,856	83.770	7,773,856	6,794,501	0	400,110	0	979,355	0	979,355	0	L	12/14/2012
254423-10-6	DineEquity Inc COM			2,700.000	180,900	67.000	180,900	119,945	0	0	0	60,955	0	60,955	0	L	07/16/2012
254687-10-6	WALT DISNEY COMPANY COM	LS		82,900.000	4,127,591	49.790	4,127,591	2,061,490	0	111,915	0	1,018,841	0	1,018,841	0	L	08/09/2011
254709-10-8	DISCOVER FINANCIAL SVS COM			372,800.000	14,371,440	38.550	14,371,440	10,126,284	52,192	127,480	0	4,401,478	0	4,401,478	0	L	06/19/2012
25490A-30-9	DIRECTV COM			367,000.000	18,408,720	50.160	18,408,720	16,004,089	0	0	0	2,715,800	0	2,715,800	0	L	12/19/2011
256603-10-1	Dole Food Co Inc COM			36,000.000	412,920	11.470	412,920	418,896	0	0	0	(5,976)	0	(5,976)	0	L	12/06/2012
256746-10-8	Dollar Tree Inc COM			89,000.000	3,609,840	40.560	3,609,840	2,763,920	0	0	0	(88,555)	0	(88,555)	0	L	06/27/2012
25746U-10-9	DOMINION RESOURCES INC COM			65,700.000	3,403,260	51.800	3,403,260	3,310,295	0	138,627	0	92,966	0	92,966	0	L	02/21/2012
26138E-10-9	DR PEPPER SNAPPLE GROUP COM			0.000	0	0.000	0	0	23,018	0	0	0	0	0	0	L	09/10/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
26168L-20-5	DREW INDUSTRIES INC COM			20,400.000	657,900	32.250	657,900	458,743	0	31,400	0	129,293	0	129,293	0	L	12/14/2012
26632V-10-2	DURA AUTOMOTIVE SYSTEMS INC COM			17.000	0	0.010	0	1	0	0	0	23	40	(17)	0	U	07/09/2008
267475-10-1	DYCOM INDS INC COM			10,000.000	198,000	19.800	198,000	137,370	0	0	0	60,630	0	60,630	0	L	10/18/2012
26817Q-50-6	Dynex Capital Inc REIT			123,500.000	1,165,840	9.440	1,165,840	1,139,061	35,815	93,688	0	12,671	0	12,671	0	L	12/14/2012
26883D-10-8	EPL OIL & GAS INC COM			74,100.000	1,670,955	22.550	1,670,955	1,301,874	0	0	0	354,902	0	354,902	0	L	12/14/2012
26969P-10-8	EAGLE MATERIALS INC COM	LS		120,100.000	7,025,850	58.500	7,025,850	4,346,794	12,010	23,390	0	2,679,056	0	2,679,056	0	L	09/10/2012
270321-10-2	EARTHLINK INC COM			33,700.000	217,702	6.460	217,702	240,834	0	1,685	0	(23,132)	0	(23,132)	0	L	10/18/2012
27579R-10-4	EAST WEST BANCORP INC COM			17,000.000	365,330	21.490	365,330	335,546	0	6,800	0	29,580	0	29,580	0	L	10/28/2011
277276-10-1	EASTGROUP PPTY INC COM			6,500.000	349,765	53.810	349,765	259,636	0	13,650	0	67,145	0	67,145	0	L	08/31/2011
277432-10-0	EASTMAN CHEMICAL CO COM			88,100.000	5,995,205	68.050	5,995,205	4,070,012	0	92,418	0	2,292,947	0	2,292,947	0	L	07/16/2012
28140H-10-4	EDUCATION REALTY TRUST COM			108,800.000	1,157,632	10.640	1,157,632	674,774	0	36,992	0	44,608	0	44,608	0	L	06/28/2011
28238P-10-9	eHealth Inc COM			30,800.000	846,384	27.480	846,384	562,423	0	0	0	273,764	0	273,764	0	L	12/14/2012
282914-10-0	8x8 Inc COM			132,400.000	978,436	7.390	978,436	816,063	0	0	0	162,373	0	162,373	0	L	12/14/2012
283677-85-4	EL PASO ELEC CO COM			112,600.000	3,593,066	31.910	3,593,066	2,036,739	0	109,222	0	(307,398)	0	(307,398)	0	L	06/28/2011
286082-10-2	ELECTRONICS FOR IMAGING COM			9,100.000	172,809	18.990	172,809	103,575	0	0	0	43,134	0	43,134	0	L	09/24/2010
28849P-10-0	Ellie Mae Inc COM			19,700.000	546,675	27.750	546,675	454,704	0	0	0	91,971	0	91,971	0	L	12/06/2012
288853-10-4	PERRY ELLIS INTL INC COM			12,900.000	256,710	19.900	256,710	257,285	0	12,900	0	(575)	0	(575)	0	L	12/14/2012
29084Q-10-0	EMCOR GROUP COM			62,200.000	2,152,742	34.610	2,152,742	1,801,942	0	18,354	0	350,800	0	350,800	0	L	12/14/2012
29089Q-10-5	EMERGENT BIOSOLUTIONS COM			5,800.000	93,032	16.040	93,032	89,239	0	0	0	3,793	0	3,793	0	L	12/06/2012
291011-10-4	EMERSON ELEC CO COM			284,150.000	15,048,584	52.960	15,048,584	13,226,434	0	177,727	0	1,227,960	0	1,227,960	0	L	12/14/2012
292475-20-9	EMULEX CORP COM			94,100.000	686,930	7.300	686,930	632,118	0	0	0	54,243	0	54,243	0	L	12/06/2012
292554-10-2	Encore Capital Group Inc. COM			29,300.000	897,166	30.620	897,166	607,172	0	0	0	257,958	0	257,958	0	L	05/07/2012
29264F-20-5	ENDO PHARMACEUTICALS HLD COM			22,700.000	596,329	26.270	596,329	592,670	0	0	0	3,659	0	3,659	0	L	12/14/2012
29273V-10-0	Energy Transfer Equity, L.P. Common Stoc			168,878.000	7,680,571	45.480	7,680,571	2,752,711	0	422,193	0	827,502	0	827,502	0	L	12/30/2008
292756-20-2	EnergySolutions Inc COM			72,000.000	224,640	3.120	224,640	140,326	0	0	0	84,315	0	84,315	0	L	12/06/2012
29275Y-10-2	EnerSys COM			167,400.000	6,299,262	37.630	6,299,262	4,329,770	0	0	0	1,602,440	0	1,602,440	0	L	06/19/2012
29285W-10-4	ENGILITY HLDGS INC CORPORATE			22,400.000	431,424	19.260	431,424	336,806	0	0	0	94,618	0	94,618	0	L	07/30/2012
293389-10-2	ENNIS BUSINESS FORMS INC COM			33,900.000	524,433	15.470	524,433	476,588	0	34,917	0	84,794	12,248	72,546	0	L	07/28/2011
29358P-10-1	Ensign Group Inc/The COM			15,700.000	426,883	27.190	426,883	409,674	0	2,188	0	19,516	0	19,516	0	L	12/14/2012
29362U-10-4	ENTEGRIS INC COM			179,600.000	1,648,728	9.180	1,648,728	1,221,211	0	0	0	81,718	0	81,718	0	L	08/09/2011
29364G-10-3	Entergy Corporation COM			14,700.000	937,125	63.750	937,125	877,662	0	48,804	0	(136,710)	0	(136,710)	0	L	08/09/2011
293712-10-5	Enterprise Financial Services COM			19,500.000	254,865	13.070	254,865	247,028	0	3,806	0	5,445	15,581	(10,136)	0	L	08/14/2012
29384R-10-5	Entropic Communications Inc COM			160,900.000	851,161	5.290	851,161	836,868	0	0	0	14,293	0	14,293	0	L	12/14/2012
293904-10-8	ENZON INC COM			51,500.000	228,145	4.430	228,145	355,460	0	103,000	0	(108,795)	10,792	(119,587)	0	L	07/16/2012
294429-10-5	EQUIFAX INC COM			122,100.000	6,608,052	54.120	6,608,052	6,182,854	0	21,564	0	425,198	0	425,198	0	L	12/14/2012
29472R-10-8	EQUITY LIFESTYLE PROP COM			3,000.000	201,870	67.290	201,870	160,899	0	6,375	0	1,800	0	1,800	0	L	03/26/2010
297425-10-0	ESTERLINE TECHNOLOGIES CORP COM			57,500.000	3,657,575	63.610	3,657,575	3,337,301	0	0	0	320,274	0	320,274	0	L	11/12/2012
297602-10-4	ETHAN ALLEN INTERIORS INC COM			10,500.000	269,955	25.710	269,955	253,565	0	0	0	16,391	0	16,391	0	L	12/14/2012
29977G-10-2	EverBank Financial Corp COM			42,900.000	639,639	14.910	639,639	504,140	0	1,370	0	135,500	0	135,500	0	L	09/10/2012
30068C-10-9	Excel Trust Inc REIT			18,200.000	230,594	12.670	230,594	197,879	2,958	9,753	0	16,803	0	16,803	0	L	05/21/2012
30162A-10-8	EXELIS INC COM			89,200.000	1,005,284	11.270	1,005,284	734,853	9,214	28,717	0	167,706	0	167,706	0	L	11/12/2012
302081-10-4	EXLSERVICE HLDGS INC COM			8,800.000	233,200	26.500	233,200	231,768	0	0	0	1,432	0	1,432	0	L	09/10/2012
30212P-30-3	EXPEDIA INC COM			88,500.000	5,438,325	61.450	5,438,325	2,875,469	0	83,682	0	2,523,318	0	2,523,318	0	L	03/21/2012
30214U-10-2	Exponent Inc COM			17,100.000	954,693	55.830	954,693	729,034	0	0	0	163,032	0	163,032	0	L	02/21/2012
30219E-10-3	Express Inc COM			158,000.000	2,384,220	15.090	2,384,220	2,097,376	0	0	0	286,844	0	286,844	0	L	12/14/2012
30225X-10-3	Exterran Holdings Inc COM			13,200.000	289,344	21.920	289,344	197,683	0	0	0	91,661	0	91,661	0	L	07/30/2012
302301-10-6	EZCORP INC CL-A COM			23,800.000	472,668	19.860	472,668	379,021	0	0	0	(104,280)	0	(104,280)	0	L	12/14/2012
30231G-10-2	EXXON MOBIL CORPORATION COM			873,862.000	75,632,756	86.550	75,632,756	34,902,126	0	1,905,019	0	1,564,213	0	1,564,213	0	L	08/06/2010
30239F-10-6	FBL FINL GROUP INC COM			24,100.000	824,461	34.210	824,461	400,340	0	9,570	0	8,102	0	8,102	0	L	04/23/2012
302693-10-6	FXCM Inc COM			24,200.000	243,694	10.070	243,694	251,760	0	2,694	0	(8,066)	0	(8,066)	0	L	12/06/2012
303250-10-4	Fair Isaac Corporation EQUITY - COMMON			96,900.000	4,072,707	42.030	4,072,707	2,853,599	0	7,752	0	599,811	0	599,811	0	L	12/19/2011
313148-30-6	FEDERAL AGRIC MTG CORP COM			14,800.000	481,000	32.500	481,000	304,159	0	4,610	0	155,220	0	155,220	0	L	12/06/2012
31339#-11-1	Federal Home Loan Bank of NY Class B Com	R		1,695,617.000	169,561,700	100.000	169,561,700	169,561,700	0	7,671,389	0	0	0	0	0	A	04/03/2012
313855-10-8	Federal Signal Corp COM			83,400.000	634,674	7.610	634,674	382,884	0	0	0	251,112	0	251,112	0	L	12/14/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31428X-10-6	FedEx Corporation COM			35,600.000	3,265,232	91.720	3,265,232	3,187,764	0	0	0	77,468	0	77,468	0	L	12/14/2012
315616-10-2	F5 NETWORKS INC COM			9,400.000	913,210	97.150	913,210	811,305	0	0	0	101,905	0	101,905	0	L	11/12/2012
31620M-10-6	Fidelity National Information COM			32,269.000	1,123,284	34.810	1,123,284	1,052,958	0	6,815	0	60,716	0	60,716	0	L	12/09/2012
31660B-10-1	FIESTA RESTAURANT GROUP COM			21,700.000	332,444	15.320	332,444	307,688	0	0	0	24,756	0	24,756	0	L	11/12/2012
316773-10-0	FIFTH THIRD BANCORP COM			110,100.000	1,672,419	15.190	1,672,419	1,324,063	11,010	37,434	0	271,947	0	271,947	0	L	11/23/2010
317585-40-4	FINANCIAL INSTNS INC COM			16,400.000	305,532	18.630	305,532	273,761	2,624	6,930	0	32,378	0	32,378	0	L	09/25/2012
317923-10-0	FINISH LINE INC COM			128,600.000	2,434,398	18.930	2,434,398	2,251,549	0	23,280	0	(67,415)	0	(67,415)	0	L	12/14/2012
318910-10-6	FIRST BANCORP N C COM			5,600.000	71,792	12.820	71,792	63,944	448	1,472	0	13,204	4,363	8,841	0	L	12/06/2012
31942D-10-7	FIRST CASH FINL SVCS INC COM			74,000.000	3,671,880	49.620	3,671,880	943,753	0	0	0	1,075,220	0	1,075,220	0	L	08/19/2008
319829-10-7	FIRST COMMONWEALTH FINANCIAL COM	LS		111,900.000	763,158	6.820	763,158	518,725	0	20,142	0	174,564	0	174,564	0	L	12/19/2011
31983A-10-3	FIRST CMNTY BANCSHARES I COM			19,606.000	313,108	15.970	313,108	248,557	0	8,431	0	70,363	2,287	68,076	0	L	02/07/2012
320218-10-0	FIRST FINL CORP IND COM			12,700.000	384,048	30.240	384,048	379,820	6,528	9,823	0	(32,756)	0	(32,756)	0	L	09/25/2012
320239-10-6	FIRST FINL HLDGS INC COM			21,000.000	274,680	13.080	274,680	223,339	0	2,615	0	44,186	71	44,115	0	L	10/18/2012
32054K-10-3	FIRST INDUSTRIAL REALTY TR COM			191,500.000	2,696,320	14.080	2,696,320	1,408,733	0	0	0	737,275	0	737,275	0	L	11/14/2011
320817-10-9	FIRST MERCHANTS CORP COM			32,825.000	487,123	14.840	487,123	296,537	0	3,042	0	172,730	0	172,730	0	L	11/12/2012
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM			24,400.000	305,488	12.520	305,488	302,302	126	0	0	3,186	0	3,186	0	L	12/14/2012
336901-10-3	1ST SOURCE CORP COM			19,572.000	432,345	22.090	432,345	323,352	0	12,918	0	(63,413)	0	(63,413)	0	L	07/28/2011
337738-10-8	FISERV INC COM	LS		33,500.000	2,647,505	79.030	2,647,505	1,852,818	0	0	0	679,715	0	679,715	0	L	08/30/2011
343873-10-5	FLUSHING FINL CORP COM			13,900.000	213,226	15.340	213,226	151,930	0	7,228	0	37,669	0	37,669	0	L	12/14/2009
344849-10-4	Foot Locker Inc COM			22,700.000	729,124	32.120	729,124	732,052	0	0	0	(2,928)	0	(2,928)	0	L	12/14/2012
345370-86-0	FORD MOTOR CO COM	LS		676,300.000	8,758,085	12.950	8,758,085	6,272,006	0	67,630	0	2,486,079	0	2,486,079	0	L	07/16/2012
346233-10-9	Forestar Group Inc COM			49,800.000	863,034	17.330	863,034	756,905	0	0	0	123,538	31,623	91,915	0	L	12/14/2012
349853-10-1	FORWARD AIR CORP COM			14,500.000	507,645	35.010	507,645	350,993	0	4,930	0	42,920	0	42,920	0	L	03/26/2010
350060-10-9	LB Foster Co COM			16,800.000	729,792	43.440	729,792	418,904	0	1,680	0	255,222	0	255,222	0	L	03/05/2012
353514-10-2	Franklin Electric Co. Inc. COM			8,500.000	528,445	62.170	528,445	275,619	0	4,335	0	145,331	0	145,331	0	L	08/28/2012
35471R-10-6	FRANKLIN STREET PROP COM			60,300.000	742,293	12.310	742,293	693,167	0	33,535	0	152,172	34,299	117,873	0	U	11/12/2012
35671D-85-7	FREEPORT MCMORAN C G COM			448,900.000	15,352,380	34.200	15,352,380	15,006,278	0	0	0	346,102	0	346,102	0	L	12/14/2012
357023-10-0	FREIGHTCAR AMERICA INC COM			15,800.000	354,236	22.420	354,236	328,683	0	2,712	0	25,553	0	25,553	0	L	06/29/2012
000000-00-0	Fusion-io, Inc. Common Stock			6,336.000	145,284	22.930	145,284	150,797	0	0	0	(5,512)	0	(5,512)	0	U	11/26/2012
36116M-10-6	FutureFuel Corp COM			17,600.000	208,384	11.840	208,384	211,221	0	0	0	(2,837)	0	(2,837)	0	L	12/14/2012
361268-10-5	G & K SVCS INC COM			8,700.000	297,105	34.150	297,105	284,617	0	1,053	0	12,488	0	12,488	0	L	12/14/2012
36191U-10-6	GT Solar International Inc COM	LS		125,800.000	379,916	3.020	379,916	419,654	0	0	0	(39,738)	0	(39,738)	0	L	12/14/2012
36237H-10-1	G-III Apparel Group Ltd COM			5,200.000	177,996	34.230	177,996	194,173	0	0	0	(16,177)	0	(16,177)	0	L	12/06/2012
369550-10-8	GENERAL DYNAMICS CORP COM			193,650.000	13,414,136	69.270	13,414,136	12,779,411	0	264,724	0	535,323	0	535,323	0	L	11/12/2012
369604-10-3	GENERAL ELECTRIC CO COM			975,032.000	20,465,922	20.990	20,465,922	16,769,601	185,256	601,754	0	2,543,859	0	2,543,859	0	L	10/18/2012
370023-10-3	General Growth Properties Inc REIT			316,100.000	6,274,585	19.850	6,274,585	5,612,592	69,542	52,451	0	661,993	0	661,993	0	L	07/16/2012
370334-10-4	GENERAL MILLS INC COM			103,400.000	4,178,394	40.410	4,178,394	4,155,232	0	34,122	0	23,162	0	23,162	0	L	09/25/2012
371532-10-2	GENESCO INC COM			30,100.000	1,655,500	55.000	1,655,500	969,703	0	0	0	(95,550)	0	(95,550)	0	L	12/14/2012
372284-20-8	GENIE ENERGY LTD COM			10,000.000	71,000	7.100	71,000	85,506	0	1,097	0	(10,300)	0	(10,300)	0	L	07/16/2012
37244C-10-1	GENOMIC HEALTH INC COM			27,800.000	757,828	27.260	757,828	923,958	0	0	0	(166,130)	0	(166,130)	0	L	09/10/2012
372460-10-5	Genuine Parts Company COM			25,800.000	1,640,364	63.580	1,640,364	1,193,245	12,771	49,923	0	61,404	0	61,404	0	L	06/03/2011
37247A-10-2	GENTIVA HEALTH SERVICES COM			121,400.000	1,220,070	10.050	1,220,070	836,256	0	0	0	335,216	0	335,216	0	L	08/14/2012
37247D-10-6	GENWORTH FINANCIAL COM			348,200.000	2,614,982	7.510	2,614,982	1,850,335	0	0	0	764,647	0	764,647	0	L	07/16/2012
37250W-10-8	GeoEye Inc COM			9,200.000	282,716	30.730	282,716	143,410	0	0	0	139,306	0	139,306	0	L	06/29/2012
373200-30-2	GEORGIA GULF CORP COM	LS		64,500.000	2,662,560	41.280	2,662,560	2,077,215	0	10,488	0	585,346	0	585,346	0	L	11/12/2012
37364X-10-9	Geospace Technologies Corp COM			40,400.000	3,590,348	88.870	3,590,348	2,494,537	0	0	0	1,095,741	0	1,095,741	0	L	12/14/2012
37373E-SC-5	GERBER SCIENTIFIC INC ESCROW COM			21,200.000	0	0.000	0	7	0	0	0	1,008	1,008	0	0	U	08/23/2011
374689-10-7	GIBRALTAR IND INC COM			56,400.000	897,888	15.920	897,888	641,046	0	0	0	110,544	0	110,544	0	L	07/28/2011
378967-10-3	Global Cash Access Holdings In COM			104,800.000	821,632	7.840	821,632	759,768	0	0	0	61,864	0	61,864	0	L	12/14/2012
37956X-10-3	Globecomm Systems Inc COM			23,900.000	270,070	11.300	270,070	269,192	0	0	0	878	0	878	0	L	12/14/2012
379577-20-8	Globus Medical Inc COM	LS		6,800.000	71,332	10.490	71,332	82,151	0	0	0	(10,819)	0	(10,819)	0	L	12/06/2012
38141G-10-4	GOLDMAN SACHS GROUP INC COM			173,400.000	22,118,904	127.560	22,118,904	16,614,902	0	200,789	0	5,265,382	0	5,265,382	0	L	08/28/2012
38259P-50-8	GOOGLE INC CL A COM			25,250.000	17,911,593	709.370	17,911,593	13,215,884	0	0	0	1,884,310	0	1,884,310	0	L	04/23/2012
384802-10-4	GRAINGER W W INC COM			6,100.000	1,234,457	202.370	1,234,457	665,961	0	18,666	0	92,598	0	92,598	0	L	03/30/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
38526M-10-6	Grand Canyon Education Inc COM			80,700.000	1,894,029	23.470	1,894,029	1,808,107	0	0	0	85,922	0	85,922	0	L	12/14/2012
39153L-10-6	GREATBATCH INC COM			16,400.000	381,136	23.240	381,136	366,318	0	0	0	14,818	0	14,818	0	L	12/14/2012
39304D-10-2	Green Dot Corp COM	LS		37,800.000	461,160	12.200	461,160	396,700	0	0	0	64,460	0	64,460	0	L	12/06/2012
40075T-10-2	GUARANTY BANCORP DEL COM			3,300.000	6,435	1.950	6,435	4,785	0	0	0	1,584	0	1,584	0	L	05/30/2007
402635-30-4	GULFPORT ENERGY CORP COM			27,900.000	1,066,338	38.220	1,066,338	248,539	0	0	0	244,683	0	244,683	0	L	03/26/2010
403820-10-3	Gyrodyne Co of America Inc REIT			1,600.000	115,296	72.060	115,296	173,536	0	61,280	0	(58,240)	0	(58,240)	0	L	12/14/2012
404132-10-2	HCC Insurance Holdings I EQUITY - COMMON			43,500.000	1,618,635	37.210	1,618,635	1,176,806	7,178	27,405	0	422,385	0	422,385	0	L	12/19/2011
40418F-10-8	HFF Inc COM			18,700.000	278,630	14.900	278,630	223,491	0	28,424	0	85,459	0	85,459	0	L	11/14/2011
404303-10-9	HSN INC COM			152,000.000	8,372,160	55.080	8,372,160	5,025,229	0	81,910	0	2,848,872	0	2,848,872	0	L	05/21/2012
41043F-20-8	HANGER ORTHOPEDIC GRO COM			9,000.000	246,240	27.360	246,240	236,032	0	0	0	10,208	0	10,208	0	L	10/18/2012
410495-20-4	HANMI FINANCIAL CORP COM			62,300.000	846,657	13.590	846,657	669,123	0	0	0	177,535	0	177,535	0	L	08/28/2012
413160-10-2	HARMONIC LIGHTWAVES INC COM			60,100.000	304,707	5.070	304,707	315,637	0	0	0	1,803	0	1,803	0	L	12/19/2011
414585-10-9	Harris Teeter Supermarkets Inc COM			21,500.000	829,040	38.560	829,040	817,915	0	13,466	0	11,126	0	11,126	0	L	11/12/2012
416196-10-3	Harte-Hanks Inc COM			12,400.000	73,160	5.900	73,160	69,800	0	0	0	3,360	0	3,360	0	L	12/14/2012
41754V-10-3	HARVEST NATURAL RESOURCE COM	LS		66,600.000	604,062	9.070	604,062	395,491	0	0	0	208,571	0	208,571	0	L	06/19/2012
419879-10-1	Hawaiian Holdings Inc COM			74,500.000	489,465	6.570	489,465	396,264	0	0	0	57,365	0	57,365	0	L	11/14/2011
420031-10-6	HAWAIIAN TELCOM COMMUNICATIONS COM			18,987.000	370,247	19.500	370,247	384,487	0	0	0	77,847	0	77,847	0	U	10/28/2010
420877-20-1	Haynes International Inc COM			3,600.000	186,732	51.870	186,732	176,180	0	484	0	10,552	0	10,552	0	L	12/06/2012
42210P-10-2	HEADWATERS INC COM			202,500.000	1,733,400	8.560	1,733,400	1,189,314	0	0	0	544,086	0	544,086	0	L	12/06/2012
42222G-10-8	HEALTH NET INC COM FOUNDATION HEALTH SYS			64,800.000	1,574,640	24.300	1,574,640	1,598,688	0	0	0	(24,048)	0	(24,048)	0	L	12/14/2012
42222N-10-3	HealthStream Inc COM			10,500.000	255,255	24.310	255,255	213,316	0	0	0	41,939	0	41,939	0	L	12/14/2012
422245-10-0	HEALTHWAYS INC COM			11,800.000	126,260	10.700	126,260	76,590	0	0	0	45,869	0	45,869	0	L	04/23/2012
42235N-10-8	HEARTLAND PAYMENT SYSTEM COM			20,100.000	592,950	29.500	592,950	589,100	0	2,214	0	3,850	0	3,850	0	L	12/06/2012
422806-10-9	HEICO CORP NEW COM			6,606.000	295,685	44.760	295,685	130,342	0	15,247	0	(13,374)	0	(13,374)	0	L	04/25/2012
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM			104,500.000	2,156,880	20.640	2,156,880	1,429,445	0	0	0	504,318	0	504,318	0	L	06/19/2012
427093-10-9	HERCULES OFFSHORE INC COM			190,600.000	1,177,908	6.180	1,177,908	820,518	0	0	0	357,390	0	357,390	0	L	10/18/2012
42809H-10-7	HESS CORP COM			129,200.000	6,842,432	52.960	6,842,432	5,557,409	0	25,840	0	1,285,023	0	1,285,023	0	L	07/16/2012
42840B-10-1	HI TECH PHARMACAL CO COM			55,600.000	1,944,888	34.980	1,944,888	1,406,765	0	71,550	0	(189,580)	0	(189,580)	0	L	12/14/2012
436106-10-8	HOLLYFRONTIER CORP COM			59,906.000	2,788,624	46.550	2,788,624	815,775	0	191,699	0	1,386,824	0	1,386,824	0	L	07/01/2011
436893-20-0	Home Bancshares Inc/AR COM			16,900.000	558,038	33.020	558,038	458,380	0	6,808	0	91,613	0	91,613	0	L	12/14/2012
437076-10-2	Home Depot Inc COM			265,000.000	16,390,250	61.850	16,390,250	8,302,073	0	301,658	0	5,096,418	0	5,096,418	0	L	03/21/2012
43741E-10-3	Homeowners Choice Inc COM			38,800.000	806,652	20.790	806,652	815,441	0	15,490	0	(8,789)	0	(8,789)	0	L	11/12/2012
438516-10-6	HONEYWELL INTERNATIONAL COM			157,900.000	10,021,913	63.470	10,021,913	6,920,306	0	208,636	0	1,341,068	0	1,341,068	0	L	06/19/2012
439038-10-0	HOOKER FURNITURE CORP COM			12,100.000	175,813	14.530	175,813	152,767	0	3,290	0	22,812	0	22,812	0	L	12/14/2012
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM			59,500.000	1,187,620	19.960	1,187,620	819,071	0	25,423	0	266,326	0	266,326	0	L	12/14/2012
440694-30-5	Horsehead Holding Corp COM			36,000.000	367,560	10.210	367,560	341,826	0	0	0	25,734	0	25,734	0	L	10/18/2012
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO			235,300.000	5,510,726	23.420	5,510,726	4,779,754	0	402,220	0	110,267	0	110,267	0	L	12/14/2012
444859-10-2	HUMANA INC COM			72,400.000	4,968,812	68.630	4,968,812	3,632,887	18,824	73,848	0	(1,374,152)	0	(1,374,152)	0	L	09/28/2010
446150-10-4	HUNTINGTON BANCSHARES INC COM			152,500.000	974,475	6.390	974,475	627,576	19,792	24,400	0	137,250	0	137,250	0	L	06/03/2011
446413-10-6	HUNTINGTON INGALLS INDUSTRIES COM			16,300.000	706,442	43.340	706,442	652,623	0	1,630	0	53,819	0	53,819	0	L	08/28/2012
448947-50-7	IDT CORP COM			20,600.000	196,524	9.540	196,524	190,222	0	17,818	0	6,514	122	6,392	0	L	10/18/2012
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM			20,400.000	995,520	48.800	995,520	1,007,186	0	42,550	0	(11,666)	0	(11,666)	0	U	12/20/2012
44919P-50-8	IAC INTERACTIVE CORP COM			185,300.000	8,764,690	47.300	8,764,690	6,315,645	0	56,376	0	660,502	0	660,502	0	L	12/07/2012
44925C-10-3	ICF International Inc COM			13,000.000	304,720	23.440	304,720	303,550	0	0	0	(9,686)	0	(9,686)	0	L	05/07/2012
44928D-10-8	ICG GROUP INC COM			4,000.000	45,720	11.430	45,720	31,400	0	0	0	14,840	0	14,840	0	L	06/22/2006
44930G-10-7	ICU MED INC COM			23,600.000	1,437,948	60.930	1,437,948	1,300,214	0	0	0	128,845	0	128,845	0	L	11/12/2012
45071R-10-9	IXIA COM			50,300.000	854,094	16.980	854,094	767,880	0	0	0	86,214	0	86,214	0	L	09/25/2012
451107-10-6	IDACORP INC. COM			10,100.000	437,835	43.350	437,835	308,019	0	13,837	0	9,494	0	9,494	0	L	12/14/2009
45166R-20-4	IDENIX PHARMACEUTICALS COM			40,700.000	197,395	4.850	197,395	189,621	0	0	0	7,774	0	7,774	0	L	11/12/2012
457187-10-2	INGREDION INC COM			71,500.000	4,606,745	64.430	4,606,745	3,193,427	18,590	60,330	0	848,779	0	848,779	0	L	05/21/2012
457461-20-0	INLAND REAL ESTATE CORP COM			122,200.000	1,024,036	8.380	1,024,036	1,023,018	5,805	52,901	0	71,697	16,385	55,312	0	L	12/06/2012
45765U-10-3	INSIGHT ENTERPRISES INC. COM			101,500.000	1,763,055	17.370	1,763,055	1,238,068	0	0	0	211,120	0	211,120	0	L	07/28/2011
45772F-10-7	Inphi Corp COM			19,100.000	182,978	9.580	182,978	191,287	0	0	0	(8,309)	0	(8,309)	0	L	10/18/2012
45774N-10-8	Innophos Holdings Inc COM			21,600.000	1,004,400	46.500	1,004,400	490,502	0	24,624	0	(44,496)	0	(44,496)	0	L	03/05/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
45774W-10-8	INSTEEL INDS INC COM			17,400.000	217,152	12.480	217,152	210,092	0	6,438	0	25,926	0	25,926	0	L	06/28/2011
457985-20-8	INTEGRA LIFESCIENCES HOL COM			5,400.000	210,438	38.970	210,438	210,233	0	0	0	205	0	205	0	L	10/18/2012
45811E-30-1	INTEGRATED ELECTRICAL SV COM			1,600.000	7,456	4.660	7,456	5,408	0	0	0	4,384	0	4,384	0	L	03/01/2007
45812P-10-7	INTEGRATED SILICON SOLUTION COM			32,200.000	289,800	9.000	289,800	298,571	0	0	0	(17,151)	0	(17,151)	0	L	11/12/2012
458140-10-0	INTEL CORP COM			67,900.000	1,400,777	20.630	1,400,777	1,156,254	0	59,073	0	(245,798)	0	(245,798)	0	U	03/21/2003
45865V-10-0	Intercontinental Exchange Inc COMMON STO			969.000	119,972	123.810	119,972	72,559	0	0	0	3,159	0	3,159	0	L	05/22/2006
458786-10-0	INTERMEC INC COM			33,300.000	328,338	9.860	328,338	240,305	0	0	0	88,033	0	88,033	0	L	12/06/2012
459044-10-3	INTERNATIONAL BANCSHARES COM			68,100.000	1,229,205	18.050	1,229,205	1,164,085	0	21,480	0	(21,335)	0	(21,335)	0	L	12/14/2012
459200-10-1	IBM CORP COM			130,350.000	24,968,543	191.550	24,968,543	11,670,110	0	430,155	0	999,785	0	999,785	0	L	08/28/2008
46113M-10-8	INTERVAL LEISURE GROUPS INC COM			60,600.000	1,175,034	19.390	1,175,034	845,228	0	29,480	0	325,567	0	325,567	0	L	06/29/2012
46118H-10-4	IntraLinks Holdings Inc COM			92,500.000	570,725	6.170	570,725	528,445	0	0	0	2,939	0	2,939	0	L	12/06/2012
461202-10-3	INTUIT INC COM			205,900.000	12,251,050	59.500	12,251,050	9,494,275	0	75,935	0	781,796	0	781,796	0	L	12/14/2012
461203-10-1	INVACARE CORP COM			22,400.000	365,120	16.300	365,120	324,864	0	0	0	40,256	0	40,256	0	L	12/14/2012
46120E-60-2	INTUITIVE SURGICAL INC COM			19,900.000	9,758,363	490.370	9,758,363	6,859,283	0	0	0	634,736	0	634,736	0	L	01/23/2012
46131B-10-0	Invesco Mortgage Capital Inc REIT			101,400.000	1,998,594	19.710	1,998,594	1,629,802	65,910	263,640	0	573,924	0	573,924	0	L	10/28/2011
46145F-10-5	INVESTMENT TECHNOLOGY GR COM			9,400.000	84,600	9.000	84,600	85,907	0	0	0	(1,307)	0	(1,307)	0	L	12/14/2012
461730-10-3	INVESTORS REAL EST REIT COM			96,400.000	841,572	8.730	841,572	735,134	12,532	29,016	0	112,769	6,453	106,316	0	L	11/12/2012
46333X-10-8	Ironwood Pharmaceuticals Inc COM			18,300.000	202,947	11.090	202,947	200,733	0	0	0	2,214	0	2,214	0	L	12/14/2012
464287-46-5	ISHARES COM			435,800.000	24,779,588	56.860	24,779,588	22,405,348	0	418,928	0	2,362,657	0	2,362,657	0	L	12/24/2012
466032-10-9	J&J SNACK FOODS CORP COM			6,600.000	422,004	63.940	422,004	403,280	0	1,005	0	18,725	0	18,725	0	L	12/14/2012
46625H-10-0	JP MORGAN CHASE & CO COM			881,104.000	38,742,143	43.970	38,742,143	29,012,495	0	908,755	0	8,889,978	0	8,889,978	0	L	07/30/2012
466313-10-3	JABIL CIRCUIT INC COM			443,800.000	8,560,902	19.290	8,560,902	7,930,580	0	7,016	0	630,322	0	630,322	0	L	12/14/2012
466367-10-9	JACK IN THE BOX INC COM			39,700.000	1,135,420	28.600	1,135,420	1,079,683	0	0	0	55,737	0	55,737	0	L	12/14/2012
471109-10-8	JARDEN CORP COM			42,000.000	2,171,400	51.700	2,171,400	1,402,472	0	1,561	0	715,083	0	715,083	0	L	05/21/2012
477839-10-4	John Bean Technologies Corp COM			37,200.000	661,044	17.770	661,044	600,665	0	9,926	0	71,875	0	71,875	0	L	03/21/2012
478160-10-4	JOHNSON & JOHNSON COM	LS		308,934.000	21,656,273	70.100	21,656,273	17,087,697	0	699,682	0	1,318,722	0	1,318,722	0	L	12/14/2012
480200-10-7	JONES LANG LASALLE INC COM			2,200.000	184,668	83.940	184,668	166,428	0	440	0	18,240	0	18,240	0	L	11/12/2012
481130-10-2	JOURNAL COMMUNICATIONS COM			51,700.000	279,697	5.410	279,697	258,334	0	0	0	40,521	4,973	35,548	0	L	11/12/2012
48123V-10-2	J2 GLOBAL INC COM			41,900.000	1,281,302	30.580	1,281,302	1,099,125	0	19,499	0	165,429	0	165,429	0	L	12/06/2012
48242W-10-6	KBR Inc COM			47,600.000	1,424,192	29.920	1,424,192	1,228,318	0	4,760	0	195,874	0	195,874	0	L	06/19/2012
48282T-10-4	Kadant Inc COM			18,200.000	482,482	26.510	482,482	408,231	0	0	0	59,823	0	59,823	0	L	07/16/2012
483007-70-4	KAISER ALUMINUM CORP COM			14,300.000	882,167	61.690	882,167	836,959	0	1,500	0	45,208	0	45,208	0	L	12/14/2012
483548-10-3	KAMAN CORP COM			27,200.000	1,000,960	36.800	1,000,960	837,635	4,352	15,200	0	222,896	0	222,896	0	L	08/28/2012
484836-10-1	KANSAS CITY LIFE INS CO COM			6,400.000	244,224	38.160	244,224	192,700	0	8,640	0	34,564	388	34,176	0	L	10/28/2011
48562P-10-3	KapStone Paper and Packaging C COM			14,300.000	317,317	22.190	317,317	108,372	0	28,600	0	92,235	0	92,235	0	L	12/14/2009
488152-20-8	KELLY SERVICES COM			24,800.000	390,352	15.740	390,352	306,224	0	3,650	0	66,479	0	66,479	0	L	07/16/2012
493267-10-8	KEYCORP NEW COM			160,500.000	1,351,410	8.420	1,351,410	1,061,387	0	28,890	0	117,165	0	117,165	0	L	08/30/2011
493308-10-0	KEYNOTE SYS INC COM			21,600.000	304,344	14.090	304,344	240,536	0	5,556	0	(110,494)	0	(110,494)	0	L	12/14/2012
493732-10-1	KFORCE COM INC COM			58,600.000	839,738	14.330	839,738	686,362	0	53,200	0	102,410	0	102,410	0	L	12/14/2012
494274-10-3	KIMBALL INTL INC COM			28,400.000	329,724	11.610	329,724	343,569	1,420	675	0	(13,845)	0	(13,845)	0	L	11/12/2012
494368-10-3	KIMBERLY CLARK CORP COM			98,800.000	8,341,684	84.430	8,341,684	5,534,065	73,112	288,496	0	1,073,956	0	1,073,956	0	L	08/09/2011
497498-10-5	KIRKLANDS INC COM			12,000.000	127,080	10.590	127,080	136,940	0	0	0	(32,520)	0	(32,520)	0	L	07/28/2011
49803T-10-2	KITE REALTY GROUP TURST COM			69,600.000	389,064	5.590	389,064	345,956	0	11,400	0	53,970	827	53,143	0	L	09/25/2012
498904-20-0	KNOLL INC COM			16,700.000	256,512	15.360	256,512	236,990	0	2,004	0	19,522	0	19,522	0	L	10/18/2012
50060P-10-6	KOPPERS HOLDINGS INC COM			29,500.000	1,125,425	38.150	1,125,425	1,012,317	7,080	22,736	0	102,904	0	102,904	0	L	03/05/2012
500643-20-0	KORN FERRY INTL COM			34,800.000	551,928	15.860	551,928	491,574	0	0	0	60,354	0	60,354	0	L	12/14/2012
50076Q-10-6	KRAFT FOODS INC COM			150,600.000	6,847,782	45.470	6,847,782	6,940,691	75,300	0	0	(92,909)	0	(92,909)	0	L	12/07/2012
501014-10-4	KRISPY KREME DOUGHNUTS I COM			70,500.000	661,290	9.380	661,290	546,459	0	0	0	114,831	0	114,831	0	L	12/14/2012
501044-10-1	KROGER COMPANY COM			210,900.000	5,487,618	26.020	5,487,618	4,193,574	0	104,396	0	379,620	0	379,620	0	L	06/18/2010
501242-10-1	KULICKE & SOFFA INDUSTRIES COM			190,600.000	2,285,294	11.990	2,285,294	2,074,572	0	0	0	199,181	0	199,181	0	L	12/14/2012
50187A-10-7	LHC Group Inc COM			4,900.000	104,370	21.300	104,370	83,950	0	0	0	20,421	0	20,421	0	L	07/16/2012
502160-10-4	LSB Industries Inc COM			51,900.000	1,838,298	35.420	1,838,298	1,660,685	0	0	0	263,284	0	263,284	0	L	09/10/2012
502161-10-2	L S I LOGIC CORP COM			68,000.000	481,440	7.080	481,440	400,792	0	0	0	80,648	0	80,648	0	L	07/16/2012
502175-10-2	LTC Properties Inc COM			21,700.000	763,623	35.190	763,623	581,271	0	38,843	0	93,961	0	93,961	0	L	08/31/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
505336-10-7	LA-Z-BOY INC COM			125,500.000	1,775,825	14.150	1,775,825	1,446,784	0	5,020	0	186,942	0	186,942	0	L	08/28/2012
505597-10-4	LACLEDE GROUP INC COM			6,900.000	266,409	38.610	266,409	251,265	1,318	5,146	0	(10,702)	0	(10,702)	0	L	12/14/2012
511656-10-0	LAKELAND FINANCIAL CORP COM			19,800.000	511,632	25.840	511,632	486,177	0	14,600	0	766	0	766	0	L	05/07/2012
517942-10-8	LASALLE HOTEL PPTYS COM			55,400.000	1,406,606	25.390	1,406,606	1,343,633	11,080	0	0	62,973	0	62,973	0	L	12/14/2012
521865-20-4	LEAR CORP COM			48,500.000	2,271,740	46.840	2,271,740	1,841,430	0	16,492	0	389,362	0	389,362	0	L	09/25/2012
52186N-10-6	Leapfrog Enterprises Inc COM			75,000.000	647,250	8.630	647,250	400,121	0	0	0	232,412	0	232,412	0	L	01/23/2012
52602E-10-2	LENDER PROCESSING SVCS INC COM			42,700.000	1,051,274	24.620	1,051,274	1,002,135	0	6,130	0	49,139	0	49,139	0	L	11/12/2012
526107-10-7	LENNOX INTL INC COM			91,700.000	4,816,084	52.520	4,816,084	4,279,920	0	32,280	0	536,164	0	536,164	0	L	12/06/2012
529043-10-1	LEXINGTON CORP PPTYS TR COM	LS		24,037.000	251,187	10.450	251,187	167,375	3,606	12,619	0	71,150	0	71,150	0	L	07/28/2011
529898-10-8	LIBBEY INC COM			8,200.000	158,670	19.350	158,670	153,138	0	0	0	5,532	0	5,532	0	U	12/14/2012
53217V-10-9	LIFE TECHNOLOGIES CORP COM			72,500.000	3,558,300	49.080	3,558,300	3,381,099	0	0	0	177,202	0	177,202	0	L	12/14/2012
53220K-50-4	LIGAND PHARMACEUTICALS COM			8,300.000	172,142	20.740	172,142	132,725	0	0	0	39,417	0	39,417	0	L	12/06/2012
532457-10-8	Eli Lilly & Co COM			414,100.000	20,423,412	49.320	20,423,412	16,551,302	0	608,384	0	3,526,409	0	3,526,409	0	L	05/21/2012
532774-10-6	LIN TV CORP COM			45,400.000	341,862	7.530	341,862	261,308	0	0	0	82,533	9,915	72,618	0	L	12/14/2012
535555-10-6	LINDSAY MANUFACTURING CO COM	LS		33,900.000	2,716,068	80.120	2,716,068	2,225,153	0	6,590	0	429,845	0	429,845	0	L	12/14/2012
535678-10-6	LINEAR TECHNOLOGY CORP COM			34,900.000	1,197,070	34.300	1,197,070	1,173,513	0	9,074	0	23,558	0	23,558	0	L	12/07/2012
53635B-10-7	LIQUIDITY SERVICES INC COM			5,400.000	220,644	40.860	220,644	103,243	0	0	0	21,384	0	21,384	0	L	05/17/2011
536797-10-3	LITHIA MOTORS INC COM			35,800.000	1,339,636	37.420	1,339,636	247,832	0	16,826	0	557,048	0	557,048	0	L	02/11/2010
537008-10-4	LITTELFUSE INC COM			7,700.000	475,167	61.710	475,167	270,604	0	5,852	0	144,221	0	144,221	0	L	11/05/2010
538146-10-1	LivePerson Inc COM			16,200.000	212,868	13.140	212,868	189,848	0	0	0	9,558	0	9,558	0	U	08/31/2011
55003T-10-7	Lumber Liquidators Inc. Common Stock			1,529.000	80,777	52.830	80,777	18,868	0	0	0	53,775	0	53,775	0	L	08/27/2008
550819-10-6	LYDALL INC DEL COM			23,100.000	331,254	14.340	331,254	228,931	0	0	0	86,567	0	86,567	0	L	06/29/2012
55264U-10-8	MB FINANCIAL INC COM			15,100.000	298,225	19.750	298,225	298,347	0	1,581	0	(122)	0	(122)	0	L	10/18/2012
55277P-10-4	MGE ENERGY INC. COM			1,300.000	66,235	50.950	66,235	61,617	0	1,027	0	4,618	0	4,618	0	L	06/29/2012
55306N-10-4	MKS INSTRUMENT INC COM			11,700.000	301,626	25.780	301,626	217,750	0	7,254	0	(23,868)	0	(23,868)	0	L	08/24/2010
553777-10-3	MTS SYSTEMS CORPORATION COM			4,500.000	229,185	50.930	229,185	226,229	0	1,980	0	2,956	0	2,956	0	L	11/12/2012
55405W-10-4	MYR Group Inc COM			51,000.000	1,134,750	22.250	1,134,750	940,775	0	0	0	193,975	0	193,975	0	L	12/06/2012
55616P-10-4	Macys Inc COM			73,500.000	2,867,970	39.020	2,867,970	2,721,648	62,560	13,000	0	146,322	0	146,322	0	L	09/25/2012
556269-10-8	MADDEN STEVEN LTD COM			90,712.000	3,834,396	42.270	3,834,396	2,011,555	0	0	0	734,340	0	734,340	0	L	09/25/2012
559079-20-7	MAGELLAN HEALTH SERVICES INC COM			51,100.000	2,503,900	49.000	2,503,900	2,432,682	0	0	0	(26,684)	0	(26,684)	0	L	12/06/2012
560305-10-4	MAIDENFORM BRANDS INC COM			29,200.000	569,108	19.490	569,108	546,990	0	0	0	22,118	0	22,118	0	L	12/14/2012
56062Y-10-2	MAINSOURCE FINANCIAL GRP COM			36,717.000	465,204	12.670	465,204	226,109	0	2,937	0	140,993	0	140,993	0	L	07/28/2011
562750-10-9	MANHATTAN ASSOCS INC COM			76,400.000	4,609,976	60.340	4,609,976	1,688,771	0	0	0	1,517,304	0	1,517,304	0	L	07/28/2011
565849-10-6	MARATHON OIL CORP COM			150,850.000	4,625,061	30.660	4,625,061	2,442,089	0	102,578	0	209,682	0	209,682	0	L	11/05/2010
56585A-10-2	MARATHON PETROLEUM CORP COM			223,025.000	14,050,575	63.000	14,050,575	6,655,990	0	228,580	0	6,033,619	0	6,033,619	0	L	06/19/2012
57060D-10-8	MARKETAXESS HOLDINGS INC COM			18,700.000	660,110	35.300	660,110	200,884	0	32,538	0	97,053	0	97,053	0	L	06/29/2010
57164Y-10-7	Marriott Vacations Worldwide C COM			20,900.000	870,903	41.670	870,903	819,885	0	0	0	51,018	0	51,018	0	L	12/14/2012
571748-10-2	MARSH & MCLENNAN COS INC COM			70,900.000	2,443,923	34.470	2,443,923	2,290,354	0	16,307	0	153,569	0	153,569	0	L	07/16/2012
571903-20-2	MARRIOTT INTL INC NEW COM			119,300.000	4,446,311	37.270	4,446,311	4,272,017	0	4,264	0	174,294	0	174,294	0	L	12/14/2012
573075-10-8	Marten Transport COM			11,100.000	204,129	18.390	204,129	216,596	0	9,074	0	(12,467)	0	(12,467)	0	L	07/30/2012
574795-10-0	Masimo Corp COM			125,400.000	2,634,654	21.010	2,634,654	2,624,218	0	125,400	0	70,876	0	70,876	0	L	03/21/2012
576323-10-9	MASTEC INC COM			107,700.000	2,684,961	24.930	2,684,961	2,471,180	0	0	0	213,781	0	213,781	0	L	12/14/2012
57636Q-10-4	Mastercard Inc COM			15,200.000	7,467,456	491.280	7,467,456	3,190,648	0	15,960	0	1,800,592	0	1,800,592	0	L	03/08/2011
576690-10-1	MATERION CORP COM			21,400.000	551,692	25.780	551,692	451,533	0	2,745	0	73,041	0	73,041	0	L	12/14/2012
576853-10-5	MATRIX SERVICE CO COM			43,400.000	499,100	11.500	499,100	452,534	0	0	0	69,354	0	69,354	0	L	02/07/2012
57686G-10-5	Matson Inc COM			21,700.000	536,424	24.720	536,424	516,094	0	1,065	0	20,330	0	20,330	0	L	12/14/2012
577933-10-4	MAXIMUS INC COM			63,900.000	4,039,758	63.220	4,039,758	1,385,127	0	21,969	0	1,350,692	0	1,350,692	0	L	07/16/2012
580135-10-1	MCDONALDS CORP COM			94,400.000	8,327,024	88.210	8,327,024	3,101,879	0	270,928	0	(1,144,128)	0	(1,144,128)	0	L	12/21/2010
58047P-10-7	MCG CAPITAL CORP COM			112,100.000	515,660	4.600	515,660	496,306	0	59,222	0	36,635	1,387	35,248	0	L	12/14/2012
580645-10-9	MCGRAW HILL COS INC COM			128,100.000	7,003,227	54.670	7,003,227	5,725,818	0	403,890	0	1,059,261	0	1,059,261	0	L	07/30/2012
581557-10-3	MCKESSON CORP COM			6,300.000	610,848	96.960	610,848	556,813	1,260	0	0	54,035	0	54,035	0	L	09/10/2012
58319P-10-8	Meadowbrook Insurance Group In COM			46,000.000	265,880	5.780	265,880	308,701	0	7,820	0	(225,400)	0	(225,400)	0	L	08/24/2010
584045-10-8	MedAssets Inc COM			127,200.000	2,133,144	16.770	2,133,144	1,804,967	0	0	0	341,823	0	341,823	0	L	11/12/2012
58463J-30-4	MEDICAL PROPERTIES TRUST COM			27,400.000	327,704	11.960	327,704	272,740	12,160	5,480	0	54,964	0	54,964	0	L	11/12/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
58470H-10-1	MEDIFAST INC COM			44,400.000	1,171,716	26.390	1,171,716	1,248,385	0	0	0	(76,669)	0	(76,669)	0	L	12/14/2012
58471A-10-5	Medidata Solutions Inc COM			36,300.000	1,422,597	39.190	1,422,597	605,596	0	0	0	633,072	0	633,072	0	L	10/28/2011
58503F-10-6	Medley Capital Corp COM			16,600.000	241,696	14.560	241,696	217,208	0	7,380	0	24,488	0	24,488	0	L	08/28/2012
585055-10-6	MEDTRONIC INC COM			366,200.000	15,021,524	41.020	15,021,524	14,608,613	0	127,660	0	412,912	0	412,912	0	L	12/14/2012
587200-10-6	MENTOR GRAPHICS CORP COM			46,500.000	791,430	17.020	791,430	539,121	0	0	0	160,890	0	160,890	0	L	08/31/2011
58933Y-10-5	MERCK AND CO COM			305,850.000	12,521,499	40.940	12,521,499	9,559,812	131,516	513,828	0	990,954	0	990,954	0	L	08/09/2011
589889-10-4	MERIT MEDICAL SYSTEMS COM			51,075.000	709,943	13.900	709,943	704,131	0	0	0	26,511	0	26,511	0	L	12/14/2012
59001A-10-2	MERITAGE MORTGAGE LOAN TRUST COM			7,800.000	291,330	37.350	291,330	274,334	0	0	0	16,996	0	16,996	0	L	12/06/2012
59001K-10-0	MERITOR INC COM			44,000.000	208,120	4.730	208,120	193,864	0	0	0	14,256	0	14,256	0	L	09/25/2012
59132A-10-4	Metals USA Holdings Corp COM			60,300.000	1,054,647	17.490	1,054,647	861,425	0	2,676	0	193,222	0	193,222	0	L	12/06/2012
591520-20-0	METHODE ELECTRS INC COM			37,400.000	375,122	10.030	375,122	334,808	0	12,187	0	58,850	0	58,850	0	L	09/10/2012
59156R-10-8	METLIFE INC COM			463,600.000	15,270,984	32.940	15,270,984	14,779,104	0	0	0	491,880	0	491,880	0	L	11/12/2012
594793-10-1	MICREL INC COM			146,200.000	1,388,900	9.500	1,388,900	1,168,060	0	29,971	0	(89,182)	0	(89,182)	0	L	06/24/2008
594918-10-4	MICROSOFT CORP COM			645,269.000	17,248,040	26.730	17,248,040	15,092,833	0	535,573	0	496,857	0	496,857	0	L	06/10/2003
595137-10-0	MICROSEMI CORP COM			15,700.000	330,328	21.040	330,328	273,949	0	0	0	56,379	0	56,379	0	L	11/12/2012
596278-10-1	MIDDLEBY CORP COM			12,000.000	1,538,520	128.210	1,538,520	1,487,653	0	0	0	50,867	0	50,867	0	L	12/14/2012
600544-10-0	Herman Miller Inc. COM			24,600.000	526,932	21.420	526,932	438,267	0	4,795	0	88,665	0	88,665	0	L	06/29/2012
602720-10-4	Mine Safety Appliances Co COM			6,600.000	281,886	42.710	281,886	260,472	0	5,292	0	21,414	0	21,414	0	L	09/25/2012
604567-10-7	MIPS TECHNOLOGIES INC CL A			41,300.000	322,966	7.820	322,966	298,971	0	0	0	23,995	0	23,995	0	L	11/12/2012
60649T-10-7	Mistras Group Inc COM			2,500.000	61,725	24.690	61,725	54,288	0	0	0	7,437	0	7,437	0	L	11/12/2012
606501-10-4	Mitcham Industries Inc COM			28,100.000	383,003	13.630	383,003	539,249	0	0	0	(156,246)	0	(156,246)	0	L	07/30/2012
608190-10-4	MOHAWK INDUSTRIES INC COM			20,100.000	1,818,447	90.470	1,818,447	1,636,321	0	0	0	182,126	0	182,126	0	L	12/14/2012
609027-10-7	MONARCH CASINO & RESORT COM			11,200.000	122,192	10.910	122,192	90,718	0	0	0	15,584	4,699	10,885	0	L	07/16/2012
609207-10-5	Mondelez International Inc COM			22,700.000	578,169	25.470	578,169	592,334	2,951	0	0	(14,165)	0	(14,165)	0	L	12/14/2012
61022P-10-0	Monotype Imaging Holdings Inc Common Sto			64,064.000	1,023,743	15.980	1,023,743	855,209	2,563	2,503	0	49,634	0	49,634	0	L	11/12/2012
615394-20-2	MOOG INC COM			6,500.000	266,695	41.030	266,695	234,846	0	0	0	31,849	0	31,849	0	L	12/06/2012
61945C-10-3	THE MOSAIC CO COM			90,900.000	5,147,667	56.630	5,147,667	4,777,124	0	0	0	370,543	0	370,543	0	L	12/07/2012
620076-30-7	Motorola Solutions Inc COM			19,314.000	1,075,404	55.680	1,075,404	665,617	5,022	17,769	0	181,358	0	181,358	0	L	09/28/2010
624580-10-6	MOVADO GROUP COM			44,400.000	1,362,192	30.680	1,362,192	1,003,278	0	55,075	0	358,914	0	358,914	0	L	12/14/2012
62458M-20-7	Move Inc COM			9,700.000	73,623	7.590	73,623	83,725	0	0	0	(10,102)	0	(10,102)	0	L	08/14/2012
624756-10-2	MUELLER INDS INC COM			77,900.000	3,897,337	50.030	3,897,337	2,045,339	0	33,108	0	904,419	0	904,419	0	L	06/28/2011
62541B-10-1	MULTI FINELINE ELECTRON COM			34,500.000	697,245	20.210	697,245	690,825	0	0	0	(11,730)	0	(11,730)	0	L	06/28/2011
625453-10-5	MULTIMEDIA GAMES INC COM			32,700.000	481,017	14.710	481,017	412,480	0	0	0	68,537	0	68,537	0	L	12/14/2012
62855J-10-4	MYRIAD GENETICS INC COM			120,000.000	3,270,000	27.250	3,270,000	2,623,382	0	0	0	652,140	0	652,140	0	L	12/14/2012
62856H-10-7	MYRIAD PHARMACEUTICALS COM			11,550.000	32,687	2.830	32,687	28,067	0	0	0	15,362	13,629	1,733	0	L	06/15/2009
628778-10-2	NBT BANCORP INC. COM			5,900.000	119,593	20.270	119,593	117,950	0	460	0	1,644	0	1,644	0	L	12/06/2012
628852-20-4	NCI BUILDING SYSTEMS INC. COM			34,400.000	478,160	13.900	478,160	401,365	0	0	0	71,605	0	71,605	0	L	12/14/2012
62914B-10-0	NIC INC COM			20,400.000	333,336	16.340	333,336	281,755	0	5,100	0	51,581	0	51,581	0	L	10/18/2012
629445-20-6	NVE Corp COM			12,200.000	676,978	55.490	676,978	543,781	0	0	0	(488)	0	(488)	0	L	07/28/2011
629579-10-3	NACCO INDS INC COM			15,400.000	934,626	60.690	934,626	219,415	0	67,304	0	715,211	0	715,211	0	L	12/14/2012
631103-10-8	NASDAQ STOCK MARKET INC COM			37,600.000	940,376	25.010	940,376	812,389	0	14,664	0	18,800	0	18,800	0	L	08/09/2011
631158-10-2	NASH FINCH CO COM			6,400.000	136,192	21.280	136,192	143,760	0	4,608	0	(51,200)	0	(51,200)	0	L	06/22/2006
635017-10-6	National Beverage Corp COM			10,600.000	154,654	14.590	154,654	124,704	0	27,030	0	(13,749)	0	(13,749)	0	U	05/07/2012
635906-10-0	NATIONAL HEALTHCARE CORP COM			15,400.000	724,108	47.020	724,108	612,575	4,620	33,520	0	74,055	2,867	71,188	0	U	02/07/2012
63607P-20-8	NATIONAL FINL PARTNERS COM			66,900.000	1,146,666	17.140	1,146,666	775,687	0	0	0	218,855	0	218,855	0	L	12/06/2012
63633D-10-4	NATIONAL HEALTH INVS INC COM			21,500.000	1,215,395	56.530	1,215,395	964,416	14,405	36,501	0	177,166	0	177,166	0	L	11/12/2012
63654U-10-0	National Interstate Corp COM			8,400.000	242,088	28.820	242,088	152,524	0	19,680	0	34,589	0	34,589	0	L	12/06/2012
637138-10-8	NATIONAL PENN BANCSHARES INC COM			221,447.000	2,063,886	9.320	2,063,886	1,868,424	0	63,971	0	97,589	0	97,589	0	L	12/06/2012
638522-10-2	NATIONAL WESTN LIFE INS COM			1,700.000	268,158	157.740	268,158	225,212	0	396	0	38,139	10,394	27,745	0	L	12/14/2012
63888U-10-8	Natural Grocers by Vitamin Cot COM			4,400.000	83,996	19.090	83,996	90,688	0	0	0	(6,692)	0	(6,692)	0	L	12/06/2012
639050-10-3	Natus Medical Inc COM			31,700.000	354,406	11.180	354,406	379,769	0	0	0	(25,363)	0	(25,363)	0	L	08/28/2012
63935N-10-7	NAVIGANT CONSULTING INC COM			60,700.000	677,412	11.160	677,412	664,040	0	0	0	(14,329)	0	(14,329)	0	L	11/12/2012
640079-10-9	NEENAH PAPER INC COM			28,000.000	797,160	28.470	797,160	650,863	0	8,628	0	86,424	0	86,424	0	L	08/14/2012
64031N-10-8	Nelnet Inc COM			65,400.000	1,948,266	29.790	1,948,266	1,242,978	0	91,560	0	347,928	0	347,928	0	L	07/28/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
640491-10-6	Neogen Corp COM			8,100.000	367,092	45.320	367,092	367,970	0	0	0	(878)	0	(878)	0	L	12/14/2012
64110D-10-4	NETAPP INC COM			174,200.000	5,844,410	33.550	5,844,410	5,766,435	0	0	0	77,975	0	77,975	0	L	12/14/2012
64110L-10-4	NETGEAR INC COM			31,400.000	1,237,788	39.420	1,237,788	667,639	0	0	0	183,690	0	183,690	0	L	06/08/2010
64115T-10-4	NETSCOUT SYS INC COM			44,900.000	1,166,951	25.990	1,166,951	1,016,781	0	0	0	179,374	0	179,374	0	L	12/06/2012
64125C-10-9	NEUROCRINE BIOSCIENCES INC COM			91,900.000	687,412	7.480	687,412	640,258	0	0	0	(46,193)	0	(46,193)	0	L	11/12/2012
64125J-4#-8	Neuvant Aerospace Corporation Common Sto			368,597.000	0	0.000	0	1	0	0	0	0	0	0	0	U	05/30/2002
64125J-5#-7	Neuvant Aerospace Corporation Common Sto			260,954.000	0	0.000	0	1	0	0	0	0	0	0	0	U	05/30/2002
647551-10-0	New Mountain Finance Corp COM			23,000.000	342,700	14.900	342,700	334,445	0	6,256	0	8,255	0	8,255	0	L	12/14/2012
651587-10-7	NEWMARKET CORP COM			12,900.000	3,382,380	262.200	3,382,380	834,443	0	370,875	0	826,761	0	826,761	0	L	06/08/2010
651824-10-4	NEWPORT CORPORATION COM			9,200.000	123,740	13.450	123,740	99,765	0	0	0	23,975	0	23,975	0	L	07/16/2012
652526-10-4	Newtek Capital Inc Common Stock			9,800.000	18,228	1.860	18,228	4,606	0	0	0	6,958	0	6,958	0	L	10/15/2002
654106-10-3	NIKE INC COM			155,400.000	8,018,640	51.600	8,018,640	7,521,836	0	32,634	0	496,804	0	496,804	0	L	12/26/2012
65542W-10-7	Noranda Aluminum Holding Corp COM			30,400.000	185,744	6.110	185,744	198,675	0	604	0	(12,931)	0	(12,931)	0	L	11/12/2012
655844-10-8	NORFOLK SOUTHERN CORP COM			100,900.000	6,239,656	61.840	6,239,656	5,122,128	0	195,746	0	(1,111,918)	0	(1,111,918)	0	L	01/25/2008
66116*-11-0	North Milwaukee State Bank CL B COM STK			2,500.000	25,000	10.000	25,000	25,000	0	0	0	0	0	0	0	U	07/29/1988
666807-10-2	NORTHROP GRUMMAN SYSTEMS COM			209,160.000	14,135,033	67.580	14,135,033	11,274,416	0	414,844	0	1,685,861	0	1,685,861	0	L	05/21/2012
66704R-10-0	NORTHSTAR REALTY FINANCE COM			11,700.000	82,368	7.040	82,368	76,214	0	0	0	6,154	0	6,154	0	L	12/14/2012
668074-30-5	NORTHWESTERN CORP COM			26,000.000	902,980	34.730	902,980	897,496	0	29,489	0	5,484	0	5,484	0	L	08/14/2012
670002-10-4	NOVAVAX INC COM	LS		30,000.000	56,700	1.890	56,700	63,870	0	0	0	(7,170)	0	(7,170)	0	L	09/25/2012
67018T-10-5	Nu Skin Enterprises Inc COM	LS		58,300.000	2,160,015	37.050	2,160,015	843,036	0	46,640	0	(671,616)	0	(671,616)	0	L	04/15/2008
67020Y-10-0	Nuance Communications Inc COM			5,750.000	128,340	22.320	128,340	149,270	0	0	0	(20,930)	0	(20,930)	0	L	02/15/2012
67069D-10-8	NUTRI SYSTEM INC COM			53,400.000	437,346	8.190	437,346	567,815	0	17,063	0	(130,469)	0	(130,469)	0	L	08/28/2012
67073Y-10-6	NV ENERGY INC COM			172,300.000	3,125,522	18.140	3,125,522	3,049,425	0	58,582	0	76,097	0	76,097	0	L	07/16/2012
67423R-10-8	Obagi Medical Products Inc COM			9,400.000	127,746	13.590	127,746	115,517	0	0	0	12,229	0	12,229	0	L	11/12/2012
675234-10-8	OCEANFIRST FINL CORP COM			19,900.000	273,625	13.750	273,625	237,429	0	9,552	0	13,532	0	13,532	0	L	07/28/2011
67622P-10-1	OfficeMax Inc COM			171,300.000	1,671,888	9.760	1,671,888	834,146	0	6,852	0	837,742	0	837,742	0	L	07/30/2012
679580-10-0	Old Dominion Freight Line Inc COM			30,850.000	1,057,538	34.280	1,057,538	900,214	0	0	0	157,324	0	157,324	0	L	10/18/2012
680033-10-7	OLD NATL BANCORP IND COM			71,400.000	847,518	11.870	847,518	807,196	0	19,206	0	(21,087)	0	(21,087)	0	L	10/18/2012
680665-20-5	OLIN CORP COM			12,600.000	272,034	21.590	272,034	237,699	0	5,040	0	34,335	0	34,335	0	L	05/21/2012
68162K-10-6	OLYMPIC STEEL INC COM			10,400.000	230,256	22.140	230,256	229,287	0	832	0	56,775	69,047	(12,272)	0	L	07/28/2011
681936-10-0	OMEGA HLTHCARE INVESTORS COM			10,600.000	252,810	23.850	252,810	196,595	0	16,602	0	44,308	0	44,308	0	L	03/05/2012
68210P-10-7	Omega Protein Corp COM			12,600.000	77,112	6.120	77,112	86,991	0	0	0	(9,748)	0	(9,748)	0	L	11/12/2012
682129-10-1	OMNOVA SOLUTIONS INC COM			61,500.000	431,115	7.010	431,115	416,508	0	0	0	54,575	0	54,575	0	L	08/28/2012
68213N-10-9	OMNICELL INC COM			65,000.000	966,550	14.870	966,550	930,494	0	0	0	36,056	0	36,056	0	L	12/06/2012
682159-10-8	ON ASSIGNMENT INC COM			68,600.000	1,391,208	20.280	1,391,208	421,363	0	0	0	624,260	0	624,260	0	L	12/21/2010
68375Q-40-3	OPLINK COMMUNICATIONS IN COM			29,400.000	458,052	15.580	458,052	463,313	0	0	0	(26,892)	0	(26,892)	0	L	11/12/2012
68389X-10-5	ORACLE CORP COM			146,300.000	4,874,716	33.320	4,874,716	1,781,842	0	61,446	0	1,122,121	0	1,122,121	0	L	03/04/2008
686164-10-4	Orexigen Therapeutics Inc COM	LS		30,100.000	158,627	5.270	158,627	120,852	0	0	0	37,776	0	37,776	0	L	06/19/2012
686688-10-2	ORMAT TECHNOLOGIES INC COM			9,300.000	179,304	19.280	179,304	179,714	0	20	0	(410)	0	(410)	0	L	10/18/2012
688239-20-1	OSHKOSH TRUCK CORP COM			221,300.000	6,561,545	29.650	6,561,545	5,972,921	0	0	0	588,624	0	588,624	0	L	12/14/2012
691497-30-9	OXFORD INDS INC COM			35,100.000	1,627,236	46.360	1,627,236	796,569	0	20,358	0	43,524	0	43,524	0	L	06/28/2011
69318J-10-0	P C CONNECTION COM			26,800.000	308,200	11.500	308,200	172,818	0	10,184	0	10,988	0	10,988	0	L	07/28/2011
693250-10-5	PC-TEL INC COM			8,400.000	60,480	7.200	60,480	52,500	0	1,008	0	3,024	0	3,024	0	L	09/26/2008
693282-10-5	PDF SOLUTIONS INC COM			24,800.000	341,744	13.780	341,744	341,636	0	0	0	108	0	108	0	L	12/14/2012
69329Y-10-4	PDL BIOPHARMA INC COM	LS		62,200.000	438,510	7.050	438,510	323,253	0	37,320	0	52,870	0	52,870	0	L	09/24/2010
69331C-10-8	P G & E CORP COM			53,700.000	2,157,666	40.180	2,157,666	2,187,104	24,434	0	0	(29,438)	0	(29,438)	0	L	12/14/2012
693320-20-2	PHH CORP COM			43,100.000	980,525	22.750	980,525	942,640	0	0	0	37,885	0	37,885	0	L	12/06/2012
69336T-20-5	PHI INC COM			9,300.000	311,457	33.490	311,457	211,923	0	0	0	73,228	0	73,228	0	L	09/10/2012
693475-10-5	PNC FINANCIAL SERVICES COM			203,000.000	11,836,930	58.310	11,836,930	10,732,715	0	314,650	0	129,920	0	129,920	0	L	11/14/2011
69349H-10-7	PNM RESOURCES INC COM			26,800.000	549,668	20.510	549,668	404,251	0	15,008	0	61,104	0	61,104	0	L	08/31/2011
693506-10-7	PPG INDUSTRIES INC COM			74,500.000	10,083,575	135.350	10,083,575	6,631,232	0	174,330	0	3,452,343	0	3,452,343	0	L	02/07/2012
69360J-10-7	PS BUSINESS PARKS INC / CA COM			2,600.000	168,948	64.980	168,948	131,549	0	4,576	0	24,830	0	24,830	0	L	11/30/2009
695263-10-3	PACWEST BANCORP DEL COM			16,600.000	411,348	24.780	411,348	334,504	0	8,578	0	57,049	0	57,049	0	L	10/18/2012
69840W-10-8	PANERA BREAD CO COM			11,500.000	1,826,545	158.830	1,826,545	1,730,062	0	0	0	96,483	0	96,483	0	L	04/23/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
698657-10-3	PANTRY INC COM			23,900.000	289,907	12.130	289,907	296,739	0	0	0	(19,432)	0	(19,432)	0	L	12/06/2012
698813-10-2	PAPA JOHNS INTL INC COM			49,100.000	2,697,554	54.940	2,697,554	1,414,254	0	0	0	829,646	0	829,646	0	L	05/21/2012
699173-20-9	PARAMETRIC TECHNOLOGY CORP COM			104,000.000	2,341,040	22.510	2,341,040	1,456,000	0	0	0	442,000	0	442,000	0	L	04/15/2008
701081-10-1	PARKER DRILLING CO COM			82,100.000	377,660	4.600	377,660	418,485	0	0	0	(135,205)	0	(135,205)	0	L	05/21/2012
701094-10-4	PARKER HANNIFIN CORP COM			39,600.000	3,368,376	85.060	3,368,376	2,221,243	0	64,152	0	348,876	0	348,876	0	L	02/12/2010
70159Q-10-4	PARKWAY PROPERTIES INC. COM			9,500.000	132,905	13.990	132,905	127,065	0	2,434	0	30,151	7,202	22,949	0	L	11/12/2012
703343-10-3	Patrick Industries Inc COM			24,600.000	382,776	15.560	382,776	322,567	0	0	0	60,209	0	60,209	0	L	09/10/2012
70509V-10-0	Pebblebrook Hotel Trust REIT			31,100.000	718,410	23.100	718,410	549,738	3,732	14,928	0	121,912	0	121,912	0	L	12/06/2011
708062-10-4	PennantPark Investment Corp COM			40,100.000	440,900	11.000	440,900	399,999	11,228	43,904	0	34,408	0	34,408	0	L	02/07/2012
70931T-10-3	Pennymac Mortgage Investment T REIT			41,900.000	1,059,651	25.290	1,059,651	693,012	0	93,018	0	363,273	0	363,273	0	L	12/06/2011
709789-10-1	PEOPLES BANCORP INC/OH COM			13,685.000	279,585	20.430	279,585	183,290	0	5,740	0	65,135	15	65,120	0	L	09/25/2012
713448-10-8	PEPSICO INC COM			218,120.000	14,925,952	68.430	14,925,952	13,559,366	51,288	248,473	0	(99,641)	0	(99,641)	0	L	12/14/2012
71375U-10-1	PERFICIENT INC COM			40,000.000	471,200	11.780	471,200	430,105	0	0	0	19,591	0	19,591	0	L	11/12/2012
713831-10-5	PERICOM SEMICONDUCTOR CO COM			28,700.000	230,461	8.030	230,461	236,528	0	0	0	50,584	38,530	12,054	0	L	03/05/2010
714046-10-9	PERKINELMER COM			16,800.000	533,232	31.740	533,232	319,234	0	4,704	0	197,232	0	197,232	0	L	12/06/2011
716382-10-6	PETMED EXPRESS INC COM			58,000.000	643,800	11.100	643,800	615,370	0	79,190	0	22,621	0	22,621	0	L	12/14/2012
716748-10-8	PETROQUEST ENERGY INC COM			21,400.000	105,930	4.950	105,930	134,970	0	0	0	(29,040)	0	(29,040)	0	L	08/28/2012
716768-10-6	PETSMART INC COM			107,200.000	7,326,048	68.340	7,326,048	7,491,219	0	19,602	0	(165,171)	0	(165,171)	0	L	12/14/2012
71676E-10-3	Petry Holding Inc Common Stock			5,304.000	66	0.010	66	66	0	0	0	0	0	0	0	U	11/06/2009
716933-10-6	PHARMACYCLICS INC COM			14,100.000	816,390	57.900	816,390	871,507	0	0	0	(55,117)	0	(55,117)	0	L	12/14/2012
717081-10-3	PFIZER INC COM			611,353.000	15,332,733	25.080	15,332,733	11,981,551	0	424,537	0	1,548,487	0	1,548,487	0	L	09/25/2012
71714F-10-4	MAYNE PHARMA LTD COM			51,800.000	737,632	14.240	737,632	572,131	0	0	0	165,502	0	165,502	0	L	12/14/2012
718546-10-4	PHILLIPS 66 COM			205,968.000	10,936,901	53.100	10,936,901	8,483,881	0	49,536	0	2,453,020	0	2,453,020	0	L	10/18/2012
719405-10-2	PHOTRONICS INC COM			39,400.000	234,824	5.960	234,824	234,047	0	0	0	777	0	777	0	L	07/30/2012
720279-10-8	PIER ONE IMPORTS INC COM			208,900.000	4,178,000	20.000	4,178,000	1,526,722	0	25,068	0	1,268,023	0	1,268,023	0	L	03/29/2011
72147K-10-8	PILGRIMS PRIDE CORP COM			77,900.000	564,775	7.250	564,775	533,710	0	0	0	31,066	0	31,066	0	L	12/14/2012
723456-10-9	PINNACLE ENTMT INC COM			154,300.000	2,442,569	15.830	2,442,569	1,728,177	0	0	0	714,392	0	714,392	0	L	12/14/2012
724078-10-0	PIPER JAFFRAY COS COM			20,100.000	645,813	32.130	645,813	487,713	0	0	0	158,100	0	158,100	0	L	12/06/2012
727493-10-8	PLANTRONICS INC COM			78,100.000	2,879,547	36.870	2,879,547	2,372,870	0	24,285	0	68,587	0	68,587	0	L	09/25/2012
731068-10-2	Polaris Industries Inc. COM	LS		70,600.000	5,940,990	84.150	5,940,990	4,437,520	0	66,304	0	982,639	0	982,639	0	L	08/28/2012
73179P-10-6	POLYONE CORPORATION COM			73,800.000	1,506,996	20.420	1,506,996	607,038	3,690	14,022	0	654,606	0	654,606	0	L	08/24/2010
73278L-10-5	POOL CORP COM			21,500.000	909,880	42.320	909,880	877,110	0	0	0	32,770	0	32,770	0	L	12/14/2012
736400-10-5	PORTFOLIO RECOVERY ASSOC COM			9,200.000	983,112	106.860	983,112	894,380	0	0	0	88,733	0	88,733	0	L	12/14/2012
736508-84-7	Portland Gen Elec Co COM			124,000.000	3,392,640	27.360	3,392,640	2,871,480	33,480	70,539	0	229,163	0	229,163	0	L	12/14/2012
737446-10-4	POST HOLDINGS INC COM			6,400.000	219,200	34.250	219,200	188,958	0	0	0	30,242	0	30,242	0	L	10/18/2012
737630-10-3	Potlatch Corp REIT			13,800.000	540,822	39.190	540,822	525,282	0	4,278	0	15,540	0	15,540	0	L	12/06/2012
739128-10-6	POWELL INDUSTRIES INC COM			12,500.000	519,125	41.530	519,125	414,005	0	0	0	111,190	0	111,190	0	L	09/25/2012
739276-10-3	POWER INTERGRATION INC COM			10,000.000	336,100	33.610	336,100	308,737	0	420	0	27,363	0	27,363	0	U	12/06/2012
73930R-10-2	POWER-ONE INC. COM	LS		203,100.000	834,741	4.110	834,741	1,023,561	0	0	0	(188,820)	0	(188,820)	0	L	09/10/2012
740585-10-4	PREMIERE GLOBAL SVCS INC COM			100,800.000	985,824	9.780	985,824	787,963	0	0	0	132,048	0	132,048	0	L	07/28/2011
74112D-10-1	PRESTIGE BRANDS HLDG INC COM			93,200.000	1,866,796	20.030	1,866,796	719,441	0	0	0	816,432	0	816,432	0	L	11/05/2010
74144T-10-8	PRICE T ROWE GROUP INC COM			39,700.000	2,585,661	65.130	2,585,661	2,518,131	0	53,198	0	67,530	0	67,530	0	L	11/12/2012
74164F-10-3	Primoris Services Corporation COM			30,600.000	460,224	15.040	460,224	411,936	0	2,166	0	15,509	0	15,509	0	L	12/14/2012
74164M-10-8	Primerica Inc COM			52,400.000	1,572,524	30.010	1,572,524	1,390,067	0	7,528	0	141,937	0	141,937	0	L	10/18/2012
74267C-10-6	PROASSURANCE CORPORATION COM			85,000.000	3,586,150	42.190	3,586,150	3,241,818	0	264,700	0	48,854	0	48,854	0	L	12/28/2012
742718-10-9	PROCTER & GAMBLE CO COM			510,972.000	34,689,889	67.890	34,689,889	32,771,076	0	718,995	0	140,849	0	140,849	0	L	12/07/2012
742962-10-3	PRIVATEBANCORP INC COM			40,400.000	618,928	15.320	618,928	532,217	0	980	0	84,344	0	84,344	0	L	12/14/2012
743312-10-0	PROGRESS SOFTWARE CORP COM			41,050.000	861,640	20.990	861,640	795,265	0	0	0	54,635	0	54,635	0	L	10/18/2012
743815-10-2	Providence Service Corp/The COM			21,200.000	360,188	16.990	360,188	291,220	0	0	0	64,622	0	64,622	0	L	12/14/2012
74386T-10-5	PROVIDENT FINL SERVICES COM			58,300.000	869,836	14.920	869,836	680,526	0	41,393	0	89,199	0	89,199	0	L	07/28/2011
745867-10-1	PULTE HOMES INC COM			112,200.000	2,037,552	18.160	2,037,552	1,849,617	0	0	0	187,935	0	187,935	0	L	12/07/2012
747316-10-7	QUAKER CHEM CORP COM			3,000.000	161,580	53.860	161,580	70,104	0	2,910	0	44,910	0	44,910	0	L	06/08/2010
747525-10-3	QUALCOMM INC COM			354,100.000	21,961,282	62.020	21,961,282	17,340,635	0	296,780	0	2,174,780	0	2,174,780	0	L	12/14/2012
74835Y-10-1	Questcor Pharmaceuticals Inc COM	LS		89,500.000	2,391,440	26.720	2,391,440	1,730,017	0	23,760	0	(335,169)	0	(335,169)	0	L	12/06/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
74838J-10-1	QUIDEL CORP COM	LS		21,400.000	399,538	18.670	399,538	239,294	0	0	0	75,756	0	75,756	0	L	08/02/2007
748740-10-0	QuinStreet Inc COM			8,200.000	55,104	6.720	55,104	79,889	0	0	0	(24,785)	0	(24,785)	0	L	07/30/2012
74965L-10-1	RLJ Lodging Trust REIT			148,000.000	2,866,760	19.370	2,866,760	2,687,629	30,340	22,110	0	179,131	0	179,131	0	L	12/14/2012
74975N-10-5	RTI Biologics Inc COM			49,200.000	210,084	4.270	210,084	205,722	0	0	0	2,952	996	1,956	0	L	12/14/2012
749941-10-0	RF MICRODEVICES INC COM			183,000.000	819,840	4.480	819,840	687,531	0	0	0	132,309	0	132,309	0	L	10/18/2012
750236-10-1	Radian Group Inc COM			73,400.000	448,474	6.110	448,474	249,854	0	734	0	276,718	0	276,718	0	L	08/31/2011
750917-10-6	RAMBUS INC DEL COM			33,200.000	162,016	4.880	162,016	142,627	0	0	0	19,389	0	19,389	0	L	07/30/2012
751452-20-2	RAMCO GERSHENSON PROP COM			71,400.000	950,334	13.310	950,334	741,867	12,013	40,404	0	216,600	0	216,600	0	L	11/12/2012
758075-40-2	REDWOOD TRUST INC REIT COM	LS		26,600.000	449,274	16.890	449,274	274,884	0	26,600	0	178,486	0	178,486	0	L	12/19/2011
7591EP-10-0	REGIONS FINANCIAL CORP COM			120,100.000	855,112	7.120	855,112	786,535	1,703	0	0	68,577	0	68,577	0	L	11/12/2012
75970E-10-7	RENASANT CORP COM			30,625.000	586,163	19.140	586,163	464,266	0	21,883	0	116,314	1,936	114,378	0	L	07/30/2012
76009N-10-0	RENT-A-CENTER INC. COM			16,700.000	573,812	34.360	573,812	301,718	3,507	10,688	0	(44,088)	0	(44,088)	0	L	10/10/2007
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM			16,800.000	95,424	5.680	95,424	92,782	0	0	0	2,642	0	2,642	0	L	12/14/2012
760281-20-4	REPUBLIC BANCORP/KENTUCY COM			12,800.000	270,464	21.130	270,464	237,684	2,112	22,246	0	(22,656)	0	(22,656)	0	L	07/28/2011
761195-20-5	RESOURCE AMERICA INC COM			2,000.000	13,340	6.670	13,340	10,200	0	240	0	3,820	0	3,820	0	L	07/14/2008
76120W-30-2	RESOURCE CAPITAL CORP COM			269,600.000	1,509,760	5.600	1,509,760	1,483,125	53,920	198,025	0	20,654	53,259	(32,605)	0	L	09/25/2012
761220-10-5	RESOURCES CONNECTION INC COM			68,200.000	814,308	11.940	814,308	822,739	0	6,020	0	(8,431)	0	(8,431)	0	L	12/14/2012
761624-10-5	REX STORES CORP COM			14,800.000	285,492	19.290	285,492	235,295	0	0	0	(37,571)	0	(37,571)	0	L	06/29/2012
768573-10-7	Riverbed Technology Inc COM			90,800.000	1,790,576	19.720	1,790,576	1,624,775	0	0	0	165,801	0	165,801	0	L	12/14/2012
769730-10-5	Roadrunner Transportation Syst COM			3,100.000	56,234	18.140	56,234	49,051	0	0	0	7,183	0	7,183	0	L	06/29/2012
772739-20-7	ROCK TENN COMPANY COM			83,294.010	5,823,084	69.910	5,823,084	4,261,719	0	86,420	0	3,130,650	2,040,986	1,089,664	0	L	12/03/2012
775133-10-1	ROGERS CORP COM			4,100.000	203,606	49.660	203,606	186,621	0	0	0	16,985	0	16,985	0	L	12/14/2012
775711-10-4	ROLLINS INC COM			8,700.000	191,748	22.040	191,748	195,828	0	0	0	(4,080)	0	(4,080)	0	L	11/12/2012
776696-10-6	ROPER INDUSTRIES INC COM			14,400.000	1,605,312	111.480	1,605,312	1,510,762	0	4,356	0	94,550	0	94,550	0	L	08/14/2012
778296-10-3	Ross Stores Inc COMMON			121,300.000	6,568,395	54.150	6,568,395	4,807,617	0	58,982	0	399,946	0	399,946	0	L	03/05/2012
779268-10-1	ROUNDY'S INC SR SUB NT COM	LS		34,100.000	151,745	4.450	151,745	163,540	0	0	0	(11,795)	0	(11,795)	0	L	12/14/2012
779376-10-2	ROVI CORP COM			229,600.000	3,542,728	15.430	3,542,728	3,577,801	0	0	0	(35,073)	0	(35,073)	0	L	12/14/2012
78112#-10-7	Rubicon Venture Partners, Inc. Common Sh			60.800	0	0.000	0	0	0	0	0	0	0	0	0	U	04/29/2011
781182-10-0	Ruby Tuesday Inc COM			33,400.000	262,524	7.860	262,524	217,256	0	0	0	33,744	0	33,744	0	L	06/29/2012
781270-10-3	RUDOLPH TECHNOLOGIES INC COM			7,000.000	94,150	13.450	94,150	77,637	0	0	0	16,513	0	16,513	0	L	12/06/2012
781846-20-9	RUSH ENTERPRISE INC A CL COM			5,800.000	119,886	20.670	119,886	66,775	0	0	0	(1,450)	0	(1,450)	0	L	08/01/2008
783859-10-1	S & T BANCORP INC COM			3,100.000	56,017	18.070	56,017	50,478	0	1,860	0	(4,588)	0	(4,588)	0	L	02/11/2010
78390X-10-1	SAIC INC COM	LS		392,800.000	4,446,496	11.320	4,446,496	4,442,301	0	28,872	0	4,195	0	4,195	0	L	12/07/2012
78401V-10-2	SCBT FINANCIAL CORP COM			12,821.000	515,148	40.180	515,148	461,638	0	4,142	0	45,989	0	45,989	0	L	12/06/2012
784305-10-4	SJW Corp COM			13,400.000	356,440	26.600	356,440	317,968	0	7,420	0	39,390	0	39,390	0	L	12/14/2012
78442P-10-6	SLM CORP COM			511,700.000	8,765,421	17.130	8,765,421	6,557,318	0	251,313	0	1,813,844	0	1,813,844	0	L	04/23/2012
78467J-10-0	SS&C Technologies Holdings Inc COM			38,700.000	894,744	23.120	894,744	706,227	0	0	0	154,124	0	154,124	0	L	12/06/2012
784932-60-0	SABA SOFTWARE INC COM			21,200.000	185,288	8.740	185,288	186,065	0	0	0	(777)	0	(777)	0	L	09/10/2012
78573L-10-6	Sabra Health Care REIT COM			66,266.000	1,439,298	21.720	1,439,298	695,523	0	87,471	0	638,142	0	638,142	0	L	12/06/2011
78709Y-10-5	Saia, Inc. COM			34,900.000	806,888	23.120	806,888	689,917	0	0	0	137,373	0	137,373	0	L	09/25/2012
800013-10-4	SANDERSON FARMS INC COM			2,800.000	133,140	47.550	133,140	140,109	0	0	0	(6,969)	0	(6,969)	0	L	12/14/2012
800363-10-3	SANDY SPRING BANCORP INC COM			26,200.000	508,804	19.420	508,804	384,022	0	12,510	0	47,748	0	47,748	0	L	05/07/2012
801056-10-2	SANMINA CORP COM			44,000.000	487,080	11.070	487,080	394,618	0	0	0	92,462	0	92,462	0	U	12/06/2012
802817-30-4	Santarus Inc COM			113,700.000	1,248,426	10.980	1,248,426	1,099,148	0	0	0	149,279	0	149,279	0	L	12/14/2012
804137-10-7	SAUER-DANFOSS INC COM			30,700.000	1,638,459	53.370	1,638,459	1,285,025	10,745	29,995	0	451,285	0	451,285	0	L	10/18/2012
804395-10-1	SAUL CENTERS INC COM			5,200.000	222,508	42.790	222,508	229,709	0	1,332	0	(7,201)	0	(7,201)	0	L	10/18/2012
80589M-10-2	SCANA CORP COM			78,100.000	3,564,484	45.640	3,564,484	3,576,253	0	0	0	(11,769)	0	(11,769)	0	L	12/14/2012
806037-10-7	SCANSOURCE INC COM			12,900.000	409,833	31.770	409,833	378,345	0	0	0	31,488	0	31,488	0	L	12/14/2012
806373-10-6	Schawk Inc COM			18,000.000	236,880	13.160	236,880	214,223	0	5,760	0	39,319	4,219	35,100	0	L	08/24/2010
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM			40,650.000	2,816,639	69.290	2,816,639	2,832,871	11,179	43,236	0	(119,675)	0	(119,675)	0	L	02/21/2012
808194-10-4	SCHULMAN INC A COM			32,500.000	940,225	28.930	940,225	668,572	0	30,110	0	251,430	0	251,430	0	L	07/30/2012
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM			40,200.000	1,569,006	39.030	1,569,006	1,369,421	0	10,140	0	199,585	0	199,585	0	L	10/18/2012
80862K-10-4	SCICLONE PHARMACEUTICALS COM			42,000.000	181,020	4.310	181,020	163,491	0	0	0	840	0	840	0	L	08/09/2011
80908T-10-1	SciQuest Inc COM			7,600.000	120,536	15.860	120,536	124,574	0	0	0	(4,038)	0	(4,038)	0	L	11/12/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
811543-10-7	SEABOARD CORP COM			520.000	1,315,538	2,529.880	1,315,538	786,255	0	6,240	0	316,502	59,684	256,818	0	U	07/28/2011
811699-10-7	SEACHANGE INTL INC COM			33,700.000	325,879	9.670	325,879	251,250	0	0	0	88,968	0	88,968	0	L	06/08/2010
81616X-10-3	SELECT COMFORT CORP COM			69,300.000	1,813,581	26.170	1,813,581	1,368,180	0	0	0	196,923	0	196,923	0	L	12/06/2012
81618T-10-0	Select Income REIT REIT			7,800.000	193,206	24.770	193,206	188,752	0	0	0	4,454	0	4,454	0	L	12/14/2012
81619Q-10-5	Select Medical Holdings Corp COM			118,300.000	1,115,569	9.430	1,115,569	1,067,178	0	177,450	0	33,783	0	33,783	0	L	09/10/2012
824348-10-6	SHERWIN WILLIAMS CO COM			84,900.000	13,059,318	153.820	13,059,318	11,156,413	0	74,880	0	1,902,905	0	1,902,905	0	L	09/10/2012
824889-10-9	SHOE CARNIVAL INC COM			36,000.000	737,640	20.490	737,640	532,454	0	41,400	0	120,840	0	120,840	0	L	04/30/2012
826919-10-2	SILICON LABORATORIES INC COM			39,100.000	1,634,771	41.810	1,634,771	1,579,591	0	0	0	55,180	0	55,180	0	L	12/14/2012
82705T-10-2	SILICON IMAGE INC COM			172,300.000	854,608	4.960	854,608	798,857	0	0	0	43,901	0	43,901	0	L	09/25/2012
828730-20-0	SIMMONS FIRST NATL CORP COM			9,300.000	235,848	25.360	235,848	205,929	0	7,131	0	(9,317)	0	(9,317)	0	L	12/14/2012
828806-10-9	SIMON PROPERTY GROUP INC. COM			52,000.000	8,220,680	158.090	8,220,680	7,028,923	0	174,660	0	1,176,469	0	1,176,469	0	L	12/07/2012
829226-10-9	SINCLAIR TELEVISION GROUP COM			48,300.000	609,546	12.620	609,546	104,621	0	74,382	0	62,307	0	62,307	0	L	12/21/2010
82966C-10-3	SIRONA DENTAL SYSTEMS COM			65,500.000	4,222,130	64.460	4,222,130	2,209,731	0	0	0	1,337,510	0	1,337,510	0	L	09/24/2010
83066R-10-7	SKILLED HEALTHCARE GROUP COM			25,700.000	163,709	6.370	163,709	152,084	0	0	0	4,777	0	4,777	0	L	07/16/2012
830879-10-2	SKYWEST INC COM			31,000.000	386,260	12.460	386,260	313,746	0	968	0	72,514	0	72,514	0	L	12/06/2012
83169Y-10-8	Smart Balance Inc COM			53,200.000	686,280	12.900	686,280	255,879	0	0	0	401,128	0	401,128	0	L	07/28/2011
831756-10-1	SMITH & WESSON HOLDING COM		LS	350,800.000	2,960,752	8.440	2,960,752	3,558,561	0	0	0	(597,809)	0	(597,809)	0	L	12/14/2012
831865-20-9	Smith A O Corporation COM			32,950.000	2,078,157	63.070	2,078,157	879,120	0	23,724	0	756,203	0	756,203	0	L	05/14/2010
83413U-10-0	Solar Capital Ltd COM			9,400.000	224,754	23.910	224,754	207,085	5,640	5,640	0	17,669	0	17,669	0	U	08/14/2012
83416B-10-9	SolarWinds Inc COM			78,200.000	4,101,590	52.450	4,101,590	2,294,972	0	0	0	1,810,317	0	1,810,317	0	L	01/23/2012
835451-10-5	SONIC CORP COM			142,800.000	1,486,548	10.410	1,486,548	1,260,450	0	0	0	225,092	0	225,092	0	L	12/14/2012
838518-10-8	SOUTH JERSEY INDS INC COM			9,600.000	483,168	50.330	483,168	474,313	0	1,549	0	8,855	0	8,855	0	L	12/14/2012
842587-10-7	SOUTHERN CO COM			185,100.000	7,924,131	42.810	7,924,131	8,069,435	0	0	0	(145,304)	0	(145,304)	0	L	12/07/2012
84265V-10-5	SOUTHERN COPPER CORP COM		LS	219,400.000	8,306,484	37.860	8,306,484	6,881,245	0	725,012	0	1,425,239	0	1,425,239	0	L	06/19/2012
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		LS	20,136.000	424,064	21.060	424,064	371,655	0	20,086	0	8,467	0	8,467	0	L	12/14/2012
844767-10-3	SOUTHWEST BANCORP INC COM			30,600.000	342,720	11.200	342,720	226,118	0	0	0	189,751	29,407	160,344	0	L	08/09/2011
844895-10-2	SOUTHWEST GAS CORP COM			63,500.000	2,693,035	42.410	2,693,035	1,604,534	0	73,025	0	(5,080)	0	(5,080)	0	L	08/09/2011
84610H-10-8	Sovran Self Storage Inc COM			19,800.000	1,229,580	62.100	1,229,580	756,275	0	35,640	0	384,714	0	384,714	0	L	08/31/2011
84649R-20-0	Spansion Inc COM			82,900.000	1,153,139	13.910	1,153,139	916,605	0	0	0	236,534	0	236,534	0	U	12/06/2012
846819-10-0	Spartan Motors Inc COM			13,600.000	67,048	4.930	67,048	60,764	0	1,360	0	1,632	0	1,632	0	L	12/19/2011
84760C-10-7	SPECTRANETICS CORP COM			38,400.000	567,168	14.770	567,168	214,458	0	0	0	242,992	0	242,992	0	L	06/29/2012
84763R-10-1	Spectrum Brands Holdings Inc COM			12,400.000	557,132	44.930	557,132	410,277	0	12,400	0	146,855	0	146,855	0	L	06/29/2012
848574-10-9	Spirit Aerosystems Holdings In COM			179,200.000	3,041,024	16.970	3,041,024	2,724,797	0	0	0	316,227	0	316,227	0	L	12/14/2012
848577-10-2	Spirit Airlines Inc COM			41,000.000	726,520	17.720	726,520	667,053	0	0	0	33,378	0	33,378	0	L	11/12/2012
85254J-10-2	STAG Industrial Inc REIT			68,100.000	1,223,757	17.970	1,223,757	1,071,458	18,387	15,714	0	152,299	0	152,299	0	L	11/12/2012
852857-20-0	STAMPS COM INC COM			23,300.000	587,160	25.200	587,160	213,894	0	0	0	(21,669)	0	(21,669)	0	L	10/24/2007
853666-10-5	STANDARD MOTER PRODS INC COM			66,800.000	1,484,296	22.220	1,484,296	760,720	0	21,114	0	251,776	0	251,776	0	L	06/29/2012
854231-10-7	STANDEX INTL CORP COM			21,400.000	1,097,606	51.290	1,097,606	513,646	0	6,206	0	366,368	0	366,368	0	L	12/06/2011
857477-10-3	STATE STREET CORP COM			80,400.000	3,779,604	47.010	3,779,604	3,232,562	19,296	19,296	0	547,042	0	547,042	0	L	07/30/2012
858155-20-3	STEELCASE INC COM			141,600.000	1,803,984	12.740	1,803,984	1,292,263	0	29,106	0	520,852	0	520,852	0	L	10/18/2012
858375-10-8	STEIN MART INC COM			10,900.000	82,186	7.540	82,186	80,170	0	10,900	0	7,957	0	7,957	0	L	10/28/2011
858495-10-4	STEINWAY MUSICAL INSTR CO GTD COM			6,000.000	126,900	21.150	126,900	132,473	0	0	0	(18,787)	0	(18,787)	0	L	12/14/2012
858586-10-0	Stepan Co COM			13,000.000	722,020	55.540	722,020	510,182	0	6,168	0	163,235	0	163,235	0	L	12/17/2012
859152-10-0	Steris Corp EQUITY - COMMON			94,300.000	3,275,039	34.730	3,275,039	3,056,719	0	29,727	0	166,173	0	166,173	0	L	12/14/2012
859319-30-3	STERLING FINL CORP WA COM			26,800.000	559,584	20.880	559,584	544,360	0	18,455	0	10,978	0	10,978	0	L	10/18/2012
860372-10-1	STEWART INFORMATION SVCS COM		LS	51,300.000	1,333,800	26.000	1,333,800	898,282	0	4,930	0	421,811	0	421,811	0	L	12/14/2012
861642-10-6	STONE ENERGY CORP COM		LS	49,596.000	1,017,710	20.520	1,017,710	734,627	0	0	0	(290,633)	0	(290,633)	0	L	06/29/2010
86272T-10-6	STRATEGIC HOTEL CAPITAL COMMON STOCK			177,400.000	1,135,360	6.400	1,135,360	999,033	0	0	0	116,918	0	116,918	0	L	10/18/2012
863667-10-1	STRYKER CORP COM			104,500.000	5,728,690	54.820	5,728,690	5,470,625	27,693	15,045	0	229,587	0	229,587	0	L	10/18/2012
864159-10-8	STURM RUGER & CO INC COM		LS	36,900.000	1,675,260	45.400	1,675,260	635,440	0	213,836	0	440,586	0	440,586	0	L	08/09/2011
864739-10-7	SUFFOLK BANCORP COM			10,900.000	142,790	13.100	142,790	147,464	0	0	0	(2,576)	0	(2,576)	0	L	11/12/2012
866674-10-4	SUN COMMUNITIES COM		LS	35,800.000	1,428,062	39.890	1,428,062	844,231	22,554	77,364	0	109,889	0	109,889	0	L	12/14/2012
866942-10-5	Sun Hydraulics Corp COM			64,400.000	1,679,552	26.080	1,679,552	952,519	0	101,108	0	170,660	0	170,660	0	L	09/24/2010
86722A-10-3	SUNCOKE ENERGY INC COM			21,400.000	333,626	15.590	333,626	336,593	0	0	0	(2,967)	0	(2,967)	0	L	12/14/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
867652-40-6	SUNPOWER CORP CL A COM			48,700.000	273,694	5.620	273,694	231,465	0	0	0	42,229	0	42,229	0	L	12/06/2012
867892-10-1	SUNSTONE HOTEL INVESTORS COM			20,944.000	224,310	10.710	224,310	187,359	0	0	0	53,526	0	53,526	0	L	08/14/2012
868157-10-8	SUPERIOR ENERGY SVCS INC COM			71,100.000	1,473,192	20.720	1,473,192	1,397,755	0	0	0	75,437	0	75,437	0	L	11/12/2012
868168-10-5	SUPERIOR INDS INTL INC COM			22,200.000	452,880	20.400	452,880	383,339	0	20,352	0	64,027	0	64,027	0	L	12/14/2012
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM			321,700.000	3,371,416	10.480	3,371,416	2,763,440	0	68,311	0	376,927	0	376,927	0	L	12/06/2012
870738-10-1	SWIFT ENERGY CO COM			40,400.000	621,756	15.390	621,756	734,491	0	0	0	(112,735)	0	(112,735)	0	L	07/16/2012
871237-10-3	SYKES ENTERPRISES INC COM			34,700.000	528,134	15.220	528,134	533,380	0	0	0	(9,819)	0	(9,819)	0	L	07/30/2012
871503-10-8	SYMANTEC CORP COM			631,000.000	11,869,110	18.810	11,869,110	11,124,383	0	0	0	744,727	0	744,727	0	L	12/14/2012
87151Q-10-6	SYMETRA FINANCIAL CORP COM			113,000.000	1,466,740	12.980	1,466,740	1,268,089	0	23,219	0	241,159	4,204	236,955	0	L	12/06/2012
871546-20-6	Symmetry Medical Inc COM			55,700.000	585,964	10.520	585,964	502,516	0	0	0	87,591	0	87,591	0	L	12/14/2012
87162H-10-3	SYNTEL INC COM			40,100.000	2,148,959	53.590	2,148,959	1,274,658	0	102,255	0	273,482	0	273,482	0	L	02/11/2010
87162W-10-0	SYNNEX CORP COM			56,700.000	1,949,346	34.380	1,949,346	1,409,290	0	0	0	201,510	0	201,510	0	L	06/29/2012
872438-10-6	THL Credit Inc COM			17,700.000	261,783	14.790	261,783	249,804	0	5,841	0	11,979	0	11,979	0	U	12/06/2012
87244T-10-9	TICC CAPITAL CORP COM			85,800.000	868,296	10.120	868,296	810,718	0	67,728	0	64,224	0	64,224	0	L	12/06/2012
872540-10-9	T J X COMPANIES INC NEW COM			432,700.000	18,368,115	42.450	18,368,115	10,186,584	0	190,388	0	4,402,723	0	4,402,723	0	L	02/03/2012
872960-10-9	TNS INC COM			19,500.000	404,235	20.730	404,235	364,334	0	0	0	42,643	0	42,643	0	L	07/16/2012
87612E-10-6	TARGET CORP COM			9,700.000	573,949	59.170	573,949	485,378	0	12,804	0	88,571	0	88,571	0	L	01/23/2012
87612G-10-1	Targa Resources Corp COM			17,100.000	903,564	52.840	903,564	610,071	0	20,644	0	178,109	0	178,109	0	L	11/06/2012
87651B-10-4	TASER INTERNATIONAL INC COM			154,500.000	1,381,230	8.940	1,381,230	929,060	0	0	0	452,170	0	452,170	0	L	12/06/2012
879360-10-5	Teledyne Technologies Inc COM			25,100.000	1,633,257	65.070	1,633,257	1,036,473	0	0	0	256,522	0	256,522	0	L	12/19/2011
879455-10-3	TeleNav Inc COM			25,052.000	200,125	7.990	200,125	186,425	0	0	0	14,935	141	14,794	0	L	12/10/2012
88023U-10-1	Tempur-Pedic International Inc COM	LS		144,962.000	4,564,853	31.490	4,564,853	1,945,893	0	0	0	(1,805,024)	0	(1,805,024)	0	L	07/16/2012
880345-10-3	Tennant Company COM			19,000.000	835,050	43.950	835,050	669,454	0	9,370	0	66,465	0	66,465	0	L	10/18/2012
880349-10-5	TENNECO INC COM			25,300.000	888,283	35.110	888,283	754,421	0	0	0	133,862	0	133,862	0	L	11/12/2012
881609-10-1	TESORO CORP COM			294,100.000	12,955,105	44.050	12,955,105	6,698,339	0	79,407	0	6,256,766	0	6,256,766	0	L	06/19/2012
88162F-10-5	Tetra Technologies Inc Del COM			24,300.000	184,437	7.590	184,437	139,701	0	0	0	44,736	0	44,736	0	L	11/12/2012
88162G-10-3	Tetra Tech Inc COM			15,500.000	409,975	26.450	409,975	384,838	0	0	0	25,137	0	25,137	0	L	03/21/2012
88164L-10-0	TESSERA TECHNOLOGIES INC COM			32,700.000	536,934	16.420	536,934	519,797	0	0	0	17,137	0	17,137	0	L	12/14/2012
88224Q-10-7	TEXAS CAPITAL BANCSHARES COM			15,400.000	690,228	44.820	690,228	331,325	0	0	0	218,834	0	218,834	0	L	12/19/2011
882508-10-4	Texas Instruments Inc COM			502,300.000	15,541,162	30.940	15,541,162	14,953,471	0	0	0	587,691	0	587,691	0	L	12/07/2012
882681-10-9	TEXAS ROADHOUSE INC CL A COM			143,900.000	2,417,520	16.800	2,417,520	2,145,051	0	56,414	0	155,643	0	155,643	0	L	12/14/2012
883556-10-2	THERMO FISHER SCIENTIFIC COM			140,400.000	8,954,712	63.780	8,954,712	6,317,900	21,060	54,756	0	2,640,924	0	2,640,924	0	L	11/10/2009
88362T-10-3	Thermon Group Holdings Common Stock			30,798.000	693,879	22.530	693,879	734,782	0	0	0	(40,903)	0	(40,903)	0	L	12/20/2012
885160-10-1	THOR INDS INC COM			12,800.000	479,104	37.430	479,104	420,646	0	23,808	0	58,458	0	58,458	0	L	09/10/2012
885175-30-7	THORATEC LABS CORP COM			20,500.000	769,160	37.520	769,160	692,118	0	0	0	77,042	0	77,042	0	L	11/12/2012
88579Y-10-1	3M CO COM			108,000.000	10,027,800	92.850	10,027,800	9,485,488	0	105,079	0	539,051	0	539,051	0	L	12/07/2012
88632Q-10-3	TIBCO SOFTWARE INC COM			78,400.000	1,725,584	22.010	1,725,584	618,460	0	0	0	(148,960)	0	(148,960)	0	L	08/22/2007
886885-10-2	Tilly's Inc COM			10,200.000	137,598	13.490	137,598	136,306	0	0	0	1,292	0	1,292	0	L	12/14/2012
88830M-10-2	TITAL INTERNATIONAL EQUITY - COMMON			16,800.000	364,896	21.720	364,896	308,932	84	312	0	35,277	0	35,277	0	L	08/28/2012
891092-10-8	TORO CO COM			15,600.000	670,488	42.980	670,488	483,201	0	7,618	0	179,634	0	179,634	0	L	07/02/2012
891906-10-9	Total System Services Inc COM			20,700.000	443,394	21.420	443,394	457,967	0	0	0	(14,573)	0	(14,573)	0	L	12/14/2012
89214A-10-2	TOWN SPORTS INTERNATIONA COM			21,800.000	232,170	10.650	232,170	272,225	0	65,400	0	(40,055)	0	(40,055)	0	L	11/12/2012
89421Q-10-6	TRAVELZOO INC COM			15,700.000	298,143	18.990	298,143	282,443	0	0	0	15,700	0	15,700	0	L	12/14/2012
89531P-10-5	TREX INC COM			6,200.000	230,826	37.230	230,826	158,323	0	0	0	72,503	0	72,503	0	L	07/30/2012
896215-20-9	TRIMAS CORP COM			27,100.000	757,716	27.960	757,716	490,999	0	0	0	240,234	0	240,234	0	L	12/06/2012
896818-10-1	TRIUMPH GROUP INC NEW COM			18,100.000	1,181,930	65.300	1,181,930	441,243	0	2,896	0	123,985	0	123,985	0	L	11/30/2009
89784N-10-4	True Religion Apparel Inc COM			6,500.000	165,230	25.420	165,230	131,996	0	5,200	0	(59,540)	0	(59,540)	0	L	09/24/2010
898349-10-5	TRUSTCO BANK CORP N Y COM			14,200.000	74,976	5.280	74,976	74,462	1,148	3,728	0	(4,686)	0	(4,686)	0	L	07/28/2011
899896-10-4	TUPPERWARE CORP COM			16,900.000	1,083,290	64.100	1,083,290	799,032	0	29,406	0	137,397	0	137,397	0	L	05/11/2010
90187B-10-1	Two Harbors Investment Corp REIT			174,800.000	1,936,784	11.080	1,936,784	1,869,846	96,140	107,400	0	66,938	0	66,938	0	L	12/06/2012
902252-10-5	TYLER TECHNOLOGIES INC COM			12,600.000	610,344	48.440	610,344	473,089	0	0	0	137,255	0	137,255	0	L	05/21/2012
902494-10-3	TYSON FOODS COM			233,250.000	4,525,050	19.400	4,525,050	3,739,645	0	33,278	0	(194,520)	0	(194,520)	0	L	12/14/2012
902681-10-5	U G I CORP COM			48,800.000	1,596,248	32.710	1,596,248	1,513,091	15,525	6,048	0	83,157	0	83,157	0	L	09/25/2012
902973-30-4	US BANCORP INC COM			580,650.000	18,545,961	31.940	18,545,961	16,601,000	113,227	217,496	0	1,486,035	0	1,486,035	0	L	12/14/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
903236-10-7	URS CORPORATION COM			0.000	0	0.000	0	0	2,120	0	0	0	0	0	0	L	07/16/2012
90328M-10-7	USANA HEALTH SCIENCES COM	LS		18,800.000	619,084	32.930	619,084	682,220	0	0	0	(80,148)	0	(80,148)	0	L	08/28/2012
90341G-10-3	USA MOBILITY INC COM			48,700.000	568,816	11.680	568,816	370,269	0	36,525	0	(76,276)	30,377	(106,653)	0	L	03/29/2011
90384S-30-3	Ulta Salon Cosmetics & Fragran COM			12,200.000	1,198,772	98.260	1,198,772	198,607	0	12,200	0	406,748	0	406,748	0	L	11/30/2009
904708-10-4	UNIFIRST CORP COM			17,500.000	1,283,100	73.320	1,283,100	1,166,823	0	1,121	0	116,278	0	116,278	0	L	12/14/2012
90662P-10-4	UNION FIRST MRK BANK CORP COM			21,150.000	333,536	15.770	333,536	265,230	0	7,661	0	50,358	0	50,358	0	L	07/16/2012
907818-10-8	UNION PACIFIC CORP COM			123,000.000	15,463,560	125.720	15,463,560	13,130,959	55,752	140,520	0	1,255,408	0	1,255,408	0	L	12/14/2012
909214-30-6	UNISYS CORP COM			74,300.000	1,285,390	17.300	1,285,390	1,494,524	0	0	0	(209,134)	0	(209,134)	0	L	08/28/2012
911268-10-0	UNITED ONLINE INC COM			130,700.000	730,613	5.590	730,613	664,050	0	25,600	0	96,676	79,829	16,847	0	L	12/14/2012
911312-10-6	UNITED PARCEL SERVICE COM			245,800.000	18,122,834	73.730	18,122,834	16,760,853	0	286,026	0	137,060	0	137,060	0	L	12/14/2012
913004-10-7	UNITED STATIONERS INC COM			46,600.000	1,444,134	30.990	1,444,134	1,076,964	6,524	24,232	0	(73,162)	0	(73,162)	0	L	09/18/2008
913017-10-9	UNITED TECHNOLOGIES CORP COM			21,800.000	1,787,818	82.010	1,787,818	1,311,603	0	44,254	0	194,456	0	194,456	0	L	01/04/2007
91307C-10-2	UNITED THERAPEUTICS CORP COM			29,000.000	1,549,180	53.420	1,549,180	1,232,036	0	0	0	183,380	0	183,380	0	L	05/21/2012
91324P-10-2	UNITEDHEALTH GROUP INC COM			391,200.000	21,218,688	54.240	21,218,688	13,813,259	0	312,960	0	1,326,076	0	1,326,076	0	L	02/07/2012
913259-10-7	UNITIL CORP COM			10,300.000	266,976	25.920	266,976	271,294	0	6,003	0	(4,318)	0	(4,318)	0	L	10/18/2012
913543-10-4	Universal Forest Products COM			10,000.000	380,400	38.040	380,400	355,412	0	4,000	0	24,988	0	24,988	0	L	05/21/2012
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM			13,500.000	683,235	50.610	683,235	422,729	0	33,027	0	156,916	0	156,916	0	L	04/23/2012
913837-10-0	Universal Stainless & Alloy COM			8,900.000	327,253	36.770	327,253	168,323	0	0	0	(5,251)	0	(5,251)	0	L	03/29/2011
917286-20-5	URSTADT BIDDLE PROP REIT COM			31,600.000	621,888	19.680	621,888	522,941	0	28,883	0	48,706	0	48,706	0	L	12/14/2012
91732J-10-2	US Ecology Inc COM			27,400.000	644,996	23.540	644,996	516,729	0	14,922	0	124,185	0	124,185	0	L	11/12/2012
918204-10-8	V F CORP COM			35,100.000	5,299,047	150.970	5,299,047	5,233,024	0	0	0	66,023	0	66,023	0	L	12/14/2012
91829F-10-4	VOXX International Corp COM			8,100.000	54,513	6.730	54,513	64,345	0	0	0	(9,832)	0	(9,832)	0	L	07/30/2012
91851C-20-1	VAALCO ENERGY INC COM			211,400.000	1,828,610	8.650	1,828,610	1,230,542	0	0	0	473,145	0	473,145	0	L	03/21/2012
918866-10-4	VALASSIS COMMUNICATIONS COM			38,000.000	979,640	25.780	979,640	202,520	11,780	0	0	208,468	0	208,468	0	L	12/06/2012
91913Y-10-0	VALERO ENERGY EQUITY - COMMON			439,000.000	14,978,680	34.120	14,978,680	9,282,869	0	182,720	0	5,236,554	0	5,236,554	0	L	06/19/2012
920253-10-1	VALMONT INDUSTRIES COM			15,700.000	2,143,835	136.550	2,143,835	2,094,272	3,533	0	0	49,563	0	49,563	0	L	12/14/2012
92046N-10-2	VALUECLICK INC COM			67,100.000	1,302,411	19.410	1,302,411	1,183,030	0	0	0	119,381	0	119,381	0	L	12/06/2012
92343E-10-2	VERISIGN INC COM	LS		112,000.000	4,347,840	38.820	4,347,840	4,036,480	0	0	0	311,360	0	311,360	0	L	12/07/2012
92343V-10-4	VERIZON COMMUNICATIONS COM			749,200.000	32,417,884	43.270	32,417,884	28,162,956	0	1,028,588	0	2,969,260	0	2,969,260	0	L	04/23/2012
92343X-10-0	VERINT SYSTEMS INC COM			5,800.000	170,288	29.360	170,288	160,992	0	0	0	9,296	0	9,296	0	L	08/14/2012
92552R-40-6	VIAD CORP COM			15,500.000	420,980	27.160	420,980	337,572	1,160	514	0	83,409	0	83,409	0	L	12/14/2012
92553P-20-1	VIACOM INC CL B COM			17,100.000	901,854	52.740	901,854	872,075	0	4,703	0	29,779	0	29,779	0	L	12/07/2012
92672A-10-1	ViewPoint Financial Group COM			46,300.000	969,522	20.940	969,522	687,100	0	14,542	0	272,288	0	272,288	0	L	12/14/2012
92778Q-10-9	VIRGINIA COMMERCE COM			29,100.000	260,445	8.950	260,445	193,408	0	0	0	35,690	0	35,690	0	L	05/07/2012
92826C-83-9	Visa Inc COM			176,200.000	26,708,396	151.580	26,708,396	13,911,103	0	174,438	0	8,818,810	0	8,818,810	0	L	11/14/2011
92828Q-10-9	VIRTUS INVESTMENT PARTNERS COM			9,225.000	1,115,672	120.940	1,115,672	625,169	0	0	0	342,654	0	342,654	0	L	12/06/2012
928563-40-2	VMware Inc COM			5,600.000	527,184	94.140	527,184	514,276	0	0	0	12,908	0	12,908	0	L	12/07/2012
92858J-10-8	Vocus Inc COM			38,400.000	667,392	17.380	667,392	711,424	0	0	0	(44,032)	0	(44,032)	0	L	09/10/2012
928708-10-6	VOLTERRA SEMICONDUCTOR COM			80,000.000	1,373,600	17.170	1,373,600	1,242,440	0	0	0	(521,313)	0	(521,313)	0	L	12/14/2012
92886T-20-1	Vonage Holdings Corp COM			116,700.000	276,579	2.370	276,579	241,861	0	0	0	34,718	0	34,718	0	L	12/14/2012
92922P-10-6	W T OFFSHORE INC COM			112,900.000	1,809,787	16.030	1,809,787	1,694,304	0	109,999	0	(210,428)	0	(210,428)	0	L	08/28/2012
929328-10-2	WSFS FINL CORP COM			11,700.000	494,325	42.250	494,325	352,624	0	5,616	0	83,522	9,929	73,593	0	L	07/28/2011
929740-10-8	WABTEC COM			14,400.000	1,260,576	87.540	1,260,576	1,136,218	0	1,440	0	124,358	0	124,358	0	L	08/14/2012
931142-10-3	WAL MART STORES INC COM			328,100.000	22,386,263	68.230	22,386,263	15,288,811	0	641,436	0	2,779,007	0	2,779,007	0	L	10/18/2007
931422-10-9	Walgreen Company COM			81,100.000	3,001,511	37.010	3,001,511	2,470,019	0	44,605	0	531,492	0	531,492	0	L	07/16/2012
93317W-10-2	Walter Investment Management C REIT			93,093.000	4,004,861	43.020	4,004,861	2,257,977	0	0	0	1,468,890	0	1,468,890	0	U	12/14/2012
934390-40-2	WARNACO GROUP INC COM			38,800.000	2,776,916	71.570	2,776,916	1,682,220	0	0	0	1,094,696	0	1,094,696	0	L	07/30/2012
93564A-10-0	Warren Resources Inc COM			25,300.000	71,093	2.810	71,093	73,988	0	0	0	(4,175)	0	(4,175)	0	L	11/12/2012
940610-10-8	WASHINGTON TR BANCORP COM			20,600.000	541,986	26.310	541,986	363,232	4,944	18,842	0	50,321	0	50,321	0	L	03/21/2012
942683-10-3	WATSON PHARMACEUTICALS INC COM			119,900.000	10,311,400	86.000	10,311,400	7,483,998	0	0	0	2,811,840	0	2,811,840	0	L	12/14/2012
943315-10-1	Wausau Paper Corp COM			7,700.000	66,682	8.660	66,682	69,040	0	240	0	(2,358)	0	(2,358)	0	L	07/30/2012
94733A-10-4	Web.com Group Inc COM			14,800.000	219,040	14.800	219,040	97,753	0	0	0	49,580	0	49,580	0	L	07/28/2011
94770V-10-2	WebMD Health Corp COM			10,000.000	143,400	14.340	143,400	153,190	0	0	0	(9,790)	0	(9,790)	0	L	12/14/2012
947890-10-9	WEBSTER FINL CORP WEBSTER FINANCIAL COER			158,400.000	3,255,120	20.550	3,255,120	2,031,429	0	55,440	0	18,094	0	18,094	0	L	01/23/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
94946T-10-6	WELLCARE HEALTH PLANS COM			28,500.000	1,387,665	48.690	1,387,665	978,631	0	0	0	(108,585)	0	(108,585)	0	L	03/03/2011
94973V-10-7	WELLPOINT INC COM			85,700.000	5,220,844	60.920	5,220,844	4,183,391	0	98,555	0	(456,781)	0	(456,781)	0	L	06/18/2010
949746-10-1	WELLS FARGO CO COM			953,400.000	32,587,212	34.180	32,587,212	25,473,915	0	838,992	0	6,146,055	0	6,146,055	0	L	01/23/2012
950810-10-1	WESBANCO INC COM			38,500.000	855,470	22.220	855,470	632,906	7,686	26,180	0	106,769	894	105,875	0	L	07/28/2011
955306-10-5	West Pharmaceutical Svcs, Inc. COM			37,700.000	2,064,075	54.750	2,064,075	1,757,021	0	10,667	0	270,715	0	270,715	0	L	12/14/2012
957638-10-9	WESTERN ALLIANCE BANCORP COM	LS		43,900.000	462,267	10.530	462,267	201,541	0	0	0	188,770	0	188,770	0	L	03/26/2010
95790D-10-5	Western Asset Mortgage Capital REIT			59,600.000	1,178,292	19.770	1,178,292	1,249,144	53,640	35,271	0	(70,852)	0	(70,852)	0	L	11/12/2012
959319-10-4	WESTERN REFINING INC COM	LS		190,400.000	5,367,376	28.190	5,367,376	2,529,776	0	515,840	0	2,228,928	0	2,228,928	0	L	05/07/2012
963320-10-6	WHIRLPOOL CORP COM			125,200.000	12,739,100	101.750	12,739,100	6,420,505	0	250,400	0	6,798,360	0	6,798,360	0	L	12/19/2011
969490-10-1	CLAYTON WILLIAMS ENERGY COM			1,800.000	72,000	40.000	72,000	72,286	0	0	0	(286)	0	(286)	0	L	12/14/2012
97186T-10-8	WILSHIRE BANCORP COM			127,000.000	745,490	5.870	745,490	739,494	0	0	0	5,996	0	5,996	0	U	11/12/2012
974637-10-0	WINNEBAGO INDS INC COM			22,900.000	392,277	17.130	392,277	290,884	0	0	0	101,393	0	101,393	0	L	12/14/2012
976391-30-0	WINTHROP REALTY TRUST REIT			48,660.000	537,693	11.050	537,693	542,394	7,907	31,629	0	46,234	3,414	42,820	0	L	07/28/2011
981419-10-4	WORLD ACCEP CORP DEL COM	LS		22,000.000	1,640,320	74.560	1,640,320	603,848	0	0	0	23,320	0	23,320	0	L	12/21/2010
981475-10-6	WORLD FUEL SERVICES CORP COM			24,200.000	996,314	41.170	996,314	281,809	908	3,630	0	(19,602)	0	(19,602)	0	L	02/06/2007
981811-10-2	Worthington Industries Inc. COM			193,900.000	5,039,461	25.990	5,039,461	3,741,345	0	111,390	0	1,159,624	0	1,159,624	0	L	11/12/2012
98310W-10-8	WYNDHAM WORLDWIDE CORP COM			153,300.000	8,157,093	53.210	8,157,093	4,013,923	0	141,036	0	2,357,754	0	2,357,754	0	L	08/30/2011
984332-10-6	YAHOO INC COM			113,700.000	2,262,630	19.900	2,262,630	1,726,445	0	0	0	536,185	0	536,185	0	L	09/10/2012
988498-10-1	YUM BRANDS INC COM			10,200.000	677,280	66.400	677,280	544,252	0	12,138	0	75,378	0	75,378	0	L	07/28/2011
98944B-10-8	ZEP INC COM			20,100.000	290,244	14.440	290,244	195,962	0	2,840	0	6,005	0	6,005	0	L	07/16/2012
98956P-10-2	ZIMMER HOLDINGS INC COM			17,400.000	1,159,884	66.660	1,159,884	1,016,612	3,132	3,132	0	143,272	0	143,272	0	L	07/30/2012
98974P-10-0	INTERNET SOFTWARE COM			27,300.000	76,440	2.800	76,440	80,691	0	0	0	1,996	4,493	(2,497)	0	L	03/21/2012
063671-10-1	Bank of Montreal Common Stock		A	4,770.000	292,401	61.300	292,401	301,226	0	17,013	0	(8,825)	0	(8,825)	0	L	07/05/2011
14889B-10-2	CATALYST PAPER CORP EQUITY FOREIGN		A	180,547.000	162,492	0.900	162,492	903	0	0	0	161,590	0	161,590	0	U	09/13/2012
000000-00-0	Industrivarden AB COM		D	32,919,632.000	50,018,220	1.520	50,018,220	50,315,458	0	0	0	(294,800)	0	(294,800)	(2,439)	U	12/07/2012
166745-20-8	CHEUNG KONG INFRAST HOLD COM		D	248,000.000	1,519,824	6.130	1,519,824	1,272,887	0	48,680	0	79,823	17,393	62,430	824	U	07/17/2012
000000-00-0	EIRCOM PLC COM		D	11,444.520	151	0.010	151	14	0	0	0	136	0	136	1	U	06/11/2012
433406-10-5	HINO MOTORS COM		D	493,000.000	4,407,436	8.940	4,407,436	3,597,089	0	40,349	0	1,095,538	0	1,095,538	(285,191)	U	12/07/2012
68618W-10-0	ORIENTAL FINL GROUP INC COM		F	82,478.000	1,101,081	13.350	1,101,081	897,061	4,949	14,803	0	124,859	22,147	102,712	0	L	12/14/2012
896749-10-8	Triple-S Management Corp COM		F	18,400.000	339,848	18.470	339,848	361,153	0	0	0	(23,277)	0	(23,277)	0	L	11/12/2012
929AQT-90-6	GENERAL PPTY TR AUSTRALIA COM		D	128,356.000	0	0.000	0	0	0	0	0	0	0	0	0	U	08/06/2009
A2783C-11-9	IMMOEAST AG COM		D	44,008.000	0	0.000	0	0	0	0	0	0	0	0	0	L	04/28/2010
A27849-14-9	IMMOFINANZ AG COM		D	66,013.000	276,412	4.190	276,412	220,768	0	12,809	0	87,307	0	87,307	4,347	U	08/02/2011
B33432-12-9	DELHAIZE FRERES BELGIUM COM		D	15,949.000	636,072	39.880	636,072	594,418	0	0	0	32,028	0	32,028	9,626	U	12/18/2012
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA COM		D	1,493.000	118,378	79.290	118,378	114,132	0	0	0	2,514	0	2,514	1,731	L	12/07/2012
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM		D	61,375.000	5,319,470	86.670	5,319,470	3,173,222	0	96,605	0	1,479,682	0	1,479,682	42,996	U	05/22/2012
D0066B-10-2	ADIDAS-SALMON AG COM		D	18,430.000	1,635,992	88.770	1,635,992	1,332,378	0	3,017	0	238,092	0	238,092	89,527	U	08/08/2012
D03080-11-2	ALLIANZ AG HLDG GERMANY COM		D	17,277.000	2,387,134	138.170	2,387,134	2,005,324	0	0	0	293,419	0	293,419	88,391	L	12/18/2012
D06216-10-1	BASF AG GERMANY COM		D	91,753.000	8,606,813	93.800	8,606,813	6,425,318	0	245,587	0	1,566,663	0	1,566,663	89,199	U	12/18/2012
D07112-11-9	BAYER AG GERMANY COM		D	83,345.000	7,899,420	94.780	7,899,420	5,653,333	0	118,422	0	2,290,278	0	2,290,278	164,488	U	07/17/2012
D12096-10-9	Bayerische Motoren Werke AG COM		D	15,763.000	1,515,627	96.150	1,515,627	1,421,431	0	0	0	76,795	0	76,795	17,401	L	12/18/2012
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM		D	17,983.000	2,076,653	115.480	2,076,653	1,546,617	0	35,703	0	523,679	0	523,679	6,357	U	03/01/2012
D18190-89-8	DEUTSCHE BANK AG COM		D	8,829.000	383,543	43.440	383,543	383,619	0	8,186	0	(1,791)	10	(1,801)	1,730	L	04/24/2012
D19225-10-7	DEUTSCHE POST AG COM		D	131,734.000	2,883,057	21.890	2,883,057	2,314,718	0	86,531	0	605,724	0	605,724	29,932	U	11/13/2012
D2035M-10-2	DEUTSCHE TELEKOM COM		D	242,488.000	2,747,789	11.330	2,747,789	2,954,349	0	0	0	(314,684)	0	(314,684)	108,123	U	10/17/2012
D27348-12-3	FRESENIUS SE & CO KGAA COM		D	5,342.000	613,436	114.830	613,436	520,383	0	6,514	0	110,168	0	110,168	7,543	U	07/17/2012
D3015J-13-5	Hannover Rueckversicherung AG COM		D	20,777.000	1,615,056	77.730	1,615,056	848,970	0	57,219	0	569,334	0	569,334	11,993	U	08/01/2008
D32051-12-6	HENKEL KGAA COM		D	19,649.000	1,611,306	82.000	1,611,306	1,219,155	0	20,657	0	455,927	0	455,927	17,962	U	03/03/2011
D32051-14-2	Henkel KGaA COM		D	5,670.000	388,194	68.470	388,194	157,609	0	5,812	0	110,625	0	110,625	2,275	U	02/14/2008
D48164-12-9	K plus S AG COM		D	11,881.000	548,237	46.140	548,237	584,241	0	0	0	(61,390)	0	(61,390)	25,385	U	09/07/2012
D5032B-10-2	Lanxess AG COM		D	4,488.000	392,118	87.370	392,118	279,526	0	4,860	0	104,566	0	104,566	8,026	U	01/19/2012
D50348-10-7	LINDE AG GERMANY COM		D	6,018.000	1,047,305	174.030	1,047,305	972,037	0	0	0	31,298	0	31,298	43,971	U	10/17/2012
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM		D	32,983.000	5,913,931	179.300	5,913,931	4,639,635	0	28,542	0	1,154,633	69,034	1,085,599	216,370	U	12/07/2012
D66992-10-4	SAP GERMANY COM		D	26,579.000	2,126,684	80.010	2,126,684	1,346,774	0	36,789	0	697,289	0	697,289	19,872	U	11/01/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
D82781-10-1	SUEDZUCKER AG COM		D	103,561.000	4,231,214	40.860	4,231,214	3,325,715	0	72,914	0	790,382	0	790,382	115,117	U	10/17/2012
E04908-11-2	Amadeus IT Holding SA COM		D	44,487.000	1,117,314	25.120	1,117,314	879,344	0	10,731	0	209,319	0	209,319	28,650	U	05/22/2012
E1786T-21-6	BANCO SANTANDER SA COM		D	27,727.000	222,987	8.040	222,987	175,015	0	0	0	42,553	11	42,542	2,615	L	11/05/2012
E3125D-10-0	Ferrovial SA COM		D	203,246.000	3,001,147	14.770	3,001,147	2,856,129	0	245,732	0	81,734	0	81,734	63,284	U	12/18/2012
E41759-10-6	Enagas COM		D	201,061.000	4,278,372	21.280	4,278,372	3,797,201	0	184,464	0	373,219	0	373,219	96,654	U	12/18/2012
E42807-10-2	Red Electrica Corp SA COM		D	39,918.000	1,963,020	49.180	1,963,020	1,754,943	0	100,934	0	261,049	0	261,049	27,927	U	05/22/2012
E6164R-10-4	Iberdrola SA COM		D	87,730.000	485,207	5.530	485,207	382,848	0	3,293	0	89,978	0	89,978	12,381	L	05/22/2012
E6282J-10-9	INDITEX COM		D	41,585.000	5,784,108	139.090	5,784,108	4,810,336	0	40,389	0	766,722	0	766,722	207,050	L	11/13/2012
E8471S-13-0	REPSOL SPAIN COM		D	48,864.000	987,916	20.220	987,916	1,040,132	30,472	0	0	(54,034)	0	(54,034)	1,818	U	12/18/2012
E90183-18-2	TELEFONICA S.A. COM		D	10,820.000	145,361	13.430	145,361	152,100	0	0	0	(8,620)	0	(8,620)	1,880	L	10/17/2012
F01764-10-3	Air Liquide SA COM		D	9,882.000	1,238,352	125.310	1,238,352	1,171,292	0	0	0	26,625	0	26,625	40,435	L	12/18/2012
F06106-10-2	AXA FRANCE COM		D	151,430.000	2,665,265	17.600	2,665,265	1,958,181	0	1	0	570,798	2	570,796	136,291	U	08/08/2012
F10080-10-3	SOCIETE BIC FRANCE COM		D	4,474.000	532,754	119.080	532,754	449,305	0	0	0	61,692	0	61,692	21,757	U	06/19/2012
F13587-12-0	CAP GEMINI SA COM		D	65,728.000	2,847,509	43.320	2,847,509	2,339,597	0	48,643	0	425,212	0	425,212	82,701	U	06/14/2012
F14133-10-6	CASINO FRANCE COM		D	6,324.000	601,138	95.060	601,138	518,213	0	1,473	0	46,564	0	46,564	35,066	U	08/08/2012
F17114-10-3	EUROPEAN AERONAUTIC COM		D	131,195.000	5,102,541	38.890	5,102,541	4,403,609	0	31,636	0	511,685	0	511,685	93,470	L	12/18/2012
F2349S-10-8	CGG Veritas COM		D	7,380.000	219,796	29.780	219,796	224,432	0	0	0	(8,041)	0	(8,041)	3,404	L	12/07/2012
F2457H-10-0	DASSAULT SYSTEMES SA COM		D	36,162.000	4,015,748	111.050	4,015,748	3,191,226	0	22,695	0	677,173	0	677,173	131,854	U	09/07/2012
F26334-10-6	Christian Dior SA COM		D	1,866.000	315,512	169.090	315,512	258,793	0	6,696	0	89,859	0	89,859	3,733	U	09/09/2011
F2940H-11-3	EDF SA COM		D	52,802.000	973,206	18.430	973,206	964,957	0	12,906	0	2,412	0	2,412	5,838	U	12/18/2012
F30198-10-9	Icade SA INACTIVE REIT		D	899.000	79,316	88.230	79,316	78,319	0	0	0	(1,642)	0	(1,642)	2,640	U	12/07/2012
F42651-11-1	GAZ DE FRANCE COM		D	167,788.000	3,445,372	20.530	3,445,372	3,724,652	0	1,009	0	(365,723)	0	(365,723)	86,443	L	11/13/2012
F43218-10-0	Vinci SA COM		D	13,325.000	631,734	47.410	631,734	599,513	0	0	0	23,693	0	23,693	8,528	L	12/18/2012
F43281-11-6	VIVENDI COM		D	72,825.200	1,627,416	22.350	1,627,416	1,412,554	0	5,335	0	127,427	24,511	102,916	97,134	L	08/08/2012
F49644-10-1	IMERYS COM		D	6,996.000	444,482	63.530	444,482	391,101	0	9,127	0	94,243	14,203	80,040	28,707	U	12/18/2012
F5548N-10-1	Sanofi-Aventis COM		D	106,434.000	10,017,629	94.120	10,017,629	6,860,374	0	310,480	0	1,901,027	0	1,901,027	148,702	U	12/18/2012
F56196-18-5	Legrand SA COM		D	1,586.000	66,650	42.020	66,650	66,228	0	0	0	306	0	306	116	U	12/18/2012
F61824-14-4	MICHELIN FRANCE COM		D	54,151.000	5,111,002	94.380	5,111,002	3,744,481	0	79,650	0	1,846,788	717,344	1,129,444	364,379	U	12/18/2012
F7782J-36-6	Rexel SA COM		D	11,486.000	233,810	20.360	233,810	191,279	0	0	0	33,252	0	33,252	9,280	L	06/14/2012
F86921-10-7	SCHNEIDER ELECTRIC SA COM		D	22,740.000	1,643,826	72.290	1,643,826	1,352,202	0	44,181	0	277,887	22	277,865	13,759	U	06/14/2012
F9069M-11-2	TECHNIP- COFLEXIP SA COM		D	6,527.000	747,275	114.490	747,275	594,743	0	13,349	0	123,327	0	123,327	8,613	L	11/01/2011
F91816-10-2	THALES SA COM		D	6,189.000	214,148	34.600	214,148	212,554	0	2,028	0	(5,083)	0	(5,083)	6,677	L	12/07/2012
F92124-10-0	TOTAL FINA ELF SA. COM		D	95,305.000	4,901,611	51.430	4,901,611	4,398,129	0	284,464	0	472,491	757,933	(285,442)	299,917	L	06/29/2011
F98947-10-8	ZODIAC COM		D	1,244.000	136,833	109.990	136,833	124,024	0	0	0	6,792	0	6,792	6,017	L	06/14/2012
G00434-11-1	Aberdeen Asset Management PLC COM		D	786,087.000	4,690,747	5.970	4,690,747	3,133,549	101,158	0	0	1,429,842	0	1,429,842	127,355	L	08/08/2012
G0129K-10-4	Aircastle Ltd COM		F	85,700.000	1,074,678	12.540	1,074,678	989,449	0	52,706	0	(15,426)	0	(15,426)	0	L	12/19/2011
G01767-10-5	ALKERMES INC COM		F	98,800.000	1,829,776	18.520	1,829,776	1,944,857	0	0	0	(115,081)	0	(115,081)	0	L	12/06/2012
G02604-11-7	AMEC COM		D	3,956.000	64,498	16.300	64,498	65,092	0	0	0	(819)	0	(819)	225	U	12/18/2012
G0398N-12-8	ANTOFAGASTA PLC ANTOFAGASTA HOLDINGS PLC		D	35,209.000	757,755	21.520	757,755	768,309	0	0	0	(15,743)	0	(15,743)	5,189	L	12/18/2012
000000-00-0	INCISIVE MEDIA COM		R	28,409.000	28,409	1.000	28,409	1	0	0	0	0	0	0	0	U	10/21/2009
G0483X-12-2	ARM HOLDINGS PLC COM		D	223,551.000	2,790,775	12.480	2,790,775	2,118,761	0	4,610	0	606,034	0	606,034	65,980	U	12/18/2012
G05600-13-8	Associated British Foods PLC COM		D	6,882.000	174,960	25.420	174,960	164,064	0	0	0	9,110	0	9,110	1,786	U	12/07/2012
G0593M-10-7	ASTRAZENECA COM		D	111,020.000	5,250,571	47.290	5,250,571	4,940,242	0	280,805	0	7,805	22,102	(14,297)	164,438	U	03/01/2012
G06890-15-2	Babcock International Group PL COM		D	117,724.000	1,847,584	15.690	1,847,584	1,309,156	13,395	43,977	0	430,565	0	430,565	57,237	U	08/08/2012
G08036-12-4	BARCLAYS BANK PLC ENGLAND COM		D	796,711.000	3,398,221	4.270	3,398,221	2,221,267	0	39,498	0	1,181,401	0	1,181,401	91,713	L	07/17/2012
G1104A-10-3	BILLITON PLC COM		D	123,662.000	4,280,563	34.620	4,280,563	3,944,472	0	140,084	0	451,674	23,202	428,472	163,102	L	03/01/2012
G1151C-10-1	Accenture PLC COM		F	242,500.000	16,126,250	66.500	16,126,250	16,122,531	0	99,792	0	536,778	0	536,778	0	L	11/12/2012
G12793-18-1	BP PLC COM		D	951,152.000	6,567,823	6.910	6,567,823	6,505,070	0	338,939	0	(610,984)	0	(610,984)	252,829	U	04/24/2012
G14896-10-7	BRITISH AEROSPACE PLC ENGLAND COM		D	468,019.000	2,563,017	5.480	2,563,017	2,054,364	0	155,126	0	448,723	62,036	386,687	102,660	L	11/17/2011
G15632-10-5	BRITISH SKY BROADCASTING PLC COM		D	78,391.000	977,346	12.470	977,346	856,277	0	35,301	0	46,915	0	46,915	38,045	U	09/09/2011
G15820-11-4	BT GROUP PLC COM		D	1,066,344.000	4,005,754	3.760	4,005,754	2,560,170	57,778	149,769	0	699,383	0	699,383	108,033	L	12/07/2012
G16962-10-5	Bunge Ltd INACTIVE COM		F	88,000.000	6,396,720	72.690	6,396,720	5,042,225	0	91,520	0	1,309,809	0	1,309,809	0	L	02/07/2012
G1846J-10-7	Capita Group PLC/The COM		D	150,549.000	1,847,616	12.270	1,847,616	1,752,165	0	6,970	0	59,067	0	59,067	36,384	L	11/13/2012
G2554F-11-3	COVIDIEN PLC COM		F	211,400.000	12,206,236	57.740	12,206,236	11,914,613	0	54,964	0	291,623	0	291,623	0	U	11/12/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G27823-10-6	Delphi Automotive PLC COM	LS	F	112,000.000	4,284,000	38.250	4,284,000	3,476,138	0	0	0	807,863	0	807,863	0	L	12/14/2012
G3075P-10-1	ENSTAR GROUP LTD COM		F	800.000	89,584	111.980	89,584	84,393	0	0	0	5,191	0	5,191	0	L	12/06/2012
G3157S-10-6	Ensco PLC COM		F	142,900.000	8,471,112	59.280	8,471,112	7,966,384	0	75,863	0	504,728	0	504,728	0	L	11/12/2012
G32655-10-5	EXPERIAN GROUP LIMITED COM		D	49,902.000	794,934	15.930	794,934	837,928	0	0	0	(56,332)	0	(56,332)	13,338	L	12/07/2012
000000-00-0	Quinn Group Limited Common Stock		F	1.000	0	0.000	0	1	0	0	0	(1)	0	(1)	0	U	02/07/2012
G36738-10-5	Fresh Del Monte Produce Inc COM		F	42,100.000	1,109,335	26.350	1,109,335	922,660	0	14,050	0	69,792	0	69,792	0	L	11/12/2012
G3700#-10-6	General Hotel Corp - Dif8 COM		F	378,506.000	0	0.000	0	1	0	0	0	0	0	0	0	L	12/14/2006
G371E2-10-8	Fresnillo PLC COM		D	23,690.000	711,245	30.020	711,245	736,058	0	0	0	(37,876)	0	(37,876)	13,062	U	11/13/2012
G3910J-11-2	GLAXOSMITHKLINE COM		D	232,796.000	5,051,772	21.700	5,051,772	4,346,624	88,041	314,693	0	(472,506)	0	(472,506)	200,564	L	01/19/2012
G39319-10-1	GLOBAL INDEMNITY PLC COM		F	9,100.000	201,383	22.130	201,383	159,819	0	0	0	25,190	5,707	19,483	0	L	11/12/2012
G39420-10-7	Glencore International PLC COM		D	77,111.000	440,333	5.710	440,333	435,802	0	0	0	(555)	0	(555)	5,087	L	10/17/2012
G42089-11-3	DIAGEO PLC NEW COM		D	144,446.000	4,195,822	29.050	4,195,822	2,221,716	0	100,896	0	864,074	0	864,074	88,877	L	10/17/2012
G4388N-10-6	Helen of Troy Ltd COM		F	26,400.000	881,496	33.390	881,496	601,649	0	0	0	71,016	0	71,016	0	L	11/05/2010
G43940-10-8	Hargreaves Lansdown PLC COM		D	38,757.000	429,027	11.070	429,027	455,337	0	0	0	(31,153)	0	(31,153)	4,843	L	12/18/2012
G4634U-16-9	HSBC HLDGS HONG KONG COM		D	960,183.000	10,096,669	10.520	10,096,669	8,347,271	0	340,895	0	2,556,223	577,553	1,978,670	320,718	L	07/17/2012
G47328-10-8	INCISIVE MEDIA HLDGS LTD COM		F	238,786.000	238,786	1.000	238,786	1	0	0	0	0	0	0	0	A	10/21/2009
G47791-10-1	Ingersoll-Rand PLC COM		F	98,100.000	4,704,876	47.960	4,704,876	4,122,751	0	31,392	0	582,125	0	582,125	0	L	07/30/2012
G4911B-10-8	Intertek Group PLC COM		D	7,229.000	364,155	50.370	364,155	315,638	0	1,655	0	38,232	0	38,232	10,285	U	10/17/2012
G4984A-11-0	ITV PLC COM		D	1,409,555.000	2,410,376	1.710	2,410,376	1,530,258	0	42,314	0	789,266	0	789,266	61,396	U	06/14/2012
G5221U-10-8	KAZAKHMYS LIMITED LONDON COM		D	64,820.000	819,739	12.650	819,739	705,829	0	184	0	97,066	0	97,066	16,844	U	11/13/2012
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM		D	1,269,187.000	3,003,820	2.370	3,003,820	2,464,278	0	54,659	0	383,009	0	383,009	51,338	U	12/18/2012
G5753U-11-2	Maiden Holdings Ltd COM		F	40,400.000	371,276	9.190	371,276	344,893	3,636	7,051	0	26,383	0	26,383	0	L	12/14/2012
G5790V-17-2	Man Group PLC COM		D	94,345.000	126,904	1.350	126,904	119,736	0	0	0	4,763	0	4,763	2,404	U	09/07/2012
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM		D	473,691.000	5,412,993	11.430	5,412,993	4,744,972	123,968	186,433	0	420,605	0	420,605	162,504	L	08/15/2012
G6500M-10-6	NEXT COM		D	40,915.000	2,466,757	60.290	2,466,757	2,304,791	22,908	0	0	98,071	0	98,071	63,896	L	11/13/2012
G6648D-10-9	Home Loan Servicing Solutions COM		F	60,800.000	1,149,120	18.900	1,149,120	948,444	7,296	24,861	0	200,676	0	200,676	0	L	12/14/2012
G67395-10-6	OLD MUTUAL PLC COM		D	165,442.120	479,226	2.900	479,226	348,456	0	66,720	0	65,085	0	65,085	15,983	L	11/17/2011
G7052T-10-1	Petrofac Ltd COM		D	19,124.000	504,527	26.380	504,527	440,591	0	9,177	0	54,931	0	54,931	19,139	U	07/17/2012
G72899-10-0	PRUDENTIAL CORP ENGLAND COM		D	234,691.000	3,301,798	14.070	3,301,798	2,541,559	0	96,673	0	811,231	0	811,231	100,581	U	08/08/2012
G7423K-11-0	RECKITT BENCKISER PLC COM		D	58,975.000	3,718,559	63.050	3,718,559	3,253,563	0	92,139	0	490,126	0	490,126	126,456	L	11/13/2012
G75754-10-4	RIO TINTO PLC COM		D	121,001.000	6,906,668	57.080	6,906,668	6,217,434	0	153,707	0	816,809	0	816,809	242,635	U	11/13/2012
G7690A-10-0	ROYAL DUTCH SHELL PLC COM		D	250,063.000	8,625,451	34.490	8,625,451	6,371,073	0	291,642	0	(533,346)	0	(533,346)	159,412	U	12/18/2012
G7690A-11-8	ROYAL DUTCH SHELL COM		D	187,209.000	6,618,704	35.360	6,618,704	5,807,118	0	195,917	0	(468,686)	0	(468,686)	157,089	U	12/18/2012
G77395-10-4	SABMILLER PLC COM		D	71,663.000	3,290,792	45.920	3,290,792	3,158,386	0	21,698	0	96,391	0	96,391	36,015	L	12/18/2012
G77732-10-8	SAINSBURY J PLC ENGLAND COM		D	638,845.000	3,583,665	5.610	3,583,665	3,050,531	46,401	50,387	0	465,979	66,967	399,012	122,201	L	12/18/2012
G7945E-10-5	SEADRILL LTD COM		D	79,585.000	2,907,234	36.530	2,907,234	2,853,369	0	250,459	0	(88,858)	0	(88,858)	142,723	U	12/07/2012
G82401-10-3	Smiths Group PLC COM		D	37,454.000	725,098	19.360	725,098	619,769	0	17,492	0	86,487	0	86,487	18,842	L	07/17/2012
G84228-10-8	STANDARD CHARTERED ENGLAND COM		D	159,705.000	4,084,814	25.580	4,084,814	3,693,727	0	22,374	0	347,504	0	347,504	72,527	U	10/17/2012
G84278-10-3	Standard Life PLC COM		D	379,691.000	2,049,680	5.400	2,049,680	1,518,975	0	18,243	0	501,752	0	501,752	28,953	U	12/07/2012
G86838-12-8	TATE & LYLE PLC ENGLAND COM		D	289,791.000	3,589,441	12.390	3,589,441	3,166,083	38,731	67,845	0	314,459	0	314,459	108,899	L	11/13/2012
G9127H-10-4	TUI Travel plc COM		D	402,862.000	1,849,957	4.590	1,849,957	1,334,719	0	46,943	0	650,326	165,872	484,454	61,427	U	12/07/2012
G93205-11-3	Vantage Drilling Co COM	LS	F	113,800.000	208,254	1.830	208,254	163,294	0	0	0	68,608	0	68,608	0	L	12/06/2012
G9328D-10-0	Vedanta Resources PLC COM		D	8,686.000	163,358	18.810	163,358	160,560	0	0	0	2,243	0	2,243	555	U	12/18/2012
G9387S-10-5	VODAFONE GROUP COM		D	900,157.000	2,259,920	2.510	2,259,920	1,843,201	76,554	269,335	0	(323,031)	0	(323,031)	80,258	L	07/17/2012
G96060-18-4	Whitbread PLC COM		D	22,179.000	882,192	39.780	882,192	692,374	7,811	0	0	161,217	0	161,217	28,600	L	08/08/2012
G9736L-11-6	Wolseley PLC COM		D	11,594.000	546,535	47.140	546,535	532,849	0	0	0	3,225	0	3,225	10,461	U	12/07/2012
G98268-10-8	Xyratex Ltd COM		F	17,100.000	143,811	8.410	143,811	139,772	0	40,442	0	(83,961)	0	(83,961)	0	L	08/09/2011
G9826T-10-2	Xstrata PLC COM		D	192,704.000	3,317,215	17.210	3,317,215	3,117,176	0	5,693	0	132,473	0	132,473	67,567	U	09/07/2012
G98290-10-2	XL GROUP PLC COM		F	254,000.000	6,365,240	25.060	6,365,240	5,082,227	0	80,982	0	1,233,662	0	1,233,662	0	L	07/16/2012
H0023R-10-5	ACE LIMITED COM		F	187,600.000	14,970,480	79.800	14,970,480	11,997,323	0	428,193	0	1,653,100	0	1,653,100	0	L	07/16/2012
H0032X-13-5	Actelion Ltd COM		D	17,887.000	850,580	47.550	850,580	860,836	0	0	0	(48,602)	0	(48,602)	38,346	U	10/17/2012
H22206-19-9	EMS-Chemie Holding AG COM		D	359.000	84,475	235.310	84,475	85,274	0	0	0	(2,280)	0	(2,280)	1,481	L	12/07/2012
H25662-12-5	Cie Financiere Richemont SA COM		D	60,191.000	4,694,819	78.000	4,694,819	3,471,596	0	35,241	0	1,296,498	0	1,296,498	40,736	L	03/01/2012
H4407G-10-7	Julius Baer Holding AG COM		D	32,393.000	437,026	13.490	437,026	427,923	0	0	0	1,671	0	1,671	7,433	L	12/07/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
H50524-10-9	LONZA GROUP AG COM		D	5,612.000	302,609	53.920	302,609	291,089	0	13,221	0	10,638	0	10,638	882	L	03/01/2012
H57312-22-7	NESTLES SWITZERLAND COM		D	179,392.000	11,679,881	65.110	11,679,881	6,422,149	0	385,173	0	1,120,638	2,220	1,118,418	215,715	L	02/07/2012
H5820Q-10-1	NOVARTIS AG-REG SHS COM		D	79,280.000	4,975,569	62.760	4,975,569	4,042,253	0	197,301	0	326,444	0	326,444	96,312	L	09/09/2011
H5833N-10-3	NOBLE CORP COM		F	175,500.000	6,110,910	34.820	6,110,910	5,986,444	0	0	0	124,466	0	124,466	0	L	12/14/2012
H69293-11-8	ROCHE HLDGS SWITZERLAND COM		D	54,670.000	10,988,945	201.010	10,988,945	8,020,162	0	300,334	0	1,367,621	0	1,367,621	212,576	L	10/17/2012
H7303M-10-2	ABB LTD COM		D	11,891.000	243,562	20.480	243,562	236,899	0	0	0	2,548	0	2,548	4,115	L	12/07/2012
H7354Q-12-7	Swiss Life Holding COM		D	3,006.000	398,655	132.620	398,655	359,541	0	0	0	23,955	0	23,955	15,159	L	11/13/2012
H7484G-10-6	SOC GEN SURVEILLANCE SWITZ COM		D	117.000	258,949	2,213.240	258,949	222,158	0	0	0	20,822	0	20,822	15,969	U	07/17/2012
H84140-11-2	SYNGENTA AG COM		D	9,713.000	3,889,869	400.480	3,889,869	3,126,003	0	38,927	0	422,362	0	422,362	60,831	L	12/18/2012
H8431B-10-9	SWISS RE LTD COM		D	76,146.000	5,481,780	71.990	5,481,780	4,284,958	0	87,955	0	978,700	0	978,700	43,225	U	12/07/2012
H8817H-10-0	Transocean Ltd COM		D	18,272.000	805,214	44.070	805,214	805,735	0	14,090	0	(25,805)	0	(25,805)	25,283	L	11/13/2012
J00056-10-1	ABC-Mart Inc COM		D	9,000.000	391,893	43.540	391,893	396,854	0	0	0	22,331	0	22,331	(27,291)	U	12/18/2012
J00662-11-4	Air Water Inc COM		D	39,000.000	497,057	12.750	497,057	498,252	0	0	0	18,155	0	18,155	(19,351)	U	12/18/2012
J0172K-10-7	Aozora Bank Ltd COM		D	1,429,000.000	4,363,106	3.050	4,363,106	3,922,837	0	38,015	0	578,954	0	578,954	(315,163)	L	12/18/2012
J05523-10-5	CENTRAL JAPAN RLWY COM		D	47,500.000	3,845,487	80.960	3,845,487	4,013,529	0	50,319	0	268,681	8,672	260,009	(439,244)	U	10/17/2012
J05817-10-1	TAIHEIYO CEMENT COM		D	324,000.000	884,335	2.730	884,335	774,137	0	0	0	140,049	0	140,049	(29,851)	U	12/18/2012
J06237-10-1	CHIYODA CORP JAPAN COM		D	174,000.000	2,471,196	14.200	2,471,196	2,300,363	0	6,607	0	412,778	0	412,778	(210,220)	U	11/13/2012
J07014-10-3	Chugoku Bank Ltd/The COM		D	8,000.000	111,120	13.890	111,120	113,579	0	0	0	2,947	0	2,947	(5,405)	U	12/07/2012
J08484-14-9	DAICEL CHEM INDS JAPAN COM		D	74,000.000	485,260	6.560	485,260	440,257	0	1,406	0	82,854	0	82,854	(37,852)	U	11/13/2012
J09072-11-7	Daihatsu Motor Co Ltd COM		D	114,000.000	2,255,872	19.790	2,255,872	2,128,503	0	57,427	0	325,775	0	325,775	(198,406)	U	10/17/2012
J11193-10-9	DAIWA BANK HOLDING CO COM		D	760,100.000	3,446,009	4.530	3,446,009	3,440,376	0	111,517	0	435,416	0	435,416	(383,705)	A	12/07/2012
J11508-12-4	DAIWA HOUSE IND CO LTD JAPAN COM		D	51,000.000	872,365	17.110	872,365	608,467	0	15,979	0	333,608	0	333,608	(69,744)	U	09/09/2011
J11918-11-7	KDDI CORP JPY5000		D	73,800.000	5,197,964	70.430	5,197,964	4,635,995	0	109,506	0	749,880	0	749,880	(376,416)	L	12/18/2012
J12222-10-5	DIAMOND LEASE COMPANY COMMON STOCK		D	2,530.000	107,971	42.680	107,971	112,189	0	0	0	5,598	0	5,598	(9,816)	U	10/17/2012
J1257M-10-9	EAST JAPAN RAILWAYS JAPAN COM		D	40,900.000	2,639,473	64.540	2,639,473	2,612,208	0	23,785	0	180,080	0	180,080	(195,645)	U	12/18/2012
J1257N-10-7	Dena Co Ltd COM		D	47,700.000	1,567,841	32.870	1,567,841	1,474,272	0	0	0	220,700	0	220,700	(127,132)	U	11/13/2012
J13398-10-2	FAMILYMART CO COM		D	2,600.000	106,899	41.120	106,899	117,776	0	0	0	(3,258)	0	(3,258)	(7,619)	U	12/07/2012
J14406-13-6	FUJI HEAVY INDS JPY50		D	392,000.000	4,878,182	12.440	4,878,182	2,996,388	0	23,956	0	2,128,760	0	2,128,760	(246,966)	U	07/17/2012
J15078-10-8	Miraca Holdings Inc COM		D	2,900.000	116,550	40.190	116,550	119,536	0	0	0	6,753	0	6,753	(9,740)	U	11/13/2012
J19174-10-1	Hakuhodo DY Holdings Inc COM		D	14,120.000	909,598	64.420	909,598	888,543	0	7,580	0	92,227	0	92,227	(73,222)	U	12/07/2012
J20454-11-2	HITACHI LTD JAPAN COM		D	175,000.000	1,020,066	5.830	1,020,066	840,961	0	21,649	0	200,044	0	200,044	(98,876)	U	09/09/2011
J2388K-10-3	Idemitsu Kosan Co Ltd COM		D	2,300.000	198,971	86.510	198,971	235,628	0	5,777	0	(2,284)	0	(2,284)	(26,631)	U	08/08/2012
J2467E-10-1	INPEX HOLDINGS INC COM		D	39.000	206,355	5,291.160	206,355	209,900	0	0	0	6,445	0	6,445	(9,989)	U	12/07/2012
J24994-10-5	Isuzu Motors Ltd COM		D	265,000.000	1,566,125	5.910	1,566,125	1,273,932	0	21,400	0	400,850	0	400,850	(129,605)	L	09/07/2012
J2501P-10-4	ITOCHU CORP COM		D	287,000.000	3,010,571	10.490	3,010,571	2,926,476	0	49,658	0	284,352	0	284,352	(203,813)	U	12/18/2012
J25022-10-4	ITOCHU TECHNO SCIENCE CO COM		D	7,000.000	287,804	41.120	287,804	327,511	0	4,187	0	(8,463)	0	(8,463)	(31,244)	U	11/13/2012
J2616#-10-8	Japan Investor Solutions & Tec Common St		F	2,000.000	947,140	473.570	947,140	947,149	0	0	0	0	0	0	0	U	09/06/2000
J26945-10-5	JGC CORP JAPAN COM		D	50,000.000	1,547,447	30.950	1,547,447	1,268,806	0	20,748	0	427,622	0	427,622	(140,296)	U	11/13/2012
J28751-12-1	AEON CO LTD COM		D	75,100.000	857,268	11.420	857,268	873,395	0	32,622	0	(73,253)	0	(73,253)	(101,201)	U	08/02/2011
J32491-10-2	KEYENCE CORPORATION COM		D	1,200.000	331,279	276.070	331,279	287,839	0	77	0	68,425	0	68,425	(24,986)	L	07/17/2012
J36060-11-9	KONICA MINOLTA HOLDINGS INC COM		D	101,500.000	723,113	7.120	723,113	651,555	0	0	0	124,646	0	124,646	(53,087)	U	11/13/2012
J36662-13-8	KUBOTA LTD JAPAN COM		D	64,000.000	729,821	11.400	729,821	665,958	0	0	0	108,658	0	108,658	(44,795)	U	12/07/2012
J3871L-10-3	LAWSON INC COM		D	6,500.000	441,277	67.890	441,277	458,852	0	0	0	17,704	0	17,704	(35,279)	U	12/07/2012
J39788-13-8	MARUBENI CORP JAPAN COM		D	550,000.000	3,905,626	7.100	3,905,626	3,415,946	0	107,603	0	778,490	2,579	775,911	(343,035)	U	08/08/2012
J44002-12-9	MITSUBISHI HEAVY INDS JAPAN COM		D	41,000.000	196,785	4.800	196,785	189,308	0	0	0	16,487	0	16,487	(9,009)	U	12/07/2012
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP COM		D	559,800.000	2,984,650	5.330	2,984,650	2,614,843	0	83,127	0	908,846	0	908,846	(303,382)	U	11/01/2011
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM		D	2,634,600.000	4,783,811	1.820	4,783,811	4,345,398	0	112,772	0	1,109,775	16,134	1,093,641	(444,874)	U	12/18/2012
J48454-10-2	Namco Bandai Holdings Inc COM		D	173,200.000	2,237,488	12.920	2,237,488	2,684,977	0	16,876	0	(213,276)	0	(213,276)	(234,214)	U	12/07/2012
J48818-12-4	NEC CORP JAPAN COM		D	774,000.000	1,620,239	2.090	1,620,239	1,384,585	0	0	0	324,116	0	324,116	(88,462)	U	12/18/2012
J57418-10-5	Hitachi High-Technologies Corp COM		D	15,200.000	312,034	20.530	312,034	355,431	0	377	0	(12,361)	0	(12,361)	(31,036)	U	10/17/2012
J58472-11-9	NITTO DENKO CORP JAPAN COM		D	35,900.000	1,752,131	48.810	1,752,131	1,479,750	0	21,765	0	397,146	0	397,146	(124,764)	U	08/08/2012
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM		D	104,600.000	4,391,349	41.980	4,391,349	4,668,760	0	180,792	0	(301,551)	0	(301,551)	(512,987)	U	10/17/2012
J59568-13-9	Odakyu Electric Railway Co Ltd COM		D	15,000.000	155,786	10.390	155,786	151,973	0	637	0	17,390	0	17,390	(13,578)	U	07/17/2012
J6150N-10-4	CHUO MITSUI TRUST HOLDINGS INC COM		D	667,000.000	2,321,945	3.480	2,321,945	2,208,951	0	72,266	0	654,787	37,204	617,583	(254,853)	U	08/02/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J6174U-10-0	ORIENTAL LAND CO COM		D	21,000.000	2,542,879	121.090	2,542,879	2,755,942	0	5,465	0	(1,612)	0	(1,612)	(211,451)	U	12/07/2012
J61933-12-3	ORIX CORP JAPAN COM		D	15,450.000	1,731,458	112.070	1,731,458	1,444,656	0	17,763	0	724,657	94,386	630,271	(175,938)	U	06/01/2011
J6243L-10-7	Otsuka Corp COM		D	18,500.000	1,395,015	75.410	1,395,015	1,396,166	31,024	13,378	0	141,775	0	141,775	(132,260)	U	11/13/2012
J69972-10-7	SECOM CO LTD JAPAN COM		D	15,400.000	772,093	50.140	772,093	774,406	0	0	0	54,011	0	54,011	(56,324)	U	12/07/2012
J7165H-10-8	Seven & I Holdings Co Ltd COM		D	40,700.000	1,147,122	28.190	1,147,122	1,135,807	0	29,736	0	124,959	0	124,959	(125,059)	L	05/22/2012
J72262-10-8	SHIMANO INC JAPAN COM		D	9,300.000	593,720	63.840	593,720	546,422	672	4,449	0	92,369	0	92,369	(45,071)	U	06/19/2012
J75734-10-3	SMC JAPAN COM		D	0.000	0	0.000	0	0	3,793	0	0	0	0	0	0	U	02/16/2011
J75963-10-8	SOFTBANK CORP (9984) COM		D	156,500.000	5,683,340	36.320	5,683,340	5,154,302	0	56,572	0	1,284,379	0	1,284,379	(485,623)	L	10/17/2012
J76379-10-6	SONY CORP JAPAN COM		D	146,400.000	1,622,057	11.080	1,622,057	1,719,570	0	22,240	0	57,709	0	57,709	(155,222)	L	08/08/2012
J77282-11-9	SUMITOMO CORP JAPAN COM		D	21,200.000	269,705	12.720	269,705	245,277	0	13,365	0	15,140	0	15,140	(32,547)	U	03/30/2010
J77712-12-3	SUMITOMO METAL MINING JAPAN COM		D	110,000.000	1,536,807	13.970	1,536,807	1,490,525	0	0	0	130,278	0	130,278	(83,996)	U	12/18/2012
J7771X-10-9	SUMITOMO MITSUI FINL GR COM		D	109,700.000	3,952,067	36.030	3,952,067	3,376,302	0	136,200	0	1,327,036	19,831	1,307,205	(412,024)	U	11/17/2011
J78529-13-8	Suzuki Motor Corp COM		D	141,000.000	3,656,069	25.930	3,656,069	3,220,037	0	8,696	0	629,258	0	629,258	(193,227)	U	12/18/2012
J79561-13-0	TAISEI CORP JAPAN COM		D	28,000.000	92,616	3.310	92,616	79,233	0	0	0	17,153	0	17,153	(3,771)	U	12/07/2012
J91128-10-8	TOYODA GOSEI CO COM		D	107,300.000	2,158,037	20.110	2,158,037	2,137,914	0	16,461	0	187,458	0	187,458	(167,334)	U	12/07/2012
J92676-11-3	TOYOTA MOTOR CORP JAPAN COM		D	53,200.000	2,464,188	46.320	2,464,188	2,038,495	0	39,256	0	811,137	0	811,137	(218,440)	L	06/14/2012
J92719-11-1	Toyota Tsusho Corp COM		D	138,100.000	3,376,434	24.450	3,376,434	2,985,636	0	9,805	0	625,292	0	625,292	(234,494)	U	12/18/2012
J93407-12-0	Tsumura & Co COM		D	8,100.000	244,504	30.190	244,504	258,945	0	0	0	(4,331)	0	(4,331)	(10,111)	U	12/18/2012
J95094-10-8	WEST JAPAN RAILWAY CO COM		D	42,600.000	1,675,129	39.320	1,675,129	1,810,789	0	19,226	0	21,872	0	21,872	(165,780)	U	10/17/2012
J95402-10-3	YAHOO JAPAN CORPORATION COMMON STOCK		D	7,572.000	2,439,784	322.210	2,439,784	2,751,192	0	0	0	(66,951)	0	(66,951)	(244,458)	U	10/17/2012
J96216-12-2	ASTELLA PHARMA INC COM		D	1,400.000	62,742	44.820	62,742	67,450	0	0	0	(2,598)	0	(2,598)	(2,110)	L	12/18/2012
J97272-12-4	YOKOGAWA ELEC JAPAN COM		D	11,000.000	119,713	10.880	119,713	108,917	0	0	0	19,671	0	19,671	(8,874)	U	11/13/2012
K16018-16-8	Coloplast A/S COM		D	38,575.000	1,884,750	48.860	1,884,750	1,162,387	0	27,218	0	737,388	0	737,388	10,567	L	12/19/2012
K3013J-13-9	DSV A/S COM		D	16,729.000	430,707	25.750	430,707	365,953	0	0	0	60,318	0	60,318	4,436	L	10/17/2012
K7314N-10-3	NOVO-NORDISK AS COM		D	20,855.000	3,377,500	161.950	3,377,500	2,543,322	0	30,057	0	532,221	0	532,221	50,468	L	12/18/2012
K9471L-15-1	TELE DANMARK DENMARK COM		D	17,543.000	124,123	7.080	124,123	115,482	0	0	0	4,395	0	4,395	4,245	L	11/13/2012
L90272-10-2	Tenaris SA COM		D	20,806.000	427,369	20.540	427,369	435,870	0	2,705	0	(28,986)	0	(28,986)	20,485	L	09/07/2012
M1586M-11-5	Bank Hapoalim BM COM		D	53,062.000	226,834	4.280	226,834	222,808	0	0	0	(1,952)	0	(1,952)	5,978	L	12/10/2012
M5920A-10-9	Israel Chemicals Ltd COM		D	41,352.000	494,748	11.960	494,748	438,472	0	30,968	0	44,489	0	44,489	11,787	L	07/17/2012
M8769Q-10-2	Teva Pharmaceutical Industries COM		D	3,429.000	127,654	37.230	127,654	134,447	0	2,681	0	(9,201)	18,658	(27,859)	16,152	L	07/17/2012
N0089J-12-3	AEGON NV COM		D	253,224.000	1,603,484	6.330	1,603,484	1,439,063	0	0	0	119,456	0	119,456	44,965	L	12/18/2012
N0137M-25-0	AHOLD NV NETHERLANDS COM		D	257,788.000	3,444,559	13.360	3,444,559	3,408,663	0	135,617	0	(59,445)	0	(59,445)	40,184	L	03/01/2012
N07831-10-5	AVG Technologies NV COM		F	37,400.000	592,042	15.830	592,042	504,162	0	0	0	87,880	0	87,880	0	L	12/14/2012
N14952-26-6	Koninklijke Boskalis Westminst COM		D	9,605.000	430,550	44.830	430,550	416,929	0	0	0	9,603	0	9,603	4,018	U	12/18/2012
N2545B-10-1	Directional Cap Hldgs NV Net Common Stoc	R	D	100.000	0	0.000	0	2	0	0	0	0	0	0	0	U	01/01/2001
N3465M-10-8	Gemalto NV COM		D	23,122.000	2,072,915	89.650	2,072,915	2,075,215	0	0	0	(64,728)	0	(64,728)	62,428	L	12/18/2012
N39338-19-4	Heineken Holding NV COM		D	38,384.000	2,096,838	54.630	2,096,838	1,655,751	0	38,538	0	426,460	0	426,460	10,542	L	12/07/2012
N39427-15-3	Heineken NV Nether INACTIVE COM		D	34,566.000	2,300,009	66.540	2,300,009	1,876,370	0	38,424	0	643,868	0	643,868	19,974	L	03/01/2012
N53745-10-0	LyondellBasell Industries NV COM		F	72,200.000	4,121,898	57.090	4,121,898	2,771,036	0	256,310	0	1,350,862	0	1,350,862	0	U	05/21/2012
N65297-19-9	DSM NV COM		D	16,121.000	973,217	60.370	973,217	717,398	0	20,175	0	209,348	39,435	169,913	41,640	L	08/08/2012
N6748L-10-2	Orthofix International NV COM		F	26,000.000	1,022,580	39.330	1,022,580	982,608	0	0	0	(2,408)	0	(2,408)	0	L	11/12/2012
N69830-14-7	PHILIPS ELEC (KON) COM		D	107,584.000	2,821,882	26.230	2,821,882	2,371,518	0	0	0	320,070	0	320,070	130,294	L	12/07/2012
N82188-AB-0	Stahl International Class A Shares in To		D	18,509.000	244	0.010	244	245	0	0	0	0	8	(8)	12	U	02/26/2010
N82188-AC-8	Stahl International Option with Winvst I		D	1.000	1	1.320	1	1	0	0	0	0	0	0	0	U	02/26/2010
N8981F-15-6	UNILEVER NV CVA COM		D	123,562.000	4,697,341	38.020	4,697,341	3,997,584	0	104,974	0	272,554	0	272,554	131,849	L	09/07/2012
N9651R-10-8	WORLD ONLINE INTERNATIONAL COM		D	28,073.000	0	0.000	0	0	0	0	0	0	0	0	0	L	06/30/2000
P16994-13-2	Banco Latinoamericano de Expor COM		F	18,900.000	407,484	21.560	407,484	344,385	0	11,130	0	64,781	0	64,781	0	L	12/14/2012
Q09504-13-7	AUST & NZ BANK GRP COM		D	111,334.000	2,895,453	26.010	2,895,453	2,820,662	0	131,880	0	46,102	0	46,102	28,690	U	10/17/2012
Q18193-12-0	BHP Billiton COM		D	94,222.000	3,629,170	38.520	3,629,170	3,115,934	0	87,255	0	253,765	0	253,765	32,570	L	12/07/2012
Q2594P-14-6	AMATIL LTD AUSTRALIA COM		D	19,899.000	277,865	13.960	277,865	210,749	0	16,024	0	40,050	0	40,050	3,003	U	12/07/2012
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM		D	61,756.000	3,986,676	64.560	3,986,676	3,169,248	0	162,301	0	670,032	16,722	653,310	52,496	L	09/07/2012
Q3018U-10-9	CSL COM		D	34,894.000	1,952,633	55.960	1,952,633	1,174,678	0	29,656	0	789,556	0	789,556	15,158	L	07/17/2012
Q39360-10-4	Fortescue Metals Group Ltd COM		D	596,102.000	2,877,760	4.830	2,877,760	2,943,819	0	45,038	0	(77,460)	0	(77,460)	11,401	L	08/08/2012
Q3972N-10-9	OFS Retail Property Trust COM		D	517,466.000	1,028,802	1.990	1,028,802	1,047,548	36,532	0	0	(29,325)	0	(29,325)	10,579	L	10/17/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Q40060-10-7	GENERAL PPTY TR AUSTRALIA COM		D	589,132.000	2,250,824	3.820	2,250,824	1,934,933	0	89,706	0	281,993	0	281,993	23,572	U	10/17/2012
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM		D	277,791.000	2,676,376	9.630	2,676,376	2,112,533	0	63,552	0	511,978	0	511,978	51,865	U	08/08/2012
Q65336-11-9	NATL AUSTRALIA BK AUSTRALIA COM		D	47,474.000	1,232,188	25.960	1,232,188	1,181,496	0	126,813	0	51,146	0	51,146	(455)	U	01/19/2012
Q6651B-11-4	NEW CREST MINING AUSTRALIA COM		D	51,347.000	1,182,382	23.030	1,182,382	1,459,977	0	0	0	(294,668)	0	(294,668)	17,073	U	10/17/2012
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM		D	234,346.000	1,141,068	4.870	1,141,068	1,053,915	0	0	0	75,660	0	75,660	11,493	L	10/17/2012
Q7161P-12-2	OZ Minerals Ltd COM		D	28,338.000	197,117	6.960	197,117	225,085	0	0	0	(26,975)	0	(26,975)	(993)	L	11/13/2012
Q778A4-10-3	AURIZON HOLDINGS LTD NPV COM		D	175,551.000	681,641	3.880	681,641	675,641	0	0	0	(1,900)	0	(1,900)	7,901	U	10/17/2012
Q7982Y-10-4	Ramsay Health Care Ltd COM		D	20,347.000	576,270	28.320	576,270	400,273	0	15,104	0	163,360	0	163,360	4,446	U	04/24/2012
Q81437-10-7	RIO TINTO LIMITED COM		D	3,733.000	255,828	68.530	255,828	263,130	0	7,038	0	22,785	27	22,758	3,011	U	11/13/2012
Q8604X-10-2	SP AusNet COM		D	291,252.000	335,639	1.150	335,639	271,176	0	23,757	0	53,697	0	53,697	3,227	U	12/07/2012
Q8802S-10-3	SUNCORP METWAY LIMITED COM		D	45,623.000	481,710	10.560	481,710	451,352	0	0	0	27,285	0	27,285	3,073	U	11/13/2012
Q95870-10-3	WESFARMERS COM		D	35,989.000	1,376,855	38.260	1,376,855	1,156,141	0	53,709	0	205,994	0	205,994	14,720	U	07/17/2012
Q97145-10-8	WESTFIELD RETAIL TRUST COM		D	1,195,851.000	3,749,428	3.140	3,749,428	3,313,260	0	145,900	0	369,278	0	369,278	44,819	U	09/07/2012
Q97417-10-1	WESTPAC BANKING CORP AUSTRALIA COM		D	315,737.000	8,535,864	27.040	8,535,864	6,792,990	0	415,514	0	1,538,114	5,028	1,533,086	213,507	L	12/07/2012
Q97599-10-6	ILUKA RESOURCES COM		D	39,367.000	368,655	9.370	368,655	369,040	0	0	0	(3,974)	0	(3,974)	3,589	U	09/07/2012
Q98327-10-1	WOODSIDE PETROLEUM COM		D	25,407.000	893,671	35.170	893,671	912,280	0	0	0	(6,222)	0	(6,222)	(12,386)	L	12/18/2012
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM		D	124,473.000	3,790,253	30.450	3,790,253	3,819,524	0	0	0	9,560	0	9,560	(38,830)	L	12/18/2012
R17207-10-2	STATOIL ASA COM		D	81,571.000	2,037,333	24.980	2,037,333	1,773,319	0	36,626	0	(52,730)	0	(52,730)	134,670	L	06/14/2012
R1812S-10-5	DNB HOLDING ASA COM		D	84,933.000	1,074,387	12.650	1,074,387	1,065,137	0	0	0	(7,059)	0	(7,059)	16,308	L	12/18/2012
R89923-10-7	TELENOR ASA COM		D	14,988.000	302,168	20.160	302,168	300,816	0	0	0	(2,412)	0	(2,412)	3,763	L	12/18/2012
R9900C-10-6	YARA INTERNATIONAL ASA COM		D	61,799.000	3,040,369	49.200	3,040,369	2,625,859	0	25,155	0	280,461	0	280,461	134,049	U	11/13/2012
T3643A-11-1	ENI SPA ITALY COM		D	215,146.000	5,202,113	24.180	5,202,113	4,441,736	0	233,710	0	868,548	494,243	374,305	350,750	L	08/08/2012
T36792-10-8	ENEL SPA COM		D	760,566.000	3,146,567	4.140	3,146,567	3,076,708	0	153,403	0	52,615	2	52,613	17,246	L	03/01/2012
T42136-10-0	Fiat Industrial SpA COM		D	425,567.000	4,631,613	10.880	4,631,613	4,015,013	0	0	0	421,409	0	421,409	195,191	U	08/08/2012
T6444Z-11-0	LUXOTTICA GROUP SPA COM		D	9,960.000	407,988	40.960	407,988	353,238	0	0	0	36,244	0	36,244	18,506	U	09/07/2012
T7630L-10-5	Prysmian SpA COM		D	64,310.000	1,272,642	19.790	1,272,642	1,193,754	0	0	0	50,129	0	50,129	28,759	U	12/07/2012
V27915-10-3	DBS GROUP HOLDINGS LTD COM		D	28,000.000	340,172	12.150	340,172	293,302	0	6,384	0	34,792	0	34,792	12,078	U	05/22/2012
V39076-10-0	Golden Agri-Resources Ltd COM		D	786,000.000	418,256	0.530	418,256	404,562	0	3,856	0	(2,391)	0	(2,391)	16,086	L	11/14/2012
V53838-11-2	KEPPEL CORP SINGAPORE COM		D	183,000.000	1,647,974	9.010	1,647,974	1,575,387	0	58,630	0	108,403	0	108,403	65,394	L	07/17/2012
V87778-10-2	KEPPEL LAND LTD COM		D	526,000.000	1,735,391	3.300	1,735,391	1,335,145	0	0	0	363,254	0	363,254	36,992	U	11/14/2012
V95768-10-3	UNITED OVERSEAS LAND SINGAPORE COM		D	98,000.000	478,968	4.890	478,968	287,178	0	11,691	0	157,761	0	157,761	18,902	U	03/30/2011
W0817X-10-5	ASSA ABLOY AB-B COM		D	8,632.000	322,298	37.340	322,298	235,460	0	5,707	0	75,416	0	75,416	11,422	U	02/07/2012
W17218-10-3	Boliden AB COM		D	53,750.000	1,008,819	18.770	1,008,819	804,078	0	0	0	152,880	0	152,880	51,862	U	11/13/2012
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM		D	424,388.000	3,604,248	8.490	3,604,248	3,227,170	0	0	0	279,431	0	279,431	97,647	L	12/07/2012
W40063-10-4	Hexagon AB COM		D	29,060.000	728,566	25.070	728,566	505,707	0	777	0	183,465	0	183,465	39,394	U	06/14/2012
W48102-12-8	Investor AB COM		D	20,759.000	542,469	26.130	542,469	456,553	0	0	0	70,100	0	70,100	15,816	L	12/18/2012
W72177-11-1	Ratos AB COM		D	28,722.000	275,940	9.610	275,940	243,245	0	0	0	25,403	0	25,403	7,291	U	11/13/2012
W74857-16-5	SANDVIK AB COM		D	38,485.000	612,282	15.910	612,282	528,098	0	0	0	62,948	0	62,948	21,236	L	09/07/2012
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM		D	15,329.000	332,240	21.670	332,240	300,376	0	0	0	20,465	0	20,465	11,400	U	11/13/2012
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM		D	32,916.000	1,175,879	35.720	1,175,879	830,079	0	47,569	0	265,286	0	265,286	41,514	U	09/09/2011
W94232-10-0	SWEDBANK AB FRCO		D	260,295.000	5,081,464	19.520	5,081,464	3,751,105	0	157,225	0	1,375,909	0	1,375,909	185,966	L	04/24/2012
X21349-11-7	STORA ENSO OYJ COM		D	121,741.000	841,840	6.920	841,840	811,874	0	0	0	16,840	0	16,840	13,126	U	12/18/2012
X44874-10-9	KESKO COM		D	6,549.000	213,869	32.660	213,869	211,477	0	0	0	(193)	0	(193)	2,585	U	12/18/2012
X4551T-10-5	Kone OYJ COM		D	41,299.000	3,038,232	73.570	3,038,232	2,545,164	0	89,252	0	374,931	0	374,931	120,553	U	11/13/2012
X6002Y-11-2	ORION OYJ COM		D	78,089.000	2,283,487	29.240	2,283,487	1,565,157	0	76,412	0	737,962	112,165	625,797	98,946	U	11/13/2012
X67925-11-9	ENERGIAS DE PORTUGAL SA COM		D	484,079.000	1,461,500	3.020	1,461,500	1,286,102	0	76,161	0	155,634	4,016	151,618	21,410	U	11/13/2012
X75653-10-9	SAMPO INSURANCE CO FINLAND COM		D	42,725.000	1,371,039	32.090	1,371,039	1,086,284	0	55,936	0	354,921	132,319	222,602	92,547	U	06/14/2012
Y0205X-10-3	ASCENDAS REIT COM		D	434,000.000	842,063	1.940	842,063	844,654	0	0	0	(2,025)	0	(2,025)	(566)	U	12/18/2012
Y0486S-10-4	Avago Technologies Ltd COM		F	63,100.000	1,997,746	31.660	1,997,746	2,092,212	0	7,157	0	(94,466)	0	(94,466)	0	U	12/14/2012
Y0920U-10-3	BOC HONG KONG HLDGS LTD COM		D	328,000.000	1,019,856	3.110	1,019,856	940,784	0	23,057	0	78,149	0	78,149	922	L	06/14/2012
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM		D	273,000.000	376,590	1.380	376,590	362,748	0	0	0	14,176	0	14,176	(334)	L	12/18/2012
Y13213-10-6	CHEUNG KONG HLDGS HONG KONG COM		D	177,000.000	2,717,491	15.350	2,717,491	2,471,883	0	57,861	0	535,928	15,673	520,255	2,053	L	08/08/2012
Y1495M-11-2	China Minsheng Banking Corp Lt Common Sh		D	68,000,000.000	78,607,645	1.160	78,607,645	59,762,305	0	4,388,648	0	18,739,940	0	18,739,940	105,401	U	03/26/2012
Y1690R-10-6	COMFORT DELGRO CORP LTD COM		D	305,000.000	444,454	1.460	444,454	365,203	0	13,601	0	69,967	0	69,967	9,284	U	10/17/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Y2679D-11-8	Galaxy Entertainment Group Ltd COM		D	613,000.000	2,400,308	3.920	2,400,308	1,307,110	0	0	0	1,138,215	0	1,138,215	2,070	L	12/07/2012
Y31476-10-7	HENDERSON LAND DEV HONG KONG COM		D	44,000.000	310,519	7.060	310,519	240,070	0	5,788	0	91,353	0	91,353	486	L	11/01/2011
Y33549-11-7	HONG KONG ELECTRIC COM		D	29,000.000	247,687	8.540	247,687	213,537	0	2,318	0	33,966	0	33,966	185	U	07/17/2012
Y38024-10-8	HUTCHINSON WHAMPOA HONG KONG COM		D	113,000.000	1,179,437	10.440	1,179,437	1,157,744	0	0	0	21,792	0	21,792	(98)	U	12/18/2012
Y38203-12-4	HYSAN DEV HONG KONG COM		D	129,000.000	619,960	4.810	619,960	559,980	0	1,293	0	59,745	0	59,745	236	U	11/13/2012
Y5281M-11-1	LINK REIT COM		D	929,000.000	4,638,468	4.990	4,638,468	3,699,859	80,334	59,865	0	936,622	0	936,622	1,986	L	12/18/2012
Y63084-12-6	NEW WORLD DEV CO HONG KONG COM		D	55,000.000	85,293	1.550	85,293	89,990	0	1,987	0	(4,700)	0	(4,700)	3	U	10/17/2012
Y7416#-10-2	Primofina Oleochem - DIF11 Common Stock		D	21,218,970.000	0	0.000	0	0	0	0	0	0	0	0	0	U	12/14/2006
Y7996W-10-3	SINGAPORE TECH ENGINEERING COM		D	168,000.000	525,387	3.130	525,387	491,719	0	0	0	33,544	0	33,544	124	L	12/07/2012
Y80267-12-6	SINO LAND CO COM		D	385,400.000	693,142	1.800	693,142	656,008	0	22,765	0	36,975	0	36,975	441	U	07/17/2012
Y82594-12-1	SUN HUNG KAI PPTYS HONG KONG COM		D	125,000.000	1,873,976	14.990	1,873,976	1,577,301	0	39,811	0	295,011	0	295,011	1,664	L	10/17/2012
Y83191-10-9	Swire Properties Ltd COM		D	21,000.000	70,037	3.340	70,037	69,583	0	0	0	460	0	460	(6)	L	12/18/2012
Y9551M-10-8	WHARF HLDGS LTD HONG KONG COM		D	392,000.000	3,064,831	7.820	3,064,831	2,413,904	0	15,671	0	649,793	0	649,793	1,135	U	11/13/2012
Y9553V-10-6	Wheelock & Co		D	96,000.000	483,041	5.030	483,041	308,623	0	6,589	0	197,700	0	197,700	409	L	11/13/2012
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM		D	1,264,000.000	993,402	0.790	993,402	940,987	0	53,942	0	49,385	0	49,385	56,964	U	11/17/2011
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,526,770,465	XXX	3,526,770,465	2,738,976,935	3,128,593	65,529,562	0	431,787,898	6,840,879	424,947,019	1,492,218	XXX	XXX
000000-00-0	Colico II Inc			100.000	368,322,308	0.000	368,322,308	368,322,308	0	0	0	42,671,298	0	42,671,298	0	A	05/21/2003
000000-00-0	Colico Inc.			100.000	1,579,363,437	0.000	1,579,363,437	1,579,363,437	0	11,977,536	0	169,453,793	0	169,453,793	0	A	12/31/2003
000000-00-0	PIC Realty Corporation			236.000	134,158,380	0.000	134,158,380	134,158,380	(336)	15,000,000	0	(10,871,959)	0	(10,871,959)	0	A	07/16/1968
000000-00-0	PRAMERICA CHINA OPPORTUNITY COMPANY LTD		D	1.000	53,424,853	0.000	53,424,853	53,424,853	0	0	0	0	0	0	0	A	07/20/2011
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000,000.000	1,193,216,011	0.000	1,193,216,011	1,193,216,011	0	200,000,000	0	(84,070,675)	0	(84,070,675)	0	A	04/01/2004
000000-00-0	Prudential Home Building Investors, Inc.			199.000	(1,150,167)	0.000	(1,150,167)	(1,150,167)	0	0	0	0	0	0	0	A	09/22/1995
744355-2#-4	Prudential Realty Securities, Inc.			92.000	554,217,856	0.000	554,217,856	554,217,856	18,000,651	49,617,933	0	(20,363,072)	0	(20,363,072)	0	A	12/07/1982
000000-00-0	Prudential Structured Settlement Company			500.000	(1,642)	0.000	(1,642)	1,031,928	0	0	0	0	0	0	0	A	09/30/2001
000000-00-0	PRUCO INSURANCE CO OF IOWA-GRP INS			5,000,000.000	5,933,820	0.000	5,933,820	5,933,820	0	0	0	(30,976)	0	(30,976)	0	A	04/26/2010
74408#-10-9	PRUCO Life Insurance Company			100.000	2,210,578,033	0.000	2,210,578,033	2,210,578,033	0	0	0	714,615,357	0	714,615,357	0	A	12/23/1971
000000-00-0	PRUDENTIAL ARIZONA REINSURANCE UNIVERSAL			1,000,000.000	0	0.000	0	0	0	0	0	0	0	0	0	A	01/01/2010
000000-00-0	Prudential New Jersey Captive Insurance Company			0.000	0	0.000	0	0	0	0	0	(300,300)	0	(300,300)	0	A	06/27/2011
000000-00-0	Strand Investments Ltd		D	50,000.000	0	0.000	0	77,944,555	0	11,043,554	0	0	0	0	0	A	12/20/2007
000000-00-0	Prudential Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	38,000,000	0	0	0	(13,000,000)	0	(13,000,000)	0	A	01/01/2010
37475X-10-5	Gibraltar Properties Inc			1,000.000	0	0.000	0	(279)	0	0	0	0	0	0	0	A	06/30/1998
000000-00-0	ARL Holdings, Inc.			860.000	0	0.000	0	63,472,315	0	0	0	0	0	0	0	A	12/30/1997
78487@-10-6	SVMT Holdings, inc.			1,000.000	0	0.000	0	(21,801,207)	0	40,000,000	0	0	0	0	0	A	12/30/1997
26243*-10-2	Dryden Finance, Inc.			1,000.000	0	0.000	0	31,686,767	0	0	0	0	0	0	0	A	07/02/1998
000000-00-0	Flor-Ag Corporation			48.000	0	0.000	0	4,243,402	0	0	0	0	0	0	0	A	04/07/1981
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000,000.000	0	0.000	0	60,000,000	0	0	0	0	0	0	0	A	07/19/2004
000000-00-0	Universal Prudential Arizona Reinsurance Company			1,000,000.000	0	0.000	0	313,375,000	0	0	0	0	0	0	0	A	10/17/2006
000000-00-0	Prudential Financial Securities Investment Trust Enterprise			41,031,800.000	0	0.000	0	97,322,240	0	0	0	0	0	0	0	A	10/02/2000
000000-00-0	Prudential Realty Securities II, Inc.			137.000	0	0.000	0	1,787,715	0	0	0	0	0	0	0	A	10/08/1983
000000-00-0	The Prudential Assigned Settlement Services Corp			10.000	0	0.000	0	136,923	0	0	0	0	0	0	0	A	04/02/1996
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					6,098,062,889	XXX	6,098,062,889	6,765,263,890	18,000,315	327,639,023	0	798,103,466	0	798,103,466	0	XXX	XXX
74440Y-10-8	Prudential High Yield Fund A COM			9,946.820	56,796	5.710	56,796	45,118	0	4,138	0	3,481	0	3,481	0	L	06/27/2009
9299999. Subtotal - Mutual Funds					56,796	XXX	56,796	45,118	0	4,138	0	3,481	0	3,481	0	XXX	XXX
9799999 - Total Common Stocks					9,624,890,150	XXX	9,624,890,150	9,504,285,943	21,128,908	393,172,723	0	1,229,894,845	6,840,879	1,223,053,966	1,492,218	XXX	XXX
9899999 - Total Preferred and Common Stocks					9,885,877,977	XXX	9,896,548,452	9,765,418,146	23,266,046	412,951,940	0	1,229,894,845	8,518,959	1,221,368,727	1,571,613	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ..... 204 , the total $ value (included in Column 8) of all such issues $ 481,215,706

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179M-G5-3	GNMA POOL NO MA0220 3.500% 07/20/42		08/09/2012	JP Morgan Securities, Inc		21,643,741	20,008,659	36,960
36179M-K7-4	GNMA POOL NO MA0318 3.500% 08/20/42		10/22/2012	Various		32,954,265	30,492,716	56,327
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		04/27/2012	Nomura Securities Intl		18,804,542	17,416,311	38,703
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		04/11/2012	Citigroup Capital Markets Inc		21,623,427	20,576,899	36,010
36202F-HX-7	GNMA POOL NO 004746 4.500% 07/20/40		05/15/2012	Citigroup Capital Markets Inc		1,435,811	1,306,768	3,267
36202F-JP-2	GNMA POOL NO 004770 4.000% 08/20/40		04/18/2012	Nomura Securities Intl		16,513,535	15,285,887	33,969
36202F-KM-7	GNMA POOL NO 004800 4.000% 09/20/40		04/18/2012	Nomura Securities Intl		2,906,968	2,690,858	5,980
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		11/07/2012	Prudential Invst Mgmt		2,601,546	2,386,793	2,088
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		11/07/2012	Prudential Invst Mgmt		1,308,297	1,198,192	1,048
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		04/17/2012	Prudential Invst Mgmt		3,661,756	3,377,485	6,755
3620AR-NE-7	GNMA POOL NO 737589 4.000% 11/20/40		11/07/2012	Prudential Invst Mgmt		5,608,227	5,114,974	3,978
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		04/17/2012	Prudential Invst Mgmt		2,338,122	2,130,145	4,793
36225C-4V-5	GNMA 2 POOL NO 080835 1.625% 02/20/34		11/07/2012	Prudential Invst Mgmt		1,252,008	1,195,703	378
36230S-KD-5	GNMA POOL NO 757492 4.000% 01/15/42		02/17/2012	Credit Suisse First Boston Cor		916,826	856,346	1,903
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		04/17/2012	Prudential Invst Mgmt		195,546	172,327	517
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		04/17/2012	Prudential Invst Mgmt		586,636	522,131	1,436
36296R-PJ-0	GNMA POOL NO 698925 5.500% 08/20/38		04/17/2012	Prudential Invst Mgmt		941,966	843,065	2,318
912803-DV-2	United States Treasury STRIP		04/12/2012	Citigroup Capital Markets Inc		5,981,478	16,600,000	0
912803-DX-8	United States Treasury STRIP		08/09/2012	Barclays Capital Inc		6,829,020	16,500,000	0
912803-DZ-3	United States Treasury STRIP		12/18/2012	Barclays Capital Inc		38,698,749	100,300,000	0
912810-EW-4	UNITED STATES TREASURY BOND		01/06/2012	Credit Suisse First Boston Cor		191,753	135,000	3,236
912810-EY-0	UNITED STATES TREASURY BOND		03/19/2012	Credit Suisse First Boston Cor		1,321,749	905,000	17,626
912810-FM-5	UNITED STATES TREASURY BOND		12/10/2012	Prudential Invst Mgmt		25,645,687	16,304,000	73,188
912810-PX-0	UNITED STATES TREASURY TREASURY		12/10/2012	Prudential Invst Mgmt		14,822,500	11,000,000	35,552
912810-QX-9	UNITED STATES TREASURY TREASURY		12/13/2012	Various		53,621,788	55,895,000	66,219
912828-TY-6	UNITED STATES TREASURY TREASURY		12/20/2012	Various		922,597	930,000	1,025
912828-UA-6	UNITED STATES TREASURY TREASURY		12/10/2012	Various		220,138	220,000	49
912833-4T-4	UNITED STATES TREASURY STRIP		01/19/2012	Barclays Capital Inc		11,973,348	22,200,000	0
912833-4X-5	UNITED STATES TREASURY STRIP		03/09/2012	Various		11,473,658	22,750,000	0
912833-7U-8	UNITED STATES TREASURY STRIP		03/09/2012	Various		22,330,260	45,000,000	0
912833-7V-6	UNITED STATES TREASURY STRIP		02/17/2012	Merrill Lynch,Pierce,Fenner &		7,743,900	16,000,000	0
912833-LE-8	UNITED STATES TREASURY STRIP		01/19/2012	Various		41,254,016	50,300,000	0
912833-LG-3	UNITED STATES TREASURY STRIP		07/12/2012	Cantor Fitzgerald & Co. Inc.		6,963,225	8,090,000	0
912833-PE-4	UNITED STATES TREASURY STRIP		12/18/2012	Jefferies & Co, Inc		26,269,320	38,500,000	0
912833-X8-8	UNITED STATES TREASURY STRIP		05/10/2012	Various		13,417,880	28,000,000	0
912833-Y2-0	UNITED STATES TREASURY STRIP		02/03/2012	Merrill Lynch,Pierce,Fenner &		3,579,397	8,000,000	0
912833-Z6-0	UNITED STATES TREASURY STRIP		02/03/2012	Merrill Lynch,Pierce,Fenner &		2,516,944	6,000,000	0
912834-AD-0	UNITED STATES TREASURY STRIP		07/27/2012	Various		31,878,417	70,700,000	0
912834-AT-5	UNITED STATES TREASURY STRIP		02/17/2012	Merrill Lynch,Pierce,Fenner &		8,232,331	20,000,000	0
912834-AU-2	UNITED STATES TREASURY STRIP		04/24/2012	Barclays Capital Inc		9,480,240	23,100,000	0
912834-EV-6	UNITED STATES TREASURY STRIP		03/15/2012	Barclays Capital Inc		27,676,440	74,400,000	0
912834-FB-9	UNITED STATES TREASURY STRIP		11/02/2012	JP Morgan Securities, Inc		9,978,900	23,250,000	0
912834-HV-3	UNITED STATES TREASURY STRIP		11/20/2012	Various		21,291,400	47,500,000	0
912834-JB-5	UNITED STATES TREASURY STRIP		01/24/2012	Barclays Capital Inc		7,998,016	20,800,000	0
912834-JH-2	UNITED STATES TREASURY STRIP		08/31/2012	Various		17,849,888	44,400,000	0
912834-KH-0	UNITED STATES TREASURY STRIP		09/06/2012	Barclays Capital Inc		10,730,750	25,000,000	0
0599999. Subtotal - Bonds - U.S. Governments						576,187,008	938,354,259	433,325
11070T-AB-4	BRITISH COLUMBIA (PROVINCE OF) GOVT FORE	A	10/16/2012	Scotia Capital Markets USA		8,783,113	8,830,000	0
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	11/02/2012	Various		1,018,370	778,772	9,909
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	10/09/2012	Various		1,098,628	1,007,215	2,871
135087-ZV-9	CANADIAN GOVERNMENT GOVT FOREIGN	C	07/31/2012	Various		698,219	695,667	1,360
135087-ZY-3	CANADIAN GOVERNMENT GOVT FOREIGN	C	03/08/2012	Goldman Sachs & Co		593,535	598,653	726
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN		11/02/2012	OIBC World Martkets Corp		383,215	376,317	5,701
C1573C-AA-3	CANADA (GOVERNMENT OF) GOVT FOREIGN		04/10/2012	Royal Bank of Scotland		150,075	130,705	1,137
50064F-AJ-3	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	F	02/10/2012	Merrill Lynch International Ba		624,760	500,000	11,776
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN		10/10/2012	Various		18,375,168	14,950,000	144,952
82937J-AB-0	SINOPEC GROUP OVERSEAS DEVELOP GOVT FORE		08/21/2012	Citigroup Capital Markets Inc		1,414,671	1,330,000	13,976
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN		09/20/2012	Citigroup Capital Markets Inc		9,340,000	8,000,000	175,389
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN		10/05/2012	Various		60,271,875	52,050,000	415,208
B8A117-GE-5	AUSTRALIAN GOVERNMENT GOVT FOREIGN		12/27/2012	Westpac Banking Corp		96,278	103,575	675
D20658-7X-8	BUNDESOBLIGATION GOVT FOREIGN		12/20/2012	Various		158,937	156,462	674
D20658-D5-2	BUNDESOBLIGATION GOVT FOREIGN		06/21/2012	Credit Suisse First Boston Cor		810,332	743,096	23,623
D20658-JB-3	BUNDESOBLIGATION GOVT FOREIGN		11/13/2012	HSBC Securities (USA) Inc		142,262	95,333	4,645
D20658-PR-1	BUNDESOBLIGATION GOVT FOREIGN		03/01/2012	Morgan Stanley United Kingdom		144,181	100,328	935
D20658-UR-5	BUNDESOBLIGATION 4.750% 07/04/34		09/28/2012	Societe Generale		185,912	128,615	1,523

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
D20659-2A-1	BUNDESOBLIGATION GOVT FOREIGN		09/18/2012	Various		670,175	660,172	3,144
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN		11/30/2012	Various		1,101,989	1,054,375	15,059
F4040S-3S-3	FRANCE O.A.T. GOVT BOND GOVT FOREIGN		11/12/2012	Various		968,358	894,715	19,158
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY		01/11/2012	ROYAL BK CANADA EURO		204,267	154,865	804
G92450-UG-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		12/07/2012	Lloyds Bank		100,040	80,403	1,013
J2615Q-EV-3	JAPAN TREASURY DISC BILL GOVT FOREIGN		12/20/2012	Citigroup Capital Markets Inc		178,263	178,020	96
J26161-4D-8	JAPAN GOVERNMENT GOVT FOREIGN		02/17/2012	Various		1,152,106	1,157,814	8,138
J26161-B4-0	JAPAN GOVERNMENT GOVT FOREIGN		02/10/2012	Various		530,084	519,268	3,725
J26161-H2-8	JAPAN GOVERNMENT GOVT FOREIGN		08/10/2012	MIZUHO INT'L PLC		901,837	889,736	695
J2S39K-BS-4	JAPAN GOVERNMENT GOVT FOREIGN		11/09/2012	Various		392,086	380,081	2,331
J2S39K-BU-9	JAPAN GOVERNMENT GOVT FOREIGN		06/06/2012	Citigroup Capital Markets Inc		501,219	494,615	1,030
J2S39K-BY-1	JAPAN GOVERNMENT GOVT FOREIGN		06/19/2012	Barclays Bank PLC-Lond Brk/Dlr		1,280,091	1,267,267	3,031
J2S39K-CW-4	JAPAN GOVERNMENT GOVT FOREIGN		10/10/2012	Various		2,929,702	2,927,823	1,116
K5675S-JH-3	KINGDOM OF DENMARK GOVT FOREIGN		06/08/2012	DANSKE BANK A/S		142,941	139,659	896
K5675S-KS-7	KINGDOM OF DENMARK GOVT FOREIGN		04/26/2012	Barclays Bank PLC-Lond Brk/Dlr		136,059	131,840	1,324
K5675S-KZ-1	KINGDOM OF DENMARK GOVT FOREIGN		01/06/2012	DANSKE BANK A/S		289,602	258,067	1,206
L61632-BM-3	Luxembourg GOVT FOREIGN		05/10/2012	UBS AG		290,721	262,200	8,262
M8489C-LJ-9	STATE OF ISRAEL GOVT FOREIGN		04/03/2012	Various		219,729	209,011	8,333
N4580Z-KQ-9	NETHERLANDS GOVERNMENT GOVT FOREIGN		07/31/2012	Citigroup Capital Markets Inc		267,332	244,850	414
N4580Z-LN-5	NETHERLANDS GOVERNMENT GOVT FOREIGN		08/10/2012	Credit Suisse First Boston Cor		702,585	615,450	2,091
P4R0C9-EJ-8	MEXICAN BONOS DESARR GOVT FOREIGN		06/26/2012	Barclays Capital Inc		344,766	3,224	407
P9767G-R7-8	MEX BONOS DESARR FIX RT GOVT FOREIGN		04/11/2012	HSBC Securities (USA) Inc		97,591	760	2,385
P9767H-EA-3	UNITED MEXICAN STATES GOVT FOREIGN		04/03/2012	Barclays Capital Inc		419,175	4,055	2,504
Q0819A-CW-8	AUSTRALIAN GOVERNMENT GOVT FOREIGN		04/03/2012	Various		547,779	490,810	9,836
Q0819A-EL-0	AUSTRALIAN GOVERNMENT GOVT FOREIGN		09/21/2012	Merrill Lynch,Pierce,Fenner &		315,470	260,188	2,969
Q0819A-FX-3	AUSTRALIAN GOVERNMENT GOVT FOREIGN		09/03/2012	UBS AG		48,021	41,338	740
Q6750X-JT-6	NEW ZEALAND GOVT GOVT FOREIGN		02/13/2012	Various		345,833	304,630	3,119
R3551X-AC-9	NORWEGIAN GOVERNMENT GOVT FOREIGN		01/10/2012	MIZUHO INT'L PLC		248,072	216,241	6,018
S69124-NF-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		04/11/2012	Various		164,863	200,551	4,504
S69124-NG-6	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		08/28/2012	Various		158,616	204,647	1,793
W9478G-QW-6	SWEDEN GOVT GOVT FOREIGN		01/09/2012	Mizuho Securities USA, Inc.		281,218	259,407	3,891
W9478G-UA-9	SWEDEN GOVT GOVT FOREIGN		04/26/2012	Deutsche Bank AG-London-Client		139,381	131,840	4,064
W9478G-ZC-0	SWEDEN GOVT GOVT FOREIGN		06/27/2012	Barclays Bank PLC-Lond Brk/Dlr		166,400	141,110	425
X1761R-AX-9	CZECH REPUBLIC GOVT FOREIGN		01/06/2012	Citigroup Capital Markets Inc		311,635	296,936	8,908
X6650P-QP-6	POLAND GOVERNMENT BOND GOVT FOREIGN		03/28/2012	Barclays Capital Inc		148,015	160,606	0
X7331A-EX-0	REPUBLIC OF FINLAND GOVT FOREIGN		07/19/2012	Various		705,029	629,086	1,197
Y7996F-VX-5	SINGAPORE (REPUBLIC OF) GOVT FOREIGN		03/28/2012	HSBC Securities (USA) Inc		446,535	391,383	4,339
1099999. Subtotal - Bonds - All Other Governments						122,137,116	106,831,781	954,045
452151-8V-8	ILLINOIS STATE FIRST SER CORP MUNI		03/14/2012	Goldman Sachs & Co		261,588	250,000	2,395
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						261,588	250,000	2,395
16765#-AA-5	City of Chicago PartN Orange Line 2005-1		12/31/2012	Interest Capitalization		8,199,697	8,199,697	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,199,697	8,199,697	0
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE		08/07/2012	Various		17,706,172	13,600,000	63,048
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE		09/07/2012	Morgan Keegan & Company Inc.		790,131	625,000	12,488
19648C-AD-3	COLORADO HOUSING & FINANCE AUT CORP MUNI		06/21/2012	Goldman Sachs & Co		50,000,000	50,000,000	0
31288D-VT-3	FHLMC GOLD POOL NO C75126 - 30YR 5.5		05/23/2012	Prudential Invst Mgmt		246,340	224,577	823
3128JM-FV-4	FHLMC POOL NO 1B2079 2.742% 01/01/35		11/07/2012	Prudential Invst Mgmt		763,709	713,447	379
3128JN-TL-9	FHLMC POOL NO 1B3354 2.999% 04/01/37		11/07/2012	Prudential Invst Mgmt		2,634,194	2,443,231	1,425
3128JR-M3-7	FHLMC POOL NO 847578 2.380% 10/01/35		11/07/2012	Prudential Invst Mgmt		3,317,127	3,143,094	1,455
3128K0-ER-0	FHLMC POOL NO A40144 5.500% 12/01/35		05/10/2012	Morgan Stanley & Co, Inc		66,697	61,313	122
3128KR-WX-8	FHLMC POOL NO A61562 5.500% 10/01/36		05/10/2012	Morgan Stanley & Co, Inc		516,826	475,106	944
3128KU-EW-3	FHLMC POOL NO A63749 5.500% 08/01/37		05/10/2012	Morgan Stanley & Co, Inc		140,509	129,166	257
3128L0-P7-1	FHLMC POOL NO A68546 5.500% 11/01/37		05/10/2012	Morgan Stanley & Co, Inc		24,694	22,701	45
3128L0-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		05/23/2012	Prudential Invst Mgmt		783,759	708,778	2,835
3128L3-UQ-7	FHLMC POOL NO A70591 5.500% 12/01/37		05/10/2012	Morgan Stanley & Co, Inc		86,157	79,202	157
3128LA-FY-1	FHLMC POOL NO A76483 5.500% 04/01/38		05/10/2012	Morgan Stanley & Co, Inc		540,337	496,719	987
3128LX-R5-1	FHLMC POOL NO G02308 5.500% 09/01/36		05/10/2012	Morgan Stanley & Co, Inc		29,729	27,329	54
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		05/23/2012	Prudential Invst Mgmt		1,194,835	1,105,531	4,054
3128M5-ED-8	FHLMC POOL NO G03432 5.500% 11/01/37		12/08/2011	Credit Suisse First Boston Cor		(201,448)	(186,566)	(314)
3128M6-AU-2	FHLMC POOL NO G04219 5.500% 04/01/38		05/10/2012	Morgan Stanley & Co, Inc		17,991	16,539	33
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		05/23/2012	Prudential Invst Mgmt		36,617,263	34,321,478	102,964
3128M7-TA-4	FHLMC POOL NO G05645 4.500% 10/01/39		02/08/2012	UBS AG		66,612,813	62,731,313	94,097
3128MJ-MN-7	FHLMC POOL NO G08364 4.500% 09/01/39		02/08/2012	UBS AG		47,223,050	44,471,383	66,707
3128MJ-Q9-4	FHLMC POOL NO G08479 3.500% 03/01/42		06/04/2012	JP Morgan Securities, Inc		5,286,735	5,033,487	5,872

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		05/15/2012	Merrill Lynch,Pierce,Fenner &		1,480,529	1,422,945	1,660
3128MJ-RM-4	FHLMC POOL NO G08491 3.500% 05/01/42		07/27/2012	Various		41,972,036	39,712,355	46,331
3128NC-BT-0	FHLMC POOL NO 1G0050 2.681% 02/01/35		11/07/2012	Prudential Invst Mgmt		395,192	369,135	192
3128P7-AU-7	FHLMC POOL NO C90919 5.500% 09/01/25		05/10/2012	Morgan Stanley & Co, Inc		16,471	15,142	30
3128P7-CZ-4	FHLMC POOL NO C90988 5.500% 09/01/26		05/10/2012	Morgan Stanley & Co, Inc		67,837	62,361	124
3128P7-D7-5	FHLMC POOL NO C91026 5.500% 04/01/27		05/10/2012	Morgan Stanley & Co, Inc		1,486,359	1,366,375	2,714
3128P7-JM-6	FHLMC POOL NO C91168 5.500% 04/01/28		05/10/2012	Morgan Stanley & Co, Inc		86,753	79,750	158
3128P7-KT-9	FHLMC POOL NO C91206 5.500% 08/01/28		05/10/2012	Morgan Stanley & Co, Inc		58,050	53,364	106
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		05/23/2012	Prudential Invst Mgmt		970,463	897,506	3,291
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		05/23/2012	Prudential Invst Mgmt		690,273	638,381	2,341
3128PC-FH-0	FHLMC POOL NO J01068 5.500% 01/01/21		05/23/2012	Prudential Invst Mgmt		830,167	768,119	2,816
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		05/23/2012	Prudential Invst Mgmt		1,525,518	1,414,932	4,716
3128PD-QH-6	FHLMC POOL NO J02256 5.500% 07/01/20		05/23/2012	Prudential Invst Mgmt		446,787	413,199	1,515
3128PD-QJ-2	FHLMC POOL NO J02257 5.500% 07/01/20		05/23/2012	Prudential Invst Mgmt		420,409	388,804	1,426
3128PD-SD-3	FHLMC POOL NO J02316 5.500% 07/01/20		05/23/2012	Prudential Invst Mgmt		314,808	291,142	1,068
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		05/23/2012	Prudential Invst Mgmt		2,045,994	1,894,164	6,945
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		05/23/2012	Prudential Invst Mgmt		576,897	535,501	1,785
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		05/23/2012	Prudential Invst Mgmt		374,293	347,435	1,158
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		05/23/2012	Prudential Invst Mgmt		4,828,331	4,481,863	14,940
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		05/23/2012	Prudential Invst Mgmt		3,916,424	3,635,392	12,118
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		05/23/2012	Prudential Invst Mgmt		2,596,557	2,438,237	7,315
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		05/23/2012	Prudential Invst Mgmt		3,307,292	3,105,636	9,317
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		05/23/2012	Prudential Invst Mgmt		7,490,698	7,033,968	21,102
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		05/23/2012	Prudential Invst Mgmt		2,354,940	2,211,352	6,634
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		05/23/2012	Prudential Invst Mgmt		1,876,136	1,761,742	5,285
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		05/23/2012	Prudential Invst Mgmt		3,606,737	3,419,687	9,119
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		05/23/2012	Prudential Invst Mgmt		3,371,806	3,196,940	8,525
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		05/23/2012	Prudential Invst Mgmt		3,807,299	3,609,848	9,626
31280G-FP-2	FHLMC POOL NO 1N0174 2.484% 07/01/36		11/07/2012	Prudential Invst Mgmt		1,221,913	1,137,838	550
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		05/23/2012	Prudential Invst Mgmt		4,311,787	3,962,369	14,529
312929-RW-4	FHLMC POOL NO A83201 5.500% 11/01/38		05/10/2012	Morgan Stanley & Co, Inc		65,959	60,635	120
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		07/11/2012	Various		60,088,332	56,954,460	60,910
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		11/07/2012	Prudential Invst Mgmt		37,644,487	35,525,258	24,177
31292S-AH-3	FHLMC POOL NO C09008 3.000% 08/01/42		08/28/2012	RBC Capital Markets		9,991,629	9,690,320	9,690
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		05/23/2012	Prudential Invst Mgmt		3,555,173	3,332,275	9,997
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		05/23/2012	Prudential Invst Mgmt		16,425,941	15,396,087	46,188
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		05/23/2012	Prudential Invst Mgmt		9,067,509	8,499,005	25,497
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		11/07/2012	Prudential Invst Mgmt		9,582,749	8,932,535	7,816
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		05/23/2012	Prudential Invst Mgmt		80,846	72,494	290
31294K-ZS-7	FHLMC POOL NO E01653 4.500% 06/01/19		05/23/2012	Prudential Invst Mgmt		721,871	675,502	2,027
312965-QS-8	FHLMC POOL NO B13165 4.500% 04/01/19		05/23/2012	Prudential Invst Mgmt		206,752	193,471	580
312970-2A-3	FHLMC POOL NO B17969 5.500% 03/01/20		05/23/2012	Prudential Invst Mgmt		252,764	233,762	857
312970-CX-2	FHLMC POOL NO B17286 4.500% 11/01/19		11/07/2012	Prudential Invst Mgmt		711,809	665,626	582
312970-KJ-4	FHLMC POOL NO B17497 4.500% 12/01/19		11/07/2012	Prudential Invst Mgmt		560,533	524,164	459
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		05/23/2012	Prudential Invst Mgmt		1,346,799	1,248,488	4,162
312972-R2-0	FHLMC POOL NO B19505 5.000% 07/01/20		05/23/2012	Prudential Invst Mgmt		583,154	540,586	1,802
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		05/23/2012	Prudential Invst Mgmt		1,514,136	1,403,611	4,679
312972-R4-6	FHLMC POOL NO B19507 5.000% 07/01/20		05/23/2012	Prudential Invst Mgmt		822,290	762,266	2,541
31297U-S5-0	FHLMC POOL NO A38640 5.500% 10/01/35		05/10/2012	Morgan Stanley & Co, Inc		1,853,262	1,703,660	3,384
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		05/23/2012	Prudential Invst Mgmt		489,193	445,864	1,635
3132GL-Q4-9	FHLMC POOL NO Q05275 4.000% 12/01/41		01/03/2012	Royal Bank of Scotland		13,820,481	13,084,479	15,992
31335H-RT-2	FHLMC GOLD POOL NO C90498		05/10/2012	Morgan Stanley & Co, Inc		12,204	11,218	22
31349U-HL-5	FHLMC POOL NO 782935 2.375% 12/01/34		11/07/2012	Prudential Invst Mgmt		2,606,615	2,433,814	1,124
3136A4-TX-7	FANNIE MAE CMBS 2.717% 02/25/22		02/15/2012	WELLS FARGO SEC LLC		20,198,660	20,000,000	42,264
3136A8-G6-1	FANNIEMAE-ACES CMBS 2.377% 05/25/22		09/19/2012	Royal Bank of Scotland		16,361,401	16,200,000	28,881
31376K-GQ-3	FNMA POOL NO 357607 5.000% 08/01/19		05/23/2012	Prudential Invst Mgmt		379,141	349,837	1,166
31376K-UB-0	FNMA POOL NO 357978 5.000% 09/01/20		05/23/2012	Prudential Invst Mgmt		1,978,838	1,823,219	6,077
3137A2-B2-6	FREDDIE MAC CMBS 3.808% 08/25/20		02/14/2012	WELLS FARGO SEC LLC		9,345,295	8,526,000	14,430
3137A6-B2-7	FHLMC MULTIFAMILY STRUCTURED P CMBS		04/25/2012	Various		100,159,314	88,671,000	41,626
3137A7-NU-0	FHLMC MULTIFAMILY STRUCTURED P CMBS		03/06/2012	WELLS FARGO SEC LLC		45,615,266	40,900,000	42,632
3137A8-PP-7	FREDDIE MAC CMBS 4.186% 12/25/20		03/21/2012	Various		11,280,167	10,277,000	29,907
3137AH-6C-7	FHLMC MULTIFAMILY STRUCTURED P CMBS		09/25/2012	UBS AG		11,271,717	10,285,000	24,915
3137AM-E6-0	FHLMC MULTIFAMILY STRUCTURED P CMBS		11/15/2012	JP Morgan Securities, Inc		25,807,500	24,000,000	36,391
3137AP-P6-1	FREDDIE MAC CMBS 2.789% 01/25/22		05/03/2012	JP Morgan Securities, Inc		62,091,707	61,175,000	99,527
3137AS-NJ-9	FREDDIE MAC CMBS 2.272% 03/25/22		12/18/2012	Various		15,722,383	15,600,000	13,948

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137AU-PE-3	FHLMC MULTIFAMILY STRUCTURED P CMBS		10/17/2012	Merrill Lynch,Pierce,Fenner &		66,296,620	65,000,000	30,283
3137AV-XN-2	FREDDIE MAC CMBS 2.355% 07/25/22		11/20/2012	Barclays Capital Inc		37,100,427	36,375,000	23,795
31381L-AV-9	FNMA POOL NO 463620 4.720% 10/01/19		04/17/2012	Prudential Invst Mgmt		1,743,587	1,541,483	3,638
31381L-BS-5	FNMA POOL NO 463649 4.465% 10/01/19		04/17/2012	Prudential Invst Mgmt		2,996,093	2,670,957	5,963
31381L-FJ-1	FNMA POOL NO 463769 4.030% 11/01/19		04/17/2012	Prudential Invst Mgmt		3,001,881	2,733,157	5,507
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		05/23/2012	Prudential Invst Mgmt		8,008,336	7,584,549	17,697
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41		11/07/2012	Prudential Invst Mgmt		1,952,875	1,808,403	1,407
3138AS-3T-7	FNMA POOL NO AJ1709 4.000% 09/01/41		11/07/2012	Prudential Invst Mgmt		23,479,757	21,742,747	16,911
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41		11/07/2012	Prudential Invst Mgmt		1,605,583	1,486,804	1,156
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41		02/29/2012	Merrill Lynch,Pierce,Fenner &		9,037,088	8,513,007	10,405
3138E1-3T-2	FNMA POOL NO AJ8909 4.000% 12/01/41		01/03/2012	Royal Bank of Scotland		10,209,860	9,660,424	11,807
3138E2-GM-1	FNMA POOL NO AJ9203 4.000% 02/01/42		01/10/2012	Goldman Sachs & Co		2,306,666	2,219,782	2,713
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		01/24/2012	Morgan Stanley & Co, Inc		12,162,529	11,804,866	13,772
3138MF-HJ-9	FNMA POOL NO AQ0232 3.000% 10/01/42		10/05/2012	Pierpont Securities		20,134,311	19,137,089	15,948
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		05/23/2012	Prudential Invst Mgmt		144,202	128,975	516
31393D-F3-0	FANNIE MAE CMO 6.500% 09/25/17		05/23/2012	Prudential Invst Mgmt		65,822	64,450	279
31397G-QD-5	FREDDIE MAC CMO 6.000% 02/15/34		05/23/2012	Prudential Invst Mgmt		330,088	324,116	1,296
31398E-2F-0	FREDDIE MAC CMBS 5.085% 03/25/19		03/15/2012	Credit Suisse First Boston Cor		53,411,881	46,225,000	120,384
31398J-ZS-5	FHLMC MULTIFAMILY STRUCTURED P CMBS		05/30/2012	JP Morgan Securities, Inc		14,872,078	13,300,000	19,174
31398M-AW-6	FANNIE MAE CMO 5.000% 09/25/30		05/23/2012	Prudential Invst Mgmt		28,788,200	27,636,613	92,122
31398Q-HB-6	FREDDIE MAC CMBS 4.224% 03/25/20		02/22/2012	Merrill Lynch,Pierce,Fenner &		42,868,598	38,275,000	58,244
31398V-J9-8	FHLMC MULTIFAMILY STRUCTURED P CMBS		03/22/2012	Credit Suisse First Boston Cor		22,150,000	20,000,000	61,403
31398W-D3-5	FREDDIE MAC CMBS 4.317% 11/25/19		05/30/2012	Various		11,969,334	10,583,000	16,039
31400D-RD-6	FNMA POOL NO 684584 - 30YR 5.500		05/23/2012	Prudential Invst Mgmt		130,023	118,142	433
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		11/07/2012	Prudential Invst Mgmt		603,164	562,621	263
31402D-KK-5	FNMA POOL NO 725798 2.567% 06/01/34		05/23/2012	Prudential Invst Mgmt		3,988,233	3,771,842	5,884
31402R-BE-8	FNMA POOL NO 735437 2.328% 09/01/34		11/07/2012	Prudential Invst Mgmt		1,561,675	1,456,705	659
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		11/07/2012	Prudential Invst Mgmt		495,667	467,711	224
31403C-3V-1	FNMA POOL NO 745212 2.660% 01/01/36		11/07/2012	Prudential Invst Mgmt		816,909	762,369	392
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		05/23/2012	Prudential Invst Mgmt		1,160,376	1,069,624	3,565
31403D-C7-2	FNMA POOL NO 745394 4.500% 11/01/20		05/23/2012	Prudential Invst Mgmt		3,063,676	2,847,301	8,542
31403X-6D-2	FNMA POOL NO 761468 4.500% 05/01/19		05/23/2012	Prudential Invst Mgmt		764,471	710,480	2,131
31403X-WF-8	FNMA POOL NO 761246 5.000% 01/01/19		05/23/2012	Prudential Invst Mgmt		264,289	243,863	813
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		05/23/2012	Prudential Invst Mgmt		784,264	722,699	2,409
31404Q-UB-3	FNMA POOL NO 775578 5.500% 05/01/19		05/23/2012	Prudential Invst Mgmt		1,307,171	1,198,941	4,396
31404R-RC-3	FNMA POOL NO 776383 2.252% 06/01/34		11/07/2012	Prudential Invst Mgmt		1,869,103	1,742,851	763
31404U-YU-8	FNMA POOL NO 779323 2.611% 06/01/34		11/07/2012	Prudential Invst Mgmt		787,008	738,482	375
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		11/07/2012	Prudential Invst Mgmt		2,101,437	1,958,888	854
31405C-4T-3	FNMA POOL NO 785734 4.500% 11/01/19		05/23/2012	Prudential Invst Mgmt		538,137	500,130	1,500
31405D-3D-7	FNMA POOL NO 786596 5.500% 08/01/19		05/23/2012	Prudential Invst Mgmt		2,261,576	2,074,324	7,606
31405D-AS-6	FNMA POOL NO 785817 5.000% 01/01/20		05/23/2012	Prudential Invst Mgmt		4,641,787	4,283,029	14,277
31405J-DC-5	FNMA POOL NO 790399 5.500% 09/01/19		05/23/2012	Prudential Invst Mgmt		1,678,981	1,539,967	5,647
31405J-H2-3	FNMA POOL NO 790549 5.500% 09/01/19		05/23/2012	Prudential Invst Mgmt		1,380,195	1,265,919	4,642
31405N-RY-3	FNMA POOL NO 794403 2.641% 09/01/34		11/07/2012	Prudential Invst Mgmt		2,019,728	1,888,391	966
31405P-BY-5	FNMA POOL NO 794855 5.500% 10/01/34		05/23/2012	Prudential Invst Mgmt		530,794	482,959	1,771
31405U-Q7-7	FNMA POOL NO 799778 5.500% 11/01/34		05/23/2012	Prudential Invst Mgmt		643,040	585,089	2,145
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		05/23/2012	Prudential Invst Mgmt		668,111	607,901	2,229
31406E-KN-3	FNMA POOL NO 807701 4.500% 12/01/19		05/23/2012	Prudential Invst Mgmt		1,099,379	1,021,734	3,065
31406G-2N-8	FNMA POOL NO 809981 2.751% 03/01/35		11/07/2012	Prudential Invst Mgmt		1,265,467	1,185,039	634
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		05/23/2012	Prudential Invst Mgmt		787,197	725,631	2,419
31406G-BC-2	FNMA POOL NO 809235 5.500% 01/01/20		05/23/2012	Prudential Invst Mgmt		936,532	858,929	3,149
31406G-HH-5	FNMA POOL NO 809432 5.500% 02/01/20		05/23/2012	Prudential Invst Mgmt		611,943	561,235	2,058
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		05/23/2012	Prudential Invst Mgmt		2,528,410	2,308,263	8,464
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		05/23/2012	Prudential Invst Mgmt		1,254,279	1,150,897	4,220
31406S-3U-5	FNMA POOL NO 819011 2.307% 05/01/35		11/07/2012	Prudential Invst Mgmt		3,519,347	3,290,491	1,476
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		05/23/2012	Prudential Invst Mgmt		6,486,639	5,976,518	19,922
31407M-4F-9	FNMA POOL NO 835222 4.500% 08/01/20		05/23/2012	Prudential Invst Mgmt		1,919,375	1,780,667	5,342
31407M-4J-1	FNMA POOL NO 835225 5.000% 08/01/20		05/23/2012	Prudential Invst Mgmt		977,781	900,887	3,003
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		05/23/2012	Prudential Invst Mgmt		2,526,238	2,350,223	7,051
31407Q-DG-8	FNMA POOL NO 837203 5.500% 03/01/21		05/23/2012	Prudential Invst Mgmt		2,080,494	1,909,012	7,000
31408A-J2-7	FNMA POOL NO 845481 5.500% 06/01/21		05/23/2012	Prudential Invst Mgmt		1,697,851	1,557,908	5,712
31408B-3M-8	FNMA POOL NO 846904 5.500% 12/01/20		05/23/2012	Prudential Invst Mgmt		662,649	607,740	2,228
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		05/23/2012	Prudential Invst Mgmt		868,145	793,258	2,909
31409G-JW-7	FNMA POOL NO 870677 5.500% 12/01/21		05/23/2012	Prudential Invst Mgmt		1,810,134	1,660,936	6,090
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		05/23/2012	Prudential Invst Mgmt		971,890	888,053	3,256

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31409U-UU-7	FNMA POOL NO 879095 5.500% 05/01/21		05/23/2012	Prudential Invst Mgmt		2,966,105	2,721,627	9,979
31409V-GB-3	FNMA POOL NO 879594 5.500% 03/01/21		05/23/2012	Prudential Invst Mgmt		1,060,466	973,058	3,568
31409W-XW-6	FNMA POOL NO 880993 6.000% 01/01/22		05/23/2012	Prudential Invst Mgmt		1,649,473	1,532,907	6,132
31410B-B4-5	FNMA POOL NO 883959 6.000% 06/01/21		05/23/2012	Prudential Invst Mgmt		264,082	245,420	982
31410G-ML-4	FNMA POOL NO 888763 2.460% 10/01/37		05/23/2012	Prudential Invst Mgmt		3,351,923	3,130,025	8,391
31410P-RR-6	FNMA POOL NO 893396 6.000% 08/01/36		05/23/2012	Prudential Invst Mgmt		951,228	859,184	3,437
31410T-EA-9	FNMA POOL NO 896629 5.500% 10/01/21		05/23/2012	Prudential Invst Mgmt		835,462	766,600	2,811
31410T-ME-2	FNMA POOL NO 896857 5.500% 03/01/22		05/23/2012	Prudential Invst Mgmt		1,678,237	1,540,801	5,650
31410Y-VJ-0	FNMA POOL NO 901617 6.000% 11/01/21		05/23/2012	Prudential Invst Mgmt		376,805	350,177	1,401
31411D-B8-1	FNMA POOL NO 904663 6.000% 11/01/21		05/23/2012	Prudential Invst Mgmt		609,259	566,204	2,265
31411G-TG-7	FNMA POOL NO 907851 5.500% 02/01/22		05/23/2012	Prudential Invst Mgmt		347,477	319,021	1,170
31411J-WF-9	FNMA POOL NO 909746 5.500% 02/01/37		05/23/2012	Prudential Invst Mgmt		5,548,717	5,070,272	18,591
31411S-6T-8	FNMA POOL NO 914482 5.500% 03/01/37		04/17/2012	Prudential Invst Mgmt		2,252,571	2,051,563	5,642
31412P-GM-7	FNMA POOL NO 930904 4.500% 04/01/24		05/23/2012	Prudential Invst Mgmt		3,428,969	3,196,962	9,591
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		05/23/2012	Prudential Invst Mgmt		2,995,495	2,820,325	7,521
31412T-QN-6	FNMA POOL NO 934361 5.500% 08/01/38		05/23/2012	Prudential Invst Mgmt		255,163	233,175	855
31412V-JX-7	FNMA POOL NO 935978 4.000% 05/01/25		05/23/2012	Prudential Invst Mgmt		12,256,637	11,539,898	30,773
31412X-4T-8	FNMA POOL NO 938334 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt		4,745,048	4,412,203	17,649
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt		2,168,198	2,016,107	8,064
31412Y-B3-5	FNMA POOL NO 938458 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt		4,066,123	3,780,901	15,124
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		05/23/2012	Prudential Invst Mgmt		562,150	516,114	1,892
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		05/23/2012	Prudential Invst Mgmt		2,477,506	2,235,044	8,940
31413D-BQ-9	FNMA POOL NO 942047 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt		3,963,205	3,685,202	14,741
31413D-D2-0	FNMA POOL NO 942121 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt		3,466,840	3,223,656	12,895
31413D-QW-0	FNMA POOL NO 942469 6.000% 07/01/37		05/23/2012	Prudential Invst Mgmt		1,738,298	1,568,178	6,273
31413J-ZJ-6	FNMA POOL NO 947245 6.000% 10/01/37		05/23/2012	Prudential Invst Mgmt		1,778,387	1,604,344	6,417
31413M-HH-3	FNMA POOL NO 949432 4.500% 05/01/23		05/23/2012	Prudential Invst Mgmt		2,717,699	2,529,926	7,590
31413T-ZA-3	FNMA POOL NO 955337 5.500% 02/01/23		05/23/2012	Prudential Invst Mgmt		475,817	437,084	1,603
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		05/23/2012	Prudential Invst Mgmt		803,914	738,473	2,708
31413X-TS-2	FNMA POOL NO 958761 4.475% 05/01/19		04/17/2012	Prudential Invst Mgmt		6,980,873	6,226,974	13,933
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		05/23/2012	Prudential Invst Mgmt		449,678	412,853	1,514
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		04/17/2012	Prudential Invst Mgmt		2,277,611	2,073,076	5,701
31414C-GX-0	FNMA POOL NO 962014 6.000% 03/01/38		05/23/2012	Prudential Invst Mgmt		1,153,060	1,038,238	4,153
31414F-YW-5	FNMA POOL NO 965225 5.500% 08/01/38		05/23/2012	Prudential Invst Mgmt		401,358	366,771	1,345
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		05/23/2012	Prudential Invst Mgmt		814,835	748,106	2,743
31414L-3M-8	FNMA POOL NO 969804 5.500% 02/01/23		05/23/2012	Prudential Invst Mgmt		2,857,574	2,624,957	9,625
31414S-AC-7	FNMA POOL NO 974403 4.500% 04/01/23		11/07/2012	Prudential Invst Mgmt		1,005,519	920,336	805
31414U-GZ-5	FNMA POOL NO 976416 4.500% 03/01/23		11/07/2012	Prudential Invst Mgmt		532,619	487,498	427
31415A-T3-5	FNMA POOL NO 981270 5.000% 04/01/23		05/23/2012	Prudential Invst Mgmt		4,130,708	3,815,123	12,717
31415A-WK-3	FNMA POOL NO 981350 4.500% 04/01/23		05/23/2012	Prudential Invst Mgmt		2,147,136	1,998,785	5,996
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		05/23/2012	Prudential Invst Mgmt		1,856,955	1,728,652	5,186
31415L-U4-7	FNMA POOL NO 983603 5.000% 05/01/23		05/23/2012	Prudential Invst Mgmt		4,396,869	4,060,950	13,537
31415S-QC-9	FNMA POOL NO 987951 6.000% 07/01/38		05/23/2012	Prudential Invst Mgmt		270,326	243,407	974
31415T-R3-6	FNMA POOL NO 988906 5.500% 08/01/23		05/23/2012	Prudential Invst Mgmt		4,148,548	3,810,841	13,973
31415T-R8-5	FNMA POOL NO 988911 5.500% 08/01/23		05/23/2012	Prudential Invst Mgmt		5,815,670	5,342,253	19,588
31415X-5A-5	FNMA POOL NO 992841 4.500% 01/01/24		11/07/2012	Prudential Invst Mgmt		1,094,325	1,004,941	879
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		05/23/2012	Prudential Invst Mgmt		1,428,609	1,331,948	3,996
31416L-PD-2	FNMA POOL NO AA3119 5.000% 02/01/39		11/07/2012	Prudential Invst Mgmt		1,719,672	1,564,787	1,521
31416Q-WH-4	FNMA POOL NO AA6947 4.500% 04/01/24		11/07/2012	Prudential Invst Mgmt		1,461,887	1,342,480	1,175
31416Q-WJ-0	FNMA POOL NO AA6948 4.500% 04/01/24		11/07/2012	Prudential Invst Mgmt		1,117,153	1,025,904	898
31416X-JR-2	FNMA POOL NO AB2071 3.500% 01/01/41		06/11/2012	BPN Paribas Securities		50,334,545	47,905,582	55,890
31417A-X8-7	FNMA POOL NO AB4302 3.500% 01/01/42		04/03/2012	Citigroup Capital Markets Inc		17,728,183	17,324,839	18,528
31417C-VK-8	FNMA POOL NO AB6017 3.500% 08/01/42		08/01/2012	RBC Capital Markets		9,124,400	8,593,146	10,025
31417D-AQ-6	FNMA POOL NO AB6314 3.000% 09/01/42		10/01/2012	Pierpont Securities		9,924,794	9,376,835	2,344
31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42		10/05/2012	Pierpont Securities		16,688,004	15,850,354	13,209
31417L-2J-3	FNMA POOL NO AC2576 4.500% 09/01/39		05/23/2012	Prudential Invst Mgmt		4,089,833	3,778,635	11,336
31417S-BD-1	FNMA POOL NO AC5435 4.500% 11/01/39		05/23/2012	Prudential Invst Mgmt		2,697,701	2,492,431	7,477
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		05/23/2012	Prudential Invst Mgmt		2,598,176	2,444,295	6,518
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		09/14/2012	Pierpont Securities		34,197,637	32,895,840	41,948
31418M-LY-6	FNMA POOL NO AD0342 4.640% 10/01/19		04/17/2012	Prudential Invst Mgmt		21,741,924	19,189,695	44,511
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		05/23/2012	Prudential Invst Mgmt		4,403,942	4,146,409	11,057
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		05/23/2012	Prudential Invst Mgmt		4,152,232	3,909,420	10,425
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		05/23/2012	Prudential Invst Mgmt		2,637,380	2,432,294	7,297
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		05/23/2012	Prudential Invst Mgmt		3,770,056	3,549,592	9,466
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		05/23/2012	Prudential Invst Mgmt		3,322,693	3,064,316	9,193

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		05/23/2012	Prudential Invst Mgmt		4,045,499	3,730,916	11,193
31419B-CT-0	FNMA POOL NO AE0981 3.500% 03/01/41		06/04/2012	Morgan Stanley & Co, Inc		25,884,472	24,659,585	28,770
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		05/23/2012	Prudential Invst Mgmt		4,412,935	4,069,779	12,209
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		11/07/2012	Prudential Invst Mgmt		2,789,856	2,580,868	2,007
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		05/23/2012	Prudential Invst Mgmt		20,367,900	18,784,066	56,352
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI		07/25/2012	Various		3,187,326	2,547,000	53,301
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN		08/01/2012	CORTVIEW CAPITAL SEC		7,474,750	5,000,000	31,957
544495-WA-8	LOS ANGELES CALIF CORP MUNI		08/24/2012	Morgan Stanley & Co, Inc		371,180	250,000	2,660
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE		03/01/2012	Morgan Stanley & Co, Inc		1,953,437	1,690,000	8,531
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE		06/28/2012	Goldman Sachs & Co		6,528,456	5,280,000	128,566
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		08/09/2012	Various		18,227,598	15,410,000	82,186
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		10/16/2012	Barclays Capital Inc		162,551	140,000	2,984
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI		10/11/2012	Various		28,788,623	29,000,000	6,687
73358W-KF-0	PORT AUTH N Y & N J CORP MUNI		12/12/2012	Citigroup Capital Markets Inc		6,995,870	7,000,000	0
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE		06/14/2012	Morgan Stanley & Co, Inc		6,466,680	5,500,000	124,201
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI		03/20/2012	JP Morgan Securities, Inc		1,110,000	1,110,000	0
880591-EP-3	Tenn Valley Authority CORPORATE		12/18/2012	Morgan Stanley & Co, Inc		24,373,500	25,000,000	0
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur		05/24/2012	Direct		5,325,000	5,325,000	0
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		10/22/2012	Direct		980,000	980,000	0
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		10/22/2012	Direct		1,630,000	1,630,000	0
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		10/22/2012	Direct		825,000	825,000	0
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRGN		08/17/2012	Goldman Sachs & Co		12,141,470	9,975,000	155,081
91412G-EZ-4	UNIVERSITY OF CALIFORNIA CORP MUNI REVEN		04/26/2012	Goldman Sachs & Co		100,000,000	100,000,000	0
91412G-FA-8	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		07/25/2012	Morgan Stanley & Co, Inc		23,327,155	23,395,000	11,736
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI		02/22/2012	Goldman Sachs & Co		16,350,000	16,350,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						1,890,744,631	1,775,067,245	3,174,092
00037B-AB-8	ABB FINANCE USA INC CORPORATE		07/19/2012	Various		22,950,840	22,988,000	49,163
00037B-AC-6	ABB FINANCE USA INC CORPORATE		05/24/2012	Various		6,649,140	6,800,000	5,347
00037B-AC-6	ABB FINANCE USA INC CORPORATE		10/31/2012	Prudential Invst Mgmt		104,775,616	92,864,000	361,138
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER		03/13/2012	Prudential Invst Mgmt		2,824,199	9,863,131	1,859
00101J-AA-4	ADT CORP CORPORATE 2.250% 07/15/17		06/27/2012	Goldman Sachs & Co		179,813	180,000	0
00101J-AC-0	ADT CORP CORPORATE 4.875% 07/15/42		10/31/2012	Prudential Invst Mgmt		5,356,891	5,000,000	104,948
00114*-AB-9	AEP Transmission Company LLC Senior Note		10/18/2012	Direct		25,000,000	25,000,000	0
00130H-BS-3	AES CORP CORPORATE 7.375% 07/01/21		08/07/2012	Tax Free Exchange		2,285,000	2,000,000	14,750
00206R-AS-1	AT&T INC CORPORATE 6.550% 02/15/39		08/17/2012	Citigroup Capital Markets Inc		10,477,840	8,000,000	10,189
00206R-BG-6	AT&T INC CORPORATE 4.300% 12/15/42		12/17/2012	Taxable Exchange		3,230,485	4,542,000	0
00213R-AA-1	ARL FIRST LLC ARLFR_12-1A ABS FLOATER		12/06/2012	Royal Bank of Scotland		10,000,000	10,000,000	0
00287Y-AD-1	ABBVIE INC CORPORATE 4.400% 11/06/42		11/05/2012	Morgan Stanley & Co, Inc		504,716	510,000	0
004421-MD-2	ACE SECURITIES CORP. ACE-05_HE2		03/13/2012	Prudential Invst Mgmt		427,035	437,512	135
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		03/26/2012	Interest Capitalization		0	0	0
000000-00-0	Adelante Media Group, LLC Term Loan B PI		12/31/2012	Direct		2	2,731,315	0
00764M-AH-0	AEGIS ASSET BACKED SECURITIES SERIES 20		09/25/2012	Interest Capitalization		0	0	0
008016-B*-7	The Aerospace Corporation Senior Secured		07/02/2012	Direct		12,000,000	12,000,000	0
00817Y-AM-0	AETNA INC CORPORATE 4.125% 11/15/42		12/13/2012	Credit Suisse First Boston Cor		141,603	140,000	588
010392-FG-8	ALABAMA POWER CORPORATE		04/04/2012	Various		6,380,929	6,470,000	23,575
01449*-AA-5	Alexander & Baldwin, LLC Senior Note		06/29/2012	Direct		15,000,000	15,000,000	0
01449*-AB-3	Alexander & Baldwin, LLC Senior Note		06/29/2012	Various		50,000,000	50,000,000	0
01449*-AC-1	Alexander & Baldwin, LLC Senior Note		06/29/2012	Direct		25,000,000	25,000,000	0
015823-AA-5	Algonquin Gas Transmission LLC Senior No		07/17/2012	Direct		32,560,000	32,560,000	0
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not		09/19/2012	Direct		2,366,700	2,366,700	0
02005E-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		05/22/2012	Citigroup Capital Markets Inc		26,998,782	27,000,000	0
02005Y-AD-8	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		01/11/2012	Citigroup Capital Markets Inc		15,238,120	15,238,282	0
02006A-AB-3	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		03/07/2012	Merrill Lynch,Pierce,Fenner &		22,182,214	22,184,235	0
02006E-AB-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		12/14/2012	Various		19,775,505	19,775,000	148
02006G-AB-0	ALLY AUTO RECEIBABLES TRUST 20 ASSET BAC		09/11/2012	JP Morgan Securities, Inc		9,699,464	9,700,000	0
02112#-AE-7	Alsco Inc. Senior Note		12/17/2012	Direct		30,000,000	30,000,000	0
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO		04/12/2012	Citigroup Capital Markets Inc		8,173,165	6,988,000	78,188
025816-BA-6	AMERICAN EXPRESS CO CORPORATE		01/20/2012	Various		12,206,261	10,885,000	134,029
02582J-FG-0	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		04/17/2012	Prudential Invst Mgmt		20,706,706	20,500,000	1,777
02582J-FN-5	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		03/15/2012	JP Morgan Securities, Inc		4,987,856	4,940,000	921
02582J-FS-4	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		04/27/2012	Royal Bank of Scotland		6,060,000	6,000,000	3,574
02582J-FV-7	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		04/17/2012	Prudential Invst Mgmt		11,303,049	11,000,000	1,366
02582J-FY-1	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		04/11/2012	Various		3,014,180	3,000,000	366
02582J-GC-8	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		05/31/2012	Merrill Lynch,Pierce,Fenner &		10,039,453	10,000,000	5,184
0258M0-CY-3	AMERICAN EXPRESS CREDIT CORPORATE		04/17/2012	Prudential Invst Mgmt		9,350,235	8,650,000	103,488

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
0258M0-DC-0	AMERICAN EXPRESS CREDIT CORPORATE		01/18/2012	Citigroup Capital Markets Inc		759,120	750,000	7,233
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER		06/07/2012	UBS AG		65,000,000	65,000,000	0
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		03/13/2012	Prudential Invst Mgmt		1,355,620	1,562,216	461
03083#-AB-6	AmeriMark Direct, LLC Senior Subordinate		12/14/2012	Interest Capitalization		519,071	519,071	0
03083#-AC-4	AmeriMark Direct, LLC Revolver		12/20/2012	Direct		7,834,169	7,834,169	0
031162-BE-9	AMGEN INC CORPORATE 4.950% 10/01/41		10/31/2012	Prudential Invst Mgmt		6,841,020	6,220,000	59,012
031162-BH-2	AMGEN INC CORPORATE 5.650% 06/15/42		10/31/2012	Prudential Invst Mgmt		13,428,071	10,896,000	299,262
031162-BK-5	AMGEN INC CORPORATE 5.150% 11/15/41		10/31/2012	Prudential Invst Mgmt		12,893,854	11,149,000	39,873
03201#-AC-1	Ampac Holdings, LLC Senior Subordinated		12/30/2012	Interest Capitalization		4,190	4,190	0
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE		05/25/2012	Various		49,256,999	31,508,000	350,166
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE		04/10/2012	Various		18,826,800	12,250,000	401,278
03523T-BL-1	ANHEUSER-BUSCH COS INC CORPORATE		04/17/2012	Prudential Invst Mgmt		2,945,278	2,900,000	11,479
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE		07/19/2012	Various		13,545,005	13,363,000	6,607
03523T-BQ-0	ANHEUSER-BUSCH COS INC CORPORATE		07/17/2012	Various		1,848,696	1,800,000	625
037411-BA-2	APACHE CORP CORPORATE 4.750% 04/15/43		04/05/2012	Various		17,342,968	17,350,000	792
038336-C#-8	AptarGroup Inc Senior Note		09/05/2012	Direct		2,500,000	2,500,000	0
038521-E*-7	ARAMARK CORP Jan 2007 LC		02/29/2012	Direct		327,366	330,162	0
000000-00-0	ARAMARK CORP TERM C USD EXTENDED		02/29/2012	Direct		2,767,092	2,790,730	0
039483-BE-1	ARCHER DANIELS MIDLAND C CORP		03/15/2012	Tax Free Exchange		6,628,129	6,598,000	140,467
039483-BG-6	ARCHER DANIELS MIDLAND C Corporate		10/16/2012	Taxable Exchange		8,780,533	13,450,000	0
04044T-AB-2	ARISTOTLE HOLDING INC CORPORATE		10/31/2012	Prudential Invst Mgmt		18,378,718	13,980,000	59,464
04044T-AG-1	ARISTOTLE HOLDING INC CORPORATE		02/06/2012	Citigroup Capital Markets Inc		139,311	140,000	0
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se		09/28/2012	Various		96,099,265	96,099,265	0
04273W-AA-9	ARROW ELECTRONICS INC CORPORATE		02/06/2012	Stifel, Nicolaus & Co		309,669	300,000	2,756
04544R-AC-9	ABSHE_07-HE1 ABS FLOATER		03/13/2012	Prudential Invst Mgmt		6,398,475	18,559,000	3,167
04544R-AD-7	ABSHE_07-HE1 ABS FLOATER		03/13/2012	Prudential Invst Mgmt		2,740,372	7,831,000	1,615
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		04/02/2012	Direct		83,711,345	83,711,345	0
04650N-AB-0	AT&T INC CORPORATE 5.350% 09/01/40		12/07/2012	Various		35,916	30,000	507
05115E-AC-4	AUGUSTA FDG IV CLA 3 CORPORATE		12/21/2012	Prudential Invst Mgmt		31,083,336	40,404,000	0
05332*-AZ-1	Automotive Rentals, Inc. Senior Secured		01/18/2012	Direct		30,085,000	30,085,000	0
05377R-AV-6	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		04/17/2012	Prudential Invst Mgmt		19,652,990	19,000,000	50,049
05377R-AX-2	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		03/15/2012	Barclays Capital Inc		37,999,780	38,000,000	0
05377R-BB-9	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		07/25/2012	Merrill Lynch,Pierce,Fenner &		56,974,555	57,000,000	0
05522A-AB-1	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		04/17/2012	Prudential Invst Mgmt		7,995,952	8,000,000	180
05522R-AV-0	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		03/26/2012	WELLS FARGO SEC LLC		755,309	760,000	131
05522R-AY-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		04/05/2012	Various		6,606,414	6,650,000	1,302
05522R-CP-1	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		01/26/2012	Citigroup Capital Markets Inc		1,504,043	1,500,000	344
05575B-AB-5	BMW AUTO ASSET BACKED 0.590% 06/20/14		04/18/2012	JP Morgan Securities, Inc		39,304,714	39,307,450	0
000000-00-0	Baldwin Richardson Foods Senior Secured		12/31/2012	Direct		5,890,000	5,890,000	0
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR CMBS		03/08/2012	WELLS FARGO SEC LLC		1,099,456	982,000	1,700
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		11/07/2012	Prudential Invst Mgmt		560,394	547,573	506
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		04/05/2012	JP Morgan Securities, Inc		42,791,884	37,830,999	60,224
05950V-AD-2	BANK OF AMERICA COMMERCIAL MOR CMBS		02/22/2012	Merrill Lynch,Pierce,Fenner &		6,943,734	6,582,713	25,387
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS		03/15/2012	Citigroup Capital Markets Inc		5,147,961	4,893,354	15,453
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		04/17/2012	Prudential Invst Mgmt		5,283,005	5,000,000	14,050
06051G-DX-4	BANK OF AMERICA CORP CORPORATE		05/09/2012	Merrill Lynch,Pierce,Fenner &		245,231	230,000	469
06051G-EA-3	BANK OF AMERICA CORP CORPORATE		01/11/2012	Merrill Lynch,Pierce,Fenner &		508,995	500,000	14,986
06051G-EM-7	BANK OF AMERICA CORP CORPORATE		01/19/2012	Merrill Lynch,Pierce,Fenner &		11,950,320	12,000,000	0
06052Y-AB-5	BANK OF AMERICA AUTO BAAT_12-1		04/11/2012	Merrill Lynch,Pierce,Fenner &		87,358,434	87,362,924	0
06406H-BK-4	BANK OF NEW YORK MELLON CORPORATE		04/17/2012	Prudential Invst Mgmt		5,293,445	5,000,000	37,014
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE		04/02/2012	Citigroup Capital Markets Inc		7,502,950	7,000,000	51,644
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE		02/13/2012	Goldman Sachs & Co		13,098,092	12,675,000	184,985
06406H-CC-1	BANK OF NEW YORK MELLON CORPORATE		02/13/2012	Goldman Sachs & Co		1,074,022	1,075,000	0
06406H-CD-9	BANK OF NEW YORK MELLON CORPORATE		10/18/2012	Morgan Stanley & Co, Inc		14,984,550	15,000,000	0
06423R-BK-1	BANK ONE ISSUANCE TRUST ABS FLOATER		01/09/2012	Barclays Capital Inc		3,205,500	3,200,000	1,116
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE		10/31/2012	Prudential Invst Mgmt		12,195,280	10,390,000	16,451
07387J-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/20/2012	Jefferies & Co, Inc		2,830,469	2,500,000	9,017
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		02/15/2012	Royal Bank of Scotland		2,082,984	1,850,000	5,610
07388L-AD-2	BEAR STEARNS COMMERCIAL MORTGA CMBS		11/28/2012	WELLS FARGO SEC LLC		37,457	36,366	11
073902-RU-4	BEAR STEARNS CO INC CORPORATE		01/11/2012	Merrill Lynch,Pierce,Fenner &		352,017	300,000	10,029
077830-AF-3	Belk, Inc Senior Note 5.210% 01/25/22		01/25/2012	Direct		15,020,000	15,020,000	0
079860-AA-0	BELLSOUTH TELECOMMUNICATIONS CORP FLOATE		04/24/2012	Deutsche Bank Securities Inc		51,567,350	50,000,000	0
084374-AC-1	BERKELEY STREET CDO LTD. SERIES 2001 1		03/23/2012	Interest Capitalization		1,080	1,080	0
084423-AS-1	BERKLEY (WR) CORPORATION CORPORATE		11/01/2012	WELLS FARGO SEC LLC		323,838	300,000	1,966
08516*-AB-6	Berlin Station LLC Senior Note		11/29/2012	Direct		59,212,500	59,212,500	587,191

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
08658@-AA-4	BestSweet Inc. & Mazeppa Prop. Revolver		12/14/2012	Direct		1,711,753	1,711,753	0
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		05/21/2012	Direct		5,446,835	5,446,835	0
000000-00-0	BIOMET INC BK LN Term B - 1 Loan		10/04/2012	Direct		4,727,361	4,726,841	0
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		08/21/2012	Direct		60,000,000	60,000,000	0
09247X-AH-4	BLACKROCK INC CORPORATE		07/20/2012	Stifel, Nicolaus & Co		1,585,700	1,420,000	10,226
09247X-AJ-0	BLACKROCK INC CORPORATE		09/20/2012	Various		27,853,852	27,080,000	160,463
09247X-AK-7	BLACKROCK INC CORPORATE		05/22/2012	JP Morgan Securities, Inc		57,733,530	57,800,000	0
097023-BA-2	BOEING CO CORPORATE 5.875% 02/15/40		05/11/2012	Susquehanna Intl Group		71,600	55,000	817
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE		09/13/2012	Various		9,752,212	9,642,000	5,863
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE		01/11/2012	Morgan Stanley & Co, Inc		6,363,050	5,000,000	50,590
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE		04/27/2012	Credit Suisse First Boston Cor		3,236,625	2,500,000	425
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE		07/26/2012	Citigroup Capital Markets Inc		3,447,990	3,500,000	0
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE		07/26/2012	JP Morgan Securities, Inc		4,937,169	5,125,000	0
114474-D*-7	Brookshire Grocery Company Senior Note		11/28/2012	Direct		5,500,000	5,500,000	0
115637-AL-4	BROWN FORMAN CORP CORPORATE		12/10/2012	Barclays Capital Inc		11,997,360	12,000,000	0
115637-AM-2	BROWN FORMAN CORP CORPORATE		12/11/2012	Citigroup Capital Markets Inc		5,375,268	5,400,000	675
12015U-A@-0	Bulab Holdings, Inc. Senior Note		09/27/2012	Direct		1,000,000	1,000,000	0
12189L-AE-1	BURLINGTN NORTH SANTA FE LLC CORPORATE		10/31/2012	Prudential Invst Mgmt		13,243,708	10,725,000	14,479
12189L-AJ-0	BURLINGTN NORTH SANTA FE LLC CORPORATE		10/31/2012	Prudential Invst Mgmt		5,733,385	5,270,000	54,749
124857-AJ-2	CBS CORP CORPORATE 4.850% 07/01/42		07/16/2012	JP Morgan Securities, Inc		271,664	260,000	1,016
124857-AJ-2	CBS CORP CORPORATE 4.850% 07/01/42		10/31/2012	Prudential Invst Mgmt		13,788,399	12,660,000	289,949
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu		07/11/2012	Direct		12,750,000	12,750,000	0
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		03/19/2012	Various		49,047,158	44,082,500	127,735
12513X-AC-6	CITIGROUP/DEUTSCHE BANK COMMER CMBS		05/01/2012	Jefferies & Co, Inc		3,018,398	2,995,000	1,390
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		03/20/2012	JP Morgan Securities, Inc		28,891,163	26,194,000	88,124
12558B-AB-2	CIT EQUIPMENT ASSET BACKED		04/19/2012	Barclays Capital Inc		28,999,530	29,000,000	0
126192-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		11/13/2012	Deutsche Bank Securities Inc		9,426,797	9,000,000	8,460
12623S-AD-2	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/06/2012	Deutsche Bank Securities Inc		46,459,020	46,000,000	38,947
12624B-AB-2	COMM MORTGAGE TRUST CMBS		11/08/2012	UBS AG		5,260,742	5,000,000	4,243
12624P-AC-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		10/03/2012	Deutsche Bank Securities Inc		29,622,300	28,900,000	24,087
12624Q-AP-8	COMM MORTGAGE TRUST CMBS		11/02/2012	Deutsche Bank Securities Inc		14,349,667	14,000,000	8,405
126650-BX-7	CVS CAREMARK CORP CORPORATE		01/23/2012	Cantor Fitzgerald & Co. Inc.		57,930	50,000	567
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		11/07/2012	Prudential Invst Mgmt		1,154,345	1,134,984	1,103
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		11/07/2012	Prudential Invst Mgmt		867,960	848,205	866
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		01/31/2012	Write-Off		0	4	0
130572-AA-8	California Ridge Wind Energy Senior Secu		04/27/2012	Direct		102,053,589	102,053,589	0
13342B-AE-5	Cameron International Corp CORPORATE		01/23/2012	Barclays Capital Inc		428,068	400,000	2,750
13342B-AF-2	Cameron International Corp CORPORATE		10/31/2012	Prudential Invst Mgmt		14,159,410	11,000,000	16,363
134429-AY-5	CAMPBELL SOUP CO CORPORATE		07/30/2012	Morgan Stanley & Co, Inc		596,052	600,000	0
134429-AZ-2	CAMPBELL SOUP CO CORPORATE		07/30/2012	Morgan Stanley & Co, Inc		1,552,245	1,565,000	0
14040H-BA-2	CAPITAL ONE FINANCIAL CORP CORPORATE		11/01/2012	Barclays Capital Inc		398,764	400,000	0
14149#-AD-1	Cardinal Glass Industries Term A		12/27/2012	Direct		26,320,000	28,000,000	37,319
14149Y-AG-3	CARDINAL HEALTH INC WAS CARDIN BONDS		02/07/2012	Merrill Lynch,Pierce,Fenner &		108,144	100,000	611
14150B-A@-3	PTS ACQUISITION CORP APR 07 Extend Dolla		02/27/2012	Direct		11,486,381	11,661,300	0
141781-AW-4	Cargill Inc CORPORATE 6.625% 09/15/37		08/21/2012	WELLS FARGO SEC LLC		3,913,068	3,100,000	90,707
141781-BB-9	Cargill Inc CORPORATE 3.300% 03/01/22		06/15/2012	Citigroup Capital Markets Inc		4,608,090	4,500,000	44,963
141781-BC-7	Cargill Inc CORPORATE 4.100% 11/01/42		10/24/2012	JP Morgan Securities, Inc		16,299,136	16,330,000	0
14313G-AB-3	CARMAX AUTO OWNER TRUST ASSET BACKED		02/07/2012	JP Morgan Securities, Inc		20,918,653	20,920,088	0
14313J-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		12/12/2012	Various		22,535,371	22,531,820	656
149123-BK-6	CATERPILLAR INC BONDS 6.950% 05/01/42		06/13/2012	Various		14,527,020	10,100,000	48,399
149123-CB-5	CATERPILLAR INC CORP 3.803% 08/15/42		12/06/2012	Prudential Invst Mgmt		132,688,360	132,842,000	1,613,827
149123-CB-5	CATERPILLAR INC CORP 3.803% 08/15/42		12/06/2012	Tax Free Exchange		50,987,741	51,049,000	598,596
14912L-2M-2	CATERPILLAR FINL SVCS CORP BOND		04/17/2012	Prudential Invst Mgmt		2,158,494	1,950,000	15,952
14912L-2Y-6	CATERPILLAR FINL SVCS CORP CORPORATE		04/17/2012	Prudential Invst Mgmt		9,265,760	8,000,000	41,556
14916R-AD-6	CATHOLIC HEALTH INITIATIVES CORP		10/25/2012	JP Morgan Securities, Inc		14,968,050	15,000,000	0
14986D-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS		05/07/2012	Various		98,700,583	87,594,000	276,277
14987B-AB-9	CC HOLDINGS GS V LLC/CRO CORPORATE		12/11/2012	Merrill Lynch,Pierce,Fenner &		150,000	150,000	0
151020-AG-9	Celgene Corporation CORPORATE		08/06/2012	JP Morgan Securities, Inc		209,551	210,000	0
15189X-AM-0	CENTERPOINT ENERGY CORPORATE		10/10/2012	Various		19,490,296	19,785,000	57,021
152314-KU-3	CENTEX HOME EQUITY SERIES 2004 C CLASS		10/25/2012	Interest Capitalization		0	0	0
152320-AA-5	Centinela Solar Energy, LLC Senior Note		12/27/2012	Direct		39,214,921	39,214,921	151,784
152320-AB-3	Centinela Solar Energy, LLC Senior Note		09/13/2012	Direct		24,260,000	24,260,000	0
15642@-AC-4	Centric Group, LLC Senior Note		12/14/2012	Direct		3,400,000	3,400,000	0
16134@-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		983,013	1,023,192	0
16134@-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		964,582	1,004,008	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
16134@-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		365,463	380,401	0
16134@-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		314,211	327,054	0
16134@-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		860,136	895,293	0
16134@-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		371,787	386,983	0
161571-BN-3	CHASE ISSUANCE TRUST ABS FLOATER		01/25/2012	JP Morgan Securities, Inc		2,598,477	2,600,000	324
161571-CN-2	CHASE ISSUANCE TRUST ABS FLOATER		01/09/2012	Royal Bank of Scotland		1,532,285	1,500,000	1,608
166764-AA-8	CHEVRONTEXACO CORP CORPORATE		11/28/2012	Morgan Stanley & Co, Inc		29,730,000	29,730,000	0
166764-AB-6	CHEVRONTEXACO CORP CORPORATE		12/12/2012	Various		25,614,788	25,575,000	4,553
171232-AS-0	CHUBB CORPORATION CORPORATE		02/15/2012	WELLS FARGO SEC LLC		10,778,000	8,000,000	138,667
172967-ES-6	CITIGROUP INC CORPORATE		01/11/2012	Stifel, Nicolaus & Co		318,207	300,000	3,165
172967-FW-6	CITIGROUP INC CORPORATE		01/03/2012	Citigroup Capital Markets Inc		499,315	500,000	0
17305E-CJ-2	CITIBANK CREDIT CARD ISSUANCE CCCIT_05		04/17/2012	Prudential Invst Mgmt		4,460,842	4,000,000	21,017
17307G-4V-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		03/13/2012	Prudential Invst Mgmt		3,319,095	3,550,263	811
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS		03/15/2012	Citigroup Capital Markets Inc		5,290,625	5,000,000	15,530
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/01/2012	Citigroup Capital Markets Inc		3,791,698	3,509,816	1,721
17314@-AB-9	CitiLog Enterprises LLC Term Loan		07/30/2012	Direct		579,283	740,916	0
17318U-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		09/10/2012	Citigroup Capital Markets Inc		6,149,677	6,000,000	11,401
17747#-AA-6	Citrus Energy Appalachia, LLC Mezz Debt		06/11/2012	Direct		854,601	854,601	0
186639-AE-0	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct		8,376	16,500	0
186639-AF-7	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct		195,690	385,500	0
186639-AG-5	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct		212,441	418,500	0
186639-AH-3	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct		229,193	451,500	0
186639-AJ-9	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct		248,229	489,000	0
186639-AK-6	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct		268,788	529,500	0
186639-AL-4	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct		290,870	573,000	0
186639-AM-2	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct		268,788	529,500	0
19075D-AB-7	CWCAPITAL COBALT CMBS 5.723% 05/15/46		05/01/2012	Citigroup Capital Markets Inc		429,024	426,757	211
191216-AK-6	COCA COLA CO CORPORATE		04/17/2012	Prudential Invst Mgmt		8,420,373	7,000,000	160,203
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE		07/03/2012	Various		12,516,301	12,635,000	12,650
195869-AG-7	Colonial Pipeline Co. CORPORATE		06/20/2012	Various		14,190,383	9,720,000	41,329
20030N-BE-0	COMCAST CORP CORPORATE		06/26/2012	Citigroup Capital Markets Inc		389,680	390,000	0
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		04/04/2012	Various		59,758,279	53,220,000	154,393
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		04/17/2012	Prudential Invst Mgmt		3,368,953	3,333,442	8,969
20173W-AC-2	COMMERCIAL MORTGAGE LOAN TRUST CMBS		05/01/2012	Jefferies & Co, Inc		640,957	635,988	329
202795-HK-9	COMMONWEALTH EDISON CORPORATE		04/12/2012	Various		23,670,082	19,045,000	92,469
202795-HT-0	COMMONWEALTH EDISON CORPORATE		04/13/2012	Credit Suisse First Boston Cor		10,520,246	7,820,000	130,301
000000-00-0	COMMUNITY HLTH SYST INC		02/02/2012	Direct		14,672,225	14,866,320	0
205887-BH-4	CONAGRA FOODS INC CORPORATE		09/10/2012	JP Morgan Securities, Inc		134,704	135,000	0
20854P-AH-2	CONSOL ENERGY INC CORPORATE		03/07/2012	Tax Free Exchange		1,470,000	1,500,000	1,594
209111-ED-1	CONS EDISON CO OF NY DEBENTURES		01/06/2012	Libertas Partners LLC		2,765,825	2,500,000	9,208
209111-EF-6	CONS EDISON CO OF NY CORPORATE		01/06/2012	Goldman Sachs & Co		1,790,055	1,500,000	38,000
209111-EL-3	CONS EDISON CO OF NY CORPORATE		03/28/2012	Merrill Lynch,Pierce,Fenner &		3,171,020	2,563,000	7,080
209111-EQ-2	CONS EDISON CO OF NY CORPORATE		08/21/2012	Various		14,905,076	11,550,000	66,999
209111-EU-3	CONS EDISON CO OF NY CORPORATE		03/28/2012	Various		16,975,428	12,368,000	229,552
209111-EY-5	CONS EDISON CO OF NY CORPORATE		04/05/2012	US Bank NA		7,327,789	6,132,000	121,788
209111-FB-4	CONS EDISON CO OF NY CORPORATE		03/08/2012	Citigroup Capital Markets Inc		5,420,634	5,440,000	0
21012@-AH-3	Consolidated Smart Systems, LL Secured S		10/03/2011	Interest Capitalization		(1,864)	(1,864)	0
210518-CT-1	Consumers Energy CORPORATE		05/01/2012	WELLS FARGO SEC LLC		2,779,750	2,780,000	0
21246#-AQ-9	Convenience Store Investments Senior Sec		01/31/2012	Direct		4,876,918	4,876,918	0
21927#-AC-6	Cornerstone Chem Co Revolver		12/07/2012	Direct		1,533,144	1,533,144	0
22160K-AD-7	COSTCO WHOLESALE CORP CORPORATE		11/28/2012	JP Morgan Securities, Inc		49,940,500	50,000,000	0
222862-AG-9	COVENTRY HEALTH CARE CORPORATE		08/22/2012	Merrill Lynch,Pierce,Fenner &		348,960	300,000	8,033
224044-BW-6	COX COMMUNICATIONS INC CORPORATE		11/26/2012	JP Morgan Securities, Inc		359,446	360,000	0
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS		04/26/2012	Deutsche Bank Securities Inc		20,975,759	19,105,250	62,300
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C		05/07/2012	Various		83,042,031	76,000,000	81,615
22546B-AC-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS		05/01/2012	Jefferies & Co, Inc		937,157	934,529	435
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		03/26/2012	Credit Suisse First Boston Cor		7,095,258	6,424,000	25,482
225470-F7-3	CREDIT SUISSE FB MORTGAGE SEC CMBS		11/28/2012	Various		11,267,964	10,000,000	16,156
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		06/04/2012	Royal Bank of Scotland		6,125,757	5,552,308	4,840
23305Y-BB-4	DBUBS MORTGAGE TRUST DBUBS_11- CMBS		09/17/2012	UBS AG		5,459,961	5,000,000	9,611
23314#-AM-1	DCT Indl Oper Partnership LP Senior Note		09/17/2012	Direct		6,800,000	6,800,000	0
233851-AQ-7	DAIMLER FINANCE NORTH AMERICA CORPORATE		07/25/2012	Citigroup Capital Markets Inc		399,272	400,000	0
23386#-AH-5	Dairy Farmers of America Senior Note		12/17/2012	Direct		25,000,000	25,000,000	0
23404@-AA-0	Daisy Brand, LLC Senior Note		11/21/2012	Direct		9,320,000	9,320,000	0
23926#-AD-1	Dawn Foods, Inc. Senior Secured Note		09/30/2011	Direct		0	0	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
24173@-AA-7	DE US INC Senior Note 3.600% 05/15/19		05/15/2012	Direct		9,560,000	9,560,000	0
24173@-AB-5	DE US INC Senior Note 3.810% 05/15/20		05/15/2012	Direct		20,000,000	20,000,000	0
24173@-AC-3	DE US INC Senior Note 4.030% 05/15/21		05/15/2012	Direct		7,000,000	7,000,000	0
244199-BE-4	DEERE & CO CORPORATE 2.600% 06/08/22		06/06/2012	Various		19,852,291	19,905,000	3,250
244199-BF-1	DEERE & CO CORPORATE 3.900% 06/09/42		06/27/2012	Various		50,302,280	50,229,000	99,330
244199-BF-1	DEERE & CO CORPORATE 3.900% 06/09/42		10/31/2012	Prudential Invst Mgmt		86,761,344	81,746,000	8,856
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE		06/28/2012	Various		17,619,861	17,110,000	11,247
24713E-AF-4	DELPHI CORP CORPORATE 6.125% 05/15/21		05/11/2012	Tax Free Exchange		2,150,000	2,000,000	59,889
250847-EJ-5	Detroit Edison Company CORPORATE		06/19/2012	Barclays Capital Inc		1,497,660	1,500,000	0
250847-EK-2	Detroit Edison Company CORPORATE		08/21/2012	Various		2,541,739	2,495,000	8,674
000000-00-0	The Detroit Lions, Inc. Senior Note		12/02/2012	Direct		44,559,531	44,559,531	0
000000-00-0	The Detroit Lions, Inc. Senior Note		12/02/2012	Direct		18,400,000	18,400,000	0
25179M-AL-7	DEVON ENERGY CORP CORPORATE		10/31/2012	Prudential Invst Mgmt		5,634,218	4,490,000	101,274
25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE		10/16/2012	Susquehanna Intl Group		2,203,560	2,000,000	37,306
25272@-AF-3	Diamond Rental, Inc. Revolver B		12/18/2012	Direct		684,000	684,000	0
254683-AL-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		04/17/2012	Prudential Invst Mgmt		5,024,470	5,000,000	371
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		04/17/2012	Prudential Invst Mgmt		20,281,992	20,000,000	1,367
254683-AP-0	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		01/12/2012	Various		5,523,262	5,500,000	2,217
254683-AU-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		04/09/2012	Royal Bank of Scotland		11,200,000	11,200,000	0
254684-AE-3	DISCOVER CARDS ABS FLOATER		04/17/2012	Prudential Invst Mgmt		5,002,538	5,000,000	133
25468P-CV-6	WALT DISNEY CO CORPORATE		11/27/2012	Citigroup Capital Markets Inc		15,374,902	15,485,000	0
25468P-CX-2	WALT DISNEY CO CORPORATE		11/27/2012	Citigroup Capital Markets Inc		15,229,859	15,340,000	0
254709-AH-1	DISCOVER FINANCIAL SVS CORPORATE		11/21/2012	Taxable Exchange		388,640	500,000	0
260003-AG-3	DOVER CORP CORPORATE 6.600% 03/15/38		02/14/2012	Jefferies & Co, Inc		4,202,250	3,000,000	83,600
260003-AK-4	DOVER CORP CORPORATE 5.375% 03/01/41		05/31/2012	Various		14,441,103	11,729,000	184,389
260003-AK-4	DOVER CORP CORPORATE 5.375% 03/01/41		10/31/2012	Prudential Invst Mgmt		32,816,872	24,991,000	369,398
263534-CB-3	E.I. DU PONT DE NEMOURS CORPORATE		06/29/2012	Deutsche Bank Securities Inc		2,072,348	1,891,000	32,370
263534-CC-1	E.I. DU PONT DE NEMOURS CORPORATE		04/17/2012	Various		6,206,101	5,640,000	71,663
263534-CE-7	E.I. DU PONT DE NEMOURS CORPORATE		06/29/2012	Various		4,858,751	4,236,000	47,008
269491-AA-4	EAGLE CREEK CLO LTD EAGLC_06-1 CLO		04/30/2012	Royal Bank of Scotland		39,923,750	41,000,000	54,876
277432-AM-2	EASTMAN CHEMICAL CO CORPORATE		05/29/2012	JP Morgan Securities, Inc		363,774	365,000	0
278865-AM-2	Ecolab Inc CORPORATE 5.500% 12/08/41		10/31/2012	Prudential Invst Mgmt		21,139,641	16,855,000	5,150
28103*-AS-6	Edison Properties Revolver C		06/29/2012	Direct		100,000	100,000	0
291011-BD-5	EMERSON ELEC CO CORPORATE		01/04/2012	Morgan Stanley & Co, Inc		13,538,164	11,250,000	86,013
29206#-AB-3	Empire Southwest LLC Senior Note		07/25/2012	Direct		29,500,000	29,500,000	0
29206#-AC-1	Empire Southwest LLC Senior Note		07/25/2012	Direct		6,250,000	6,250,000	0
29357#-AB-0	Ensign US Fncl (Delaware) LP Senior Note		02/22/2012	Direct		2,800,000	2,800,000	0
29364G-AG-8	Entergy Corporation CORPORATE		01/10/2012	Morgan Stanley & Co, Inc		364,580	365,000	0
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		10/16/2012	WELLS FARGO SEC LLC		1,521,299	1,514,260	1,744
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		04/17/2012	Prudential Invst Mgmt		10,593,066	10,578,032	13,804
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED		04/25/2012	JP Morgan Securities, Inc		47,995,675	48,000,000	0
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note		04/30/2012	Direct		2,228,328	2,400,000	0
293791-AR-0	ENTERPRISE PRODUCTS OPER CORPORATE		01/23/2012	Barclays Capital Inc		409,361	375,000	7,552
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE		10/31/2012	Prudential Invst Mgmt		5,394,677	4,449,000	81,009
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE		02/08/2012	JP Morgan Securities, Inc		214,015	215,000	0
29379V-AX-1	ENTERPRISE PROD OPER L.P. CORPORATE		08/06/2012	Citigroup Capital Markets Inc		89,947	90,000	0
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE		03/13/2012	Prudential Invst Mgmt		8,493,528	22,050,000	4,253
29717P-B*-7	Essex Portfolio LP Senior Note		04/30/2012	Direct		11,480,000	11,480,000	0
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE		10/31/2012	Prudential Invst Mgmt		83,414,970	81,328,000	1,069,915
30162A-AF-5	EXELIS INC CORP 4.250% 10/01/16		07/25/2012	Tax Free Exchange		4,153,552	4,000,000	53,833
302780-AJ-9	FMT Heavy Oil Transportation Senior Secu		09/26/2012	Various		7,010,233	7,010,233	0
302780-AK-6	FMT Heavy Oil Transportation Senior Secu		10/31/2012	Direct		8,155,439	8,155,439	0
000000-00-0	FMT Heavy Oil Transportation Senior Secu		12/20/2012	Direct		4,170,000	4,170,000	0
30284@-AA-0	FNBM LLC Senior Secured Note		02/24/2012	Direct		131,931,500	131,931,500	0
30284@-AB-8	FNBM LLC Senior Secured Note		09/20/2012	Direct		33,320,000	33,320,000	0
30302#-AB-4	Fabrico, Inc. Revolver		12/28/2012	Direct		2,600,000	2,600,000	0
313855-G*-3	Federal Signal Corp Senior Note		11/15/2011	Interest Capitalization		(11,938)	(11,938)	0
319963-E*-1	FIRST DATA CORP Sep '07 Extended 2017 Eu	0	03/26/2012	Direct		7,989,544	8,307,989	0
000000-00-0	FIRST DATA CORP Sep '07 Extended 2017 US		03/26/2012	Direct		4,321,571	4,498,182	0
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		03/13/2012	Prudential Invst Mgmt		3,319,753	7,832,378	1,406
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1		05/23/2012	Write-Off		0	10	0
337738-AM-0	FISERV INC CORPORATE 3.500% 10/01/22		09/18/2012	Merrill Lynch,Pierce,Fenner &		597,234	600,000	0
33852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note		12/14/2012	Direct		32,624,584	32,624,584	0
341081-EX-1	FLORIDA POWER & LIGHT CORPORATE		04/27/2012	US Bank NA		6,871,329	5,205,000	135,359
341081-EY-9	FLORIDA POWER & LIGHT CORPORATE		08/21/2012	Various		13,742,550	10,500,000	149,906

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE		01/04/2012	Libertas Partners LLC		3,896,130	3,000,000	78,342
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE		08/01/2012	First Tennessee Capital Mkts		759,242	550,000	13,474
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE		05/10/2012	JP Morgan Securities, Inc		9,986,000	10,000,000	0
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE		12/17/2012	Goldman Sachs & Co		12,388,248	12,450,000	0
34528Q-BP-8	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		02/07/2012	Citigroup Capital Markets Inc		21,493,698	21,500,000	0
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		01/18/2012	Royal Bank of Scotland		8,037,552	8,037,987	0
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		02/28/2012	Merrill Lynch,Pierce,Fenner &		10,738,433	10,739,533	0
34529W-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		04/18/2012	Barclays Capital Inc		19,809,886	19,811,396	0
34529X-AC-2	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		09/26/2012	Citigroup Capital Markets Inc		27,298,272	27,300,000	0
34529Y-AA-4	FORD AUTO ASSET BACKED		07/17/2012	JP Morgan Securities, Inc		8,599,413	8,600,000	0
34530A-AB-1	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		11/14/2012	Merrill Lynch,Pierce,Fenner &		17,999,311	18,000,000	0
345397-WB-5	FORD MOTOR CREDIT CO LLC		09/21/2012	Tax Free Exchange		8,965,836	8,510,000	155,140
000000-00-0	Franklin Electric Co. Inc. Senior Secure		12/31/2012	Direct		12,500,000	12,500,000	0
35652@-AA-3	Freelancers Union Inc. Promissory Note		07/01/2012	Interest Capitalization		50,622	50,622	0
359694-E@-1	Fuller Company H B Senior Note		03/05/2012	Direct		5,000,000	5,000,000	0
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		06/07/2012	Various		28,224,327	33,801,590	11,009
36159G-AM-9	GE BUSINESS LOAN TRUST ABS FLOATER		11/07/2012	Prudential Invst Mgmt		658,248	695,062	234
36159L-BN-5	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT		04/04/2012	JP Morgan Securities, Inc		15,079,102	15,000,000	7,365
36159L-BN-5	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT		04/17/2012	Prudential Invst Mgmt		10,045,543	10,000,000	7,015
36159L-BS-4	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT		02/14/2012	Credit Suisse First Boston Cor		24,500,000	24,500,000	0
36159L-BZ-8	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT		07/25/2012	Merrill Lynch,Pierce,Fenner &		40,425,000	40,425,000	0
36160R-AA-8	GEBL ABS FLOATER 0.379% 04/16/35		04/10/2012	Barclays Capital Inc		515,155	632,092	210
36160R-AA-8	GEBL ABS FLOATER 0.379% 04/16/35		11/07/2012	Prudential Invst Mgmt		1,327,822	1,553,008	398
36161Y-AB-0	GE EQUIPMENT ASSET BACKED		09/19/2012	Merrill Lynch,Pierce,Fenner &		9,999,251	10,000,000	0
36162N-AB-3	GE EQUIPMENT ASSET BACKED		03/14/2012	Credit Suisse First Boston Cor		13,320,931	13,321,492	0
36162R-AC-2	GE EQUIPMENT ASSET BACKED		05/22/2012	Citigroup Capital Markets Inc		12,497,471	12,500,000	0
361849-Q9-6	GMAC Commercial Mortgage Secur CMBS		04/17/2012	Prudential Invst Mgmt		5,416,090	5,000,000	13,095
36192K-AS-6	GS MORTGAGE SECURITIES CORPORA CMBS		05/18/2012	Goldman Sachs & Co		13,259,879	13,000,000	6,946
36192P-AF-3	GS MORTGAGE SECURITIES TRUST G CMBS		11/16/2012	Goldman Sachs & Co		20,499,238	20,000,000	27,409
36228C-WX-7	GS Mortgage Securities Corp CMBS		09/25/2012	Various		43,141,711	38,322,000	124,582
362332-AE-8	GS MORTGAGE SECURITIES CORP CMBS		08/28/2012	Various		44,644,241	39,131,000	141,294
362341-G5-2	GSAMP TRUST ABS FLOATER		03/13/2012	Prudential Invst Mgmt		2,783,590	14,532,000	4,482
362341-KD-0	GSAMP TRUST ABS FLOATER		03/13/2012	Prudential Invst Mgmt		3,260,695	5,000,000	1,631
36246L-AB-7	GS MORTGAGE SECURITIES CORP CMBS 2007-G		04/17/2012	Prudential Invst Mgmt		2,972,041	2,930,241	8,465
36714#-AA-5	The Gas Company, LLC Senior Secured Note		08/08/2012	Direct		18,000,000	18,000,000	0
36734*-AA-5	Gate Technologies LLC Senior Term Loan		04/10/2012	Direct		1,588,023	1,800,000	0
36828#-AA-8	The Gazette Company Senior Note		01/31/2012	Direct		24,206,820	23,774,879	0
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS		05/01/2012	JP Morgan Securities, Inc		73,558,672	67,000,000	27,794
36828Q-PW-0	GE CAPITAL COMMERCIAL MORTGAGE CMBS		05/24/2012	Jefferies & Co, Inc		1,262,844	1,150,000	4,608
36828Q-RY-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS		05/30/2012	Various		7,424,172	6,700,000	22,879
369550-AQ-1	GENERAL DYNAMICS CORP CORPORATE		04/17/2012	Prudential Invst Mgmt		4,817,616	4,625,000	27,172
369550-AT-5	GENERAL DYNAMICS CORP CORPORATE		11/01/2012	JP Morgan Securities, Inc		3,559,985	3,575,000	0
369604-BC-6	GENERAL ELECTRIC CO CORPORATE		04/17/2012	Prudential Invst Mgmt		8,105,867	7,000,000	135,771
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE		01/23/2012	HSBC Securities (USA) Inc		205,973	185,000	2,359
375558-AS-2	GILEAD SCIENCES INC CORPORATE		10/31/2012	Prudential Invst Mgmt		18,332,308	14,130,000	19,959
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN		10/11/2012	Various		8,167,980	6,000,000	104,479
38141E-A2-5	GOLDMAN SACHS CORPORATE		04/23/2012	Goldman Sachs & Co		653,100	570,000	8,431
38141G-FG-4	GOLDMAN SACHS GROUP INC CORPORATE		01/11/2012	Barclays Capital Inc		414,048	400,000	11,834
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS		03/26/2012	Citigroup Capital Markets Inc		4,520,797	4,393,789	15,785
396789-JU-4	GREENWICH CAPITAL COMMERCIAL GCCFC_05-GG		05/22/2012	Various		4,749,428	4,408,000	13,883
40256#-AJ-2	Gulf States Toyota Inc/Friedki Senior No		06/04/2012	Direct		1,240,000	1,240,000	0
40274@-AA-1	GulfTex Energy II, LP Mezzanine Debt Fac		06/19/2012	Direct		0	0	0
000000-00-0	HCA INC Nov '06 T/L A-3		04/25/2012	Direct		4,282,229	4,292,587	0
40428H-PG-1	HSBC USA INC CORPORATE		03/02/2012	HSBC Securities (USA) Inc		15,459,964	15,275,000	23,750
40449@-BL-6	Habitat Humanity Intl Secured Note		06/19/2012	Direct		1,237,660	1,362,189	0
406216-AY-7	HALLIBURTON COMPANY CORPORATE		04/16/2012	Various		11,025,064	7,695,000	53,108
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not		06/07/2012	Direct		7,000,000	7,000,000	0
41283L-AB-1	HARLEY-DAVIDSON FINANCIAL CORPORATE		04/27/2012	Citigroup Capital Markets Inc		413,042	410,000	2,070
416518-AA-6	HARTFORD FINANCIAL SERVICES GR CORPORATE		04/02/2012	Goldman Sachs & Co		349,720	350,000	0
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/20/2012	Direct		7,508,190	7,508,190	0
42805R-AY-5	HERTZ VEHICLE FINANCING LLC ASSET BACKED		04/17/2012	Prudential Invst Mgmt		10,174,258	10,000,000	17,333
42809H-AD-9	HESS CORP CORPORATE 5.600% 02/15/41		10/31/2012	Prudential Invst Mgmt		9,654,139	7,995,000	143,022
428236-BJ-1	HEWLETT-PACKARD CO CORP FLOATER		05/02/2012	Merrill Lynch,Pierce,Fenner &		23,711,520	24,000,000	38,593
000000-00-0	HGIM Corp Term D 2.900% 09/26/17		09/26/2012	Direct		38,000,000	38,000,000	0
435596-D@-7	Hollingsworth & Vose Company Senior Secu	0	07/06/2012	Direct		5,051,718	5,051,718	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
437076-AS-1	Home Depot Inc CORPORATE		04/17/2012	Various		9,822,421	8,070,000	153,332
437076-AU-6	Home Depot Inc CORPORATE		04/02/2012	Various		9,638,713	8,463,000	25,389
437076-AV-4	Home Depot Inc CORPORATE		04/17/2012	Various		12,517,487	10,185,000	25,067
437084-MG-8	HOME EQUITY ASSET TRUST ABS FLOATER		03/13/2012	Prudential Invst Mgmt		2,072,779	2,625,000	845
43730E-A#-3	Home Properties, L.P. Senior Note		06/27/2012	Direct		17,500,000	17,500,000	0
43813E-AB-2	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		04/18/2012	Credit Suisse First Boston Cor		40,899,845	40,900,000	0
43813U-AB-6	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		02/14/2012	Merrill Lynch,Pierce,Fenner &		19,912,414	19,914,228	0
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE		04/30/2012	JP Morgan Securities, Inc		9,884,400	8,000,000	60,800
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE		10/31/2012	Prudential Invst Mgmt		60,813,618	45,716,000	675,740
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		08/30/2012	Direct		53,392,431	53,392,431	0
44855#-AX-8	Hy Vee, Inc. Senior Note		12/14/2012	Direct		20,000,000	20,000,000	0
44890F-AB-3	HYUNDAI AUTO LEASE SECURITIZAT ASSET BAC		06/13/2012	Citigroup Capital Markets Inc		43,495,324	43,500,000	0
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER		03/13/2012	Prudential Invst Mgmt		8,010,763	34,613,594	6,215
45138L-AZ-6	IDAHO PWR CO CORPORATE		04/10/2012	JP Morgan Securities, Inc		4,991,450	5,000,000	0
45138L-BA-0	IDAHO PWR CO CORPORATE		04/10/2012	JP Morgan Securities, Inc		3,497,690	3,500,000	0
452308-AP-4	Illinois Tool Wks Inc CORPORATE		07/03/2012	Tax Free Exchange		630,000	600,000	6,075
452308-AQ-2	Illinois Tool Wks Inc CORPORATE		07/03/2012	Tax Free Exchange		22,436,500	19,510,000	285,334
452308-AR-0	Illinois Tool Wks Inc CORPORATE		08/21/2012	Merrill Lynch,Pierce,Fenner &		70,416,018	71,100,000	0
452308-AR-0	Illinois Tool Wks Inc CORPORATE		10/31/2012	Prudential Invst Mgmt		69,264,450	64,900,000	717,145
458140-AK-6	INTEL CORP CORPORATE 4.800% 10/01/41		10/31/2012	Prudential Invst Mgmt		113,776,697	95,928,000	882,538
458140-AL-4	INTEL CORP CORPORATE 1.350% 12/15/17		12/04/2012	Merrill Lynch,Pierce,Fenner &		27,765,537	27,795,000	0
459200-HF-1	IBM CORP CORP 4.000% 06/20/42		06/20/2012	Taxable Exchange		54,202,991	73,657,000	0
459745-GN-9	INTERNATIONAL LEASE FIN CORP CORPORATE		08/16/2012	Citigroup Capital Markets Inc		400,000	400,000	0
460146-CH-4	INTL PAPER CORP CORPORATE		10/31/2012	Prudential Invst Mgmt		18,199,123	14,817,000	61,738
46123*-AA-3	Invenergy III. Wind Hldgs LLC Senior Sec		05/31/2012	Direct		32,372,011	32,372,011	0
463010-AA-5	Ironbound Film and Television Note		12/31/2012	Interest Capitalization		27,073	27,073	0
000000-00-0	Ironbound Film and Television Bridge/Ter		06/30/2012	Direct		597,170	597,170	0
000000-00-0	Ironbound Film and Television Bridge/Ter		12/31/2012	Interest Capitalization		108,739	108,739	0
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		05/23/2012	Prudential Invst Mgmt		4,600,853	4,662,325	8,076
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/26/2012	Various		36,200,486	33,290,000	89,706
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/20/2012	Jefferies & Co, Inc		1,863,680	1,670,292	5,589
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		04/10/2012	JP Morgan Securities, Inc		4,846,741	4,430,000	12,337
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		05/14/2012	Various		25,345,188	22,695,000	58,256
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/26/2012	Various		16,479,443	14,860,000	52,776
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/17/2012	Prudential Invst Mgmt		5,511,350	5,000,000	13,703
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/02/2012	JP Morgan Securities, Inc		2,606,997	2,449,322	1,498
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/02/2012	JP Morgan Securities, Inc		1,964,555	1,828,291	1,193
46629M-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/17/2012	Prudential Invst Mgmt		80,705	80,194	212
46629M-AF-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		02/07/2012	Jefferies & Co, Inc		12,485,403	11,060,500	14,929
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/27/2012	WELLS FARGO SEC LLC		12,722,112	12,643,093	60,983
46637W-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/25/2012	Various		51,964,680	49,566,000	121,051
46638U-AB-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/27/2012	JP Morgan Securities, Inc		28,699,972	28,000,000	23,755
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/12/2012	JP Morgan Securities, Inc		24,239,880	24,000,000	34,808
470338-AA-8	James Marine, Inc. Senior Secured Term L		10/19/2012	Direct		4,581,548	4,581,548	0
470338-AB-6	James Marine, Inc. Senior Secured Term L		10/19/2012	Direct		1,812,143	1,812,143	0
478160-AQ-7	JOHNSON & JOHNSON CORPORATE		04/17/2012	Prudential Invst Mgmt		15,168,420	12,390,000	122,248
48121@-AA-9	JRD Holdings LLC Senior Note		04/30/2012	Direct		7,010,000	7,010,000	0
48203R-AD-6	Juniper Networks Inc CORPORATE		10/31/2012	Prudential Invst Mgmt		5,919,519	5,000,000	70,243
48252@-AA-0	KDC Solar-P, LLC Revolver		10/29/2012	Various		13,042,185	13,042,185	0
48274D-AA-7	KVK CLO LTD CLO 1.710% 07/15/23		05/15/2012	Goldman Sachs & Co		120,875,000	120,875,000	0
494368-BE-2	KIMBERLY CLARK CORP CORPORATE		04/05/2012	First Tennessee Capital Mkts		538,165	500,000	3,524
494368-BG-7	KIMBERLY CLARK CORP CORPORATE		10/31/2012	Prudential Invst Mgmt		60,966,958	46,220,000	673,657
494550-AU-0	KINDER MORGAN ENERGY PARTNERS CORPORATE		01/23/2012	Stifel, Nicolaus & Co		342,069	300,000	8,750
494550-BL-9	KINDER MORGAN ENERGY PARTNERS CORPORATE		03/07/2012	JP Morgan Securities, Inc		249,535	250,000	0
50015*-AA-6	Kodiak Oil & Gas (USA) Inc. Senior Note		10/28/2011	Direct		(24,000,000)	(24,000,000)	0
50076Q-AC-0	KRAFT FOODS INC CORPORATE		05/30/2012	Barclays Capital Inc		2,551,830	2,570,000	0
50076Q-AC-0	KRAFT FOODS INC CORPORATE		10/31/2012	Prudential Invst Mgmt		6,582,935	5,615,000	4,679
50076Q-AL-0	KRAFT FOODS INC CORPORATE		07/18/2012	Taxable Exchange		121,526	100,000	0
50076Q-AP-1	KRAFT FOODS INC CORPORATE		07/18/2012	Various		53,908,389	56,075,000	0
50076Q-AS-5	KRAFT FOODS INC CORP 5.375% 02/10/20		07/18/2012	Taxable Exchange		5,096,441	5,236,000	0
50076Q-AV-8	KRAFT FOODS INC CORPORATE		07/18/2012	Taxable Exchange		12,026,501	12,600,000	0
50076Q-AV-8	KRAFT FOODS INC CORPORATE		07/18/2012	Tax Free Exchange		4,252,641	4,068,000	0
501044-CR-0	KROGER COMPANY CORPORATE		10/31/2012	Prudential Invst Mgmt		9,816,877	8,747,000	66,817
50180J-AB-1	LB-UBS COML MTG TR 07-C2 CMBS		04/17/2012	Prudential Invst Mgmt		576,514	576,514	679
50540R-AK-8	LAB CORP OF AMERICA HOLDINGS CORPORATE		08/20/2012	Credit Suisse First Boston Cor		99,793	100,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
50576#-AG-0	La Dove Holdings, LLC Revolver B		12/13/2012	Direct		2,000,000	2,000,000	0
51564#-AD-9	Laney Directional Drilling Co Capitalize		09/13/2011	Direct		16,118	16,118	0
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-		05/03/2012	Various		105,921,198	97,004,000	340,560
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-		04/10/2012	Various		43,592,262	39,700,000	5,504
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		04/03/2012	Various		12,450,223	11,235,000	27,319
52109R-BK-6	LB-UBS COMMERCIAL MTGE TRUST CMBS		04/17/2012	Prudential Invst Mgmt		32,147	31,787	39
539830-AZ-2	LOCKHEED MARTIN CORP CORPORATE		10/31/2012	Prudential Invst Mgmt		66,230,338	57,299,000	656,153
54401P-B#-2	Lord Corporation Senior Note		09/14/2012	Direct		19,000,000	19,000,000	0
548661-CX-3	LOWES COMPANIES INC CORPORATE		10/31/2012	Prudential Invst Mgmt		97,660,812	86,335,000	613,338
55264T-CN-9	MBNA CREDIT CARD MASTER NOTE T ASSET BAC		05/03/2012	Barclays Capital Inc		16,791,719	15,800,000	30,235
55264T-DX-6	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		01/26/2012	Citigroup Capital Markets Inc		999,727	1,000,000	134
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS		11/16/2012	Various		60,587,299	53,297,000	71,462
55314M-AC-0	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		06/08/2012	WELLS FARGO SEC LLC		1,154,537	1,150,000	1,136
55314M-AC-0	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		04/17/2012	Prudential Invst Mgmt		9,019,562	9,000,000	1,270
55391@-AA-7	MVT Leasing LLC, MVT Services Senior Sec		04/25/2012	Direct		18,439,231	18,439,231	0
55616X-AF-4	MACYS RETAIL HLDGS INC CORPORATE		01/10/2012	Credit Suisse First Boston Cor		302,526	305,000	0
55616X-AG-2	MACYS RETAIL HLDGS INC CORPORATE		10/31/2012	Prudential Invst Mgmt		5,834,733	5,132,000	105,937
570535-AK-0	MARKEL CORP CORPORATE 4.900% 07/01/22		06/27/2012	WELLS FARGO SEC LLC		199,704	200,000	0
57169*-AT-4	Mars Inc. Senior Note 3.490% 10/11/24		10/11/2012	Direct		14,000,000	14,000,000	0
57169*-AU-1	Mars Inc. Senior Note 3.740% 10/11/27		10/11/2012	Direct		32,995,000	32,995,000	0
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE		08/14/2012	Susquehanna Intl Group		1,555,125	1,100,000	7,871
57643L-BZ-8	MASTR ASSET BACKED SECURITIES MABS_03-WM		12/25/2012	Interest Capitalization		0	0	0
57686G-A#-2	Matson Inc Senior Note		06/29/2012	Direct		14,315,000	14,315,000	0
57686G-A*-6	Matson Inc Senior Noe 3.660% 06/29/23		06/29/2012	Direct		54,800,000	54,800,000	0
57686G-A@-4	Matson Inc Senior Note		06/29/2012	Direct		42,025,548	42,025,548	0
578454-AB-6	MAYO CLINIC CORP 3.774% 11/15/43		08/23/2012	Merrill Lynch,Pierce,Fenner &		6,600,000	6,600,000	0
58013M-EC-4	MCDONALDS CORP CORPORATE		10/10/2012	Various		18,338,888	13,200,000	2,240
58013M-EF-7	MCDONALDS CORP CORPORATE		04/10/2012	Goldman Sachs & Co		6,475,533	4,750,000	34,913
58013M-EN-0	MCDONALDS CORP CORPORATE		04/17/2012	Various		3,461,132	3,595,000	15,006
58013M-EN-0	MCDONALDS CORP CORPORATE		10/31/2012	Prudential Invst Mgmt		66,998,212	63,597,000	751,681
581557-AY-1	MCKESSON CORP CORPORATE		11/29/2012	Merrill Lynch,Pierce,Fenner &		9,989,700	10,000,000	0
585055-AW-6	MEDTRONIC INC CORPORATE		04/12/2012	Various		12,106,985	11,915,000	23,678
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		01/06/2012	Goldman Sachs & Co		13,934,104	13,670,000	62,654
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE		11/28/2012	Goldman Sachs & Co		13,068,207	13,150,000	0
58646#-AL-8	Menasha Corporation Senior Note		02/07/2012	Direct		12,500,000	12,500,000	0
58646#-AM-6	Menasha Corporation Senior Note		03/16/2012	Direct		11,550,000	11,550,000	0
58768T-AB-2	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		03/15/2012	JP Morgan Securities, Inc		25,372,500	25,374,543	0
589331-AQ-0	MERCK AND CO CORPORATE		07/02/2012	Various		6,674,707	4,815,000	4,288
589331-AS-6	MERCK AND CO CORPORATE		10/09/2012	Various		32,292,890	32,410,000	47,844
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE		06/18/2012	Merrill Lynch,Pierce,Fenner &		441,206	465,000	11,207
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMI_05-MCP		05/24/2012	Various		99,655,513	91,006,000	96,793
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS		05/14/2012	Various		26,941,925	24,145,575	40,915
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS		05/14/2012	Various		67,507,686	59,295,000	105,397
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		03/20/2012	Various		31,104,412	27,383,500	59,444
59025K-AM-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		04/03/2012	Deutsche Bank Securities Inc		3,102,042	3,122,534	1,340
59156R-BE-7	METLIFE INC CORP 1.756% 12/15/17		09/27/2012	Deutsche Bank Securities Inc		185,794	185,000	153
59156R-BF-4	METLIFE INC CORP FLOATER		09/28/2012	Various		16,215,089	16,090,000	13,281
59157B-AH-5	METLIFE INSTITUTIONAL FUNDING CORPORATE		03/27/2012	Credit Suisse First Boston Cor		74,952,000	75,000,000	0
59531#-AF-7	Mid-America Apartments LP Senior Note		11/30/2012	Direct		10,000,000	10,000,000	46,588
59531#-AG-5	Mid-America Apartments LP Senior Note		11/30/2012	Direct		20,000,000	20,000,000	96,751
59802Q-AA-6	MIDOCEAN CR CLO I CLO 1.740% 01/14/24	E	12/17/2012	Citigroup Capital Markets Inc		148,281,820	149,000,000	0
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		03/22/2012	Various		32,990,818	28,985,000	128,535
60687V-AE-5	MERRILL LYNCH COUNTRYWIDE COMM CMBS		07/27/2012	Royal Bank of Scotland		11,416,406	10,000,000	0
60688C-AB-2	MERRILL LYNCH/COUNTRYWIDE COMM CMBS		05/01/2012	Jefferies & Co, Inc		1,415,991	1,412,019	658
606935-AH-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		09/28/2012	UBS AG		796,988	700,000	218
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE		10/31/2012	Prudential Invst Mgmt		17,647,110	15,280,000	82,767
60876@-AA-1	MOM Brands Company Senior Note		09/13/2012	Direct		12,500,000	12,500,000	0
61166W-AC-5	MONSANTO CO CORPORATE 5.500% 07/30/35		05/23/2012	Merrill Lynch,Pierce,Fenner &		13,974,685	11,500,000	209,076
61166W-AG-6	MONSANTO CO CORPORATE 5.875% 04/15/38		04/05/2012	Merrill Lynch,Pierce,Fenner &		6,181,450	5,000,000	143,611
61166W-AH-4	MONSANTO CO CORPORATE 2.200% 07/15/22		07/09/2012	JP Morgan Securities, Inc		12,256,247	12,245,000	0
61166W-AJ-0	MONSANTO CO CORPORATE 3.600% 07/15/42		07/09/2012	Citigroup Capital Markets Inc		8,787,152	8,800,000	0
617446-6Q-7	MORGAN STANLEY CORPORATE		04/23/2012	Various		962,617	950,000	14,060
61744C-GD-2	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2012	Interest Capitalization		0	0	0
617451-CP-2	MORGAN STANLEY CAPITAL I CMBS		03/15/2012	Citigroup Capital Markets Inc		2,027,188	2,000,000	5,473
617453-AS-4	MORGAN STANLEY CAPITAL I MSC_ CMBS		03/15/2012	Citigroup Capital Markets Inc		541,175	522,007	1,615

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61745M-6G-3	Morgan Stanley Capital I CMBS		04/27/2012	Citigroup Capital Markets Inc		14,320,313	13,000,000	3,603
61745M-PP-2	Morgan Stanley Capital I ABS FLOATER		12/26/2012	Interest Capitalization		0	0	0
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		10/25/2012	Interest Capitalization		0	0	0
617482-V9-2	MORGAN STANLEY CORPORATE		08/03/2012	Morgan Stanley & Co, Inc		9,921,574	10,035,000	87
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER		03/13/2012	Prudential Invst Mgmt		3,457,469	5,372,695	965
61749M-AV-1	MORGAN STANLEY CAPITAL 1 MSC_0 CMBS		07/18/2012	Deutsche Bank Securities Inc		40,014,350	34,487,000	126,172
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2012	Interest Capitalization		65,954	65,892	0
61751N-AC-6	MORGAN STANLEY CAPITAL I MSC_0 CMBS		04/17/2012	Prudential Invst Mgmt		1,364,132	1,366,399	3,661
61753J-AC-3	MORGAN STANLEY CAPITAL CMBS		04/17/2012	Prudential Invst Mgmt		3,459,816	3,459,816	9,066
61761D-AB-8	MORGAN STANLEY BAML TRUST MSBA CMBS		10/03/2012	Morgan Stanley & Co, Inc		39,139,270	38,000,000	31,548
628198-AA-7	Mustang Machinery Company, Ltd Senior No		05/15/2012	Direct		12,500,000	12,500,000	0
62913M-A*-8	NGL Energy Partners L.P. Senior Secured		06/19/2012	Direct		40,150,000	40,150,000	0
62952E-AA-5	NYU HOSPITALS CENTER CORP MUNI		07/31/2012	JP Morgan Securities, Inc		6,400,000	6,400,000	0
629568-AX-4	NABORS INDS INC CORPORATE		02/17/2012	Tax Free Exchange		5,751,698	5,550,000	124,066
637071-AJ-0	NATIONAL OILWELL VARCO CORPORATE		11/15/2012	WELLS FARGO SEC LLC		11,707,700	11,750,000	0
637071-AK-7	NATIONAL OILWELL VARCO CORPORATE		11/26/2012	Various		23,686,414	23,685,000	2,999
63937B-AA-9	NAVIGARE FUNDING CLO LTD CLO		04/17/2012	Prudential Invst Mgmt		2,469,264	2,536,376	3,077
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE		04/12/2012	WELLS FARGO SEC LLC		8,489,553	6,982,000	207,288
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE		10/31/2012	Prudential Invst Mgmt		16,105,795	12,889,000	146,988
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		09/11/2012	Direct		2,726,913	4,043,920	12,291
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		09/12/2012	Direct		4,501,105	6,567,000	0
65475U-AB-8	NISSAN AUTO RECEIVABLES OWNER ASSET BACK		02/15/2012	JP Morgan Securities, Inc		5,194,868	5,195,346	0
000000-00-0	Noble Environmental Power 2006 DSRA LC F		10/31/2012	Various		146,025	146,025	0
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		09/28/2012	Various		823,195	823,195	0
65537*-AB-1	Nonprofit Finance Fnd Term Note		11/13/2012	Direct		1,643,882	2,000,000	0
655664-AN-0	NORDSTROM INC CORPORATE		06/27/2012	Deutsche Bank Securities Inc		8,117,340	7,000,000	56,340
655844-BH-0	NORFOLK SOUTHERN CORP Corp		10/31/2012	Prudential Invst Mgmt		5,465,422	4,675,000	43,342
655844-BK-3	NORFOLK SOUTHERN CORP CORP		08/20/2012	Taxable Exchange		26,255,233	35,340,000	0
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE		10/31/2012	Prudential Invst Mgmt		4,978,403	4,850,000	49,490
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE		08/06/2012	JP Morgan Securities, Inc		4,282,033	4,315,000	0
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE		10/31/2012	Prudential Invst Mgmt		74,186,393	75,145,000	830,352
665859-AJ-3	NORTHERN TRUST CORP CORPORATE		04/17/2012	Prudential Invst Mgmt		5,308,135	5,000,000	48,889
66989H-AE-8	NOVARTIS CAPITAL CORP CORPORATE		09/18/2012	JP Morgan Securities, Inc		803,723	810,000	0
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		10/05/2012	Various		33,173,133	32,720,000	32,899
67018T-D*-3	Nu Skin Enterprises Inc Senior Note	0	05/31/2012	Direct		50,494,747	50,494,747	0
674599-CD-5	Occidental Pete Corp CORPORATE		06/19/2012	JP Morgan Securities, Inc		5,735,293	5,740,000	0
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		10/04/2012	Direct		6,400,000	6,400,000	0
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE		02/09/2012	First Tennessee Capital Mkts		3,763,620	3,000,000	35,588
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE		08/21/2012	WELLS FARGO SEC LLC		2,409,760	2,000,000	28,875
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORATE		10/31/2012	Prudential Invst Mgmt		7,855,007	6,875,000	9,109
68268N-AH-6	ONEOK PARTNERS LP CORPORATE		09/10/2012	Royal Bank of Scotland		179,483	180,000	0
68389X-AM-7	ORACLE CORP CORP 5.375% 07/15/40		12/16/2011	Tax Free Exchange		1,409,101	0	0
68402L-AC-8	ORACLE CORP CORPORATE 5.250% 01/15/16		04/17/2012	Prudential Invst Mgmt		8,048,903	7,000,000	95,958
69349L-AG-3	PNC BANK NA CORPORATE 2.700% 11/01/22		10/17/2012	Morgan Stanley & Co, Inc		1,199,892	1,200,000	0
69351U-AN-3	PPL ELECTRIC UTIL SEC CORPORATE		03/27/2012	Various		10,126,575	8,600,000	66,517
694188-AA-7	Pacific Dunlop Invstms USA Inc Senior No		06/06/2012	Direct		5,258,000	5,258,000	0
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM INC CORPORATE		09/27/2012	Barclays Capital Inc		7,946,925	7,500,000	65,274
70343#-AD-7	Patriot Rail Corp Senior Secured Note		06/21/2012	Direct		27,813,583	27,813,583	0
703481-A@-0	Patterson-UTI Energy Inc Senior Note		06/14/2012	Direct		13,070,000	13,070,000	0
709599-AC-8	PENSKE TRUCK LEASING COMPANY L CORPORATE		05/08/2012	JP Morgan Securities, Inc		554,462	555,000	0
709599-AG-9	PENSKE TRUCK LEASING COMPANY L CORPORATE		07/10/2012	Merrill Lynch,Pierce,Fenner &		104,959	105,000	0
709599-AJ-3	PENSKE TRUCK LEASING COMPANY L CORPORATE		09/24/2012	WELLS FARGO SEC LLC		99,852	100,000	0
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE		03/14/2012	Goldman Sachs & Co		16,681,905	17,100,000	0
718546-AG-9	PHILLIPS 66 CORPORATE 2.950% 05/01/17		03/07/2012	Credit Suisse First Boston Cor		124,978	125,000	0
719098-AA-9	Phoenix NMTC Fund I, LLC Senior Note - A		07/06/2012	Direct		3,605,584	3,754,857	0
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note		07/16/2012	Direct		14,000,000	14,000,000	0
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note		10/15/2012	Direct		32,660,000	32,660,000	0
73328W-AB-7	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC		10/10/2012	JP Morgan Securities, Inc		31,897,799	31,900,000	0
737679-DD-9	Potomac Elec Pwr Co CORPORATE		03/28/2012	WELLS FARGO SEC LLC		3,988,400	4,000,000	0
73965*-AA-8	Prairie Power Inc. Senior Secured Note		03/30/2012	Direct		1,244,599	1,150,000	7,331
74005P-BA-1	PRAXAIR INC CORPORATE 2.450% 02/15/22		06/29/2012	Various		6,653,103	6,697,000	67,048
740189-AG-0	Precision Castparts Corp CORPORATE		12/17/2012	Merrill Lynch,Pierce,Fenner &		3,554,444	3,575,000	0
740189-AH-8	Precision Castparts Corp CORPORATE		12/17/2012	Merrill Lynch,Pierce,Fenner &		3,056,027	3,075,000	0
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE		06/28/2012	Deutsche Bank Securities Inc		248,059	165,000	5,005
74164F-A*-4	Primoris Services Corporation Senior Not		12/28/2012	Direct		25,000,000	25,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE		09/05/2012	WELLS FARGO SEC LLC		1,479,595	1,485,000	0
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE		09/05/2012	Citigroup Capital Markets Inc		613,905	615,000	0
74256L-AA-7	Pri Fin Glb II CORP FLOATER		07/10/2012	US Bank NA		60,200,000	60,200,000	0
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES		06/07/2012	Merrill Lynch,Pierce,Fenner &		1,486,480	1,000,000	10,222
742718-DY-2	PROCTER & GAMBLE CO CORPORATE		06/26/2012	WELLS FARGO SEC LLC		6,021,600	6,000,000	54,817
742718-EA-3	PROCTER & GAMBLE CO CORPORATE		11/23/2012	Prudential Invst Mgmt		128,128	128,850	699
74273#-AD-3	Pro-Pet, LLC Revolver 5.988% 12/23/15		08/27/2012	Direct		3,366,000	3,366,000	0
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE		03/27/2012	Various		5,267,419	4,790,000	28,309
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE		09/04/2012	Merrill Lynch,Pierce,Fenner &		23,627,963	23,710,000	0
74456Q-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE		03/29/2012	Various		10,711,192	9,175,000	122,241
74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		04/30/2012	Merrill Lynch,Pierce,Fenner &		10,847,098	8,740,000	172,659
74456Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE		04/30/2012	Merrill Lynch,Pierce,Fenner &		2,403,903	1,945,000	581
74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE		04/11/2012	CORTVIEW CAPITAL SEC		9,327,672	7,490,000	51,494
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		08/21/2012	Various		17,086,338	16,425,000	105,032
745332-BX-3	PUGET SOUND ENERGY CORPORATE		10/09/2012	Merrill Lynch,Pierce,Fenner &		149,608	110,000	518
745332-CA-2	PUGET SOUND ENERGY CORPORATE		12/05/2012	Various		6,591,781	5,220,000	75,119
745332-CB-0	PUGET SOUND ENERGY CORPORATE		10/09/2012	Merrill Lynch,Pierce,Fenner &		5,672,533	4,455,000	30,829
745332-CC-8	PUGET SOUND ENERGY CORPORATE		12/04/2012	Various		28,280,779	22,125,000	419,063
745332-CD-6	PUGET SOUND ENERGY CORPORATE		06/14/2012	Various		21,972,012	17,750,000	316,971
745332-CE-4	PUGET SOUND ENERGY CORPORATE		04/16/2012	Various		20,110,101	19,158,000	279,324
74681@-AK-5	PUTNAM LOVELL FIN TR (PLGT) 2000-1 Class		12/05/2012	Write-Off		0	10	0
74843@-AA-2	The Quikrete Companies, Inc. Senior Note		01/03/2012	Direct		109,023,000	109,023,000	0
74924S-AD-8	RESIDENTIAL ASSET SECURITIES ABS FLOATER		03/13/2012	Prudential Invst Mgmt		1,088,720	5,000,000	1,031
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		11/07/2012	Prudential Invst Mgmt		339,628	338,017	329
761713-AW-6	REYNOLDS AMERICAN INC CORPORATE		10/24/2012	Citigroup Capital Markets Inc		232,883	235,000	0
77118*-AA-5	ROC Finance LLC Senior Secured FF&E Faci		12/27/2012	Direct		21,066,045	21,066,045	0
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		02/07/2012	Deutsche Bank Securities Inc		6,090,391	4,300,000	132,942
772739-AN-8	ROCK TENN COMPANY CORPORATE		09/04/2012	Merrill Lynch,Pierce,Fenner &		187,967	190,000	0
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER		04/17/2012	Prudential Invst Mgmt		4,235,120	4,251,885	5,723
78573A-AD-2	SABMILLER HOLDINGS INC CORPORATE		01/10/2012	Merrill Lynch,Pierce,Fenner &		524,969	525,000	0
792860-AK-4	TRAVELERS COS INC CORPORATE		09/06/2012	WELLS FARGO SEC LLC		19,539,582	13,915,000	211,334
797440-BL-7	San Diego Gas Electric Engine CORPORATE		03/29/2012	Susquehanna Intl Group		6,335,018	5,250,000	107,669
797440-BQ-6	San Diego Gas Electric Engine CORPORATE		06/28/2012	Various		20,182,941	19,280,000	70,235
797440-BQ-6	San Diego Gas Electric Engine CORPORATE		10/31/2012	Prudential Invst Mgmt		17,926,608	15,670,000	129,147
80282K-AB-2	SANTANDER HOLDINGS USA INC CORPORATE		09/19/2012	JP Morgan Securities, Inc		264,224	265,000	0
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER		05/03/2012	Write-Off		1	1	0
806373-D@-2	Schawk Inc Senior Note		01/27/2012	Direct		4,970,000	4,970,000	0
806407-B@-0	Henry Schein, Inc Senior Note		01/20/2012	Direct		25,000,000	25,000,000	0
806605-AH-4	MERCK & CO INC CORPORATE		01/18/2012	US Bank NA		4,192,980	3,000,000	69,867
80689*-AM-2	Schnucks Markets Inc. Senior Note		06/25/2012	Direct		42,830,000	42,830,000	0
81167#-AD-7	Seabrook International, LLC Term A1		12/31/2012	Interest Capitalization		286,261	286,261	0
81167#-AE-5	Seabrook International, LLC Sr Secured F		12/30/2012	Various		326,520	326,520	0
81167#-AF-2	Seabrook International, LLC Revolver B		01/04/2012	Direct		450,000	450,000	0
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT		03/13/2012	Prudential Invst Mgmt		11,488,929	15,241,451	6,835
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE		12/04/2012	WELLS FARGO SEC LLC		8,738,538	8,750,000	0
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE		12/04/2012	Citigroup Capital Markets Inc		10,894,922	10,950,000	0
828807-BZ-9	SIMON PROPERTY GROUP LP CORPORATE		03/23/2012	Jefferies & Co, Inc		35,371	30,000	602
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		03/13/2012	Prudential Invst Mgmt		12,972,976	44,463,329	8,181
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE		01/23/2012	Credit Suisse First Boston Cor		2,393,012	2,395,000	0
842400-EV-1	SOUTHERN CAL EDISON CORPORATE		01/26/2012	Merrill Lynch,Pierce,Fenner &		2,860,786	2,300,000	44,083
842400-FF-5	SOUTHERN CAL EDISON CORPORATE		01/26/2012	Merrill Lynch,Pierce,Fenner &		6,118,800	5,000,000	12,333
842400-FH-1	SOUTHERN CAL EDISON CORPORATE		01/23/2012	Various		15,022,573	11,640,000	334,412
842400-FV-0	SOUTHERN CAL EDISON CORPORATE		03/08/2012	Citigroup Capital Markets Inc		12,352,250	12,500,000	0
845437-BM-3	SOUTHWESTERN ELEC POWER CORPORATE		01/31/2012	UBS AG		746,918	750,000	0
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE		06/05/2012	Citigroup Capital Markets Inc		880,464	800,000	11,700
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		03/13/2012	Prudential Invst Mgmt		20,434,325	64,675,000	11,900
85229*-AC-0	St. Louis Post-Dispatch LLC Senior Secur		01/30/2012	Direct		51,952,665	51,990,981	0
85590A-AN-4	STARWOOD HOTELS & RESORTS WOR CORPORATE		12/07/2012	Merrill Lynch,Pierce,Fenner &		312,045	250,000	546
86358E-VM-5	STRUCTURED ASSET INVESTMENT ABS FLOATER		03/13/2012	Prudential Invst Mgmt		2,985,524	5,535,000	1,781
86358R-Z7-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT		12/26/2012	Interest Capitalization		0	0	0
86359U-AG-4	STRUCTURED ASSET SEC CORP ABS FLOATER		03/13/2012	Prudential Invst Mgmt		584,727	8,300,000	2,007
86737@-AC-1	SUNGARD DATA SYSTEMS INC Jul 2005 T/L C		03/02/2012	Direct		15,468,769	15,571,933	0
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE		11/29/2012	Morgan Stanley & Co, Inc		251,045	255,000	0
871829-AJ-6	SYSCO CORP CORPORATE 5.375% 09/21/35		03/28/2012	WELLS FARGO SEC LLC		3,546,270	3,000,000	4,927
871829-AQ-0	SYSCO CORP CORPORATE 2.600% 06/12/22		07/02/2012	Various		19,673,027	19,785,000	5,955

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87408#-AB-7	TAL Intl Container Corp Senior Note		04/12/2012	Various		87,075,000	87,075,000	0
87422#-AC-7	Talent Acquisitions, LLC Revolver		12/31/2012	Direct		4,500,000	4,500,000	0
87422#-AD-5	Talent Acquisitions, LLC Senior Workers		12/31/2012	Direct		3,500,000	3,500,000	0
875127-BA-9	Tampa Electric CORPORATE		05/31/2012	WELLS FARGO SEC LLC		7,948,003	7,970,000	0
87612E-AY-2	TARGET CORP CORP FLOATER		01/09/2012	Goldman Sachs & Co		63,000,000	63,000,000	0
87612E-BA-3	TARGET CORP CORPORATE 4.000% 07/01/42		10/31/2012	Prudential Invst Mgmt		62,730,706	59,110,000	1,077,116
883203-BP-5	TEXTRON INC CORPORATE 6.200% 03/15/15		02/06/2012	JP Morgan Securities, Inc		149,109	135,000	3,348
88579Y-AF-8	3M CO CORPORATE 2.000% 06/26/22		06/29/2012	Various		18,986,996	19,275,000	1,500
886547-D#-2	Tiffany & Co. Senior Note		07/25/2012	Direct		60,935,600	60,935,600	0
887317-AH-8	TIME WARNER INC CORPORATE		04/17/2012	WELLS FARGO SEC LLC		11,255,496	9,800,000	157,753
887317-AL-9	TIME WARNER INC CORPORATE		10/31/2012	Prudential Invst Mgmt		17,670,528	13,595,000	167,577
887317-AN-5	TIME WARNER INC CORPORATE		05/15/2012	JP Morgan Securities, Inc		227,188	215,000	2,938
887317-AP-0	TIME WARNER INC CORPORATE		06/08/2012	Merrill Lynch,Pierce,Fenner &		5,391,631	5,450,000	0
88732J-AJ-7	TIME WARNER CABLE INC CORPORATE		01/19/2012	Royal Bank of Scotland		68,334	60,000	906
88732J-AZ-1	TIME WARNER CABLE INC CORPORATE		10/23/2012	HSBC Securities (USA) Inc		189,304	160,335	3,688
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		03/15/2012	Direct		9,470,000	9,470,000	0
891490-AT-1	TOSCO CORP NOTES 8.125% 02/15/30		01/20/2012	BROADPOINT SEC. GROUP		7,191,800	5,000,000	180,556
89233P-6A-9	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		03/05/2012	Various		115,000,000	115,000,000	0
89233P-6Y-7	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		11/19/2012	RBC Capital Markets		75,000,000	75,000,000	0
89236P-AB-9	TOYOTA AUTO RECEIVABLES OWNER ASSET BAC		04/11/2012	Royal Bank of Scotland		32,619,310	32,621,446	0
89417E-AC-3	TRAVELERS COS INC/THE CORPORATE		03/28/2012	First Tennessee Capital Mkts		2,996,100	2,500,000	42,726
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE		04/17/2012	WELLS FARGO SEC LLC		12,552,400	10,000,000	61,979
89837#-AH-1	Estate Bernice P Bishop Senior Note		01/19/2012	Direct		19,690,000	19,690,000	0
899043-AA-1	TUFTS UNIVERSITY MA CORP MUNI		03/22/2012	Barclays Capital Inc		6,000,000	6,000,000	0
900212-AG-6	TURLOCK CORP CORPORATE		11/14/2012	Morgan Stanley & Co, Inc		449,510	450,000	0
902134-AA-3	TYCO FLOW CONTROL FINANCE SA CORPORATE		09/10/2012	JP Morgan Securities, Inc		139,769	140,000	0
90269C-AC-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		06/28/2012	UBS AG		31,364,140	30,751,000	41,794
90270R-BD-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		12/06/2012	UBS AG		69,391,958	67,700,000	99,756
906548-CH-3	UNION ELECTRIC CO CORPORATE		02/09/2012	Various		4,533,575	2,827,000	98,870
906548-CJ-9	UNION ELECTRIC CO CORPORATE		10/15/2012	Various		12,066,060	12,000,000	2,004
907818-DL-9	UNION PACIFIC CORP CORPORATE		06/07/2012	Morgan Stanley & Co, Inc		11,283,481	11,225,000	1,194
000000-00-0	United Coin Machine Co PIK Note		06/01/2012	Various		6	959,331	0
911312-AH-9	UNITED PARCEL SERVICE CORPORATE		04/17/2012	Prudential Invst Mgmt		8,411,700	7,000,000	100,528
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE		08/02/2012	Various		10,635,352	7,400,000	106,571
911312-AR-7	UNITED PARCEL SERVICE CORPORATE		10/15/2012	Various		14,731,035	14,223,000	29,378
911312-AR-7	UNITED PARCEL SERVICE CORPORATE		10/31/2012	Prudential Invst Mgmt		68,287,684	65,650,000	482,573
91182#-AA-3	The US Fund for UNICEF Revolving Guarant		12/30/2011	Direct		(279,151)	0	0
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		05/24/2012	HSBC Securities (USA) Inc		26,138,687	26,465,000	0
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		10/31/2012	Prudential Invst Mgmt		90,469,696	78,340,000	88,133
913017-BW-8	UNITED TECHNOLOGIES CORP CORP FLOATER		05/24/2012	JP Morgan Securities, Inc		75,000,000	75,000,000	0
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE		10/17/2012	JP Morgan Securities, Inc		574,092	575,000	0
913543-C*-3	Universal Forest Products Senior Note		12/17/2012	Direct		10,000,000	10,000,000	0
913543-C@-1	Universal Forest Products Senior Note		12/17/2012	Direct		22,000,000	22,000,000	0
91481C-AA-8	UNIV OF PENNSYLVANIA CORP MUNI		04/02/2012	Various		22,374,625	22,500,000	0
92238#-AE-7	Vaupell Hldgs, Inc. Revolver B		12/26/2012	Direct		2,508,571	2,508,571	0
92276M-BA-2	VENTAS REALTY SR NT CORPORATE		12/07/2012	Various		90,039	90,000	0
92343V-AU-8	VERIZON COMMUNICATIONS CORPORATE		01/23/2012	Royal Bank of Scotland		137,049	100,000	2,348
92531X-AS-1	VERSO PAPER HLDGS LLC CORP		12/19/2012	Tax Free Exchange		1,001,000	1,400,000	70,369
925524-AX-8	CBS CORP CORPORATE 6.875% 04/30/36		04/11/2012	Morgan Stanley & Co, Inc		12,678,200	10,000,000	317,014
92553P-AL-6	VIACOM INC CL B CORPORATE		12/13/2012	JP Morgan Securities, Inc		377,308	381,000	5,286
92553P-AL-6	VIACOM INC CL B CORPORATE		10/31/2012	Prudential Invst Mgmt		6,458,989	6,180,000	79,568
927804-FB-5	Virginia Electric Power CORPORATE		04/09/2012	Deutsche Bank Securities Inc		12,795,100	10,000,000	245,000
92867G-AB-9	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK		01/19/2012	Citigroup Capital Markets Inc		19,207,901	19,208,946	0
92867K-AB-0	VOLKSWAGEN AUTO LEASING TR ASSET BACKED		06/13/2012	JP Morgan Securities, Inc		51,963,555	51,967,765	0
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		05/31/2012	Various		47,381,812	42,969,725	73,434
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/24/2012	Various		49,054,521	43,959,670	147,490
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/31/2012	UBS AG		2,680,801	2,423,494	729
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		09/17/2012	UBS AG		10,817,117	9,490,000	27,127
92976V-AC-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		03/15/2012	Citigroup Capital Markets Inc		2,803,145	2,778,400	8,633
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		08/23/2012	Various		68,225,752	60,080,000	226,142
92977R-AB-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/17/2012	Prudential Invst Mgmt		555,155	547,152	1,624
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		05/01/2012	Goldman Sachs & Co		27,613,125	24,000,000	12,022
92978P-AE-9	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/01/2012	Various		30,476,469	27,110,000	99,341
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		05/01/2012	Citigroup Capital Markets Inc		2,877,661	2,792,999	1,262
92979F-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		05/01/2012	Jefferies & Co, Inc		2,134,538	2,123,258	985

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
931142-CG-6	WAL MART STORES INC CORPORATE		04/17/2012	Prudential Invst Mgmt		8,263,115	7,000,000	14,632
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		01/03/2012	Direct		3,287,841	3,287,841	0
931422-AJ-8	Walgreen Company CORPORATE		09/10/2012	Merrill Lynch,Pierce,Fenner &		369,223	370,000	0
931422-AK-5	Walgreen Company CORPORATE		10/31/2012	Prudential Invst Mgmt		10,478,785	10,000,000	106,333
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		11/07/2012	Prudential Invst Mgmt		1,188,074	1,178,998	1,146
942683-AG-8	WATSON PHARMACEUTICALS INC CORPORATE		09/27/2012	JP Morgan Securities, Inc		303,600	305,000	0
943315-C@-8	Wausau Paper Corp Senior Note		04/09/2012	Direct		5,750,000	5,750,000	0
94973V-AX-5	WELLPOINT INC CORPORATE		05/02/2012	Merrill Lynch,Pierce,Fenner &		358,157	360,000	0
94973V-AY-3	WELLPOINT INC CORPORATE		10/31/2012	Prudential Invst Mgmt		11,478,479	10,765,000	34,575
94973V-BA-4	WELLPOINT INC CORPORATE		09/05/2012	Citigroup Capital Markets Inc		249,158	250,000	0
949746-QU-8	WELLS FARGO CO CORP FLOATER		02/13/2012	Nomura Securities Intl		577,136	540,000	8,326
94974B-FC-9	WELLS FARGO & CO NT CORPORATE		03/01/2012	WELLS FARGO SEC LLC		24,945,500	25,000,000	0
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No		07/05/2012	Direct		17,070,000	17,070,000	0
95709T-AH-3	Westar Energy Inc CORPORATE		10/15/2012	Various		21,163,869	20,878,000	67,275
958254-AB-0	WESTERN GAS PARTNERS LP CORPORATE		10/09/2012	Royal Bank of Scotland		63,107	60,000	733
96329*-KR-2	Wheels Senior Secured Note		12/20/2012	Direct		27,000,000	27,000,000	0
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm		05/11/2012	Direct		53,443,500	53,443,500	0
976656-CE-6	WISCONSIN ELEC POWER CORPORATE		12/05/2012	Various		15,338,138	15,400,000	0
98157H-AA-5	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		07/11/2012	Barclays Capital Inc		45,998,832	46,000,000	0
98158Q-AB-2	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		10/24/2012	JP Morgan Securities, Inc		61,193,495	61,200,000	1,338
98158V-AB-1	WORLD OMNI AUTOMOBILE LEASE SE ASSET BAC		06/05/2012	Merrill Lynch,Pierce,Fenner &		14,999,112	15,000,000	0
98159*-AA-1	Worldwide Machinery Revolver		12/27/2012	Direct		756,010	756,010	0
981811-C*-1	Worthington Industries Inc. Senior Note		08/10/2012	Direct		80,760,000	80,760,000	0
983024-AL-4	WYETH CORPORATE 6.000% 02/15/36		10/17/2012	Susquehanna Intl Group		7,228,352	5,300,000	59,183
98310W-AJ-7	WYNDHAM WORLDWIDE CORP CORPORATE		02/27/2012	JP Morgan Securities, Inc		489,054	490,000	0
98385X-AT-3	XTO ENERGY INC CORPORATE		06/29/2012	Key Capital Markets		2,863,520	2,200,000	7,944
984121-CF-8	XEROX CORPORATION CORPORATE		03/08/2012	Merrill Lynch,Pierce,Fenner &		99,875	100,000	0
98419M-AA-8	XYLEM INC/NY CORPORATE		07/26/2012	Tax Free Exchange		26,223,973	24,975,000	310,314
98419M-AB-6	XYLEM INC/NY CORPORATE		07/26/2012	Tax Free Exchange		13,715,391	13,000,000	202,448
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		09/05/2012	Deutsche Bank Securities Inc		67,862,608	70,015,851	42,885
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		09/05/2012	Deutsche Bank Securities Inc		68,414,656	70,590,380	43,237
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER		09/05/2012	Deutsche Bank Securities Inc		71,770,527	74,054,801	28,180
D5253#-AA-3	Leipziger Messe GMBH LEASE		12/31/2012	Interest Capitalization		113,287	113,287	0
D5253#-AB-1	Leipziger Messe GMBH LEASE		12/31/2012	Interest Capitalization		69,204	69,204	0
D5253#-AC-9	Leipziger Messe GMBH LEASE		12/31/2012	Interest Capitalization		69,204	69,204	0
D5253#-AD-7	Leipziger Messe GMBH LEASE		12/31/2012	Interest Capitalization		69,204	69,204	0
D5253#-AE-5	Leipziger Messe GMBH LEASE		12/31/2012	Interest Capitalization		69,204	69,204	0
D5253#-AF-2	Leipziger Messe GMBH LEASE		12/31/2012	Interest Capitalization		83,043	83,043	0
P49488-AE-8	Grupo Cementos de Chihuahua SA Senior No		01/26/2012	Direct		16,799,200	18,260,000	124,777
U02687-BJ-6	AMERICAN INTL GROUP CORPORATE		06/29/2012	JP Morgan		128,322	124,265	153
U03160-AJ-4	AMGEN INC CORPORATE 4.375% 12/05/18		03/16/2012	Prudential Invst Mgmt		566,249	522,840	6,375
U03160-AL-9	AMGEN INC CORPORATE 2.125% 09/13/19		11/23/2012	Prudential Invst Mgmt		262,073	257,700	1,065
U03160-AM-7	AMGEN INC CORPORATE 4.000% 09/13/29		11/23/2012	Various		448,594	446,544	3,474
U0662K-KU-4	BANK OF AMERICA CORP CORPORATE		01/19/2012	Merrill Lynch International		246,407	256,330	9,847
U09513-DP-1	BMW US CAP CORP CORPORATE		09/19/2012	Goldman Sachs International		360,691	326,388	5,321
U17406-GP-5	CITIGROUP INC (JSC KAZBANK) CORPORATE		05/04/2012	Morgan Stanley United Kingdom		562,568	473,490	23,662
U5904R-GR-8	MERRILL LYNCH CO CORPORATE		08/16/2012	MIZUHO INT'L PLC		193,364	184,230	2,042
U61778-RS-4	MORGAN STANLEY CORPORATE		11/23/2012	Various		1,334,680	1,288,500	8,340
U61785-AL-2	MORGAN STANLEY CORPORATE		08/21/2012	Morgan Stanley United Kingdom		380,874	370,230	763
U64943-AJ-9	ZURICH FINANCE USA INC CORPORATE		10/15/2012	Various		1,567,806	1,360,030	11,426
U7S851-AA-5	PHILIP MORRIS INTL INC CORPORATE		08/03/2012	Various		565,714	547,200	2,071
U7S851-AB-3	PHILIP MORRIS INTL INC CORPORATE		08/03/2012	Prudential Invst Mgmt		636,932	608,000	3,113
008916-AK-4	AGRIUM INC CORP FOREIGN	A	09/24/2012	Merrill Lynch,Pierce,Fenner &		109,784	110,000	0
05590H-AE-7	BMW CANADA INC CORP 2.880% 08/09/16	C	02/02/2012	Hong Kong Banking Inc		110,249	110,254	0
064159-AL-0	BANK OF NOVA SCOTIA CORP FOREIGN	A	01/20/2012	Various		16,696,552	16,600,000	6,681
06417F-CK-4	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN	A	11/29/2012	Barclays Capital Inc		82,807,925	82,750,000	82,713
07813Z-BB-9	BELL CANADA LTD CORP FRGN	C	06/13/2012	RBC Dominion Securities Inc		185,067	185,366	0
124765-E*-5	CAE, Inc. Senior Note 3.600% 12/27/27	A	12/27/2012	Direct		16,110,000	16,110,000	0
12801Z-CF-3	CAISSE CENTRALE DESJARDIN CORP Foreign	C	10/11/2012	DESJARDINS		214,966	214,966	0
13595Z-HZ-2	Canadian Imperial Bank CORP FOREIGN	C	12/10/2012	CIBC World Martkets Corp		254,173	253,241	913
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	11/14/2012	Various		29,627,038	29,800,000	0
14889B-AB-8	CATALYST PAPER CORP CORP FOREIGN	A	09/13/2012	Taxable Exchange		2,549,882	3,128,800	0
156327-AA-6	CENTRE STREET TRUST CORP FOREIGN	C	05/30/2012	RBC Dominion Securities Inc		135,962	135,962	0
22576C-D@-7	Crescent Point Energy Corp Senior Note	A	05/22/2012	Direct		1,000,000	1,000,000	0
23286#-AC-7	D+H USA General Partnership 1 Senior Sec	A	07/05/2012	Direct		1,000,000	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
292766-A#-9	Enerplus Corporation Senior Note	A	05/15/2012	Direct		45,000,000	45,000,000	0
36158Z-BV-7	GE CAPITAL CDA FUNDING DISCOUNT NOTE	C	01/23/2012	RBC Dominion Securities Inc		264,192	264,256	0
40427H-SM-6	HSBC BANK CANADA CORP FOREIGN	C	01/10/2012	Hong Kong Banking Inc		19,633	19,633	0
41754W-AN-1	Harvest Operations Corp CORP FOREIGN	A	08/02/2012	Tax Free Exchange		2,247,000	2,100,000	48,526
63306Z-DM-0	National Bank of Canada CORP FRGN FLOATE	C	04/20/2012	Various		161,165	161,165	51
656ESC-99-3	CATALYST PAPER CORP CORP FOREIGN	A	09/13/2012	Taxable Exchange		71,100	7,110,000	0
70706P-A#-1	Pengrowth Energy Corporation Senior Note		10/18/2012	Direct		7,000,000	7,000,000	0
70706P-A@-3	Pengrowth Energy Corporation Senior Note		10/18/2012	Direct		10,000,000	10,000,000	0
717046-A*-7	Peyto Exploration & Dev Corp Senior Note		01/03/2012	Direct		98,039,216	98,039,216	0
717046-A@-5	Peyto Exploration & Dev Corp Senior Note		09/06/2012	Direct		41,312,731	41,312,731	0
766910-AS-2	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		01/19/2012	RBC Dominion Securities Inc		103,986	104,074	0
775109-AS-0	ROGERS COMMUN INC. CORP FRGN		02/07/2012	RBC Dominion Securities Inc		214,855	190,974	3,940
775109-AV-3	ROGERS COMMUN INC. CORP FOREIGN		05/30/2012	Scotia Capital Markets USA		241,818	242,789	0
780086-CW-2	ROYAL BANK OF CANADA FOREIGN		12/03/2012	RBC Dominion Securities Inc		382,409	382,409	0
78008T-2C-7	ROYAL BANK OF CANADA CORP FOREIGN		03/07/2012	RBC Dominion Securities Inc		9,996,800	10,000,000	0
878742-AX-3	TECK RESOURCES LTD CORP FOREIGN		07/30/2012	Merrill Lynch,Pierce,Fenner &		54,830	55,000	0
87971M-AM-5	TELUS CORP CORP FOREIGN		02/16/2012	RBC Dominion Securities Inc		144,608	129,961	539
89112X-R3-1	TORONTO-DOMINION BANK/THE MONEY MARKET		07/24/2012	Toronto Dominion Securities		50,000,000	50,000,000	0
89153U-AC-5	TOTAL CAPITAL CANADA LTD CORP FRGN FLOAT		04/17/2012	Prudential Invst Mgmt		4,997,400	5,000,000	5,500
895945-B#-9	Trican Well Services Ltd. Senior Note		11/19/2012	Direct		19,100,000	19,100,000	0
94975Z-BL-9	WELLS FARGO FIN CANADA CORP		02/02/2012	RBC Dominion Securities Inc		190,438	190,438	0
94975Z-BM-7	WELLS FARGO FIN CANADA CORP Foreign		07/18/2012	CIBC World Martkets Corp		237,412	237,412	0
98424T-AA-6	YPG FING INC CORP FOREIGN		12/21/2012	RBC Dominion Securities Inc		154,327	154,327	0
98424T-AB-4	YPG FING INC CORP FOREIGN		12/21/2012	RBC Dominion Securities Inc		15,930	19,913	0
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu		12/20/2012	Direct		11,496,801	11,496,801	0
C4111#-AG-6	Graymont Western Canada Inc Senior Note		06/21/2012	Direct		25,435,000	25,435,000	0
C4931*-AP-8	Keyera Partnership Senior Note		06/19/2012	Direct		4,000,000	4,000,000	0
C7849#-AB-9	Ritchie Bros. Auctioneers Senior Note		05/16/2012	Direct		30,782,735	30,782,735	0
C7849#-AC-7	Ritchie Bros. Auctioneers Senior Note		05/16/2012	Direct		30,000,000	30,000,000	0
C89738-AA-9	Gaz Metro Inc. Senior Secured Note		05/15/2012	Direct		10,400,000	10,400,000	0
C89738-AB-7	Gaz Metro Inc. Senior Secured Note		05/15/2012	Direct		3,000,000	3,000,000	0
C9895G-AA-8	XSTRATA CANADA FINANCIAL CORP CORP FOREI		01/11/2012	Deutsche Bank AG-London-Client		162,840	139,379	6,572
00084D-AE-0	ABN AMRO BANK NV CORP FOREIGN	F	01/30/2012	Morgan Stanley & Co, Inc		519,490	520,000	0
00084P-AA-1	ACAS CLO LTD CLO 1.829% 09/20/23	F	08/03/2012	Deutsche Bank Securities Inc		104,895,000	105,000,000	0
00889L-AC-3	AIMCO CLO 0.569% 10/20/19	F	03/08/2012	Morgan Stanley & Co, Inc		18,947,255	19,667,070	23,488
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN	F	03/07/2012	Morgan Stanley & Co, Inc		232,826	200,000	5,513
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	F	07/31/2012	Various		25,662,912	25,025,000	37,632
03763P-AA-3	APIDOS CLO CLO 1.830% 10/17/21	F	04/17/2012	Prudential Invst Mgmt		2,979,513	3,000,000	328
04012A-AC-9	ARES CLO FUNDS CLO 0.574% 01/26/20	F	03/13/2012	Barclays Capital Inc		99,452,397	103,382,346	117,612
04013J-AA-3	ARES CLO FUNDS CLO 1.911% 05/17/21	F	01/03/2012	Morgan Stanley & Co, Inc		4,997,500	5,000,000	14,344
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	F	01/05/2012	Various		3,655,641	2,739,000	56,435
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN	F	10/10/2012	Various		34,159,664	33,810,000	43,410
04963V-AA-6	ATRIUM CDO CORP CDO 0.561% 06/08/19	F	10/26/2012	Morgan Stanley & Co, Inc		12,562,875	12,826,340	4,950
053818-AA-8	AVOCA CLO CLO 1.119% 01/15/20	D	05/29/2012	Goldman Sachs International		37,459,458	38,999,956	289,229
055451-AN-8	BHP BILLITON FIN USA LTD CORP FOREIGN	F	02/21/2012	Barclays Capital Inc		1,596,656	1,600,000	0
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	F	02/21/2012	JP Morgan Securities, Inc		19,651,600	20,000,000	0
05615Y-AA-9	BABSON CLO CLO 0.569% 07/20/19	F	03/08/2012	JP Morgan Securities, Inc		16,917,426	17,508,332	20,910
05968L-AJ-1	BANCOLOMBIA SA CORP FOREIGN	F	10/09/2012	Taxable Exchange		2,446,231	2,837,000	0
071320-AA-3	BATTALION CLO II LTD CLO	F	08/02/2012	Citigroup Capital Markets Inc		68,310,000	69,000,000	0
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO	F	04/17/2012	Prudential Invst Mgmt		724,980	750,317	465
12623U-AA-3	CNOOC FINANCE (2012) LTD GOVT FOREIGN	F	08/20/2012	Various		4,234,760	3,990,000	47,672
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease	F	03/30/2012	Direct		16,398,790	16,398,790	0
14214X-A#-7	Carillion Group plc Senior Note	D	08/30/2012	Direct		24,565,996	24,565,996	0
14214X-B*-0	Carillion Group plc Senior Note	D	08/30/2012	Direct		27,650,000	27,650,000	0
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO	F	04/23/2012	STERNE AGEE & LEACH, INC		5,766,000	6,000,000	8,050
14309Y-AA-2	CARLYLE CLO CLO 1.702% 01/20/25	F	11/19/2012	WELLS FARGO SEC LLC		7,500,000	7,500,000	0
15134D-AA-6	CENT CDO XI LTD CDO 0.575% 04/25/19	F	07/24/2012	Various		47,948,514	50,148,196	48,604
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO	F	09/26/2012	Merrill Lynch,Pierce,Fenner &		5,955,465	6,053,840	6,862
20271R-AA-8	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	F	03/05/2012	Citigroup Capital Markets Inc		10,496,010	10,500,000	0
2027A0-DH-9	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	F	04/17/2012	Prudential Invst Mgmt		2,098,770	2,000,000	833
21987B-AQ-1	CODELCO INC GOVT FOREIGN	F	10/05/2012	Various		25,945,940	25,800,000	96,600
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign	F	05/30/2012	Various		10,079,253	9,990,000	3,467
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN CO GT CORP FORE	F	02/28/2012	Credit Suisse First Boston Cor		979,454	985,000	0
25600W-AA-8	DNB NOR BOLIGKREDITT AS CORP FOREIGN	F	04/17/2012	Prudential Invst Mgmt		10,152,300	10,000,000	2,917
26243Y-AA-5	DRYDEN CDO CDO 0.562% 05/22/17	F	03/13/2012	Morgan Stanley & Co, Inc		10,603,562	10,875,449	4,935

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26249W-AA-3	DRYDEN LEVERAGED LOAN CDO CLO	F	09/21/2012	Credit Suisse First Boston Cor		26,393,488	27,257,452	33,285
26250J-AA-8	Dryden CDO DRYD_12-25A	F	11/14/2012	Goldman Sachs & Co		77,900,000	77,900,000	0
278289-AA-1	EATON_07-9A CDO 0.529% 04/20/19	F	04/17/2012	Prudential Invst Mgmt		2,283,531	2,345,251	4,522
000000-00-0	EIRCOM PLC Term B EUR 13.207% 09/30/17		12/11/2012	Interest Capitalization		32,679	32,679	0
000000-00-0	EIRCOM PLC Term B EUR 13.207% 09/30/17		06/11/2012	Tax Free Exchange		4,675,314	6,115,336	0
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		12/30/2011	Direct		5,820	5,893	0
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		12/30/2011	Direct		3,091	3,130	0
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		12/30/2011	Direct		16,641	16,847	0
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		12/30/2011	Direct		13,866	14,029	0
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		12/30/2011	Direct		155	157	0
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		12/30/2011	Direct		82	83	0
000000-00-0	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI		12/30/2011	Direct		442	449	0
35083V-AC-1	FOUR CORNERS CLO_05-1A CLO	F	03/12/2012	WELLS FARGO SEC LLC		489,356	498,707	956
35083V-AE-7	FOUR CORNERS CLO_05-1A CLO	F	04/17/2012	Prudential Invst Mgmt		326,402	332,471	171
35552W-AA-5	FRASER SULLIVAN CLO LTD CLO	F	01/09/2012	Various		7,890,125	7,900,000	23,535
35552W-AA-5	FRASER SULLIVAN CLO LTD CLO	F	04/17/2012	Prudential Invst Mgmt		2,005,504	2,000,000	6,666
377373-AC-9	GlaxoSmithKline Capital PLC CORP FOREIGN	F	05/02/2012	Citigroup Capital Markets Inc		597,846	600,000	0
387477-AA-0	GRANITE VENTURES LTD CO CLO FRGN	F	11/28/2012	Guggenheim Capital Markets		13,836,448	13,897,249	9,830
40255U-AA-9	GULF STREAM CLO LTD CLO	F	03/23/2012	Barclays Capital Inc		16,368,908	16,597,119	14,573
423012-AB-9	Heineken N.V. CORP FOREIGN	F	10/02/2012	Citigroup Capital Markets Inc		89,703	90,000	0
42822S-AA-4	HICDO_06-4A CLO 0.570% 05/09/18	F	05/08/2012	Morgan Stanley & Co, Inc		33,808,890	34,495,347	4,173
42822S-AA-4	HICDO_06-4A CLO 0.570% 05/09/18	F	04/17/2012	Prudential Invst Mgmt		2,355,162	2,414,674	3,662
449786-AQ-5	ING BANK NV CORP FOREIGN	F	02/29/2012	Deutsche Bank Securities Inc		397,944	400,000	0
449786-AR-3	ING BANK NV CORP FOREIGN	F	09/18/2012	JP Morgan Securities, Inc		299,133	300,000	0
46115H-AA-5	INTESA SANPAOLO SPA CORP FOREIGN	F	01/31/2012	JP Morgan Securities, Inc		229,375	250,000	4,305
479142-D*-9	Johnson Matthey Senior Note	D	08/16/2012	Direct		97,839,736	97,839,736	0
48274F-AA-2	KVK CLO LTD CLO 1.760% 02/10/25	F	11/16/2012	Goldman Sachs & Co		171,000,000	171,000,000	0
500630-BU-1	KOREA DEVELOPMENT BANK GOVT FOREIGN	F	08/29/2012	Various		6,737,418	6,300,000	70,008
500630-BW-7	KOREA DEVELOPMENT BANK GOVT FOREIGN	F	09/10/2012	Various		13,431,552	12,700,000	130,151
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN	F	09/05/2012	Credit Suisse First Boston Cor		3,516,604	3,560,000	0
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN	F	09/11/2012	Merrill Lynch,Pierce,Fenner &		5,835,179	5,930,000	0
5006EP-AC-5	KOREA EAST-WEST POWER CO LTD GOVT FOREIG	F	08/20/2012	Various		5,137,646	5,130,000	5,473
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO	F	03/08/2012	Various		59,460,046	61,234,292	4,257
50183E-AA-1	LCM LIMITED PARTNERSHIP CLO	F	03/15/2012	Morgan Stanley & Co, Inc		685,000	685,000	2,598
506828-AA-0	LAFAYETTE CLO LTD CLO 1.751% 09/06/22	F	08/14/2012	Credit Suisse First Boston Cor		65,560,259	65,560,259	0
51507P-AA-3	LANDMARK CDO CLO 0.555% 04/15/21	F	04/19/2012	Citigroup Capital Markets Inc		56,195,625	58,000,000	42,599
53225Y-AA-1	LIGHTPOINT PAN-EUROPEAN CLO PL CLO	D	10/16/2012	Various		34,677,726	36,122,631	56,050
539473-AG-3	LLOYDS TSB BANK PLC - GTD CORP FOREIGN	F	06/08/2012	Citigroup Capital Markets Inc		385,459	375,000	7,211
539473-AH-1	LLOYDS TSB BANK PLC - GTD CORP FOREIGN	F	01/18/2012	Morgan Stanley & Co, Inc		76,692	75,000	27
589858-AA-3	Merieux Nutrisciences Corp Senior Note	R	12/20/2012	Direct		2,500,000	2,500,000	0
636012-A*-7	National Express Group Plc Senior Note	D	08/16/2012	Direct		96,869,000	96,869,000	0
652482-BQ-2	NEWS AMERICA INC CORP FOREIGN	F	06/01/2012	Goldman Sachs & Co		295,233	250,000	970
654624-AE-5	Nippon Telegraph & Telephone C CORP FORE	F	07/11/2012	Morgan Stanley & Co, Inc		194,737	195,000	0
65557F-AC-0	NORDEA BANK AB CORP FOREIGN	F	03/14/2012	Citigroup Capital Markets Inc		70,250,048	70,400,000	0
67089N-AG-7	OCP CLO OCP_12-2 CLO 1.791% 11/22/23	F	10/19/2012	Morgan Stanley & Co, Inc		23,000,000	23,000,000	0
69510W-AA-5	Pacifica CDO CLO 0.574% 01/26/20		06/27/2012	Guggenheim Capital Markets		1,088,684	1,133,308	1,531
708326-A*-4	Pennon Group plc Senior Note		04/23/2012	Direct		100,062,441	100,062,441	0
709629-AD-1	PENTAIR FINANCE SA CORP FOREIGN		11/19/2012	Merrill Lynch,Pierce,Fenner &		598,590	600,000	0
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		09/11/2012	Tax Free Exchange		4,980,000	4,000,000	71,500
76720A-AA-4	RIO TINTO FINANCE PLC CORP FOREIGN		03/19/2012	Credit Suisse First Boston Cor		8,775,008	8,800,000	0
76720A-AC-0	RIO TINTO FINANCE PLC CORP FOREIGN		03/19/2012	Credit Suisse First Boston Cor		19,730,668	19,835,000	0
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN		04/03/2012	Various		13,375,215	13,500,000	11,215
78010J-CV-2	ROYAL BANK OF SCOTLAND PLC (TH CORP FORE		06/08/2012	SG Americas securities LLC		317,837	310,000	4,534
80105N-AG-0	SANOFI CORP FOREIGN 4.000% 03/29/21		04/27/2012	BPN Paribas Securities		6,496,113	5,895,000	21,615
802815-AS-9	Santandr US Debt CORP FOREIGN		01/31/2012	JP Morgan Securities, Inc		292,896	300,000	2,891
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN		05/02/2012	Citigroup Capital Markets Inc		6,236,640	6,000,000	29,150
806854-AD-7	SCHLUMBERGER NORGE AS CORP FOREIGN		10/04/2012	Various		8,993,420	9,000,000	42,000
80685P-AD-0	SCHLUMBERGER NORGE AS CORP FOREIGN		07/24/2012	JP Morgan Securities, Inc		469,568	470,000	0
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		04/19/2012	Various		47,335,447	35,150,000	729,282
826200-AD-9	SIEMENS FIN N V CORP FOREIGN		08/14/2012	BPN Paribas Securities		1,785,728	1,400,000	0
83368R-AA-0	SOCIETE GENERALE CORP FOREIGN		01/24/2012	Deutsche Bank Securities Inc		158,918	175,000	2,578
83368R-AC-6	SOCIETE GENERALE CORP FOREIGN		10/04/2012	SG Americas securities LLC		499,605	500,000	0
85255A-A*-1	Stagecoach Group plc Senior Note		10/18/2012	Direct		1,000,000	1,000,000	0
854315-AA-6	STANFIELD VANTAGE CLO LTD CLO		04/17/2012	Prudential Invst Mgmt		496,480	511,552	319
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO		12/04/2012	Credit Suisse First Boston Cor		47,280,720	48,122,870	7,640

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
85771P-AG-7	STATOIL ASA GOVT FOREIGN		11/14/2012	Credit Suisse First Boston Cor		503,364	505,000	0
87164K-AA-2	SYNGENTA FINANCE AG CORP FOREIGN		05/29/2012	Various		18,000,421	17,805,000	32,813
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN		04/03/2012	Various		37,841,056	37,675,000	33,326
903870-A@-2	Ultra Electronics Holdings plc Senior No		01/25/2012	Direct		1,000,000	1,000,000	0
92557P-AA-6	VIBRANT CLO LTD CLO 1.660% 07/17/24		12/10/2012	Citigroup Capital Markets Inc		126,100,000	126,100,000	0
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN		03/13/2012	Various		11,688,306	9,633,000	31,267
928670-AH-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		03/19/2012	Merrill Lynch,Pierce,Fenner &		165,000,000	165,000,000	0
92935U-A*-1	WS Atkins plc Senior Note		05/31/2012	Direct		39,180,000	39,180,000	0
A8417*-AG-4	Steinhoff Europe AG Senior Note		04/25/2012	Direct		9,887,218	9,887,218	0
A8417*-AH-2	Steinhoff Europe AG Senior Note		04/25/2012	Direct		49,436,090	49,436,090	0
A8502H-CQ-8	TELE FIN GMBH CORP FOREIGN		07/17/2012	Various		940,292	820,220	24,641
B0396@-AA-6	Ansell Healthcare Europe NV Senior Note		06/06/2012	Direct		37,459,500	37,459,500	0
B0396@-AB-4	Ansell Healthcare Europe NV Senior Note		09/26/2012	Direct		46,242,625	46,242,625	0
B0396@-AC-2	Ansell Healthcare Europe NV Senior Note		09/26/2012	Direct		39,242,625	39,242,625	0
B6399C-UA-3	ANHEUSER BUSCH INBEV NV CORP FOREIGN		11/23/2012	Various		1,136,702	1,108,110	5,150
B6961#-AC-2	Puratos NV Senior Note		04/13/2012	Direct		31,940,449	31,940,449	0
B7227*-AB-6	SCR-Sibelco NV Senior Note		06/05/2012	Direct		97,300,000	97,300,000	0
B8A0RE-U3-2	DONG ENERGY A/S GOVT FOREIGN		03/16/2012	Various		315,312	313,400	2,672
B8A0RQ-FJ-7	TDC AS CORP FOREIGN 3.750% 03/02/22		08/03/2012	Various		327,897	304,000	4,810
B8A0RT-98-2	ATLAS COPCO AB CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		513,005	486,400	4,932
D06216-BL-4	BASF SE CORP FOREIGN 1.500% 10/01/18		11/23/2012	Prudential Invst Mgmt		1,440,557	1,417,350	3,087
D10080-AJ-4	BERTELSMANN AG CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		255,581	257,700	2,094
D186E6-AA-2	DEUTSCHE BANK AG CORP FOREIGN		10/01/2012	Bayerische Vereinsbank Intl S		272,200	257,300	3,595
D1R4TM-AE-7	DAIMLER AG CORP FOREIGN		08/03/2012	Various		1,258,585	1,216,000	5,997
D2773#-AA-1	Gelsenkirchen Senior Note		07/01/2012	Interest Capitalization		641,221	641,221	0
D2773#-AB-9	Gelsenkirchen Senior Note		07/01/2012	Interest Capitalization		895,052	895,052	0
D2773#-AC-7	Gelsenkirchen Senior Note		07/01/2012	Interest Capitalization		1,040,618	1,040,618	0
D2773#-AD-5	Gelsenkirchen Senior Note		07/01/2012	Interest Capitalization		705,364	705,364	0
D2773#-AE-3	Gelsenkirchen Senior Note		07/01/2012	Interest Capitalization		413,879	413,879	0
D50348-AD-9	LINDE FIN BV CORP FOREIGN		11/23/2012	Various		6,763,029	6,783,953	21,792
D5364#-AD-3	Messer Group GmbH Senior Secured Note		08/02/2012	Direct		26,487,465	26,487,465	0
D53968-KA-6	METRO AG, KLOEN CORP FOREIGN		11/30/2012	BANCO SANTANDER SA		710,352	648,925	21,626
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		07/17/2012	Direct		20,000,000	20,000,000	0
D5679#-AA-9	KION GROUP GMBH BK LN TERM B		12/28/2012	Interest Capitalization		18,368	18,368	0
D5679#-AB-7	KION GROUP GMBH BK LN TERM C		12/28/2012	Interest Capitalization		36,170	36,170	0
D6604@-AA-9	Roto Frank AG Senior Note		06/04/2012	Direct		15,158,749	15,158,749	0
D6604@-AB-7	Roto Frank AG Senior Note		06/04/2012	Direct		25,553,495	25,553,495	0
D9T70C-AD-6	VOLKSWAGEN LEASING GMBH CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		2,430,585	2,448,150	12,425
D9T70S-AK-5	VOLKSWAGEN LEASING GMBH CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		739,813	729,600	1,465
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		03/16/2012	Various		2,073,452	1,960,650	12,977
E86849-AT-8	SANTANDER INTL DEBT SA UNIPERS CORPORATE		03/16/2012	Prudential Invst Mgmt		2,708,825	2,744,910	26,878
E86849-AW-1	SANTANDER INTL DEBT SA UNIPERS CORP FORE		11/23/2012	Prudential Invst Mgmt		262,508	257,700	2,471
E8717E-FX-4	SANTANDER INTL DEBT SA CORP FOREIGN		11/19/2012	Morgan Stanley United Kingdom		254,476	254,110	6,262
E90679-AB-2	TELEFONICA EMISIONES SAU CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		575,372	608,000	13,069
E9T678-AA-5	TELEFONICA EMISIONES SAU CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		278,815	310,360	6,853
F0379H-AN-9	Areva SA GOVT FOREIGN 4.625% 10/05/17		08/03/2012	Various		634,345	608,000	23,280
F0941A-AG-8	BANQUE PSA FINANCE CORP FOREIGN		07/16/2012	Credit Lyonnais		615,261	612,200	302
F0R505-AC-6	ACCOR SA CORP FOREIGN 2.875% 06/19/17		08/03/2012	Various		742,166	729,600	2,586
F1058T-WC-9	BNP PARIBAS SA CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		653,445	644,250	4,060
F1391L-DF-6	CARREFOUR SA CORP FOREIGN		06/25/2012	BANCO SANTANDER SA		595,580	564,098	16,116
F1391L-EE-8	CARREFOUR SA CORP FOREIGN		10/19/2012	BANCO SANTANDER SA		723,176	654,600	12,917
F1391M-HH-6	CARREFOUR BANQUE SA CORP FOREIGN		11/23/2012	Various		603,070	579,825	2,695
F1413L-BK-1	CASINO GUICHARD PERRACH CORP FOREIGN		07/17/2012	Lloyds Bank		647,814	612,000	8,256
F1413L-CJ-3	CASINO GUICHARD PERRACH CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		277,814	261,420	5,238
F18839-H7-2	BPCE SA CORP FOREIGN 1.750% 03/14/16		11/23/2012	Prudential Invst Mgmt		521,152	515,400	1,730
F1R01P-AC-0	CASINO GUICHARD PERRACHON SA CORP FOREIG		09/25/2012	Deutsche Bank AG-London-Client		548,418	516,620	11,532
F1R15X-G6-4	BNP PARIBAS CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		541,561	515,400	6,032
F2005M-BC-9	COMPAGNIE DE ST-GOBAIN CORP FOREIGN		09/07/2012	UBS Limited		635,024	568,575	7,898
F234A3-AF-8	COMPAGNIE DE ST GOBAIN CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		187,978	182,400	2,319
F234A3-AR-2	COMPAGNIE DE ST GOBAIN CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		252,010	243,200	1,184
F2940H-JH-9	ELECTRICITE DE FRANCE GOVT FOREIGN		03/16/2012	Prudential Invst Mgmt		157,465	156,700	3,556
F3692F-AB-3	EUTELSAT SA CORP FOREIGN		03/16/2012	Various		1,436,432	1,307,100	16,622
F3R92T-AD-6	ELECTRICITIE DE FRANCE GOVT FOREIGN		03/16/2012	Various		1,619,679	1,568,520	9,632
F3R92T-AH-7	ELECTRICITIE DE FRANCE GOVT FOREIGN		08/03/2012	Prudential Invst Mgmt		175,225	155,180	3,016
F3R92T-AJ-3	ELECTRICITIE DE FRANCE GOVT FOREIGN		11/23/2012	Various		1,559,409	1,546,200	8,621

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
F4113N-CE-7	FRANCE TELECOM CORP FOREIGN		10/11/2012	HSBC Securities (USA) Inc		81,411	51,606	3,002
F41628-AA-6	Saft Groupe SA Senior Note		02/28/2012	Direct		11,000,000	11,000,000	0
F41628-AB-4	Saft Groupe SA Senior Note		02/28/2012	Direct		1,000,000	1,000,000	0
F42768-FA-8	GDF SUEZ CORP FOREIGN 1.500% 07/20/17		11/23/2012	Various		11,392,641	11,209,950	58,046
F42768-FB-6	GDF SUEZ CORP FOREIGN 2.625% 07/20/22		11/23/2012	Various		2,205,482	2,158,238	19,557
F42769-AL-7	GDF SUEZ CORP FOREIGN 1.500% 02/01/16		08/03/2012	Various		7,274,852	7,174,400	18,524
F42769-AM-5	GDF SUEZ CORP FOREIGN 2.250% 06/01/18		08/03/2012	Various		1,882,425	1,824,000	7,084
F43649-AN-6	SOCIETE GENERALE CORP FOREIGN		11/23/2012	Various		1,062,100	1,030,800	8,841
F4733#-AB-2	Groupe Auchan SA Senior Note		06/28/2012	Direct		88,305,000	88,305,000	0
F4984P-AX-8	SUEZ ENVIRONNEMENT CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		161,255	156,700	2,416
F4R934-AJ-5	FRANCE TELECOM SA CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		255,907	243,200	979
F5S74M-AL-9	KLEPIERRE CORP FOREIGN		11/23/2012	Various		647,527	644,250	3,252
000000-00-0	PAGESJAUNES GROUPE BK LN TERM A EUR		11/27/2012	Direct		1,422,814	1,605,432	0
F7202J-AM-5	PERNOD RICARD SA CORP FOREIGN		06/28/2012	Credit Suisse First Boston Cor		418,593	373,710	12,151
F7202J-AU-7	PERNOD RICARD SA CORP FOREIGN		07/16/2012	Various		1,128,524	1,035,985	9,024
F7270H-AB-0	PPR CORP FOREIGN 3.125% 04/23/19		08/03/2012	Prudential Invst Mgmt		259,411	243,200	2,124
F7440G-BL-4	PINAULT PRINTEMPS REDOUTE SA CORP FOREIG		03/16/2012	Various		709,717	679,692	23,887
F76869-AY-6	RTE EDF TRANSPORT SA GOVT FOREIGN		10/15/2012	ING Bank		427,055	389,010	4,625
F76869-DV-9	RTE EDF TRANSPORT SA CORP FOREIGN		11/23/2012	Various		3,270,653	3,221,250	12,002
F7806F-MK-4	RCI BANQUE CORP FOREIGN		09/07/2012	Merrill Lynch International		527,658	505,400	13,835
F7806F-WZ-0	RCI BANQUE CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		268,310	261,420	3,086
F79088-AA-8	Roquette Freres Senior Note		03/26/2012	Direct		44,945,000	44,945,000	0
F7S48D-FY-5	RCI BANQUE CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		167,236	156,852	1,519
F858BG-AB-3	SOCIETE GENERALE CORP FOREIGN		01/13/2012	BANCO SANTANDER SA		71,378	76,595	260
F8T59V-FE-2	SOCIETE GEN (172828) CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		916,926	901,950	5,047
F9208Z-KA-4	TOTAL CAPITAL SA CORP FOREIGN		03/28/2012	Merrill Lynch International		566,345	532,880	16,836
F93777-AA-2	TOTAL CAP INTL SA CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		5,119,503	5,154,000	19,804
F97984-DK-5	VIVENDI SA CORP FOREIGN		11/27/2012	Royal Bank of Scotland		831,202	777,900	0
F9T95V-AA-9	VEOLIA ENVIRONMENT CORP FOREIGN		08/03/2012	Various		944,966	851,200	13,590
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO		06/29/2012	Interest Capitalization		100,531	101,492	0
G0753U-AP-0	BAA FUNDING LIMITED, ST. HELIE CORP FORE		09/06/2012	JP Morgan		353,202	315,075	8,276
G07540-AA-8	BAE SYS PLC CORP FOREIGN		08/03/2012	Various		324,304	310,360	1,964
G0793B-AC-6	BARCLAYS BK PLC CORP FOREIGN		06/14/2012	Barclays Bank PLC-Lond Brk/Dlr		574,229	628,700	16,181
G079YK-AM-7	BARCLAYS BK PLC CORP FOREIGN		10/24/2012	Bayerische Vereinsbank Intl S		766,447	713,020	27,566
G0805#-AD-8	Aggreko Plc Senior Note		06/29/2012	Direct		57,900,000	57,900,000	0
G0R53V-AD-3	BAA FUNDING LTD CORP FOREIGN		10/03/2012	Societe Generale		569,657	517,400	15,895
G0R53V-AD-3	BAA FUNDING LTD CORP FOREIGN		03/16/2012	Various		619,538	588,195	3,586
G1163H-HD-1	BG ENERGY CAPITAL PLC CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		267,450	261,420	2,593
G1510J-AA-0	BAT INTL FINANCE PLC CORP FOREIGN		03/16/2012	Various		669,017	653,550	8,285
G1582K-AR-3	BRITISH TELECOMMUNICATIONS PLC CORP FORE		04/20/2012	Citigroup Global Markets LTD		370,442	321,230	17,851
000000-00-0	Cadogan Estates Ltd. Senior Note		12/19/2012	Direct		7,427,000	7,427,000	0
000000-00-0	Cadogan Estates Ltd. Senior Note		12/19/2012	Direct		2,220,000	2,220,000	0
G1995C-AA-9	CATERPILLAR INTL FIN LTD CORPORATE		08/03/2012	Various		865,955	851,200	2,469
G2071A-AD-2	CENTRICA PLC CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		2,391,141	2,172,520	37,238
G23848-AB-3	Continental DPR Finance Co Senior Secure		06/27/2012	Direct		36,000,000	36,000,000	0
G24370-AA-9	COMPASS GRP PLC CORP FOREIGN		08/03/2012	Various		985,657	912,000	13,393
G2624@-AH-6	Dairy Crest Group Plc Senior Note		11/19/2012	Direct		1,150,271	1,140,000	21,032
G2685@-AD-1	Great Portland Estates Plc Senior Note		05/30/2012	Direct		17,400,000	17,400,000	0
G2685@-AE-9	Great Portland Estates Plc Senior Note		05/30/2012	Direct		10,000,000	10,000,000	0
G2866#-AD-0	DUNDEE HOLDCO 3 LTD DONCASTERS PLC TERM		11/15/2012	Interest Capitalization		91,389	91,389	0
G2866@-AA-8	DUNDEE PIKCO LTD DONCASTERS PLC TERM BK		12/12/2012	Interest Capitalization		376,034	376,034	0
G2R35E-CK-2	CLOVERIE PLC SWISS REINS CO LT CORP FRGN		11/23/2012	Various		580,240	515,400	7,765
G2R74B-BQ-8	CREDIT AGRICOLE SA/LONDON CORP FOREIGN		04/27/2012	Barclays Bank PLC-Lond Brk/Dlr		131,099	132,295	1,121
G2R74B-BQ-8	CREDIT AGRICOLE SA/LONDON CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		381,490	364,800	6,643
G3257N-AA-4	EXPERIAN FINANCE PLC CORP FOREIGN		02/01/2012	Morgan Stanley United Kingdom		379,090	347,171	3,379
G33365-SY-7	FCE BANK PLC CORP FOREIGN		04/27/2012	Various		892,718	858,858	11,498
G33365-SZ-4	FCE BANK PLC CORP FOREIGN		11/23/2012	Various		923,322	901,950	3,623
G3439Y-AB-9	FGA CAPITAL IRELAND PLC CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		259,640	257,700	2,039
G3651@-AA-5	Quinn Group Limited Senior Note - Tranch		02/07/2012	Direct		3,665,492	23,796,516	0
000000-00-0	Quinn Group Limited Tranche C PIK Note		12/06/2012	Direct		4	1,904,427	0
G3652@-AA-4	Quinn Group Limited Senior Note - Tranch		02/07/2012	Direct		11,544,119	14,339,369	0
G36983-AA-5	G4S INTL FIN PLC CORP FOREIGN		08/14/2012	Barclays Bank PLC-Lond Brk/Dlr		255,602	247,030	2,082
G36983-AA-5	G4S INTL FIN PLC CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		372,623	364,800	2,672
G3775B-HS-7	GE CAPITAL UK FUNDING CORP FOREIGN		11/23/2012	Various		1,302,174	1,288,500	2,469
G3775Q-DN-9	GE CAPITAL EURO FUNDING CORP FOREIGN		04/20/2012	Various		292,121	262,650	8,646

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G3R03C-2M-9	GE CAPITAL UK FUNDING CORP FOREIGN		03/16/2012	Various		590,528	579,790	3,119
G3R0K3-AA-7	GE CAPITAL EURO FUNDING CORP FOREIGN		08/03/2012	Various		1,430,759	1,398,400	12,074
G3R0K3-BE-8	GE CAPITAL EURO FUNDING CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		630,125	608,000	2,203
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		10/29/2012	Direct		43,800,000	43,800,000	0
G463NH-AL-4	HSBC HLDGS PLC CORP FOREIGN		11/01/2012	Commerzbank A.G.		449,889	388,740	9,521
G4718W-DB-0	LLOYDS TSB BK PLC CORP FOREIGN		08/03/2012	Various		2,399,180	2,128,000	104,692
G4718W-Q5-9	LLOYDS TSB BK PLC CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		1,021,904	972,800	32,991
G4718W-VE-4	LLOYDS TSB BK PLC CORP FOREIGN		04/30/2012	Goldman Sachs International		227,390	265,190	1,936
G4721V-10-4	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		10/15/2012	JP Morgan		1,057,945	866,196	48,363
G4721V-BH-6	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		252,519	228,743	3,312
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML		06/29/2012	Interest Capitalization		47,439	47,892	0
G5161*-AF-4	Johnston Press plc Senior Note		05/04/2012	Direct		16,497,273	28,605,342	274,025
G5222#-AC-4	Keller Group plc Senior Note		08/10/2012	Direct		17,230,000	17,230,000	0
G5390#-AA-4	Lavendon Group plc Senior Note		03/08/2012	Direct		61,888,104	61,888,104	0
G5480@-AA-7	Liberty Living Properties Ltd Senior Not		02/28/2012	Direct		7,960,000	7,960,000	0
G5480@-AB-5	Liberty Living Properties Ltd Senior Not		02/28/2012	Direct		30,500,000	30,500,000	0
G58296-AM-9	MARKS & SPENCER CORP FOREIGN		12/05/2012	HSBC Securities (USA) Inc		363,353	322,130	216
G6164#-AD-0	MITIE Treasury Management Ltd Senior Not		12/13/2012	Direct		22,138,770	22,138,770	0
G6164#-AE-8	MITIE Treasury Management Ltd Senior Not		12/13/2012	Direct		22,138,770	22,138,770	0
G62748-AB-7	WM MORRISON SUPERMARKETS PLC CORP FOREIG		11/23/2012	Various		319,110	318,960	3,610
G6970*-AB-2	Peel Ports PP Finance Limited Debt in In		12/10/2012	Direct		18,200,000	18,200,000	0
G6970*-AC-0	Peel Ports PP Finance Limited Debt in In		12/10/2012	Direct		16,323,000	16,323,000	0
G7028B-AK-7	PETROBRAS INTL FIN CO GOVT FOREIGN		03/16/2012	Prudential Invst Mgmt		350,875	326,775	393
G7219*-AF-2	Premier Oil UK Limited Senior Note		03/15/2012	Direct		25,000,000	25,000,000	0
G7219*-AG-0	Premier Oil UK Limited Senior Note		03/15/2012	Direct		19,900,000	19,900,000	0
G768J8-AT-4	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		07/26/2012	BANCO BILBAO VIZCAYA ARG		904,477	848,645	1,814
G768JD-QZ-2	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		01/11/2012	UBS Limited		247,673	255,560	8,060
G80769-AA-3	SEVERN TRENT UTILS FIN PLC CORP FOREIGN		03/16/2012	Various		301,093	313,400	2,171
G8252@-AE-9	SMURFIT KAPPA Term C4 Extended C1 Euro		03/01/2012	Direct		3,674,497	3,656,980	0
G8252@-AF-6	SMURFIT KAPPA Term B4 Extended B1 Euro		03/01/2012	Direct		1,296,438	1,296,711	0
G84228-BE-7	STANDARD CHARTERED PLC CORP FOREIGN		09/05/2012	Deutsche Bank AG-London-Client		1,363,329	1,256,200	43,358
G8646@-AA-2	Synergy Health plc Senior Note		09/13/2012	Direct		26,348,291	26,348,291	0
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter		06/15/2012	Direct		10,500,000	10,500,000	0
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter		06/15/2012	Direct		10,500,000	10,500,000	0
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter		06/15/2012	Direct		9,000,000	9,000,000	0
G8759@-AE-7	Tensator Holdings Ltd Senior Subordinate		06/15/2012	Direct		4,310,208	4,500,000	0
G8759@-AE-7	Tensator Holdings Ltd Senior Subordinate		12/31/2012	Interest Capitalization		74,932	74,932	0
G87623-JE-8	TESCO PLC CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		475,335	457,485	5,695
G8954*-AB-8	Total Produce Int'l Ltd. Senior Note		05/11/2012	Direct		20,125,000	20,125,000	0
G8954*-AC-6	Total Produce Int'l Ltd. Senior Note		10/11/2012	Direct		14,400,000	14,400,000	0
G8967#-AM-5	Triton Container Intl Limited Senior Not		10/23/2012	Direct		21,000,000	21,000,000	0
G8967#-AN-3	Triton Container Intl Limited Senior Not		10/23/2012	Direct		47,970,000	47,970,000	0
G91726-AB-8	UBS AG LONDON CORP FOREIGN		11/12/2012	MIZUHO INT'L PLC		409,560	381,270	10,576
G9523#-AF-5	Weir Group plc Senior Note		02/16/2012	Direct		22,300,000	22,300,000	0
G9523#-AG-3	Weir Group plc Senior Note		02/16/2012	Direct		41,125,000	41,125,000	0
G9562B-AA-7	WESTFIELD UK & EUROPE FIN PLC CORP FOREI		11/23/2012	Prudential Invst Mgmt		169,712	159,480	2,507
G9T64E-EX-9	UBS AG LONDON CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		668,042	653,550	3,237
K22272-6E-1	DANSKE BANK CORP FOREIGN		11/23/2012	Various		1,399,115	1,352,925	12,695
L0001*-AA-4	AAE RailLease S.A.R.L. Senior Secured No		11/30/2012	Direct		83,680,128	83,680,128	0
L4191B-BJ-1	GAZPROM GAZ CAPITAL SA GOVT FOREIGN		11/23/2012	Prudential Invst Mgmt		612,247	579,825	7,576
L43274-AA-4	GLENCORE FIN EUROPE SA LUXEMBO CORP FORE		10/03/2012	BNP PARIBAS (Lond. Branch)		137,434	129,350	2,748
L43274-AA-4	GLENCORE FIN EUROPE SA LUXEMBO CORP FORE		08/03/2012	Various		701,135	668,800	9,221
L4806G-AA-7	HOLCIM GB FINANCE CORP FOREIGN		11/23/2012	Various		653,474	657,135	3,639
L6346#-AH-6	Messer Finance S.A. Senior Secured Note		08/02/2012	Direct		26,487,465	26,487,465	0
L6S79D-DH-1	NESTLE FIN INTL LTD CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		196,033	193,275	1,009
L6S79D-DJ-7	NESTLE FIN INTL LTD CORP FOREIGN		11/23/2012	Various		7,962,102	8,104,665	27,978
N0022V-AA-8	ABB FIN BV CORP FOREIGN		08/03/2012	Various		4,743,179	4,499,200	42,064
N1430Z-AH-8	BMW FINANCE NV CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		1,991,012	1,960,650	7,172
N1430Z-AJ-4	BMW FINANCE NV CORP FOREIGN		03/16/2012	Various		6,833,920	6,600,855	36,929
N1430Z-AT-2	BMW FINANCE NV CORP FOREIGN		03/16/2012	Various		995,581	987,210	3,914
N2385Q-AA-6	CRH FIN BV CORP FOREIGN		03/16/2012	Various		559,721	522,840	3,643
N26701-AA-5	DEUTSCHE POST FIN BV CORP FOREIGN		11/23/2012	Various		929,381	901,950	6,996
N2823B-AB-7	EADS FINANCE B V CORP FOREIGN		08/21/2012	Royal Bank of Scotland		375,475	308,525	15,485
N30706-AN-0	ENEL FINANCE INTERNATIONAL NV CORP FOREI		03/16/2012	Prudential Invst Mgmt		565,578	522,840	11,828
N30706-AP-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI		03/16/2012	Prudential Invst Mgmt		825,669	784,260	14,271

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
N3103S-AD-5	ACHMEA BV CORP FOREIGN		01/31/2012	ING Bank		355,062	327,850	15,327
N3114M-AG-8	DAIMLER INTL FIN BV CORP FOREIGN		08/03/2012	Various		382,879	356,914	1,985
N39427-AH-7	HEINEKEN NV CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		252,770	243,200	2,282
N39427-AM-6	HEINEKEN NV CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		230,386	231,930	2,064
N3R21J-BP-7	ELSEVIER FIN SA CORP FOREIGN		11/23/2012	Various		527,127	515,400	2,118
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN		05/31/2012	Barclays Bank PLC-Lond Brk/Dlr		364,340	371,775	5,154
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN		08/03/2012	Various		598,272	608,000	14,080
N42810-BS-3	Koninklijke Vopak N. V Senior Note		12/19/2012	Direct		25,000,000	25,000,000	0
N42810-BV-6	Koninklijke Vopak N. V Senior Note		12/19/2012	Direct		37,500,000	37,500,000	0
N4282*-AG-1	Royal Friesland Campina N V Senior Note		08/30/2012	Direct		47,600,000	47,600,000	0
N4297B-AX-2	KONINKLIJKE KPN NV CORP FOREIGN		07/17/2012	Rabobank International N.Y.		1,124,411	1,076,905	29,190
N43452-CB-0	IBERDROLA INTL BV CORP FOREIGN		08/03/2012	Various		446,657	486,400	6,439
N43458-AA-7	Illycaffe SPA Senior Note		03/29/2012	Direct		34,515,000	34,515,000	0
N4345B-L5-3	IBERDROLA INTL BV CORP FOREIGN		11/23/2012	Various		545,585	515,400	4,003
N4445#-AF-3	Imtech Capital BV Senior Note		06/28/2012	Direct		23,250,000	23,250,000	0
N4445#-AG-1	Imtech Capital BV Senior Note		06/28/2012	Direct		62,500,000	62,500,000	0
N4581Y-AB-5	ING BANK NV CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		341,245	326,775	3,000
N48287-WL-1	KBC IFIMA NV CORP FOREIGN		11/23/2012	Various		673,190	644,250	4,554
N4R203-WS-2	ING BANK NV CORP FOREIGN		11/23/2012	Various		1,386,877	1,352,925	10,712
N4R2UG-AA-3	ING BANK CORP FOREIGN 4.500% 02/21/22		08/03/2012	Prudential Invst Mgmt		264,307	243,200	4,904
N5107U-CG-2	KBC INTERNATIONALE FINANCIERIN CORP FORE		08/14/2012	HSBC Securities (USA) Inc		1,342,481	1,296,908	19,138
N5107V-BD-8	KBC IFIMA NV CORP FOREIGN		08/03/2012	Various		496,285	486,400	7,198
N5193V-AB-8	KONINKLIJKE KPN NV CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		193,629	193,275	1,957
N5288N-AD-8	LANXESS FINANCE BV CORP FOREIGN		11/09/2012	JP Morgan		427,360	381,810	7,551
N5S24T-AQ-5	LINDE FIN BV CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		2,235,303	2,188,800	5,562
N67048-AN-9	Oiltanking Finance B.V. Senior Note		10/23/2012	Direct		104,480,000	104,480,000	0
N7087L-AB-5	KONINKLIJKE KPN NV CORP FOREIGN		05/04/2012	Goldman Sachs International		503,220	473,490	21,262
N7277V-AV-9	RABOBANK NEDERLAND NV CORP FOREIGN		07/26/2012	Citigroup Global Markets LTD		533,958	484,940	10,876
N7676T-AA-7	RWE FINANCE BV CORP FOREIGN		03/16/2012	Various		916,892	940,200	5,491
N7928V-AA-8	TEVA PHARMACEUTICALS FIN IV BV CORP FORE		08/03/2012	Various		558,524	522,880	4,982
N79935-AH-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		11/23/2012	Various		3,534,083	3,668,040	27,887
N7S22V-EJ-0	REPSOL INTL FIN BV CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		406,692	386,550	2,957
N9041H-AB-5	URENCO FINANCE CORP FOREIGN		10/25/2012	Citigroup Global Markets LTD		571,414	518,760	12,299
N9041H-AD-1	URENCO FINANCE CORP FOREIGN		10/16/2012	Various		843,278	775,988	14,180
N9176#-AD-2	VastNed Retail NV Senior Note		01/17/2012	Direct		32,000,000	32,000,000	0
N9373N-HH-0	VOLKSWAGEN INTL FIN NV CORP FOREIGN		05/09/2012	HSBC Securities (USA) Inc		3,745,110	3,768,550	0
N9373N-HH-0	VOLKSWAGEN INTL FIN NV CORP FOREIGN		08/03/2012	Various		899,526	875,520	3,598
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		559,119	522,840	8,309
P0280A-ES-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		11/15/2012	Morgan Stanley United Kingdom		200,159	190,928	2,056
P0280A-ES-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		11/23/2012	Various		4,442,959	4,277,820	47,115
P0280A-ET-4	AMERICA MOVIL SAB DE CV CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		157,536	159,480	2,065
Q12420-AA-8	BHP BILLITON FINANCE LTD CORP FOREIGN		08/03/2012	Various		3,053,402	2,942,720	11,276
Q12968-AF-8	EnergyAustralia Fin Pty Ltd Senior Note		05/10/2012	Direct		23,995,000	23,995,000	0
Q12968-AG-6	EnergyAustralia Fin Pty Ltd Senior Note		05/10/2012	Direct		47,000,000	47,000,000	0
Q14900-AL-0	BHP BILLITON FINANCE CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		262,023	257,700	937
Q14900-AP-1	BHP BILLITON FINANCE CORP FOREIGN		11/23/2012	Various		1,931,003	1,913,760	13,302
Q3915#-AF-3	Fletcher Building Ltd Senior Note		01/10/2012	Direct		66,994,195	66,994,195	0
Q3915#-AG-1	Fletcher Building Ltd Senior Note		01/10/2012	Direct		42,000,000	42,000,000	0
Q8975P-CW-8	TELSTRA CORP LTD CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		456,167	444,414	5,510
R1658Y-AU-3	DNB BK ASA CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		406,667	392,130	2,641
R1658Y-BF-5	DNB BK ASA CORP FOREIGN		03/16/2012	Various		314,560	313,400	1,783
R9T013-GG-2	TELENOR ASA CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		265,481	257,700	2,893
T30064-AA-6	LUXOTTICA GROUP SPA CORP FOREIGN		07/16/2012	Commerzbank A.G.		166,995	159,172	1,929
T30064-AA-6	LUXOTTICA GROUP SPA CORP FOREIGN		08/03/2012	Various		686,415	644,480	8,769
T3495*-AA-3	De'Longhi SpA Senior Note		09/27/2012	Direct		77,150,000	77,150,000	0
T3644D-AA-4	ENI SPA CORP FOREIGN 4.250% 02/03/20		03/16/2012	Prudential Invst Mgmt		410,471	392,130	1,670
T49688-AA-7	Sol SpA Senior Note 4.750% 06/15/24		06/15/2012	Direct		10,000,000	10,000,000	0
T55067-6K-2	INTESA SANPAOLO SPA CORP FOREIGN		11/23/2012	Various		660,150	644,250	4,733
T55067-QX-2	INTESA SANPAOLO SPA CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		2,670,479	2,577,000	128,674
T55067-R8-6	INTESA SANPAOLO SPA CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		1,701,588	1,675,050	57,986
T5R13J-BD-3	INTESA SANPAOLO SPA CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		118,725	121,600	2,608
T5R13J-BP-6	INTESA SANPAOLO SPA CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		407,203	386,550	7,021
T6690H-AB-9	MEDIOBANCA BANCA DI CREDITO FI CORP FORE		11/23/2012	Prudential Invst Mgmt		521,896	515,400	2,224
T8578N-AA-1	SNAM SPA CORP FOREIGN 4.375% 07/11/16		11/23/2012	Various		430,064	399,435	6,463
T8578N-AB-9	SNAM SPA CORP FOREIGN 5.000% 01/18/19		11/23/2012	Various		468,348	425,205	7,377

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
T8578N-AC-7	SNAM SPA CORP FOREIGN 3.875% 03/19/18		11/23/2012	Various		1,217,139	1,159,650	8,249
T9277N-BB-0	TELECOM ITALIA SPA CORP FOREIGN		03/16/2012	Various		976,676	882,293	9,450
T960AS-AH-4	UNICREDIT SPA CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		410,471	425,600	8,470
T9T01G-AC-6	TELECOM ITALIA SPA CORP FOREIGN		08/03/2012	Various		558,273	547,200	4,487
T9T20L-DX-3	UNICREDIT SPA CORP FOREIGN		11/23/2012	Various		803,643	773,100	6,765
U9871R-JN-5	INTL BK RECON & DEVELOP GOVT FOREIGN		05/31/2012	MIZUHO INT'L PLC		690,665	680,995	6,367
W5818K-AA-9	NORDEA BANK AB CORP FOREIGN		11/16/2012	ROYAL BK CANADA EURO		779,544	703,560	19,535
W6S3M9-AH-5	NORDEA BANK AB CORP FORGN FLOATER		11/01/2012	Merrill Lynch International		1,176,625	1,101,430	36,884
W84545-AS-6	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		03/16/2012	Prudential Invst Mgmt		409,503	392,130	2,657
W90938-FU-5	SVENSKA HANDELSBANKEN AB CORP FOREIGN		11/23/2012	Prudential Invst Mgmt		393,493	386,550	2,558
W9128Y-AB-4	SVENSKA HANDELSBANKEN AB CORP FOREIGN		08/03/2012	Various		874,985	851,200	2,624
W9T242-AJ-1	SWEDBANK AB CORP FOREIGN		08/03/2012	Various		1,064,936	1,033,600	8,138
W9T243-CH-1	SWEDBANK AB CORP FOREIGN		08/03/2012	Prudential Invst Mgmt		308,312	304,000	670
X2993S-AC-1	FORTUM OYJ GOVT FOREIGN		11/23/2012	Prudential Invst Mgmt		633,996	644,250	3,098
Y5377J-AK-1	VOLKSWAGEN AG CORP FOREIGN		03/16/2012	Prudential Invst Mgmt		1,633,422	1,607,733	5,321
Y5377J-AL-9	VOLKSWAGEN AG CORP FOREIGN		11/23/2012	Various		558,447	515,400	14,142
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		12/06/2012	BPN Paribas Securities		895,655	810,000	10,229
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		12/17/2012	Various		3,175,057	2,764,000	33,764
Y7996X-AD-3	SINGTEL GROUP TREASURY P CORP FOREIGN		11/30/2012	Nomura Securities Intl		1,048,500	1,000,000	5,740
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		12/17/2012	Various		5,931,470	6,000,000	42,150
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,263,115,008	16,027,303,801	36,019,964
80928F-AA-5	SCOTIABANK TIER 1 TRUST CORP FOREIGN		06/14/2012	RBC Dominion Securities Inc		86,298	68,279	2,496
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	F	10/11/2012	JP Morgan Securities, Inc		104,575,000	104,575,000	0
B4736U-HW-7	RWE AG CORP FRGN FLOATER		08/03/2012	Various		323,550	310,360	8,095
D2542N-AG-1	ENBW ENERGIE BADEN WUERTTEMBER CORP FORE		08/03/2012	Various		739,233	693,120	17,226
D55535-AA-2	MUNICH RE CORP FRGN FLOATER		01/31/2012	Credit Suisse First Boston Cor		226,610	262,280	9,753
F1063K-J8-5	BNP Paribas CORP FRGN FLOATER		03/09/2012	Credit Suisse First Boston Cor		108,109	132,730	5,781
F1063K-J8-5	BNP Paribas CORP FRGN FLOATER		03/16/2012	Prudential Invst Mgmt		368,274	457,485	20,043
G0683Q-DE-6	AVIVA PLC PERPETUAL FRGN		08/21/2012	BNP PARIBAS (Lond. Branch)		267,121	320,866	11,194
G0683Q-NE-5	AVIVA PLC CORP FRGN FLOATER		11/14/2012	Various		569,384	583,065	24,837
G1R42C-EN-1	BG ENERGY CAP PLC CORP FRGN FLOATER		11/23/2012	Various		499,884	450,975	12,094
N0373A-AA-9	ALLIANDER N.V. ARNHEM GOVT FOREIGN		04/20/2012	Merrill Lynch International		665,693	657,150	26,784
N6588M-AP-8	ALLIANZ FINANCE II B V CORP FRGN FLOATER		03/12/2012	Merrill Lynch International		249,795	262,390	10,347
N85094-AC-9	TENNET HOLDING B.V PERPETUAL FRGN		01/24/2012	UBS Limited		202,604	195,705	8,540
4899999. Subtotal - Bonds - Hybrid Securities						108,881,555	108,969,405	157,190
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		10/31/2012	Direct		6,136,432	6,136,432	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						6,136,432	6,136,432	0
8399997. Total - Bonds - Part 3						18,975,663,035	18,971,112,620	40,741,011
8399998. Total - Bonds - Part 5						8,049,977,885	8,109,972,345	17,283,786
8399999. Total - Bonds						27,025,640,920	27,081,084,965	58,024,797
D94523-10-3	VOLKSWAGON AG GERMANY PFD	D	07/17/2012	Morgan Stanley & Co, Inc	3,630.000	614,826	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						614,826	XXX	0
744355-2#-4	PRUDENTIAL REALTY SECURITIES PFD		12/31/2012	Prudential Invst Mgmt	0.000	45,529	0.00	0
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates						45,529	XXX	0
8999997. Total - Preferred Stocks - Part 3						660,355	XXX	0
8999998. Total - Preferred Stocks - Part 5						72,831	XXX	0
8999999. Total - Preferred Stocks						733,186	XXX	0
000360-20-6	AAON INC COM		12/14/2012	Various	7,100.000	144,884		0
000361-10-5	AAR CORP COM		12/14/2012	Various	39,300.000	607,356		0
00104Q-10-7	AFC ENTERPRISES INC COM		12/14/2012	Various	19,500.000	469,966		0
001055-10-2	AFLAC INC COM		12/14/2012	Various	54,700.000	2,717,466		0
001228-10-5	AG Mortgage Investment Trust I COM		10/18/2012	Various	95,200.000	2,126,302		0
001744-10-1	AMN HEALTHCARE SERVICES COM		12/14/2012	Various	26,200.000	286,714		0
00207R-10-1	ATMI INC COM		12/14/2012	Various	12,300.000	242,129		0
002474-10-4	AZZ Inc COM		10/18/2012	Various	3,200.000	146,755		0
002474-10-4	AZZ Inc COM		07/31/2012	Stock Split	22,200.000	0		0
000000-00-0	Acadia Pharmaceuticals, Inc. Common Stoc		11/26/2012	Direct	9,546.000	51,835		0
00484M-10-6	Acorda Therapeutics Inc COM		12/14/2012	Various	86,500.000	2,133,224		0
00508B-10-2	ACTUATE CORP COM		08/14/2012	Various	53,600.000	351,077		0
005125-10-9	ACXIOM CORP COM		10/18/2012	Various	39,200.000	691,789		0
00767E-10-2	Aegerion Pharmaceuticals Inc COM		07/30/2012	Various	7,000.000	105,018		0
007973-10-0	ADVANCED ENERGY INDUSTRIES COM		12/06/2012	Various	33,700.000	404,547		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
007974-10-8	ADVENT SOFTWARE INC. COM		12/06/2012	UBS Limited	6,000.000	132,186		0
011659-10-9	ALASKA AIR GROUP COM		03/19/2012	Stock Split	61,250.000	0		0
013817-10-1	ALCOA INC COM		12/14/2012	Various	328,700.000	2,849,639		0
01748X-10-2	ALLEGIANT TRAVEL CO COM		12/14/2012	Various	36,500.000	2,619,839		0
018804-10-4	ALLIANT TECHSYSTEMS INC COM		09/10/2012	Various	87,000.000	4,383,314		0
020409-10-8	Almost Family Inc COM		07/30/2012	Various	10,900.000	247,309		0
02043Q-10-7	Alnylam Pharmaceuticals Inc COM		06/19/2012	Various	85,800.000	952,666		0
020520-10-2	ALON USA ENERGY INC COM		09/25/2012	Various	44,400.000	459,423		0
021441-10-0	ALTERA CORP COM		12/14/2012	Various	62,900.000	1,994,177		0
02208R-10-6	Altra Holdings Inc COM		12/14/2012	Various	9,600.000	182,987		0
023436-10-8	AMEDISYS INC COM		08/28/2012	Various	79,000.000	927,912		0
023586-10-0	AMERCO COM		05/07/2012	Citigroup Inc	1,100.000	103,439		0
024013-10-4	American Assets Trust Inc COM		12/06/2012	Various	52,700.000	1,359,550		0
02503X-10-5	American Capital Agency Corp COM		04/23/2012	Nomura International Limited	62,300.000	1,906,816		0
02504A-10-4	American Capital Mortgage Inve COM		12/14/2012	SG Americas securities LLC	20,100.000	496,249		0
025537-10-1	American Electric Power Co COM		12/14/2012	Various	298,300.000	12,852,737		0
02913V-10-3	American Public Education Inc COM		07/30/2012	Various	15,900.000	470,541		0
02916P-10-3	AMERICAN RAILCAR INDS COM		09/25/2012	Various	24,300.000	666,542		0
029429-10-7	AMERICAN SCIENCE & ENG COM		12/14/2012	Various	2,900.000	188,963		0
029899-10-1	AMERICAN STS WTR CO COM		08/28/2012	Various	4,900.000	184,582		0
03027X-10-0	American Tower Corp REIT		12/14/2012	Various	92,300.000	6,352,985		0
030506-10-9	AMERICAN WOODMARK CORP COM		12/14/2012	Various	7,600.000	208,121		0
03076K-10-8	AMERIS BANCORP COM		12/06/2012	UBS Limited	1,500.000	17,244		0
03232P-40-5	Amsurg Corp COM		06/29/2012	UBS Limited	4,400.000	130,869		0
032359-30-9	Amtrust Financial Services Inc COM		08/30/2012	Stock Dividend	1,960.000	0		0
034164-10-3	The Andersons, Inc COM		12/14/2012	Various	9,200.000	375,955		0
03475V-10-1	ANGIODYNAMICS INC COM		02/07/2012	Citigroup Inc	6,500.000	86,112		0
035623-10-7	ANN INC COM		06/29/2012	Various	147,100.000	3,831,237		0
037598-10-9	APOGEE ENTERPRISES INC COM		12/06/2012	Various	44,900.000	791,553		0
037604-10-5	APOLLO GROUP INC COM		12/14/2012	Various	254,600.000	5,117,183		0
03762U-10-5	Apollo Commercial Real Estate REIT		12/06/2012	Various	12,400.000	202,994		0
03763V-10-2	Apollo Residential Mortgage In COM		12/14/2012	Various	73,000.000	1,400,942		0
037833-10-0	APPLE COMPUTER INC COM		12/07/2012	Barclays Capital Inc	10,300.000	5,569,365		0
03834A-10-3	Approach Resources Inc. Common Stock		05/24/2012	Direct	4,659.000	151,333		0
03875Q-10-8	ARBITRON INC COM		08/28/2012	Various	18,700.000	663,107		0
039483-10-2	ARCHER DANIELS MIDLAND C COM		11/12/2012	Citigroup Inc	277,500.000	7,028,798		0
039670-10-4	ARCTIC CAT INC COM		11/12/2012	Various	20,500.000	678,068		0
04010E-10-9	Argan Inc COM		12/14/2012	Various	10,200.000	193,037		0
04013V-10-8	Ares Commercial Real Estate Co COM		10/18/2012	Various	17,800.000	299,462		0
041356-20-5	Arlington Asset Investment Cor COM		11/12/2012	Various	9,200.000	194,294		0
042315-10-1	ARMOUR Residential REIT Inc REIT		12/14/2012	SG Americas securities LLC	27,600.000	182,960		0
04269Q-10-0	ARRIS GROUP INC COM		11/12/2012	Various	73,000.000	1,002,330		0
04544X-30-0	Assisted Living Concepts Inc COM		10/18/2012	Various	14,300.000	110,200		0
045604-10-5	ASSOC ESTATES RLTY REIT COM		10/18/2012	Various	20,100.000	300,230		0
05367P-10-0	AVID TECHNOLOGY COM		10/18/2012	Various	15,800.000	138,704		0
05379B-10-7	AVISTA CORP COM		12/14/2012	Various	91,800.000	2,238,360		0
05541T-10-1	BGC Partners Inc COM		12/14/2012	SG Americas securities LLC	39,100.000	131,141		0
05566U-10-8	Bofl Holding Inc COM		12/14/2012	Various	7,300.000	196,904		0
055921-10-0	B M C SOFTWARE INC COM		12/07/2012	Various	138,900.000	5,626,001		0
05615F-10-2	Babcock & Wilcox Co/The COM		11/12/2012	Various	34,400.000	831,551		0
056525-10-8	Badger Meter Inc COM		12/14/2012	Various	4,600.000	207,288		0
058498-10-6	BALL CORP COM		11/12/2012	Citigroup Inc	37,300.000	1,631,092		0
059692-10-3	BANCORPSOUTH INC COM		12/14/2012	Various	13,000.000	177,913		0
060505-10-4	BANK OF AMERICA CORP COM		12/14/2012	Various	435,500.000	4,474,492		0
06647F-10-2	Bankrate Inc COM		12/06/2012	UBS Limited	38,100.000	431,970		0
06652V-20-8	BANNER CORP COM		08/14/2012	Various	24,400.000	511,293		0
068463-10-8	BARRETT BUSINESS SVCS COM		12/14/2012	SG Americas securities LLC	1,900.000	68,493		0
073685-10-9	BEACON ROOFING SUPPLY COM		01/23/2012	SG Americas securities LLC	5,800.000	128,261		0
075896-10-0	BED BATH BEYOND INC COM		12/14/2012	Various	149,100.000	8,668,624		0
080555-10-5	BELO CORP COM		12/14/2012	Various	134,400.000	942,736		0
084670-70-2	BERKSHIRE HATHAWAY FIN COM		10/18/2012	Various	6,100.000	548,852		0
084680-10-7	BERKSHIRE HILLS BANCORP COM		12/06/2012	Various	10,800.000	240,461		0
085789-10-5	BERRY PETE CO COM		12/14/2012	Various	54,000.000	1,761,468		0
09057G-60-2	Bio-Reference Labs Inc COM		11/12/2012	Various	33,000.000	819,796		0
091826-10-7	BLACK BOX COPORATION COM		12/06/2012	Various	4,300.000	103,640		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
09247X-10-1	BLACKROCK INC CL A		08/28/2012	Various	76,500.000	13,265,102		0
095180-10-5	BLOUNT INTL INC NEW COM		12/06/2012	Various	18,200.000	251,122		0
095229-10-0	BLUCORA INC COM		03/05/2012	Various	36,000.000	437,090		0
09578R-10-3	BLUE NILE INC COM		12/06/2012	UBS Limited	6,800.000	264,153		0
096761-10-1	Bob Evans Farms, Inc. COM		01/23/2012	SG Americas securities LLC	2,400.000	82,882		0
09689U-10-2	Body Central Corp COM		11/12/2012	Various	65,200.000	626,979		0
097793-10-3	Bonanza Creek Energy Inc COM		06/19/2012	Morgan Stanley & Co, Inc	6,200.000	92,008		0
101388-10-6	BOTTOMLINE TECH DEL INC COM		09/10/2012	Morgan Stanley & Co, Inc	7,000.000	163,401		0
104674-10-6	BRADY CORP CL A COM		08/14/2012	Nomura International Limited	16,900.000	476,799		0
10567B-10-9	Bravo Brio Restaurant Group In COM		12/14/2012	Various	12,200.000	164,302		0
109696-10-4	BRINKS CO COM		06/29/2012	Various	63,400.000	1,477,168		0
110394-10-3	BRISTOW GROUP INC COM		12/14/2012	Various	36,500.000	1,879,227		0
111621-30-6	BROCADE COMMUNICATIONS S COM		10/18/2012	Various	222,000.000	1,148,443		0
116794-10-8	BRUKER DALTONICS INC COM		12/14/2012	Various	39,800.000	514,652		0
12008R-10-7	BUILDERS FIRSTSOURCE COM		10/18/2012	Various	24,500.000	126,749		0
12477X-10-6	CAI International Inc COM		12/14/2012	SG Americas securities LLC	5,400.000	106,469		0
124805-10-2	CBIZ COM		06/29/2012	UBS Limited	3,600.000	21,395		0
124857-20-2	CBS CORP COM		10/18/2012	Various	154,100.000	5,235,759		0
125906-10-7	CSS INDS INC COM		06/29/2012	Various	5,800.000	118,932		0
126349-10-9	CSG SYS INTL INC COM		12/14/2012	SG Americas securities LLC	7,500.000	136,268		0
126600-10-5	CVB FINL CORP COM		12/14/2012	SG Americas securities LLC	13,900.000	137,457		0
127097-10-3	Cabot Oil & Gas Corp COM		09/10/2012	Various	62,800.000	2,677,949		0
127190-30-4	CACI INTL INC COM		06/29/2012	UBS Limited	14,500.000	792,324		0
128030-20-2	Cal-Maine Foods Inc COM		12/14/2012	Various	24,800.000	1,007,143		0
12811R-10-4	CALAMOS ASSET MANAGEMENT COM		05/21/2012	Various	11,600.000	144,790		0
128126-10-9	CalAmp Corp COM		12/14/2012	Various	31,900.000	279,313		0
13100M-50-9	Calix Inc COM		12/14/2012	Various	46,500.000	316,283		0
132011-10-7	CAMBREX CORP COM		08/14/2012	Various	65,600.000	506,508		0
13466Y-10-5	Campus Crest Communities Inc REIT		09/25/2012	Various	60,700.000	657,817		0
138098-10-8	CANTEL MEDICAL CORP COM		02/02/2012	Stock Split	16,950.000	0		0
139594-10-5	CAPELLA EDUCATION COMPAN COM		05/07/2012	Citigroup Inc	900.000	27,140		0
140288-10-1	Capital Lease Funding In COM		12/06/2012	Various	61,800.000	304,047		0
140475-10-4	Capital Senior Living Corp COM		12/14/2012	Various	11,900.000	206,403		0
14055X-10-2	Capitalsource Inc COM		08/28/2012	Various	108,500.000	757,520		0
14149F-10-9	CARDINAL FINL CORP COM		12/14/2012	Various	19,500.000	305,074		0
141665-10-9	CAREER EDUCATION CORP COM		12/14/2012	SG Americas securities LLC	25,300.000	87,766		0
14170T-10-1	CAREFUSION CORP COM		09/10/2012	Various	46,900.000	1,284,635		0
143436-40-0	CARMIKE CINEMAS INC COM		12/06/2012	Various	24,200.000	329,730		0
146229-10-9	CARTERS INC COM		12/06/2012	UBS Limited	15,600.000	806,224		0
147195-10-1	CASCADE CORP COM		06/29/2012	Various	2,900.000	140,011		0
14754D-10-0	CASH AMER INVTS INC COM		12/06/2012	UBS Limited	1,800.000	68,231		0
149847-10-5	CBEYOND COMMUNICATIONS COM		10/18/2012	Various	16,700.000	141,951		0
150602-20-9	CEDAR SHOPPING CENTERS COM		12/14/2012	Various	38,100.000	194,287		0
150838-10-0	CELADON GROUP INC COM		09/25/2012	Various	11,000.000	162,576		0
151020-10-4	Celgene Corporation Common Stock		09/10/2012	Various	82,700.000	5,834,946		0
15117B-10-3	Celldex Therapeutics Inc COM		09/25/2012	Various	111,000.000	593,733		0
15135B-10-1	CENTENE CORP COM		11/12/2012	Citigroup Inc	21,100.000	903,481		0
157210-10-5	PARTHUSCEVA INC COM		12/14/2012	Various	10,400.000	158,751		0
159864-10-7	CHARLES RIV LABS INTL IN COM		08/28/2012	Various	18,300.000	641,369		0
16208T-10-2	Chatham Lodging Trust REIT		12/14/2012	Various	8,500.000	114,560		0
163731-10-2	CHEMICAL FINL CORP COM		09/25/2012	Various	12,400.000	281,533		0
163893-20-9	Chemtura Corp COM		01/23/2012	SG Americas securities LLC	22,500.000	287,415		0
165240-10-2	Chesapeake Lodging Trust REIT		10/18/2012	Various	6,200.000	107,003		0
165303-10-8	Chesapeake Utilities Corp COM		03/21/2012	Various	4,600.000	189,849		0
170032-80-9	CHIQUITA BRANDS INTL INC COM		12/14/2012	Various	59,100.000	351,552		0
171232-10-1	CHUBB CORPORATION COM		09/25/2012	Various	28,900.000	2,196,263		0
171604-10-1	Chuy's Holdings Inc COM		12/14/2012	Various	9,500.000	226,057		0
17273K-10-9	CIRCOR INTL INC COM		12/06/2012	Various	7,200.000	253,797		0
17275R-10-2	CISCO SYSTEMS INC COM		07/30/2012	Various	618,200.000	9,938,584		0
172967-42-4	CITIGROUP INC COM		12/07/2012	Various	338,110.000	12,672,252		0
177835-10-5	CITY HLDG CO COM		12/14/2012	Various	4,200.000	141,047		0
18538R-10-3	Clearwater Paper Corp COM		12/14/2012	Various	11,900.000	451,889		0
191216-10-0	COCA COLA CO COM		12/07/2012	Various	80,100.000	4,202,194		0
191216-10-0	COCA COLA CO COM		08/13/2012	Stock Split	225,250.000	0		0
19122T-10-9	COCA COLA ENTERPRISES INC. COM		07/16/2012	Various	77,000.000	2,094,442		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
192108-50-4	COEUR D ALENE MINES CORP COM		08/28/2012	Various	184,700.000	3,785,447		0
192446-10-2	COGNIZANT TECHNOLOGY SOL COM		12/07/2012	Barclays Capital Inc	49,600.000	3,470,264		0
193459-30-2	Coleman Cable Inc COM		06/29/2012	UBS Limited	2,300.000	20,069		0
195872-10-6	COLONIAL PROPERTIES TRUST COM		12/06/2012	UBS Limited	1,500.000	30,969		0
19624R-10-6	Colony Financial Inc REIT		05/21/2012	Various	41,000.000	690,690		0
199908-10-4	COMFORT SYS USA INC COM		02/21/2012	SG Americas securities LLC	3,400.000	41,701		0
20030N-10-1	COMCAST CORP COM		12/14/2012	Various	540,200.000	17,847,854		0
203233-10-1	COMMONWEALTH REIT COM		11/12/2012	Various	45,000.000	655,978		0
204166-10-2	Commvault Systems Inc COM		12/14/2012	Various	26,100.000	1,387,097		0
205306-10-3	COMPUTER PROGRAMS & SYS COM		03/21/2012	SG Americas securities LLC	7,500.000	404,903		0
205826-20-9	COMTECH TELECOMMUN COM		12/14/2012	Various	13,300.000	339,219		0
209034-10-7	Consolidated Communications Ho COM		12/06/2012	UBS Limited	7,300.000	108,850		0
209115-10-4	Consolidated Edison Inc COM		12/14/2012	Various	220,500.000	12,276,746		0
209341-10-6	CONSOLIDATED GRPHICS INC. COM		12/06/2012	UBS Limited	2,300.000	78,708		0
210226-10-6	CONS TOMOKA LAND CO FL COM		12/06/2012	Various	900.000	25,836		0
212485-10-6	CONVERGYS CORP COM		12/06/2012	Various	104,700.000	1,665,428		0
216831-10-7	COOPER TIRE & RUBR CO COM		06/29/2012	Various	65,800.000	1,100,682		0
217204-10-6	COPART INC COM		11/12/2012	Citigroup Inc	17,000.000	503,013		0
217204-10-6	COPART INC COM		03/29/2012	Stock Split	22,000.000	0		0
218681-10-4	Core-Mark Hldg Co Inc Common Stock		06/29/2012	Various	13,500.000	547,506		0
21871D-10-3	CORELOGIC INC COM		09/25/2012	Various	187,100.000	4,249,672		0
219350-10-5	Corning Inc COM		12/07/2012	Barclays Capital Inc	862,700.000	10,762,183		0
22410J-10-6	CRACKER BARREL OLD CTRY STORE CBRL GROUP		10/18/2012	Various	13,500.000	866,263		0
225310-10-1	CREDIT ACCEP CORP MICH COM		11/12/2012	Citigroup Inc	1,200.000	102,527		0
229669-10-6	Cubic Corporation COM		03/21/2012	SG Americas securities LLC	3,200.000	150,557		0
231561-10-1	CURTISS-WRIGHT CORP COM		11/12/2012	Various	17,600.000	531,710		0
23251P-10-2	CYBERONICS INC COM		09/10/2012	Various	49,000.000	2,010,828		0
232577-20-5	Cynosure Inc COM		11/12/2012	Various	22,600.000	506,467		0
233377-40-7	DXP ENTERPRISES INC COM		03/21/2012	Various	4,800.000	179,441		0
234264-10-9	DAKTRONICS INC COM		12/14/2012	Various	25,800.000	247,166		0
235851-10-2	DANAHER CORP COM		12/14/2012	Various	79,800.000	4,275,996		0
237266-10-1	DARLING INTL INC COM		12/14/2012	Various	130,500.000	1,982,421		0
244199-10-5	DEERE & CO COM		12/14/2012	Various	14,300.000	1,229,105		0
246647-10-1	DELEK US HOLDINGS INC COM		12/14/2012	Various	107,200.000	2,205,198		0
248019-10-1	DELUXE CORP COM		12/14/2012	Various	20,200.000	554,025		0
24802N-10-9	Demand Media Inc COM		12/06/2012	UBS Limited	9,400.000	84,938		0
24869P-10-4	Dennys Corp COM		10/18/2012	Various	34,500.000	152,799		0
25065D-10-0	Destination Maternity Corp COM		12/14/2012	Various	14,700.000	299,376		0
25271C-10-2	DIAMOND OFFSHORE DRILLIN COM		11/12/2012	Citigroup Inc	37,000.000	2,414,583		0
252784-30-1	DIAMONDROCK HOSPITALITY COM		09/10/2012	Various	261,000.000	2,552,675		0
253017-10-7	Dice Holdings Inc COM		08/14/2012	Various	37,000.000	318,100		0
253798-10-2	DIGI INTL INC COM		12/06/2012	Various	5,500.000	52,781		0
253922-10-8	DIME CMNTY BANCSHARES COM		12/14/2012	Various	16,500.000	229,985		0
254067-10-1	DILLARDS INC COM		12/14/2012	Various	92,800.000	6,794,501		0
254423-10-6	DineEquity Inc COM		07/16/2012	Citigroup Inc	2,700.000	119,945		0
254709-10-8	DISCOVER FINANCIAL SVS COM		06/19/2012	Various	153,000.000	4,694,762		0
256603-10-1	Dole Food Co Inc COM		12/06/2012	UBS Limited	36,000.000	418,896		0
256746-10-8	Dollar Tree Inc COM		06/27/2012	Stock Split	44,500.000	0		0
25746U-10-9	DOMINION RESOURCES INC COM		02/21/2012	SG Americas securities LLC	65,700.000	3,310,295		0
26168L-20-5	DREW INDUSTRIES INC COM		12/14/2012	SG Americas securities LLC	4,700.000	143,486		0
267475-10-1	DYCOM INDS INC COM		10/18/2012	UBS Limited	10,000.000	137,370		0
26817Q-50-6	Dynex Capital Inc REIT		12/14/2012	Various	64,100.000	610,847		0
26883D-10-8	EPL OIL & GAS INC COM		12/14/2012	Various	62,900.000	1,152,533		0
26969P-10-8	EAGLE MATERIALS INC COM		09/10/2012	Various	120,100.000	4,346,794		0
270321-10-2	EARTHLINK INC COM		10/18/2012	Various	33,700.000	240,834		0
277432-10-0	EASTMAN CHEMICAL CO COM		07/16/2012	Citigroup Inc	28,000.000	1,354,752		0
28238P-10-9	eHealth Inc COM		12/14/2012	Various	25,600.000	496,180		0
282914-10-0	8x8 Inc COM		12/14/2012	Various	132,400.000	816,063		0
28849P-10-0	Ellie Mae Inc COM		12/06/2012	Various	19,700.000	454,704		0
288853-10-4	PERRY ELLIS INTL INC COM		12/14/2012	Various	12,900.000	257,285		0
29084Q-10-0	EMCOR GROUP COM		12/14/2012	Various	62,200.000	1,801,942		0
29089Q-10-5	EMERGENT BIOSOLUTIONS COM		12/06/2012	UBS Limited	5,800.000	89,239		0
291011-10-4	EMERSON ELEC CO COM		12/14/2012	Various	245,300.000	12,010,602		0
292475-20-9	EMULEX CORP COM		12/06/2012	Various	58,500.000	388,471		0
292554-10-2	Encore Capital Group Inc. COM		05/07/2012	Various	15,700.000	350,072		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29264F-20-5	ENDO PHARMACEUTICALS HLD COM		12/14/2012	Credit Agricole Cheuvreux NA	22,700.000	592,670		0
292756-20-2	EnergySolutions Inc COM		12/06/2012	Various	72,000.000	140,326		0
29275Y-10-2	EnerSys COM		06/19/2012	Various	50,100.000	1,650,541		0
29285W-10-4	ENGILITY HLDGS INC CORPORATE		07/30/2012	WELLS FARGO SEC LLC	22,400.000	336,806		0
29358P-10-1	Ensign Group Inc/The COM		12/14/2012	Various	12,200.000	321,617		0
293712-10-5	Enterprise Financial Services COM		08/14/2012	Various	10,200.000	127,362		0
29384R-10-5	Entropic Communications Inc COM		12/14/2012	Various	160,900.000	836,868		0
293904-10-8	ENZON INC COM		07/16/2012	Various	23,900.000	162,812		0
294429-10-5	EQUIFAX INC COM		12/14/2012	Various	122,100.000	6,182,854		0
297425-10-0	ESTERLINE TECHNOLOGIES CORP COM		11/12/2012	Various	57,500.000	3,337,301		0
297602-10-4	ETHAN ALLEN INTERIORS INC COM		12/14/2012	SG Americas securities LLC	10,500.000	253,565		0
29977G-10-2	EverBank Financial Corp COM		09/10/2012	Various	42,900.000	504,140		0
30068C-10-9	Excel Trust Inc REIT		05/21/2012	Various	6,300.000	70,991		0
30162A-10-8	EXELIS INC COM		11/12/2012	Citigroup Inc	19,700.000	208,603		0
302081-10-4	EXLSERVICE HLDGS INC COM		09/10/2012	Various	8,800.000	231,768		0
30212P-30-3	EXPEDIA INC COM		03/21/2012	Various	81,100.000	2,700,259		0
30214U-10-2	Exponent Inc COM		02/21/2012	Various	3,500.000	166,470		0
30219E-10-3	Express Inc COM		12/14/2012	Various	158,000.000	2,097,376		0
30225X-10-3	Exterran Holdings Inc COM		07/30/2012	WELLS FARGO SEC LLC	13,200.000	197,683		0
302301-10-6	EZCORP INC CL-A COM		12/14/2012	SG Americas securities LLC	6,300.000	115,473		0
30239F-10-6	FBL FINL GROUP INC COM		04/23/2012	Nomura International Limited	700.000	20,291		0
302693-10-6	FXCM Inc COM		12/06/2012	Various	24,200.000	251,760		0
313148-30-6	FEDERAL AGRIC MTG CORP COM		12/06/2012	Various	6,700.000	179,818		0
31339#-11-1	Federal Home Loan Bank of NY Class B Com		04/03/2012	Direct	157,126.000	15,712,600		0
313855-10-8	Federal Signal Corp COM		12/14/2012	Various	41,300.000	208,847		0
31428X-10-6	FedEx Corporation COM		12/14/2012	Various	35,600.000	3,187,764		0
315616-10-2	F5 NETWORKS INC COM		11/12/2012	Citigroup Inc	9,400.000	811,305		0
31620M-10-6	Fidelity National Information COM		12/09/2012	Direct	23,750.000	836,048		0
31660B-10-1	FIESTA RESTAURANT GROUP COM		11/12/2012	Various	21,700.000	307,688		0
317585-40-4	FINANCIAL INSTNS INC COM		09/25/2012	Various	7,200.000	124,666		0
317923-10-0	FINISH LINE INC COM		12/14/2012	Various	46,900.000	926,228		0
318910-10-6	FIRST BANCORP N C COM		12/06/2012	UBS Limited	1,000.000	11,661		0
31983A-10-3	FIRST CMNTY BANCSHARES I COM		02/07/2012	Citigroup Inc	700.000	9,085		0
320218-10-0	FIRST FINL CORP IND COM		09/25/2012	Various	2,900.000	90,660		0
320239-10-6	FIRST FINL HLDGS INC COM		10/18/2012	Various	11,600.000	146,623		0
320817-10-9	FIRST MERCHANTS CORP COM		11/12/2012	Various	8,200.000	105,820		0
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM		12/14/2012	Various	24,400.000	302,302		0
344849-10-4	Foot Locker Inc COM		12/14/2012	SG Americas securities LLC	22,700.000	732,052		0
345370-86-0	FORD MOTOR CO COM		07/16/2012	Citigroup Inc	676,300.000	6,272,006		0
346233-10-9	Forestar Group Inc COM		12/14/2012	Various	37,100.000	578,968		0
350060-10-9	LB Foster Co COM		03/05/2012	Barclays Capital Inc	1,800.000	50,220		0
353514-10-2	Franklin Electric Co. Inc. COM		08/28/2012	Deutsche Bank Securities Inc	1,200.000	65,126		0
35471R-10-6	FRANKLIN STREET PROP COM		11/12/2012	Various	18,400.000	207,515		0
35671D-85-7	FREEPORT MCMORAN C G COM		12/14/2012	SG Americas securities LLC	448,900.000	15,006,278		0
357023-10-0	FREIGHTCAR AMERICA INC COM		06/29/2012	Various	15,800.000	328,683		0
000000-00-0	Fusion-io, Inc. Common Stock		11/26/2012	Direct	6,336.000	150,797		0
36116M-10-6	FutureFuel Corp COM		12/14/2012	Various	17,600.000	211,221		0
361268-10-5	G & K SVCS INC COM		12/14/2012	Various	8,700.000	284,617		0
36191U-10-6	GT Solar International Inc COM		12/14/2012	Various	125,800.000	419,654		0
36237H-10-1	G-III Apparel Group Ltd COM		12/06/2012	UBS Limited	5,200.000	194,173		0
369550-10-8	GENERAL DYNAMICS CORP COM		11/12/2012	Various	145,400.000	9,674,530		0
369604-10-3	GENERAL ELECTRIC CO COM		10/18/2012	UBS Limited	90,100.000	2,072,931		0
370023-10-3	General Growth Properties Inc REIT		07/16/2012	Various	316,100.000	5,612,592		0
370334-10-4	GENERAL MILLS INC COM		09/25/2012	SG Americas securities LLC	103,400.000	4,155,232		0
371532-10-2	GENESCO INC COM		12/14/2012	SG Americas securities LLC	9,800.000	497,728		0
372284-20-8	GENIE ENERGY LTD COM		07/16/2012	Various	6,300.000	52,144		0
37244C-10-1	GENOMIC HEALTH INC COM		09/10/2012	Various	27,800.000	923,958		0
37247A-10-2	GENTIVA HEALTH SERVICES COM		08/14/2012	Various	72,600.000	555,454		0
37247D-10-6	GENWORTH FINANCIAL COM		07/16/2012	Citigroup Inc	348,200.000	1,850,335		0
37250W-10-8	GeoEye Inc COM		06/29/2012	UBS Limited	9,200.000	143,410		0
373200-30-2	GEORGIA GULF CORP COM		11/12/2012	Various	64,500.000	2,077,215		0
37364X-10-9	Geospace Technologies Corp COM		12/14/2012	Various	27,100.000	2,278,083		0
37364X-10-9	Geospace Technologies Corp COM		10/19/2012	Stock Split	10,500.000	0		0
378967-10-3	Global Cash Access Holdings In COM		12/14/2012	Various	104,800.000	759,768		0
37956X-10-3	Globecomm Systems Inc COM		12/14/2012	Various	23,900.000	269,192		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
379577-20-8	Globus Medical Inc COM		12/06/2012	UBS Limited	6,800.000	82,151		0
38141G-10-4	GOLDMAN SACHS GROUP INC COM		08/28/2012	Various	91,100.000	9,411,133		0
38259P-50-8	GOOGLE INC CL A COM		04/23/2012	Various	5,900.000	3,529,117		0
38526M-10-6	Grand Canyon Education Inc COM		12/14/2012	Various	80,700.000	1,808,107		0
39153L-10-6	GREATBATCH INC COM		12/14/2012	Various	16,400.000	366,318		0
39304D-10-2	Green Dot Corp COM		12/06/2012	Various	37,800.000	396,700		0
403820-10-3	Gyrodyne Co of America Inc REIT		12/14/2012	Various	1,600.000	173,536		0
404303-10-9	HSN INC COM		05/21/2012	Various	32,500.000	1,190,218		0
41043F-20-8	HANGER ORTHOPEDIC GRO COM		10/18/2012	UBS Limited	9,000.000	236,032		0
410495-20-4	HANMI FINANCIAL CORP COM		08/28/2012	Various	62,300.000	669,123		0
414585-10-9	Harris Teeter Supermarkets Inc COM		11/12/2012	Various	21,500.000	817,915		0
416196-10-3	Harte-Hanks Inc COM		12/14/2012	SG Americas securities LLC	12,400.000	69,800		0
41754V-10-3	HARVEST NATURAL RESOURCE COM		06/19/2012	Various	66,600.000	395,491		0
420877-20-1	Haynes International Inc COM		12/06/2012	Various	3,600.000	176,180		0
42210P-10-2	HEADWATERS INC COM		12/06/2012	Various	202,500.000	1,189,314		0
42222G-10-8	HEALTH NET INC COM FOUNDATION HEALTH SYS		12/14/2012	Various	64,800.000	1,598,688		0
42222N-10-3	HealthStream Inc COM		12/14/2012	Various	10,500.000	213,316		0
422245-10-0	HEALTHWAYS INC COM		04/23/2012	Nomura International Limited	2,200.000	14,535		0
42235N-10-8	HEARTLAND PAYMENT SYSTEM COM		12/06/2012	Various	20,100.000	589,100		0
422806-10-9	HEICO CORP NEW COM		04/25/2012	Stock Split	1,321.000	0		0
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM		06/19/2012	Morgan Stanley & Co, Inc	11,700.000	186,323		0
427093-10-9	HERCULES OFFSHORE INC COM		10/18/2012	Various	190,600.000	820,518		0
42809H-10-7	HESS CORP COM		07/16/2012	Citigroup Inc	129,200.000	5,557,409		0
42840B-10-1	HI TECH PHARMACAL CO COM		12/14/2012	SG Americas securities LLC	7,900.000	279,415		0
436893-20-0	Home Bancshares Inc/AR COM		12/14/2012	Various	10,500.000	300,601		0
437076-10-2	Home Depot Inc COM		03/21/2012	SG Americas securities LLC	19,800.000	985,624		0
43741E-10-3	Homeowners Choice Inc COM		11/12/2012	Various	38,800.000	815,441		0
438516-10-6	HONEYWELL INTERNATIONAL COM		06/19/2012	Morgan Stanley & Co, Inc	43,700.000	2,474,076		0
439038-10-0	HOOKER FURNITURE CORP COM		12/14/2012	Various	8,700.000	114,003		0
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		12/14/2012	Various	23,800.000	431,847		0
440694-30-5	Horsehead Holding Corp COM		10/18/2012	Various	36,000.000	341,826		0
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO		12/14/2012	SG Americas securities LLC	14,300.000	321,879		0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES COM		08/28/2012	Various	16,300.000	652,623		0
448947-50-7	IDT CORP COM		10/18/2012	Various	20,500.000	189,254		0
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		10/18/2012	UBS Limited	1,100.000	45,999		0
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		10/01/2012	Spin Off	5,900.000	333,398		0
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		12/20/2012	Tax Free Exchange	13,400.000	627,790		0
44919P-50-8	IAC INTERACTIVE CORP COM		12/07/2012	Various	107,000.000	4,768,608		0
44925C-10-3	ICF International Inc COM		05/07/2012	Citigroup Inc	3,100.000	69,084		0
44930G-10-7	ICU MED INC COM		11/12/2012	Various	21,100.000	1,196,604		0
45071R-10-9	IXIA COM		09/25/2012	Various	50,300.000	767,880		0
45166R-20-4	IDENIX PHARMACEUTICALS COM		11/12/2012	Citigroup Inc	40,700.000	189,621		0
457187-10-2	INGREDION INC COM		05/21/2012	UBS Limited	2,900.000	150,293		0
457461-20-0	INLAND REAL ESTATE CORP COM		12/06/2012	Various	46,800.000	394,930		0
45772F-10-7	Inphi Corp COM		10/18/2012	Various	19,100.000	191,287		0
457985-20-8	INTEGRA LIFESCIENCES HOL COM		10/18/2012	UBS Limited	5,400.000	210,233		0
45812P-10-7	INTEGRATED SILICON SOLUTION COM		11/12/2012	Various	20,000.000	195,443		0
458786-10-0	INTERMEC INC COM		12/06/2012	Various	33,300.000	240,305		0
459044-10-3	INTERNATIONAL BANCSHARES COM		12/14/2012	Various	23,900.000	440,133		0
46113M-10-8	INTERVAL LEISURE GROUPS INC COM		06/29/2012	Various	29,500.000	426,196		0
46118H-10-4	IntraLinks Holdings Inc COM		12/06/2012	Various	33,900.000	202,122		0
461202-10-3	INTUIT INC COM		12/14/2012	Various	106,100.000	6,220,772		0
461203-10-1	INVACARE CORP COM		12/14/2012	Various	22,400.000	324,864		0
46120E-60-2	INTUITIVE SURGICAL INC COM		01/23/2012	SG Americas securities LLC	7,000.000	3,150,798		0
46145F-10-5	INVESTMENT TECHNOLOGY GR COM		12/14/2012	SG Americas securities LLC	9,400.000	85,907		0
461730-10-3	INVESTORS REAL EST REIT COM		11/12/2012	Various	62,500.000	487,956		0
46333X-10-8	Ironwood Pharmaceuticals Inc COM		12/14/2012	SG Americas securities LLC	18,300.000	200,733		0
464287-46-5	ISHARES COM		12/24/2012	Various	398,300.000	20,559,556		0
466032-10-9	J&J SNACK FOODS CORP COM		12/14/2012	Various	6,600.000	403,280		0
46625H-10-0	JP MORGAN CHASE & CO COM		07/30/2012	Various	133,300.000	4,987,682		0
466313-10-3	JABIL CIRCUIT INC COM		12/14/2012	Various	443,800.000	7,930,580		0
466367-10-9	JACK IN THE BOX INC COM		12/14/2012	Various	39,700.000	1,079,683		0
471109-10-8	JARDEN CORP COM		05/21/2012	UBS Limited	23,900.000	915,490		0
477839-10-4	John Bean Technologies Corp COM		03/21/2012	Various	16,100.000	264,862		0
478160-10-4	JOHNSON & JOHNSON COM		12/14/2012	Various	17,400.000	1,218,751		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
480200-10-7	JONES LANG LASALLE INC COM		11/12/2012	Citigroup Inc	2,200.000	166,428		0
481130-10-2	JOURNAL COMMUNICATIONS COM		11/12/2012	Various	17,700.000	94,549		0
48123V-10-2	J2 GLOBAL INC COM		12/06/2012	UBS Limited	33,400.000	876,683		0
48242W-10-6	KBR Inc COM		06/19/2012	Morgan Stanley & Co, Inc	47,600.000	1,228,318		0
48282T-10-4	Kadant Inc COM		07/16/2012	Various	12,200.000	287,000		0
483007-70-4	KAISER ALUMINUM CORP COM		12/14/2012	Various	14,300.000	836,959		0
483548-10-3	KAMAN CORP COM		08/28/2012	Various	8,400.000	264,448		0
488152-20-8	KELLY SERVICES COM		07/16/2012	Various	13,100.000	163,817		0
493308-10-0	KEYNOTE SYS INC COM		12/14/2012	Various	4,400.000	61,550		0
493732-10-1	KFORCE COM INC COM		12/14/2012	Various	23,000.000	298,380		0
494274-10-3	KIMBALL INTL INC COM		11/12/2012	Various	28,400.000	343,569		0
49803T-10-2	KITE REALTY GROUP TURST COM		09/25/2012	Various	35,900.000	183,934		0
498904-20-0	KNOLL INC COM		10/18/2012	Various	16,700.000	236,990		0
50060P-10-6	KOPPERS HOLDINGS INC COM		03/05/2012	Various	4,800.000	173,829		0
500643-20-0	KORN FERRY INTL COM		12/14/2012	Various	34,800.000	491,574		0
50076Q-10-6	KRAFT FOODS INC COM		12/07/2012	Various	150,600.000	6,940,691		0
501014-10-4	KRISPY KREME DOUGHNUTS I COM		12/14/2012	Various	70,500.000	546,459		0
501242-10-1	KULICKE & SOFFA INDUSTRIES COM		12/14/2012	Various	160,700.000	1,809,539		0
50187A-10-7	LHC Group Inc COM		07/16/2012	Various	4,900.000	83,950		0
502160-10-4	LSB Industries Inc COM		09/10/2012	Various	30,200.000	966,763		0
502161-10-2	L S I LOGIC CORP COM		07/16/2012	Citigroup Inc	68,000.000	400,792		0
505336-10-7	LA-Z-BOY INC COM		08/28/2012	Various	66,100.000	882,023		0
505597-10-4	LACLEDE GROUP INC COM		12/14/2012	SG Americas securities LLC	3,800.000	151,654		0
511656-10-0	LAKELAND FINANCIAL CORP COM		05/07/2012	Various	10,500.000	270,275		0
517942-10-8	LASALLE HOTEL PPTYS COM		12/14/2012	Various	55,400.000	1,343,633		0
521865-20-4	LEAR CORP COM		09/25/2012	Various	36,600.000	1,408,758		0
52186N-10-6	Leapfrog Enterprises Inc COM		01/23/2012	SG Americas securities LLC	23,100.000	124,717		0
52602E-10-2	LENDER PROCESSING SVCS INC COM		11/12/2012	Various	42,700.000	1,002,135		0
526107-10-7	LENNOX INTL INC COM		12/06/2012	Various	91,700.000	4,279,920		0
529898-10-8	LIBBEY INC COM		12/14/2012	Various	8,200.000	153,138		0
53217V-10-9	LIFE TECHNOLOGIES CORP COM		12/14/2012	Various	72,500.000	3,381,099		0
53220K-50-4	LIGAND PHARMACEUTICALS COM		12/06/2012	Various	8,300.000	132,725		0
532457-10-8	Eli Lilly & Co COM		05/21/2012	Various	334,100.000	13,572,203		0
532774-10-6	LIN TV CORP COM		12/14/2012	Various	39,200.000	243,018		0
535555-10-6	LINDSAY MANUFACTURING CO COM		12/14/2012	Various	29,300.000	2,033,729		0
535678-10-6	LINEAR TECHNOLOGY CORP COM		12/07/2012	Barclays Capital Inc	34,900.000	1,173,513		0
550819-10-6	LYDALL INC DEL COM		06/29/2012	Various	9,900.000	119,419		0
55264U-10-8	MB FINANCIAL INC COM		10/18/2012	Various	15,100.000	298,347		0
55277P-10-4	MGE ENERGY INC. COM		06/29/2012	UBS Limited	1,300.000	61,617		0
553777-10-3	MTS SYSTEMS CORPORATION COM		11/12/2012	Various	4,500.000	226,229		0
55405W-10-4	MYR Group Inc COM		12/06/2012	Various	51,000.000	940,775		0
55616P-10-4	Macys Inc COM		09/25/2012	Various	73,500.000	2,721,648		0
556269-10-8	MADDEN STEVEN LTD COM		09/25/2012	Various	17,200.000	563,893		0
559079-20-7	MAGELLAN HEALTH SERVICES INC COM		12/06/2012	Various	45,100.000	2,233,764		0
560305-10-4	MAIDENFORM BRANDS INC COM		12/14/2012	Various	29,200.000	546,990		0
56585A-10-2	MARATHON PETROLEUM CORP COM		06/19/2012	Various	88,300.000	3,531,961		0
57164Y-10-7	Marriott Vacations Worldwide C COM		12/14/2012	Various	20,900.000	819,885		0
571748-10-2	MARSH & MCLENNAN COS INC COM		07/16/2012	Citigroup Inc	70,900.000	2,290,354		0
571903-20-2	MARRIOTT INTL INC NEW COM		12/14/2012	Various	119,300.000	4,272,017		0
573075-10-8	Marten Transport COM		07/30/2012	Various	11,100.000	216,596		0
574795-10-0	Masimo Corp COM		03/21/2012	Various	74,500.000	1,612,712		0
576323-10-9	MASTEC INC COM		12/14/2012	Various	107,700.000	2,471,180		0
576690-10-1	MATERION CORP COM		12/14/2012	Various	12,400.000	260,131		0
576853-10-5	MATRIX SERVIE CO COM		02/07/2012	Various	10,100.000	115,395		0
57686G-10-5	Matson Inc COM		12/14/2012	Various	21,700.000	516,094		0
577933-10-4	MAXIMUS INC COM		07/16/2012	Various	6,300.000	307,306		0
58047P-10-7	MCG CAPITAL CORP COM		12/14/2012	Various	41,200.000	197,521		0
580645-10-9	MCGRAW HILL COS INC COM		07/30/2012	Various	103,600.000	4,842,201		0
58155Q-10-3	MCKESSON CORP COM		09/10/2012	Morgan Stanley & Co, Inc	6,300.000	556,813		0
584045-10-8	MedAssets Inc COM		11/12/2012	Various	86,500.000	1,414,846		0
58463J-30-4	MEDICAL PROPERTIES TRUST COM		08/14/2012	Nomura International Limited	27,400.000	272,740		0
58470H-10-1	MEDIFAST INC COM		12/14/2012	Various	44,400.000	1,248,385		0
58503F-10-6	Medley Capital Corp COM		08/28/2012	Various	16,600.000	217,208		0
585055-10-6	MEDTRONIC INC COM		12/14/2012	Various	366,200.000	14,608,613		0
589889-10-4	MERIT MEDICAL SYSTEMS COM		12/14/2012	SG Americas securities LLC	300.000	4,062		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59001A-10-2	MERITAGE MORTGAGE LOAN TRUST COM		12/06/2012	UBS Limited	7,800.000	274,334		0
59001K-10-0	MERITOR INC COM		09/25/2012	SG Americas securities LLC	44,000.000	193,864		0
59132A-10-4	Metals USA Holdings Corp COM		12/06/2012	Various	60,300.000	861,425		0
591520-20-0	METHODE ELECTRS INC COM		09/10/2012	Morgan Stanley & Co, Inc	4,300.000	41,873		0
59156R-10-8	METLIFE INC COM		11/12/2012	Citigroup Inc	463,600.000	14,779,104		0
595137-10-0	MICROSEMI CORP COM		11/12/2012	Citigroup Inc	15,700.000	273,949		0
596278-10-1	MIDDLEBY CORP COM		12/14/2012	Various	12,000.000	1,487,653		0
600544-10-0	Herman Miller Inc. COM		06/29/2012	Various	24,600.000	438,267		0
602720-10-4	Mine Safety Appliances Co COM		09/25/2012	Various	6,600.000	260,472		0
604567-10-7	MIPS TECHNOLOGIES INC CL A		11/12/2012	Citigroup Inc	41,300.000	298,971		0
60649T-10-7	Mistras Group Inc COM		11/12/2012	Various	2,500.000	54,288		0
606501-10-4	Mitcham Industries Inc COM		07/30/2012	Various	28,100.000	539,249		0
608190-10-4	MOHAWK INDUSTRIES INC COM		12/14/2012	SG Americas securities LLC	20,100.000	1,636,321		0
609027-10-7	MONARCH CASINO & RESORT COM		07/16/2012	Various	2,100.000	18,578		0
609207-10-5	Mondelez International Inc COM		12/14/2012	SG Americas securities LLC	22,700.000	592,334		0
61022P-10-0	Monotype Imaging Holdings Inc Common Sto		11/12/2012	Various	22,400.000	324,567		0
615394-20-2	MOOG INC COM		12/06/2012	Various	6,500.000	234,846		0
61945C-10-3	THE MOSAIC CO COM		12/07/2012	Various	90,900.000	4,777,124		0
624580-10-6	MOVADO GROUP COM		12/14/2012	Various	44,400.000	1,003,278		0
62458M-20-7	Move Inc COM		08/14/2012	Various	9,700.000	83,725		0
625453-10-5	MULTIMEDIA GAMES INC COM		12/14/2012	Various	32,700.000	412,480		0
62855J-10-4	MYRIAD GENETICS INC COM		12/14/2012	Various	32,500.000	785,610		0
628778-10-2	NBT BANCORP INC. COM		12/06/2012	Various	5,900.000	117,950		0
628852-20-4	NCI BUILDING SYSTEMS INC. COM		12/14/2012	Various	27,300.000	329,378		0
62914B-10-0	NIC INC COM		10/18/2012	Various	20,400.000	281,755		0
629579-10-3	NACCO INDS INC COM		12/14/2012	Various	4,000.000	219,415		0
635017-10-6	National Beverage Corp COM		05/07/2012	Citigroup Inc	900.000	12,524		0
635906-10-0	NATIONAL HEALTHCARE CORP COM		02/07/2012	Citigroup Inc	1,200.000	57,940		0
63607P-20-8	NATIONAL FINL PARTNERS COM		12/06/2012	Various	35,400.000	501,931		0
63633D-10-4	NATIONAL HEALTH INVS INC COM		11/12/2012	Various	10,400.000	550,051		0
63654U-10-0	National Interstate Corp COM		12/06/2012	UBS Limited	200.000	5,205		0
637138-10-8	NATIONAL PENN BANCSHARES INC COM		12/06/2012	Various	126,000.000	1,160,724		0
638522-10-2	NATIONAL WESTN LIFE INS COM		12/14/2012	Various	600.000	90,638		0
63888U-10-8	Natural Grocers by Vitamin Cot COM		12/06/2012	UBS Limited	4,400.000	90,688		0
639050-10-3	Natus Medical Inc COM		08/28/2012	Various	31,700.000	379,769		0
63935N-10-7	NAVIGANT CONSULTING INC COM		11/12/2012	Various	13,400.000	152,048		0
640079-10-9	NEENAH PAPER INC COM		08/14/2012	Various	19,500.000	521,016		0
640491-10-6	Neogen Corp COM		12/14/2012	Various	8,100.000	367,970		0
64110D-10-4	NETAPP INC COM		12/14/2012	Various	174,200.000	5,766,435		0
64115T-10-4	NETSCOUT SYS INC COM		12/06/2012	Various	34,900.000	811,577		0
64125C-10-9	NEUROCRINE BIOSCIENCES INC COM		11/12/2012	Various	48,600.000	365,555		0
647551-10-0	New Mountain Finance Corp COM		12/14/2012	Various	23,000.000	334,445		0
651824-10-4	NEWPORT CORPORATION COM		07/16/2012	Citigroup Inc	9,200.000	99,765		0
654106-10-3	NIKE INC COM		11/12/2012	Various	77,700.000	7,521,836		0
654106-10-3	NIKE INC COM		12/26/2012	Stock Split	77,700.000	0		0
65542W-10-7	Noranda Aluminum Holding Corp COM		11/12/2012	Various	30,400.000	198,675		0
666807-10-2	NORTHROP GRUMMAN SYSTEMS COM		05/21/2012	Various	86,500.000	5,276,015		0
66704R-10-0	NORTHSTAR REALTY FINANCE COM		12/14/2012	SG Americas securities LLC	11,700.000	76,214		0
668074-30-5	NORTHWESTERN CORP COM		08/14/2012	Various	26,000.000	897,496		0
670002-10-4	NOVAVAX INC COM		09/25/2012	Various	30,000.000	63,870		0
67020Y-10-0	Nuance Communications Inc COM		02/15/2012	Direct	5,750.000	149,270		0
67069D-10-8	NUTRI SYSTEM INC COM		08/28/2012	Various	53,400.000	567,815		0
67073Y-10-6	NV ENERGY INC COM		07/16/2012	Various	172,300.000	3,049,425		0
67423R-10-8	Obagi Medical Products Inc COM		11/12/2012	Citigroup Inc	9,400.000	115,517		0
67622P-10-1	OfficeMax Inc COM		07/30/2012	Various	171,300.000	834,146		0
679580-10-0	Old Dominion Freight Line Inc COM		10/18/2012	Various	24,600.000	900,214		0
679580-10-0	Old Dominion Freight Line Inc COM		09/10/2012	Stock Split	6,250.000	0		0
680033-10-7	OLD NATL BANCORP IND COM		10/18/2012	Various	40,000.000	502,795		0
680665-20-5	OLIN CORP COM		05/21/2012	UBS Limited	12,600.000	237,699		0
681936-10-0	OMEGA HLTHCARE INVESTORS COM		03/05/2012	Barclays Capital Inc	3,200.000	65,312		0
68210P-10-7	Omega Protein Corp COM		11/12/2012	Various	10,700.000	73,313		0
682129-10-1	OMNOVA SOLUTIONS INC COM		08/28/2012	Various	32,100.000	241,006		0
68213N-10-9	OMNICELL INC COM		12/06/2012	Various	65,000.000	930,494		0
68375Q-40-3	OPLINK COMMUNICATIONS IN COM		11/12/2012	Various	14,200.000	234,600		0
686164-10-4	Orexigen Therapeutics Inc COM		06/19/2012	Morgan Stanley & Co, Inc	30,100.000	120,852		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
686688-10-2	ORMAT TECHNOLOGIES INC COM		10/18/2012	Various	9,300.000	179,714		0
688239-20-1	OSHKOSH TRUCK CORP COM		12/14/2012	Various	221,300.000	5,972,921		0
693282-10-5	PDF SOLUTIONS INC COM		12/14/2012	Various	24,800.000	341,636		0
69331C-10-8	P G & E CORP COM		12/14/2012	Various	53,700.000	2,187,104		0
693320-20-2	PHH CORP COM		12/06/2012	UBS Limited	43,100.000	942,640		0
69336T-20-5	PHI INC COM		09/10/2012	Various	5,100.000	133,859		0
693506-10-7	PPG INDUSTRIES INC COM		02/07/2012	Various	74,500.000	6,631,232		0
695263-10-3	PACWEST BANCORP DEL COM		10/18/2012	UBS Limited	9,800.000	225,439		0
69840W-10-8	PANERA BREAD CO COM		04/23/2012	Various	11,500.000	1,730,062		0
698657-10-3	PANTRY INC COM		12/06/2012	Various	12,300.000	170,487		0
698813-10-2	PAPA JOHNS INTL INC COM		05/21/2012	Various	9,600.000	379,548		0
701081-10-1	PARKER DRILLING CO COM		05/21/2012	Various	38,000.000	196,668		0
70159Q-10-4	PARKWAY PROPERTIES INC. COM		11/12/2012	Various	4,300.000	58,685		0
703343-10-3	Patrick Industries Inc COM		09/10/2012	Various	24,600.000	322,567		0
708062-10-4	PennantPark Investment Corp COM		02/07/2012	Citigroup Inc	3,600.000	38,207		0
709789-10-1	PEOPLES BANCORP INC/OH COM		09/25/2012	Various	1,500.000	34,005		0
713448-10-8	PEPSICO INC COM		12/14/2012	Various	162,800.000	11,355,111		0
71375U-10-1	PERFICIENT INC COM		11/12/2012	Various	28,900.000	340,498		0
716382-10-6	PETMED EXPRESS INC COM		12/14/2012	Various	33,600.000	367,907		0
716748-10-8	PETROQUEST ENERGY INC COM		08/28/2012	Deutsche Bank Securities Inc	21,400.000	134,970		0
716768-10-6	PETSMART INC COM		12/14/2012	Various	107,200.000	7,491,219		0
716933-10-6	PHARMACYCLICS INC COM		12/14/2012	SG Americas securities LLC	14,100.000	871,507		0
717081-10-3	PFIZER INC COM		09/25/2012	Various	171,900.000	4,274,483		0
71714F-10-4	MAYNE PHARMA LTD COM		12/14/2012	Various	51,800.000	572,131		0
718546-10-4	PHILLIPS 66 COM		10/18/2012	Various	181,500.000	8,143,427		0
718546-10-4	PHILLIPS 66 COM		05/01/2012	Spin Off	24,468.000	340,454		0
719405-10-2	PHOTRONICS INC COM		07/30/2012	Various	39,400.000	234,047		0
72147K-10-8	PILGRIMS PRIDE CORP COM		12/14/2012	Various	77,900.000	533,710		0
723456-10-9	PINNACLE ENTMT INC COM		12/14/2012	Various	154,300.000	1,728,177		0
724078-10-0	PIPER JAFFRAY COS COM		12/06/2012	Various	20,100.000	487,713		0
727493-10-8	PLANTRONICS INC COM		09/25/2012	Various	24,200.000	889,965		0
731068-10-2	Polaris Industries Inc. COM		08/28/2012	Various	51,600.000	3,894,731		0
73278L-10-5	POOL CORP COM		12/14/2012	Various	21,500.000	877,110		0
73640Q-10-5	PORTFOLIO RECOVERY ASSOC COM		12/14/2012	Various	9,200.000	894,380		0
736508-84-7	Portland Gen Elec Co COM		12/14/2012	Various	70,800.000	1,818,049		0
737446-10-4	POST HOLDINGS INC COM		10/18/2012	Various	6,400.000	188,958		0
737630-10-3	Potlatch Corp REIT		12/06/2012	Various	13,800.000	525,282		0
739128-10-6	POWELL INDUSTRIES INC COM		09/25/2012	Various	3,500.000	126,415		0
739276-10-3	POWER INTERGRATION INC COM		12/06/2012	Various	10,000.000	308,737		0
73930R-10-2	POWER-ONE INC. COM		09/10/2012	Various	203,100.000	1,023,561		0
74144T-10-8	PRICE T ROWE GROUP INC COM		11/12/2012	Citigroup Inc	39,700.000	2,518,131		0
74164F-10-3	Primoris Services Corporation COM		12/14/2012	Various	18,100.000	258,090		0
74164M-10-8	Primerica Inc COM		10/18/2012	Various	35,100.000	1,028,535		0
74267C-10-6	PROASSURANCE CORPORATION COM		09/25/2012	Various	30,000.000	2,539,546		0
74267C-10-6	PROASSURANCE CORPORATION COM		12/28/2012	Stock Split	42,500.000	0		0
742718-10-9	PROCTER & GAMBLE CO COM		12/07/2012	Various	253,700.000	17,386,425		0
742962-10-3	PRIVATEBANCORP INC COM		12/14/2012	SG Americas securities LLC	28,000.000	398,433		0
743312-10-0	PROGRESS SOFTWARE CORP COM		10/18/2012	Various	32,350.000	638,660		0
743815-10-2	Providence Service Corp/The COM		12/14/2012	Various	9,900.000	140,078		0
745867-10-1	PULTE HOMES INC COM		12/07/2012	Barclays Capital Inc	112,200.000	1,849,617		0
747525-10-3	QUALCOMM INC COM		12/14/2012	Various	92,100.000	5,455,102		0
74835Y-10-1	Questcor Pharmaceuticals Inc COM		12/06/2012	Various	60,200.000	1,508,315		0
74874Q-10-0	QuinStreet Inc COM		07/30/2012	Various	8,200.000	79,889		0
74965L-10-1	RLJ Lodging Trust REIT		12/14/2012	Various	148,000.000	2,687,629		0
74975N-10-5	RTI Biologics Inc COM		12/14/2012	Various	27,800.000	113,112		0
749941-10-0	RF MICRODEVICES INC COM		10/18/2012	UBS Limited	183,000.000	687,531		0
750917-10-6	RAMBUS INC DEL COM		07/30/2012	WELLS FARGO SEC LLC	33,200.000	142,627		0
751452-20-2	RAMCO GERSHENSON PROP COM		11/12/2012	Various	14,300.000	172,441		0
7591EP-10-0	REGIONS FINANCIAL CORP COM		11/12/2012	Citigroup Inc	120,100.000	786,535		0
75970E-10-7	RENASANT CORP COM		07/30/2012	Various	9,700.000	157,909		0
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM		12/14/2012	Various	16,800.000	92,782		0
76120W-30-2	RESOURCE CAPITAL CORP COM		09/25/2012	SG Americas securities LLC	47,900.000	298,628		0
761220-10-5	RESOURCES CONNECTION INC COM		12/14/2012	Various	68,200.000	822,739		0
761624-10-5	REX STORES CORP COM		06/29/2012	UBS Limited	1,500.000	29,000		0
768573-10-7	Riverbed Technology Inc COM		12/14/2012	SG Americas securities LLC	90,800.000	1,624,775		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
769730-10-5	Roadrunner Transportation Syst COM		06/29/2012	UBS Limited	3,100.000	49,051		0
772739-20-7	ROCK TENN COMPANY COM		12/03/2012	Tender (Corp Action)	1,259.000	0		0
775133-10-1	ROGERS CORP COM		12/14/2012	Various	4,100.000	186,621		0
775711-10-4	ROLLINS INC COM		11/12/2012	Citigroup Inc	8,700.000	195,828		0
776696-10-6	ROPER INDUSTRIES INC COM		08/14/2012	Nomura International Limited	14,400.000	1,510,762		0
778296-10-3	Ross Stores Inc COMMON		03/05/2012	Various	63,900.000	3,440,228		0
779268-10-1	ROUNDY'S INC SR SUB NT COM		12/14/2012	Various	34,100.000	163,540		0
779376-10-2	ROVI CORP COM		12/14/2012	Various	229,600.000	3,577,801		0
781182-10-0	Ruby Tuesday Inc COM		06/29/2012	UBS Limited	15,700.000	106,650		0
781270-10-3	RUDOLPH TECHNOLOGIES INC COM		12/06/2012	UBS Limited	7,000.000	77,637		0
78390X-10-1	SAIC INC COM		12/07/2012	Various	392,800.000	4,442,301		0
78401V-10-2	SCBT FINANCIAL CORP COM		12/06/2012	Various	10,300.000	396,025		0
784305-10-4	SJW Corp COM		12/14/2012	Various	6,300.000	149,206		0
78442P-10-6	SLM CORP COM		04/23/2012	Various	70,500.000	1,039,497		0
78467J-10-0	SS&C Technologies Holdings Inc COM		12/06/2012	Various	14,700.000	307,181		0
784932-60-0	SABA SOFTWARE INC COM		09/10/2012	Various	21,200.000	186,065		0
78709Y-10-5	Saia, Inc. COM		09/25/2012	Various	26,200.000	560,939		0
800013-10-4	SANDERSON FARMS INC COM		12/14/2012	SG Americas securities LLC	2,800.000	140,109		0
800363-10-3	SANDY SPRING BANCORP INC COM		05/07/2012	Various	1,900.000	34,591		0
801056-10-2	SANMINA CORP COM		12/06/2012	Various	44,000.000	394,618		0
802817-30-4	Santarus Inc COM		12/14/2012	Various	113,700.000	1,099,148		0
804137-10-7	SAUER-DANFOSS INC COM		10/18/2012	Various	9,900.000	434,006		0
804395-10-1	SAUL CENTERS INC COM		10/18/2012	Various	5,200.000	229,709		0
80589M-10-2	SCANA CORP COM		12/14/2012	Various	78,100.000	3,576,253		0
806037-10-7	SCANSOURCE INC COM		12/14/2012	Various	12,900.000	378,345		0
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM		02/21/2012	Various	18,500.000	1,423,247		0
808194-10-4	SCHULMAN INC A COM		07/30/2012	WELLS FARGO SEC LLC	800.000	17,389		0
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM		10/18/2012	Various	26,500.000	1,369,421		0
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM		08/22/2012	Stock Split	13,700.000	0		0
80908T-10-1	SciQuest Inc COM		11/12/2012	Various	7,600.000	124,574		0
81616X-10-3	SELECT COMFORT CORP COM		12/06/2012	Various	31,500.000	796,777		0
81618T-10-0	Select Income REIT REIT		12/14/2012	SG Americas securities LLC	7,800.000	188,752		0
81619Q-10-5	Select Medical Holdings Corp COM		09/10/2012	Various	108,600.000	999,530		0
824348-10-6	SHERWIN WILLIAMS CO COM		09/10/2012	Various	84,900.000	11,156,413		0
824889-10-9	SHOE CARNIVAL INC COM		04/30/2012	Stock Split	12,000.000	0		0
826919-10-2	SILICON LABORATORIES INC COM		12/14/2012	Various	39,100.000	1,579,591		0
82705T-10-2	SILICON IMAGE INC COM		09/25/2012	Various	143,300.000	674,407		0
828730-20-0	SIMMONS FIRST NATL CORP COM		12/14/2012	Various	2,400.000	57,554		0
828806-10-9	SIMON PROPERTY GROUP INC. COM		12/07/2012	Various	46,800.000	6,373,723		0
83066R-10-7	SKILLED HEALTHCARE GROUP COM		07/16/2012	Various	17,700.000	115,252		0
830879-10-2	SKYWEST INC COM		12/06/2012	Various	31,000.000	313,746		0
831756-10-1	SMITH & WESSON HOLDING COM		12/14/2012	Various	350,800.000	3,558,561		0
83413U-10-0	Solar Capital Ltd COM		08/14/2012	Various	9,400.000	207,085		0
83416B-10-9	SolarWinds Inc COM		01/23/2012	SG Americas securities LLC	34,800.000	1,078,243		0
835451-10-5	SONIC CORP COM		12/14/2012	Various	126,300.000	1,150,411		0
838518-10-8	SOUTH JERSEY INDS INC COM		12/14/2012	Various	9,600.000	474,313		0
842587-10-7	SOUTHERN CO COM		12/07/2012	Barclays Capital Inc	185,100.000	8,069,435		0
84265V-10-5	SOUTHERN COPPER CORP COM		06/19/2012	Various	219,400.000	6,881,245		0
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		12/14/2012	SG Americas securities LLC	1,900.000	39,423		0
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		05/09/2012	Stock Dividend	869.000	0		0
84649R-20-0	Spansion Inc COM		12/06/2012	Various	82,900.000	916,605		0
84760C-10-7	SPECTRANETICS CORP COM		06/29/2012	Various	14,600.000	152,340		0
84763R-10-1	Spectrum Brands Holdings Inc COM		06/29/2012	Various	12,400.000	410,277		0
848574-10-9	Spirit Aerosystems Holdings In COM		12/14/2012	Various	179,200.000	2,724,797		0
848577-10-2	Spirit Airlines Inc COM		11/12/2012	Various	34,100.000	585,502		0
85254J-10-2	STAG Industrial Inc REIT		11/12/2012	Various	68,100.000	1,071,458		0
853666-10-5	STANDARD MOTER PRODS INC COM		06/29/2012	UBS Limited	16,300.000	219,995		0
857477-10-3	STATE STREET CORP COM		07/30/2012	WELLS FARGO SEC LLC	80,400.000	3,232,562		0
858155-20-3	STEELCASE INC COM		10/18/2012	Various	121,800.000	1,135,424		0
858495-10-4	STEINWAY MUSICAL INSTR CO GTD COM		12/14/2012	Various	1,700.000	38,015		0
858586-10-0	Stepan Co COM		07/16/2012	Various	4,600.000	406,481		0
858586-10-0	Stepan Co COM		12/17/2012	Stock Split	6,500.000	0		0
859152-10-0	Steris Corp EQUITY - COMMON		12/14/2012	Various	85,400.000	2,843,469		0
859319-30-3	STERLING FINL CORP WA COM		10/18/2012	Various	22,600.000	478,466		0
860372-10-1	STEWART INFORMATION SVCS COM		12/14/2012	Various	37,300.000	750,289		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86272T-10-6	STRATEGIC HOTEL CAPITAL COMMON STOCK		10/18/2012	Various	88,600.000	541,586		0
863667-10-1	STRYKER CORP COM		10/18/2012	UBS Limited	86,800.000	4,619,236		0
864739-10-7	SUFFOLK BANCORP COM		11/12/2012	Various	9,900.000	134,576		0
866674-10-4	SUN COMMUNITIES COM		12/14/2012	SG Americas securities LLC	5,100.000	196,702		0
86722A-10-3	SUNCOKE ENERGY INC COM		12/14/2012	Various	21,400.000	336,593		0
867652-40-6	SUNPOWER CORP CL A COM		12/06/2012	Various	48,700.000	231,465		0
867892-10-1	SUNSTONE HOTEL INVESTORS COM		08/14/2012	Nomura International Limited	44.000	449		0
868157-10-8	SUPERIOR ENERGY SVCS INC COM		11/12/2012	Citigroup Inc	71,100.000	1,397,755		0
868168-10-5	SUPERIOR INDS INTL INC COM		12/14/2012	Various	15,600.000	279,689		0
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM		12/06/2012	Various	183,000.000	1,832,183		0
870738-10-1	SWIFT ENERGY CO COM		07/16/2012	Various	40,400.000	734,491		0
871237-10-3	SYKES ENTERPRISES INC COM		07/30/2012	Various	11,800.000	179,339		0
871503-10-8	SYMANTEC CORP COM		12/14/2012	Various	631,000.000	11,124,383		0
87151Q-10-6	SYMETRA FINANCIAL CORP COM		12/06/2012	Various	76,100.000	895,102		0
871546-20-6	Symmetry Medical Inc COM		12/14/2012	Various	43,800.000	403,292		0
87162W-10-0	SYNNEX CORP COM		06/29/2012	Various	5,400.000	185,239		0
872438-10-6	THL Credit Inc COM		12/06/2012	Various	17,700.000	249,804		0
87244T-10-9	TICC CAPITAL CORP COM		12/06/2012	Various	59,000.000	572,252		0
872540-10-9	T J X COMPANIES INC NEW COM		02/03/2012	Stock Split	216,350.000	0		0
872960-10-9	TNS INC COM		07/16/2012	Various	18,400.000	342,100		0
87612E-10-6	TARGET CORP COM		01/23/2012	SG Americas securities LLC	9,700.000	485,378		0
87612G-10-1	Targa Resources Corp COM		11/06/2012	Direct	5,800.000	265,658		0
87651B-10-4	TASER INTERNATIONAL INC COM		12/06/2012	Various	154,500.000	929,060		0
879455-10-3	TeleNav Inc COM		12/10/2012	Various	20,052.000	146,282		0
88023U-10-1	Tempur-Pedic International Inc COM		07/16/2012	Citigroup Inc	46,100.000	1,176,656		0
880345-10-3	Tennant Company COM		10/18/2012	Various	9,800.000	410,981		0
880349-10-5	TENNECO INC COM		11/12/2012	Citigroup Inc	25,300.000	754,421		0
881609-10-1	TESORO CORP COM		06/19/2012	Various	294,100.000	6,698,339		0
88162F-10-5	Tetra Technologies Inc Del COM		11/12/2012	Citigroup Inc	24,300.000	139,701		0
88162G-10-3	Tetra Tech Inc COM		03/21/2012	SG Americas securities LLC	15,500.000	384,838		0
88164L-10-0	TESSERA TECHNOLOGIES INC COM		12/14/2012	Various	32,700.000	519,797		0
882508-10-4	Texas Instruments Inc COM		12/07/2012	Barclays Capital Inc	502,300.000	14,953,471		0
882681-10-9	TEXAS ROADHOUSE INC CL A COM		12/14/2012	Various	75,700.000	1,245,697		0
88362T-10-3	Thermon Group Holdings Common Stock		12/20/2012	Direct	30,798.000	734,782		0
885160-10-1	THOR INDS INC COM		09/10/2012	Morgan Stanley & Co, Inc	12,800.000	420,646		0
885175-30-7	THORATEC LABS CORP COM		11/12/2012	Various	20,500.000	692,118		0
88579Y-10-1	3M CO COM		12/07/2012	Various	80,200.000	7,216,655		0
886885-10-2	Tilly's Inc COM		12/14/2012	Various	10,200.000	136,306		0
88830M-10-2	TITAL INTERNATIONAL EQUITY - COMMON		08/28/2012	Deutsche Bank Securities Inc	1,600.000	33,827		0
891092-10-8	TORO CO COM		01/23/2012	SG Americas securities LLC	6,500.000	411,996		0
891092-10-8	TORO CO COM		07/02/2012	Stock Split	7,800.000	0		0
891906-10-9	Total System Services Inc COM		12/14/2012	SG Americas securities LLC	20,700.000	457,967		0
89214A-10-2	TOWN SPORTS INTERNATIONA COM		11/12/2012	Various	21,800.000	272,225		0
89421Q-10-6	TRAVELZOO INC COM		12/14/2012	Various	15,700.000	282,443		0
89531P-10-5	TREX INC COM		07/30/2012	WELLS FARGO SEC LLC	6,200.000	158,323		0
896215-20-9	TRIMAS CORP COM		12/06/2012	UBS Limited	4,500.000	111,812		0
90187B-10-1	Two Harbors Investment Corp REIT		12/06/2012	Various	174,800.000	1,869,846		0
902252-10-5	TYLER TECHNOLOGIES INC COM		05/21/2012	Various	12,600.000	473,089		0
902494-10-3	TYSON FOODS COM		12/14/2012	SG Americas securities LLC	110,000.000	2,175,690		0
902681-10-5	U G I CORP COM		09/25/2012	Various	48,800.000	1,513,091		0
902973-30-4	US BANCORP INC COM		12/14/2012	Various	358,800.000	11,058,884		0
90328M-10-7	USANA HEALTH SCIENCES COM		08/28/2012	Various	13,100.000	526,123		0
904708-10-4	UNIFIRST CORP COM		12/14/2012	Various	17,500.000	1,166,823		0
90662P-10-4	UNION FIRST MRK BANK CORP COM		07/16/2012	Citigroup Inc	1,100.000	16,713		0
907818-10-8	UNION PACIFIC CORP COM		12/14/2012	Various	64,800.000	8,042,444		0
909214-30-6	UNISYS CORP COM		08/28/2012	Various	74,300.000	1,494,524		0
911268-10-0	UNITED ONLINE INC COM		12/14/2012	Various	66,700.000	365,606		0
911312-10-6	UNITED PARCEL SERVICE COM		12/14/2012	Various	159,500.000	11,669,477		0
91307C-10-2	UNITED THERAPEUTICS CORP COM		05/21/2012	UBS Limited	1,000.000	42,800		0
91324P-10-2	UNITEDHEALTH GROUP INC COM		02/07/2012	Various	43,600.000	2,276,244		0
913259-10-7	UNITIL CORP COM		10/18/2012	Various	10,300.000	271,294		0
913543-10-4	Universal Forest Products COM		05/21/2012	Various	10,000.000	355,412		0
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM		04/23/2012	Nomura International Limited	300.000	11,519		0
917286-20-5	URSTADT BIDDLE PROP REIT COM		12/14/2012	SG Americas securities LLC	3,700.000	68,750		0
91732J-10-2	US Ecology Inc COM		11/12/2012	Various	24,600.000	468,227		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
918204-10-8	V F CORP COM		12/14/2012	SG Americas securities LLC	35,100.000	5,233,024		0
91829F-10-4	VOXX International Corp COM		07/30/2012	Various	8,100.000	64,345		0
91851C-20-1	VAALCO ENERGY INC COM		03/21/2012	SG Americas securities LLC	28,700.000	251,957		0
918866-10-4	VALASSIS COMMUNICATIONS COM		12/06/2012	UBS Limited	5,800.000	151,966		0
91913Y-10-0	VALERO ENERGY EQUITY - COMMON		06/19/2012	Morgan Stanley & Co, Inc	342,100.000	7,702,382		0
920253-10-1	VALMONT INDUSTRIES COM		12/14/2012	Various	15,700.000	2,094,272		0
92046N-10-2	VALUECLICK INC COM		12/06/2012	Various	67,100.000	1,183,030		0
92343E-10-2	VERISIGN INC COM		12/07/2012	Barclays Capital Inc	112,000.000	4,036,480		0
92343V-10-4	VERIZON COMMUNICATIONS COM		04/23/2012	Various	618,900.000	24,220,988		0
92343X-10-0	VERINT SYSTEMS INC COM		08/14/2012	Various	5,800.000	160,992		0
92552R-40-6	VIAD CORP COM		12/14/2012	Various	15,500.000	337,572		0
92553P-20-1	VIACOM INC CL B COM		12/07/2012	Various	17,100.000	872,075		0
92672A-10-1	ViewPoint Financial Group COM		12/14/2012	Various	26,900.000	444,840		0
92778Q-10-9	VIRGINIA COMMERCE COM		05/07/2012	Various	5,800.000	44,646		0
92828Q-10-9	VIRTUS INVESTMENT PARTNERS COM		12/06/2012	Various	2,700.000	277,052		0
928563-40-2	VMware Inc COM		12/07/2012	Barclays Capital Inc	5,600.000	514,276		0
92858J-10-8	Vocus Inc COM		09/10/2012	Various	38,400.000	711,424		0
928708-10-6	VOLTERRA SEMICONDUCTOR COM		12/14/2012	Various	17,900.000	304,532		0
92886T-20-1	Vonage Holdings Corp COM		12/14/2012	Various	116,700.000	241,861		0
92922P-10-6	W T OFFSHORE INC COM		08/28/2012	Various	84,800.000	1,424,214		0
929740-10-8	WABTEC COM		08/14/2012	Nomura International Limited	14,400.000	1,136,218		0
931422-10-9	Walgreen Company COM		07/16/2012	Various	81,100.000	2,470,019		0
93317W-10-2	Walter Investment Management C REIT		12/14/2012	Various	27,100.000	1,182,454		0
934390-40-2	WARNACO GROUP INC COM		07/30/2012	Various	38,800.000	1,682,220		0
93564A-10-0	Warren Resources Inc COM		11/12/2012	Citigroup Inc	10,000.000	25,390		0
940610-10-8	WASHINGTON TR BANCORP COM		03/21/2012	SG Americas securities LLC	500.000	12,080		0
942683-10-3	WATSON PHARMACEUTICALS INC COM		12/14/2012	Various	80,100.000	5,098,028		0
943315-10-1	Wausau Paper Corp COM		07/30/2012	Various	7,700.000	69,040		0
94770V-10-2	WebMD Health Corp COM		12/14/2012	SG Americas securities LLC	10,000.000	153,190		0
947890-10-9	WEBSTER FINL CORP WEBSTER FINANCIAL COER		01/23/2012	SG Americas securities LLC	17,100.000	355,919		0
949746-10-1	WELLS FARGO CO COM		01/23/2012	SG Americas securities LLC	56,200.000	1,714,325		0
955306-10-5	West Pharmaceutical Svcs, Inc. COM		12/14/2012	Various	29,600.000	1,485,965		0
95790D-10-5	Western Asset Mortgage Capital REIT		11/12/2012	Various	59,600.000	1,249,144		0
959319-10-4	WESTERN REFINING INC COM		05/07/2012	Various	105,300.000	2,007,469		0
969490-10-1	CLAYTON WILLIAMS ENERGY COM		12/14/2012	SG Americas securities LLC	1,800.000	72,286		0
97186T-10-8	WILSHIRE BANCORP COM		11/12/2012	Various	127,000.000	739,494		0
974637-10-0	WINNEBAGO INDS INC COM		12/14/2012	Various	22,900.000	290,884		0
981811-10-2	Worthington Industries Inc. COM		11/12/2012	Various	157,100.000	3,277,053		0
984332-10-6	YAHOO INC COM		09/10/2012	Various	113,700.000	1,726,445		0
98944B-10-8	ZEP INC COM		07/16/2012	Various	3,500.000	52,171		0
98956P-10-2	ZIMMER HOLDINGS INC COM		07/30/2012	WELLS FARGO SEC LLC	17,400.000	1,016,612		0
98974P-10-0	INTERNET SOFTWARE COM		03/21/2012	Various	15,600.000	45,942		0
063671-10-1	Bank of Montreal Common Stock	A	07/05/2011	Direct	4,770.000	301,226		0
14889B-10-2	CATALYST PAPER CORP EQUITY FOREIGN	A	09/13/2012	Taxable Exchange	180,547.000	903		0
000000-00-0	Industrivarden AB COM		12/07/2012	Various	32,885,632.000	50,315,458		0
166745-20-8	CHEUNG KONG INFRAST HOLD COM	D	07/17/2012	Morgan Stanley & Co, Inc	9,000.000	56,408		0
000000-00-0	EIRCOM PLC COM		06/11/2012	Direct	11,445.000	14		0
433406-10-5	HINO MOTORS COM	D	12/07/2012	Various	493,000.000	3,597,089		0
68618W-10-0	ORIENTAL FINL GROUP INC COM		12/14/2012	Various	21,400.000	258,714		0
896749-10-8	Triple-S Management Corp COM		11/12/2012	Various	10,500.000	204,967		0
B33432-12-9	DELHAIZE FRERES BELGIUM COM	D	12/18/2012	Deutsche Bank Securities Inc	15,949.000	594,418		0
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA COM		12/07/2012	Deutsche Bank Securities Inc	1,493.000	114,132		0
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM	D	05/22/2012	Various	4,075.000	277,922		0
D0066B-10-2	ADIDAS-SALMON AG COM	D	08/08/2012	Various	16,099.000	1,156,281		0
D03080-11-2	ALLIANZ AG HLDG GERMANY COM	D	12/18/2012	Various	17,277.000	2,005,324		0
D06216-10-1	BASF AG GERMANY COM	D	12/18/2012	Various	34,656.000	2,956,445		0
D07112-11-9	BAYER AG GERMANY COM	D	07/17/2012	Various	29,121.000	1,967,211		0
D12096-10-9	Bayerische Motoren Werke AG COM	D	12/18/2012	Deutsche Bank Securities Inc	15,763.000	1,421,431		0
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM	D	03/01/2012	Various	17,983.000	1,546,617		0
D18190-89-8	DEUTSCHE BANK AG COM	D	04/24/2012	Barclays Capital Inc	8,828.000	383,576		0
D19225-10-7	DEUTSCHE POST AG COM	D	11/13/2012	Various	69,345.000	1,285,199		0
D2035M-10-2	DEUTSCHE TELEKOM COM	D	10/17/2012	Various	242,488.000	2,954,349		0
D27348-12-3	FRESENIUS SE & CO KGAA COM	D	07/17/2012	Morgan Stanley & Co, Inc	1.000	105		0
D48164-12-9	K plus S AG COM		09/07/2012	Merrill Lynch, Pierce Fenner &	11,881.000	584,241		0
D5032B-10-2	Lanxess AG COM		01/19/2012	UBS Limited	4,488.000	279,526		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
D50348-10-7	LINDE AG GERMANY COM	D	10/17/2012	Various	6,018.000	972,037		0
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	12/07/2012	Various	29,539.000	4,188,200		0
D82781-10-1	SUEDZUCKER AG COM	D	10/17/2012	Various	103,561.000	3,325,715		0
E04908-11-2	Amadeus IT Holding SA COM		05/22/2012	Barclays Capital Inc	44,487.000	879,344		0
E1786T-21-6	BANCO SANTANDER SA COM	D	11/05/2012	Exercised Rights Transaction	4,391.000	0		0
E3125D-10-0	Ferrovial SA COM		12/18/2012	Various	203,246.000	2,856,129		0
E41759-10-6	Enagas COM		12/18/2012	Various	159,701.000	3,041,218		0
E42807-10-2	Red Electrica Corp SA COM	D	05/22/2012	Barclays Capital Inc	12,841.000	511,765		0
E6164R-10-4	Iberdrola SA COM		05/22/2012	Barclays Capital Inc	87,730.000	382,848		0
E6282J-10-9	INDITEX COM		11/13/2012	Various	41,585.000	4,810,336		0
E8471S-13-0	REPSOL SPAIN COM	D	12/18/2012	Deutsche Bank Securities Inc	48,864.000	1,040,132		0
E90183-18-2	TELEFONICA S.A. COM	D	10/17/2012	SG Americas securities LLC	10,820.000	152,100		0
F01764-10-3	Air Liquide SA COM		12/18/2012	Various	9,882.000	1,171,292		0
F06106-10-2	AXA FRANCE COM		08/08/2012	Various	151,429.000	1,958,165		0
F10080-10-3	SOCIETE BIC FRANCE COM	D	06/19/2012	SG Americas securities LLC	4,474.000	449,305		0
F13587-12-0	CAP GEMINI SA COM	D	06/14/2012	Various	65,728.000	2,339,597		0
F14133-10-6	CASINO FRANCE COM	D	08/08/2012	Various	5,935.000	486,643		0
F17114-10-3	EUROPEAN AERONAUTIC COM	D	12/18/2012	Various	75,236.000	2,742,986		0
F2349S-10-8	CGG Veritas COM	D	12/07/2012	Deutsche Bank Securities Inc	7,380.000	224,432		0
F2457H-10-0	DASSAULT SYSTEMES SA COM	D	09/07/2012	Various	32,934.000	2,947,197		0
F2940H-11-3	EDF SA COM		12/18/2012	Deutsche Bank Securities Inc	52,802.000	964,957		0
F30198-10-9	Icade SA INACTIVE REIT	D	12/07/2012	Deutsche Bank Securities Inc	899.000	78,319		0
F42651-11-1	GAZ DE FRANCE COM		11/13/2012	Various	167,788.000	3,724,652		0
F43218-10-0	Vinci SA COM		12/18/2012	Deutsche Bank Securities Inc	13,325.000	599,513		0
F43281-11-6	VIVENDI COM	D	08/08/2012	Various	68,814.000	1,342,278		0
F43281-11-6	VIVENDI COM	D	05/09/2012	Stock Dividend	138.000	0		0
F49644-10-1	IMERYS COM		12/18/2012	Various	2,473.000	126,758		0
F5548N-10-1	Sanofi-Aventis COM	D	12/18/2012	Various	14,722.000	1,211,216		0
F56196-18-5	Legrand SA COM		12/18/2012	Deutsche Bank Securities Inc	1,586.000	66,228		0
F61824-14-4	MICHELIN FRANCE COM	D	12/18/2012	Various	24,001.000	1,829,426		0
F7782J-36-6	Rexel SA COM		06/14/2012	SG Americas securities LLC	11,486.000	191,279		0
F86921-10-7	SCHNEIDER ELECTRIC SA COM	D	06/14/2012	Various	22,739.000	1,352,149		0
F91816-10-2	THALES SA COM	D	12/07/2012	Deutsche Bank Securities Inc	6,189.000	212,554		0
F98947-10-8	ZODIAC COM		06/14/2012	SG Americas securities LLC	1,244.000	124,024		0
G00434-11-1	Aberdeen Asset Management PLC COM	D	08/08/2012	Various	786,087.000	3,133,549		0
G01767-10-5	ALKERMES INC COM		12/06/2012	Various	98,800.000	1,944,857		0
G02604-11-7	AMEC COM	D	12/18/2012	Deutsche Bank Securities Inc	3,956.000	65,092		0
G0398N-12-8	ANTOFAGASTA PLC ANTOFAGASTA HOLDINGS PLC	D	12/18/2012	Deutsche Bank Securities Inc	35,209.000	768,309		0
G0483X-12-2	ARM HOLDINGS PLC COM	D	12/18/2012	Various	223,551.000	2,118,761		0
G05600-13-8	Associated British Foods PLC COM	D	12/07/2012	Deutsche Bank Securities Inc	6,882.000	164,064		0
G0593M-10-7	ASTRAZENECA COM	D	03/01/2012	Various	26,750.000	1,204,251		0
G06890-15-2	Babcock International Group PL COM	D	08/08/2012	BNY Convergex	5,663.000	78,879		0
G08036-12-4	BARCLAYS BANK PLC ENGLAND COM	D	07/17/2012	Various	637,613.000	1,689,816		0
G1104A-10-3	BILLITON PLC COM	D	03/01/2012	BNY Convergex	23,007.000	752,055		0
G1151C-10-1	Accenture PLC COM		11/12/2012	Various	175,300.000	12,012,416		0
G12793-18-1	BP PLC COM	D	04/24/2012	Various	219,870.000	1,692,463		0
G15820-11-4	BT GROUP PLC COM	D	12/07/2012	Deutsche Bank Securities Inc	42,638.000	161,230		0
G16962-10-5	Bunge Ltd INACTIVE COM		02/07/2012	Various	43,800.000	2,558,671		0
G1846J-10-7	Capita Group PLC/The COM		11/13/2012	Various	150,549.000	1,752,165		0
G2554F-11-3	COVIDIEN PLC COM		11/12/2012	Various	211,400.000	11,914,613		0
G27823-10-6	Delphi Automotive PLC COM		12/14/2012	Various	112,000.000	3,476,138		0
G3075P-10-1	ENSTAR GROUP LTD COM		12/06/2012	UBS Limited	800.000	84,393		0
G3157S-10-6	Ensco PLC COM		11/12/2012	Various	142,900.000	7,966,384		0
G32655-10-5	EXPERIAN GROUP LIMITED COM		12/07/2012	Deutsche Bank Securities Inc	49,902.000	837,928		0
000000-00-0	Quinn Group Limited Common Stock		02/07/2012	Direct	1.000	1		0
G36738-10-5	Fresh Del Monte Produce Inc COM		11/12/2012	Various	11,300.000	269,235		0
G371E2-10-8	Fresnillo PLC COM		11/13/2012	Various	23,690.000	736,058		0
G39319-10-1	GLOBAL INDEMNITY PLC COM		11/12/2012	Citigroup Inc	800.000	17,311		0
G39420-10-7	Glencore International PLC COM		10/17/2012	Various	77,111.000	435,802		0
G42089-11-3	DIAGEO PLC NEW COM	D	10/17/2012	Various	13,643.000	383,724		0
G43940-10-8	Hargreaves Lansdown PLC COM		12/18/2012	Deutsche Bank Securities Inc	38,757.000	455,337		0
G4634U-16-9	HSBC HLDGS HONG KONG COM	D	07/17/2012	Various	520,475.000	4,441,690		0
G47791-10-1	Ingersoll-Rand PLC COM		07/30/2012	WELLS FARGO SEC LLC	98,100.000	4,122,751		0
G4911B-10-8	Intertek Group PLC COM	D	10/17/2012	Various	7,229.000	315,638		0
G4984A-11-0	ITV PLC COM	D	06/14/2012	Various	491,157.000	587,022		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G5221U-10-8	KAZAKHMYS LIMITED LONDON COM		11/13/2012	Various	64,820.000	705,829		0
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM	D	12/18/2012	Various	805,750.000	1,829,080		0
G5753U-11-2	Maiden Holdings Ltd COM		12/14/2012	Various	40,400.000	344,893		0
G5790V-17-2	Man Group PLC COM		09/07/2012	Merrill Lynch, Pierce Fenner &	94,345.000	119,736		0
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM		08/15/2012	Various	289,515.000	3,040,959		0
G6500M-10-6	NEXT COM	D	11/13/2012	Various	40,915.000	2,304,791		0
G6648D-10-9	Home Loan Servicing Solutions COM		12/14/2012	Various	60,800.000	948,444		0
G7052T-10-1	Petrofac Ltd COM		07/17/2012	Morgan Stanley & Co, Inc	5,449.000	124,211		0
G72899-10-0	PRUDENTIAL CORP ENGLAND COM	D	08/08/2012	Various	30,942.000	368,199		0
G7423K-11-0	RECKITT BENCKISER PLC COM		11/13/2012	Various	19,639.000	1,157,976		0
G75754-10-4	RIO TINTO PLC COM	D	11/13/2012	Various	37,811.000	1,807,050		0
G7690A-10-0	ROYAL DUTCH SHELL PLC COM		12/18/2012	Various	85,797.000	2,946,559		0
G7690A-11-8	ROYAL DUTCH SHELL COM		12/18/2012	Various	76,785.000	2,718,993		0
G77395-10-4	SABMILLER PLC COM	D	12/18/2012	Various	71,663.000	3,158,386		0
G77732-10-8	SAINSBURY J PLC ENGLAND COM		12/18/2012	Various	553,238.000	2,659,468		0
G7945E-10-5	SEADRILL LTD COM		12/07/2012	Various	79,585.000	2,853,369		0
G82401-10-3	Smiths Group PLC COM		07/17/2012	Various	37,454.000	619,769		0
G84228-10-8	STANDARD CHARTERED ENGLAND COM	D	10/17/2012	Various	148,136.000	3,411,453		0
G84278-10-3	Standard Life PLC COM		12/07/2012	Various	379,691.000	1,518,975		0
G86838-12-8	TATE & LYLE PLC ENGLAND COM	D	11/13/2012	Various	289,791.000	3,166,083		0
G9127H-10-4	TUI Travel plc COM		12/07/2012	Various	178,543.000	726,074		0
G93205-11-3	Vantage Drilling Co COM		12/06/2012	Various	17,500.000	27,938		0
G9328D-10-0	Vedanta Resources PLC COM	D	12/18/2012	Deutsche Bank Securities Inc	8,686.000	160,560		0
G96060-18-4	Whitbread PLC COM		08/08/2012	Various	22,179.000	692,374		0
G9736L-11-6	Wolseley PLC COM		12/07/2012	Deutsche Bank Securities Inc	11,594.000	532,849		0
G9826T-10-2	Xstrata PLC COM	D	09/07/2012	Various	192,704.000	3,117,176		0
G98290-10-2	XL GROUP PLC COM		07/16/2012	Various	151,400.000	3,103,176		0
H0023R-10-5	ACE LIMITED COM		07/16/2012	Citigroup Inc	44,900.000	3,311,256		0
H0032X-13-5	Actelion Ltd COM		10/17/2012	Various	17,887.000	860,836		0
H22206-19-9	EMS-Chemie Holding AG COM		12/07/2012	Deutsche Bank Securities Inc	359.000	85,274		0
H25662-12-5	Cie Financiere Richemont SA COM		03/01/2012	Various	37,254.000	2,192,216		0
H4407G-10-7	Julius Baer Holding AG COM		12/07/2012	Deutsche Bank Securities Inc	32,393.000	427,923		0
H50524-10-9	LONZA GROUP AG COM		03/01/2012	Various	5,612.000	291,089		0
H57312-22-7	NESTLES SWITZERLAND COM		02/07/2012	UBS Limited	24,282.000	1,388,481		0
H5833N-10-3	NOBLE CORP COM		12/14/2012	Various	175,500.000	5,986,444		0
H69293-11-8	ROCHE HLDGS SWITZERLAND COM		10/17/2012	Various	14,041.000	2,491,694		0
H7303M-10-2	ABB LTD COM		12/07/2012	Deutsche Bank Securities Inc	11,891.000	236,899		0
H7354Q-12-7	Swiss Life Holding COM		11/13/2012	Various	3,006.000	359,541		0
H7484G-10-6	SOC GEN SURVEILLANCE SWITZ COM	D	07/17/2012	Morgan Stanley & Co, Inc	117.000	222,158		0
H84140-11-2	SYNGENTA AG COM	D	12/18/2012	Deutsche Bank Securities Inc	5,267.000	2,099,168		0
H8431B-10-9	SWISS RE LTD COM		12/07/2012	Various	65,788.000	3,958,378		0
H8817H-10-0	Transocean Ltd COM		11/13/2012	Various	18,272.000	805,735		0
J00056-10-1	ABC-Mart Inc COM	D	12/18/2012	Various	9,000.000	396,854		0
J00662-11-4	Air Water Inc COM	D	12/18/2012	Deutsche Bank Securities Inc	39,000.000	498,252		0
J0172K-10-7	Aozora Bank Ltd COM		12/18/2012	Various	1,117,000.000	3,239,632		0
J05523-10-5	CENTRAL JAPAN RLWY COM	D	10/17/2012	Various	1,996.000	983,390		0
J05523-10-5	CENTRAL JAPAN RLWY COM	D	09/26/2012	Stock Split	45,144.000	0		0
J05817-10-1	TAIHEIYO CEMENT COM	D	12/18/2012	Deutsche Bank Securities Inc	324,000.000	774,137		0
J06237-10-1	CHIYODA CORP JAPAN COM	D	11/13/2012	Various	143,000.000	1,953,158		0
J07014-10-3	Chugoku Bank Ltd/The COM	D	12/07/2012	Deutsche Bank Securities Inc	8,000.000	113,579		0
J08484-14-9	DAICEL CHEM INDS JAPAN COM	D	11/13/2012	Various	74,000.000	440,257		0
J09072-11-7	Daihatsu Motor Co Ltd COM	D	10/17/2012	Various	114,000.000	2,128,503		0
J11193-10-9	DAIWA BANK HOLDING CO COM	D	12/07/2012	Various	415,000.000	1,873,776		0
J11918-11-7	KDDI CORP JPY5000	D	12/18/2012	Various	14,044.000	3,807,995		0
J11918-11-7	KDDI CORP JPY5000	D	09/26/2012	Stock Split	59,598.000	0		0
J12222-10-5	DIAMOND LEASE COMPANY COMMON STOCK	D	10/17/2012	SG Americas securities LLC	2,530.000	112,189		0
J1257M-10-9	EAST JAPAN RAILWAYS JAPAN COM	D	12/18/2012	Deutsche Bank Securities Inc	24,200.000	1,591,481		0
J1257N-10-7	Dena Co Ltd COM		11/13/2012	Various	47,700.000	1,474,272		0
J13398-10-2	FAMILYMART CO COM	D	12/07/2012	Deutsche Bank Securities Inc	2,600.000	117,776		0
J14406-13-6	FUJI HEAVY INDS JPY50	D	07/17/2012	Various	392,000.000	2,996,388		0
J15078-10-8	Miraca Holdings Inc COM	D	11/13/2012	Deutsche Bank Securities Inc	2,900.000	119,536		0
J19174-10-1	Hakuhodo DY Holdings Inc COM		12/07/2012	Various	13,010.000	826,827		0
J2388K-10-3	Idemitsu Kosan Co Ltd COM		08/08/2012	BNY Convergex	400.000	31,811		0
J2467E-10-1	INPEX HOLDINGS INC COM		12/07/2012	Deutsche Bank Securities Inc	39.000	209,900		0
J24994-10-5	Isuzu Motors Ltd COM	D	09/07/2012	Various	99,000.000	526,800		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
J2501P-10-4	ITOCHU CORP COM	D	12/18/2012	Various	276,300.000	2,821,280		0
J25022-10-4	ITOCHU TECHNO SCIENCE CO COM	D	11/13/2012	Various	7,000.000	327,511		0
J26945-10-5	JGC CORP JAPAN COM	D	11/13/2012	Deutsche Bank Securities Inc	7,000.000	227,316		0
J32491-10-2	KEYENCE CORPORATION COM	D	07/17/2012	Various	1,200.000	287,839		0
J36060-11-9	KONICA MINOLTA HOLDINGS INC COM	D	11/13/2012	Deutsche Bank Securities Inc	101,500.000	651,555		0
J36662-13-8	KUBOTA LTD JAPAN COM	D	12/07/2012	Deutsche Bank Securities Inc	64,000.000	665,958		0
J3871L-10-3	LAWSON INC COM	D	12/07/2012	Deutsche Bank Securities Inc	6,500.000	458,852		0
J39788-13-8	MARUBENI CORP JAPAN COM	D	08/08/2012	Various	336,000.000	2,168,280		0
J44002-12-9	MITSUBISHI HEAVY INDS JAPAN COM	D	12/07/2012	Deutsche Bank Securities Inc	41,000.000	189,308		0
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM	D	12/18/2012	Various	1,854,800.000	3,080,986		0
J48454-10-2	Namco Bandai Holdings Inc COM		12/07/2012	Various	173,200.000	2,684,977		0
J48818-12-4	NEC CORP JAPAN COM	D	12/18/2012	Deutsche Bank Securities Inc	774,000.000	1,384,585		0
J57418-10-5	Hitachi High-Technologies Corp COM	D	10/17/2012	Various	15,200.000	355,431		0
J58472-11-9	NITTO DENKO CORP JAPAN COM	D	08/08/2012	Various	35,900.000	1,479,750		0
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM	D	10/17/2012	Various	47,200.000	2,270,236		0
J59568-13-9	Odakyu Electric Railway Co Ltd COM	D	07/17/2012	Morgan Stanley & Co, Inc	15,000.000	151,973		0
J6174U-10-0	ORIENTAL LAND CO COM	D	12/07/2012	Various	21,000.000	2,755,942		0
J6243L-10-7	Otsuka Corp COM	D	11/13/2012	Various	11,400.000	896,417		0
J69972-10-7	SECOM CO LTD JAPAN COM		12/07/2012	Deutsche Bank Securities Inc	15,400.000	774,406		0
J7165H-10-8	Seven & I Holdings Co Ltd COM		05/22/2012	Barclays Capital Inc	6,500.000	193,764		0
J72262-10-8	SHIMANO INC JAPAN COM		06/19/2012	Various	9,300.000	546,422		0
J75963-10-8	SOFTBANK CORP (9984) COM		10/17/2012	Various	102,400.000	3,290,553		0
J76379-10-6	SONY CORP JAPAN COM		08/08/2012	BNY Convergex	146,400.000	1,719,570		0
J77712-12-3	SUMITOMO METAL MINING JAPAN COM		12/18/2012	Deutsche Bank Securities Inc	110,000.000	1,490,525		0
J78529-13-8	Suzuki Motor Corp COM		12/18/2012	Various	141,000.000	3,220,037		0
J79561-13-0	TAISEI CORP JAPAN COM		12/07/2012	Deutsche Bank Securities Inc	28,000.000	79,233		0
J91128-10-8	TOYODA GOSEI CO COM		12/07/2012	Various	107,300.000	2,137,914		0
J92676-11-3	TOYOTA MOTOR CORP JAPAN COM		06/14/2012	Various	12,200.000	504,646		0
J92719-11-1	Toyota Tsusho Corp COM		12/18/2012	Various	138,100.000	2,985,636		0
J93407-12-0	Tsumura & Co COM		12/18/2012	Deutsche Bank Securities Inc	8,100.000	258,945		0
J95094-10-8	WEST JAPAN RAILWAY CO COM		10/17/2012	Various	34,500.000	1,466,885		0
J95402-10-3	YAHOO JAPAN CORPORATION COMMON STOCK	D	10/17/2012	Various	7,572.000	2,751,192		0
J96216-12-2	ASTELLA PHARMA INC COM		12/18/2012	Deutsche Bank Securities Inc	1,400.000	67,450		0
J97272-12-4	YOKOGAWA ELEC JAPAN COM		11/13/2012	Deutsche Bank Securities Inc	11,000.000	108,917		0
K16018-16-8	Coloplast A/S COM		03/01/2012	Various	3,053.000	464,211		0
K16018-16-8	Coloplast A/S COM		12/19/2012	Stock Split	30,860.000	0		0
K3013J-13-9	DSV A/S COM		10/17/2012	SG Americas securities LLC	16,729.000	365,953		0
K7314N-10-3	NOVO-NORDISK AS COM		12/18/2012	Various	8,872.000	1,413,461		0
K9471L-15-1	TELE DANMARK DENMARK COM	D	11/13/2012	Deutsche Bank Securities Inc	17,543.000	115,482		0
L90272-10-2	Tenaris SA COM		09/07/2012	Various	20,806.000	435,870		0
M1586M-11-5	Bank Hapoalim BM COM	D	12/10/2012	Deutsche Bank Securities Inc	53,062.000	222,808		0
M5920A-10-9	Israel Chemicals Ltd COM	D	07/17/2012	Various	41,352.000	438,472		0
M8769Q-10-2	Teva Pharmaceutical Industries COM		07/17/2012	Morgan Stanley & Co, Inc	1,639.000	67,551		0
N0089J-12-3	AEGON NV COM	D	12/18/2012	Various	253,224.000	1,439,063		0
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	03/01/2012	Various	151,791.000	2,032,037		0
N07831-10-5	AVG Technologies NV COM		12/14/2012	Various	37,400.000	504,162		0
N14952-26-6	Koninklijke Boskalis Westminst COM		12/18/2012	Deutsche Bank Securities Inc	9,605.000	416,929		0
N3465M-10-8	Gemalto NV COM		12/18/2012	Various	23,122.000	2,075,215		0
N39338-19-4	Heineken Holding NV COM		12/07/2012	Various	31,841.000	1,391,252		0
N39427-15-3	Heineken NV Nether INACTIVE COM		03/01/2012	BNY Convergex	4,519.000	240,886		0
N53745-10-0	LyondellBasell Industries NV COM		05/21/2012	UBS Limited	72,200.000	2,771,036		0
N65297-19-9	DSM NV COM		08/08/2012	BNY Convergex	5,214.000	254,047		0
N6748L-10-2	Orthofix International NV COM		11/12/2012	Various	20,900.000	845,315		0
N69830-14-7	PHILIPS ELEC (KON) COM	D	12/07/2012	Various	107,584.000	2,371,518		0
N8981F-15-6	UNILEVER NV CVA COM		09/07/2012	Various	51,817.000	1,818,226		0
P16994-13-2	Banco Latinoamericano de Expor COM		12/14/2012	Various	8,300.000	172,573		0
Q09504-13-7	AUST & NZ BANK GRP COM	D	10/17/2012	Various	111,334.000	2,820,662		0
Q18193-12-0	BHP Billiton COM	D	12/07/2012	Deutsche Bank Securities Inc	15,074.000	549,909		0
Q2594P-14-6	AMATIL LTD AUSTRALIA COM	D	12/07/2012	Deutsche Bank Securities Inc	1.000	15		0
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM	D	09/07/2012	Merrill Lynch, Pierce Fenner &	28,629.000	1,609,270		0
Q3018U-10-9	CSL COM	D	07/17/2012	Morgan Stanley & Co, Inc	416.000	16,820		0
Q39360-10-4	Fortescue Metals Group Ltd COM	D	08/08/2012	Various	596,102.000	2,943,819		0
Q3972N-10-9	CFS Retail Property Trust COM	D	10/17/2012	Various	517,466.000	1,047,548		0
Q40060-10-7	GENERAL PPTY TR AUSTRALIA COM	D	10/17/2012	Various	180,712.000	659,813		0
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM	D	08/08/2012	Various	277,791.000	2,112,533		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Q65336-11-9	NATL AUSTRALIA BK AUSTRALIA COM	D	01/19/2012	UBS Limited	47,474.000	1,181,496		0
Q6651B-11-4	NEW CREST MINING AUSTRALIA COM	D	10/17/2012	SG Americas securities LLC	51,347.000	1,459,977		0
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM	D	10/17/2012	Various	234,346.000	1,053,915		0
Q7161P-12-2	OZ Minerals Ltd COM	D	11/13/2012	Deutsche Bank Securities Inc	28,338.000	225,085		0
Q778A4-10-3	AURIZON HOLDINGS LTD NPV COM		10/17/2012	SG Americas securities LLC	175,551.000	675,641		0
Q7982Y-10-4	Ramsay Health Care Ltd COM	D	04/24/2012	Barclays Capital Inc	7,830.000	161,055		0
Q81437-10-7	RIO TINTO LIMITED COM	D	11/13/2012	Deutsche Bank Securities Inc	643.000	39,037		0
Q8604X-10-2	SP AusNet COM		12/07/2012	Deutsche Bank Securities Inc	7,618.000	8,458		0
Q8802S-10-3	SUNCORP METWAY LIMITED COM	D	11/13/2012	Various	45,623.000	451,352		0
Q95870-10-3	WESFARMERS COM		07/17/2012	Various	35,989.000	1,156,141		0
Q97145-10-8	WESTFIELD RETAIL TRUST COM		09/07/2012	Various	1,056,145.000	2,978,697		0
Q97417-10-1	WESTPAC BANKING CORP AUSTRALIA COM	D	12/07/2012	Various	238,943.000	5,214,686		0
Q97599-10-6	ILUKA RESOURCES COM		09/07/2012	Merrill Lynch, Pierce Fenner &	39,367.000	369,040		0
Q98327-10-1	WOODSIDE PETROLEUM COM		12/18/2012	Deutsche Bank Securities Inc	25,407.000	912,280		0
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM		12/18/2012	Deutsche Bank Securities Inc	124,473.000	3,819,524		0
R17207-10-2	STATOIL ASA COM		06/14/2012	SG Americas securities LLC	47,365.000	1,075,597		0
R1812S-10-5	DNB HOLDING ASA COM	D	12/18/2012	Deutsche Bank Securities Inc	84,933.000	1,065,137		0
R8992S-10-7	TELENOR ASA COM	D	12/18/2012	Deutsche Bank Securities Inc	14,988.000	300,816		0
R9900C-10-6	YARA INTERNATIONAL ASA COM		11/13/2012	Various	61,799.000	2,625,859		0
T3643A-11-1	ENI SPA ITALY COM		08/08/2012	Various	86,339.000	1,799,910		0
T36792-10-8	ENEL SPA COM		03/01/2012	Various	760,565.000	3,076,704		0
T42136-10-0	Fiat Industrial SpA COM		08/08/2012	Various	425,567.000	4,015,013		0
T6444Z-11-0	LUXOTTICA GROUP SPA COM	D	09/07/2012	Various	9,960.000	353,238		0
T7630L-10-5	Prysmian SpA COM		12/07/2012	Various	64,310.000	1,193,754		0
V27915-10-3	DBS GROUP HOLDINGS LTD COM	D	05/22/2012	Barclays Capital Inc	28,000.000	293,302		0
V39076-10-0	Golden Agri-Resources Ltd COM	D	11/14/2012	Various	786,000.000	404,562		0
V53838-11-2	KEPPEL CORP SINGAPORE COM		07/17/2012	Various	123,000.000	1,043,854		0
V87778-10-2	KEPPEL LAND LTD COM		11/14/2012	Various	526,000.000	1,335,145		0
W0817X-10-5	ASSA ABLOY AB-B COM	D	02/07/2012	UBS Limited	8,632.000	235,460		0
W17218-10-3	Boliden AB COM		11/13/2012	Various	53,750.000	804,078		0
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	12/07/2012	Various	424,388.000	3,227,170		0
W40063-10-4	Hexagon AB COM		06/14/2012	Various	29,060.000	505,707		0
W48102-12-8	Investor AB COM	D	12/18/2012	Deutsche Bank Securities Inc	20,759.000	456,553		0
W72177-11-1	Ratos AB COM		11/13/2012	Various	28,722.000	243,245		0
W74857-16-5	SANDVIK AB COM		09/07/2012	Various	38,485.000	528,098		0
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM		11/13/2012	Deutsche Bank Securities Inc	15,329.000	300,376		0
W94232-10-0	SWEDBANK AB FRCO	D	04/24/2012	Barclays Capital Inc	61,002.000	927,875		0
X21349-11-7	STORA ENSO OYJ COM	D	12/18/2012	Deutsche Bank Securities Inc	121,741.000	811,874		0
X44874-10-9	KESKO COM	D	12/18/2012	Deutsche Bank Securities Inc	6,549.000	211,477		0
X4551T-10-5	Kone OYJ COM		11/13/2012	Various	31,814.000	2,048,980		0
X6002Y-11-2	ORION OYJ COM		11/13/2012	Various	37,065.000	763,928		0
X67925-11-9	ENERGIAS DE PORTUGAL SA COM	D	11/13/2012	Various	472,128.000	1,251,377		0
X75653-10-9	SAMPO INSURANCE CO FINLAND COM	D	06/14/2012	Various	7,420.000	177,272		0
Y0205X-10-3	ASCENDAS REIT COM	D	12/18/2012	Deutsche Bank Securities Inc	434,000.000	844,654		0
Y0486S-10-4	Avago Technologies Ltd COM		12/14/2012	Various	63,100.000	2,092,212		0
Y0920U-10-3	BOC HONG KONG HLDGS LTD COM	D	06/14/2012	SG Americas securities LLC	328,000.000	940,784		0
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM		12/18/2012	Deutsche Bank Securities Inc	273,000.000	362,748		0
Y13213-10-6	CHEUNG KONG HLDGS HONG KONG COM	D	08/08/2012	BNY Convergex	42,000.000	589,075		0
Y1495M-11-2	China Minsheng Banking Corp Lt Common Sh		03/26/2012	Various	68,000,000.000	59,762,305		0
Y1690R-10-6	COMFORT DELGRO CORP LTD COM	D	10/17/2012	Various	305,000.000	365,203		0
Y2679D-11-8	Galaxy Entertainment Group Ltd COM	D	12/07/2012	Deutsche Bank Securities Inc	79,000.000	280,939		0
Y33549-11-7	HONG KONG ELECTRIC COM	D	07/17/2012	Various	29,000.000	213,537		0
Y38024-10-8	HUTCHINSON WHAMPOA HONG KONG COM	D	12/18/2012	Deutsche Bank Securities Inc	113,000.000	1,157,744		0
Y38203-12-4	HYSAN DEV HONG KONG COM	D	11/13/2012	Various	129,000.000	559,980		0
Y5281M-11-1	LINK REIT COM		12/18/2012	Various	929,000.000	3,699,859		0
Y63084-12-6	NEW WORLD DEV CO HONG KONG COM	D	10/17/2012	SG Americas securities LLC	55,000.000	89,990		0
Y7996W-10-3	SINGAPORE TECH ENGINEERING COM	D	12/07/2012	Various	168,000.000	491,719		0
Y80267-12-6	SINO LAND CO COM		07/17/2012	Various	350,000.000	605,315		0
Y82594-12-1	SUN HUNG KAI PPTYS HONG KONG COM		10/17/2012	Various	125,000.000	1,577,301		0
Y83191-10-9	Swire Properties Ltd COM		12/18/2012	Deutsche Bank Securities Inc	21,000.000	69,583		0
Y9551M-10-8	WHARF HLDGS LTD HONG KONG COM	D	11/13/2012	Various	392,000.000	2,413,904		0
Y9553V-10-6	Wheelock & Co		11/13/2012	Various	24,000.000	106,567		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,516,884,596	XXX	0
000000-00-0	Colico Inc.		12/31/2012	Capital Contribution	1.000	99,572,842		0
000000-00-0	Prudential Realty Securities Inc.		12/31/2012	Capital Contribution	1.000	201,259,148		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Prudential Arizona Reinsurance Term Company		12/31/2012	Capital Contribution	1.000	13,000,000		0
000000-00-0	PRAMERICA CHINA OPPORTUNITY COMPANY LTD	D	12/31/2012	Capital Contribution	1.000	53,424,853		0
000000-00-0	Prudential New Jersey Captive Insurance Company		12/31/2012	Capital Contribution	1.000	300,300		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						367,557,143	XXX	0
9799997. Total - Common Stocks - Part 3						1,884,441,739	XXX	0
9799998. Total - Common Stocks - Part 5						1,555,614,414	XXX	0
9799999. Total - Common Stocks						3,440,056,153	XXX	0
9899999. Total - Preferred and Common Stocks						3,440,789,339	XXX	0
9999999 - Totals						30,466,430,259	XXX	58,024,797

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176M-XA-6	GNMA POOL NO 770473 4.000% 07/15/41		03/15/2012	Various		44,671,889	41,565,688	44,299,931	44,295,028	0	(9,499)	0	(9,499)	0	44,285,530	0	386,359	386,359	496,088	07/15/2041
36176M-XA-6	GNMA POOL NO 770473 4.000% 07/15/41		03/01/2012	Paydown		1,177,735	1,177,735	1,255,208	1,255,069	0	(77,334)	0	(77,334)	0	1,177,735	0	0	0	7,627	07/15/2041
36200A-K6-5	GNMA 1 POOL NO 595317 5.500% 02/15/33		12/01/2012	Paydown		17,463	17,463	17,010	17,033	0	430	0	430	0	17,463	0	0	0	490	02/15/2033
36200A-R5-0	GNMA 1 POOL NO 595508 6.000% 04/15/33		12/01/2012	Paydown		79,230	79,230	80,493	80,425	0	(1,194)	0	(1,194)	0	79,230	0	0	0	2,076	04/15/2033
36200D-ME-0	GNMA 1 POOL NO 598057 6.000% 02/15/33		12/01/2012	Paydown		10,521	10,521	10,498	10,498	0	23	0	23	0	10,521	0	0	0	365	02/15/2033
36200D-PT-4	GNMA 1 POOL NO 598134 6.000% 03/15/33		12/01/2012	Paydown		1,832	1,832	1,861	1,860	0	(28)	0	(28)	0	1,832	0	0	0	60	03/15/2033
36200D-TC-7	GNMA 1 POOL NO 598247 5.500% 06/15/33		12/01/2012	Paydown		127,804	127,804	127,615	127,610	0	194	0	194	0	127,804	0	0	0	2,998	06/15/2033
36200F-NJ-3	GNMA 1 POOL NO 599893 6.000% 03/15/33		12/01/2012	Paydown		42,706	42,706	43,390	43,358	0	(652)	0	(652)	0	42,706	0	0	0	1,657	03/15/2033
36200F-PE-2	GNMA 1 POOL NO 599921 6.000% 04/15/33		12/01/2012	Paydown		11,200	11,200	11,379	11,370	0	(170)	0	(170)	0	11,200	0	0	0	505	04/15/2033
36200F-SR-0	GNMA 1 POOL NO 600028 6.000% 04/15/33		12/01/2012	Paydown		2,027	2,027	2,059	2,058	0	(31)	0	(31)	0	2,027	0	0	0	67	04/15/2033
36200G-MD-5	GNMA POOL NO 600756 5.500% 02/15/34		12/01/2012	Paydown		206,363	206,363	201,446	201,606	0	4,758	0	4,758	0	206,363	0	0	0	5,768	02/15/2034
36200G-MU-7	GNMA POOL NO 600771 5.500% 03/15/34		12/01/2012	Paydown		174,989	174,989	170,820	170,980	0	4,009	0	4,009	0	174,989	0	0	0	4,712	03/15/2034
36200J-3Q-1	GNMA POOL NO 603007 6.000% 05/15/33		12/01/2012	Paydown		10,258	10,258	10,416	10,410	0	(153)	0	(153)	0	10,258	0	0	0	341	05/15/2033
36200J-AM-2	GNMA POOL NO 602212 6.000% 03/15/33		12/01/2012	Paydown		16,719	16,719	16,987	16,972	0	(253)	0	(253)	0	16,719	0	0	0	511	03/15/2033
36200J-AS-9	GNMA POOL NO 602217 6.000% 04/15/33		12/01/2012	Paydown		18,675	18,675	18,974	18,956	0	(281)	0	(281)	0	18,675	0	0	0	349	04/15/2033
36200J-QV-5	GNMA POOL NO 602668 6.000% 01/15/34		12/01/2012	Paydown		1,224	1,224	1,243	1,243	0	(19)	0	(19)	0	1,224	0	0	0	40	01/15/2034
36200J-T7-5	GNMA POOL NO 602774 5.500% 02/15/33		12/01/2012	Paydown		5,196	5,196	5,071	5,074	0	121	0	121	0	5,196	0	0	0	246	02/15/2033
36200K-EB-9	GNMA 1 POOL NO 603230 5.500% 03/15/34		12/01/2012	Paydown		76,722	76,722	79,114	78,925	0	(2,202)	0	(2,202)	0	76,722	0	0	0	2,412	03/15/2034
36200K-K5-5	GNMA 1 POOL NO 603416 5.500% 02/15/33		12/01/2012	Paydown		1,508	1,508	1,472	1,473	0	35	0	35	0	1,508	0	0	0	43	02/15/2033
36200K-K9-7	GNMA 1 POOL NO 603420 6.000% 02/15/33		12/01/2012	Paydown		23,768	23,768	24,132	24,117	0	(350)	0	(350)	0	23,768	0	0	0	731	02/15/2033
36200K-MR-5	GNMA 1 POOL NO 603468 5.500% 02/15/33		12/01/2012	Paydown		56,350	56,350	56,266	56,264	0	86	0	86	0	56,350	0	0	0	1,469	02/15/2033
36200K-R3-3	GNMA 1 POOL NO 603606 6.000% 04/15/33		12/01/2012	Paydown		33,737	33,737	34,277	34,251	0	(514)	0	(514)	0	33,737	0	0	0	1,232	04/15/2033
36200K-T7-2	GNMA 1 POOL NO 603674 6.000% 05/15/33		12/01/2012	Paydown		4,845	4,845	4,923	4,919	0	(74)	0	(74)	0	4,845	0	0	0	231	05/15/2033
36200M-B5-1	GNMA 1 POOL NO 604060 6.000% 03/15/33		12/01/2012	Paydown		12,769	12,769	12,974	12,965	0	(196)	0	(196)	0	12,769	0	0	0	319	03/15/2033
36200M-BH-5	GNMA 1 POOL NO 604040 6.000% 02/15/33		12/01/2012	Paydown		32,226	32,226	32,742	32,716	0	(490)	0	(490)	0	32,226	0	0	0	586	02/15/2033
36200M-EN-9	GNMA 1 POOL NO 604141 6.000% 03/15/33		12/01/2012	Paydown		30,237	30,237	30,705	30,697	0	(460)	0	(460)	0	30,237	0	0	0	1,087	03/15/2033
36200M-FA-6	GNMA 1 POOL NO 604161 6.000% 04/15/33		12/01/2012	Paydown		481	481	488	488	0	(7)	0	(7)	0	481	0	0	0	16	04/15/2033
36200M-FJ-7	GNMA 1 POOL NO 604169 6.000% 04/15/33		12/01/2012	Paydown		115,074	115,074	116,917	116,804	0	(1,730)	0	(1,730)	0	115,074	0	0	0	4,174	04/15/2033
36200M-J6-1	GNMA 1 POOL NO 604285 5.000% 05/15/33		12/01/2012	Paydown		917,700	917,700	903,862	904,752	0	12,948	0	12,948	0	917,700	0	0	0	27,520	05/15/2033
36200M-RJ-4	GNMA 1 POOL NO 604489 6.000% 07/15/33		12/01/2012	Paydown		18,392	18,392	18,676	18,669	0	(277)	0	(277)	0	18,392	0	0	0	535	07/15/2033
36200M-RS-4	GNMA 1 POOL NO 604497 5.000% 07/15/33		12/01/2012	Paydown		1,006,079	1,006,079	968,430	970,899	0	35,180	0	35,180	0	1,006,079	0	0	0	27,018	07/15/2033
36200M-WN-9	GNMA 1 POOL NO 604653 5.500% 01/15/36		12/01/2012	Paydown		1,363,736	1,363,736	1,330,921	1,331,879	0	31,856	0	31,856	0	1,363,736	0	0	0	36,510	01/15/2036
36200M-YK-3	GNMA 1 POOL NO 604714 6.000% 10/15/33		12/01/2012	Paydown		40,834	40,834	41,466	41,451	0	(617)	0	(617)	0	40,834	0	0	0	1,382	10/15/2033
36200M-YW-7	GNMA 1 POOL NO 604725 5.000% 10/15/33		12/01/2012	Paydown		4,081,462	4,081,462	4,063,570	4,064,318	0	17,145	0	17,145	0	4,081,462	0	0	0	104,359	10/15/2033
36200N-2X-8	GNMA POOL NO 605690 5.500% 09/15/34		12/01/2012	Paydown		55,863	55,863	54,532	54,591	0	1,273	0	1,273	0	55,863	0	0	0	1,032	09/15/2034
36200N-3C-3	GNMA POOL NO 605695 6.500% 09/15/34		12/01/2012	Paydown		10,708	10,708	11,189	11,167	0	(459)	0	(459)	0	10,708	0	0	0	609	09/15/2034
36200N-6M-8	GNMA POOL NO 605776 6.500% 11/15/34		12/01/2012	Paydown		5,089	5,089	5,311	5,308	0	(219)	0	(219)	0	5,089	0	0	0	314	11/15/2034
36200N-BP-5	GNMA POOL NO 604946 5.500% 01/15/34		12/01/2012	Paydown		171,045	171,045	166,970	167,116	0	3,929	0	3,929	0	171,045	0	0	0	5,355	01/15/2034
36200N-BQ-3	GNMA POOL NO 604947 6.000% 01/15/34		12/01/2012	Paydown		40,824	40,824	41,473	41,441	0	(617)	0	(617)	0	40,824	0	0	0	1,526	01/15/2034
36200N-CE-9	GNMA POOL NO 604969 6.000% 01/15/34		12/01/2012	Paydown		9,863	9,863	10,015	10,013	0	(150)	0	(150)	0	9,863	0	0	0	312	01/15/2034
36200N-NQ-0	GNMA POOL NO 605299 6.500% 07/15/34		12/01/2012	Paydown		20,747	20,747	21,786	21,707	0	(960)	0	(960)	0	20,747	0	0	0	732	07/15/2034
36200N-QR-5	GNMA POOL NO 605364 6.000% 09/15/34		12/01/2012	Paydown		2,299	2,299	2,293	2,293	0	5	0	5	0	2,299	0	0	0	69	09/15/2034
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/01/2012	Paydown		3,349,858	3,349,858	3,331,277	3,331,779	0	18,079	0	18,079	0	3,349,858	0	0	0	109,142	05/15/2034
36200N-SR-3	GNMA POOL NO 605428 6.000% 05/15/34		12/01/2012	Paydown		7,374	7,374	7,488	7,487	0	(113)	0	(113)	0	7,374	0	0	0	284	05/15/2034
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		12/01/2012	Paydown		5,191,370	5,191,370	5,162,574	5,163,468	0	27,902	0	27,902	0	5,191,370	0	0	0	171,786	05/15/2034
36200N-T9-2	GNMA POOL NO 605476 5.500% 07/15/34		12/01/2012	Paydown		46,115	46,115	45,016	45,055	0	1,060	0	1,060	0	46,115	0	0	0	1,423	07/15/2034
36200N-TT-8	GNMA POOL NO 605462 5.500% 06/15/34		12/01/2012	Paydown		394,593	394,593	385,190	385,517	0	9,075	0	9,075	0	394,593	0	0	0	12,053	06/15/2034
36200N-UU-3	GNMA POOL NO 605495 6.500% 07/15/34		12/01/2012	Paydown		205,642	205,642	215,941	215,336	0	(9,694)	0	(9,694)	0	205,642	0	0	0	7,388	07/15/2034
36200N-WN-7	GNMA POOL NO 605553 6.500% 11/15/34		12/01/2012	Paydown		3,829	3,829	4,001	3,994	0	(165)	0	(165)	0	3,829	0	0	0	144	11/15/2034
36200N-YP-0	GNMA POOL NO 605618 5.500% 07/15/34		12/01/2012	Paydown		111,791	111,791	109,128	109,224	0	2,568	0	2,568	0	111,791	0	0	0	3,222	07/15/2034
36200Q-W6-7	GNMA 1 POOL NO 569569 6.000% 01/15/32		12/01/2012	Paydown		2,170	2,170	2,205	2,202	0	(33)	0	(33)	0	2,170	0	0	0	66	01/15/2032
36200R-2J-0	GNMA 1 POOL NO 570577 5.500% 03/15/34		12/01/2012	Paydown		15,680	15,680	16,152	16,118	0	(438)	0	(438)	0	15,680	0	0	0	476	03/15/2034
36200R-BF-8	GNMA 1 POOL NO 569838 6.000% 06/15/32		12/01/2012	Paydown		4,152	4,152	4,142	4,142	0	10	0	10	0	4,152	0	0	0	162	06/15/2032
36200R-HZ-8	GNMA 1 POOL NO 570048 5.500% 01/15/36		12/01/2012	Paydown		145,345	145,345	141,881	142,044	0	3,301	0	3,301	0	145,345	0	0	0	5,180	01/15/2036
36200R-P8-9	GNMA 1 POOL NO 570247 6.000% 12/15/31		12/01/2012	Paydown		99	99	101	101	0	(1)	0	(1)	0	99	0	0	0	3	12/15/2031
36200R-SM-5	GNMA 1 POOL NO 570324 6.000% 02/15/32		12/01/2012	Paydown		4,027	4,027	4,091	4,087	0	(60)	0	(60)	0	4,027	0	0	0	83	02/15/2032
36200R-YS-5	GNMA 1 POOL NO 570521 6.500% 01/15/32		12/01/2012	Paydown		46,075	46,075	46,809	46,765	0	(691)	0	(691)	0	46,075	0	0	0	1,388	01/15/2032
36200T-RQ-3	GNMA 1 POOL NO 572095 6.000% 03/15/34		12/01/2012	Paydown		14,165	14,165	14,132	14,132	0	33	0	33	0	14,165	0	0	0	465	03/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36200U-6J-9	GNMA 1 POOL NO 573373 6.000% 11/15/31		12/01/2012	Paydown		3,855	3,855	3,916	3,913	0	(58)	0	(58)	0	3,855	0	0	0	207	11/15/2031
36200W-D6-5	GNMA 1 POOL NO 574425 6.500% 02/15/32		12/01/2012	Paydown		11,618	11,618	12,139	12,114	0	(497)	0	(497)	0	11,618	0	0	0	611	02/15/2032
36200W-E3-1	GNMA 1 POOL NO 574454 6.500% 02/15/32		12/01/2012	Paydown		37,148	37,148	37,740	37,704	0	(556)	0	(556)	0	37,148	0	0	0	1,228	02/15/2032
36200W-HZ-7	GNMA 1 POOL NO 574548 5.500% 04/15/34		12/01/2012	Paydown		33,240	33,240	32,448	32,481	0	760	0	760	0	33,240	0	0	0	1,068	04/15/2034
36200W-JM-4	GNMA 1 POOL NO 574568 5.500% 04/15/34		12/01/2012	Paydown		789,728	789,728	818,171	815,834	0	(26,105)	0	(26,105)	0	789,728	0	0	0	24,197	04/15/2034
36200X-6K-0	GNMA 1 POOL NO 576074 6.000% 01/15/32		12/01/2012	Paydown		862	862	876	875	0	(13)	0	(13)	0	862	0	0	0	28	01/15/2032
36200X-JW-0	GNMA 1 POOL NO 575477 6.000% 01/15/32		12/01/2012	Paydown		2,523	2,523	2,563	2,561	0	(38)	0	(38)	0	2,523	0	0	0	108	01/15/2032
36201C-4K-7	GNMA 1 POOL NO 579626 6.500% 02/15/32		12/01/2012	Paydown		36,197	36,197	36,751	36,743	0	(546)	0	(546)	0	36,197	0	0	0	1,040	02/15/2032
36201C-4R-2	GNMA 1 POOL NO 579632 6.000% 02/15/32		12/01/2012	Paydown		3,603	3,603	3,661	3,657	0	(54)	0	(54)	0	3,603	0	0	0	154	02/15/2032
36201E-HS-2	GNMA 1 POOL NO 580841 6.000% 06/15/34		12/01/2012	Paydown		606	606	601	601	0	5	0	5	0	606	0	0	0	14	06/15/2034
36201E-JS-0	GNMA 1 POOL NO 580873 6.500% 01/15/32		12/01/2012	Paydown		7,953	7,953	8,310	8,293	0	(340)	0	(340)	0	7,953	0	0	0	235	01/15/2032
36201F-AF-4	GNMA 1 POOL NO 581506 6.000% 04/15/33		12/01/2012	Paydown		63,548	63,548	64,565	64,504	0	(956)	0	(956)	0	63,548	0	0	0	1,987	04/15/2033
36201F-SZ-1	GNMA 1 POOL NO 582036 6.000% 02/15/32		12/01/2012	Paydown		2,890	2,890	2,936	2,934	0	(43)	0	(43)	0	2,890	0	0	0	102	02/15/2032
36201F-YS-0	GNMA 1 POOL NO 582221 6.000% 01/15/32		12/01/2012	Paydown		2,938	2,938	2,931	2,931	0	6	0	6	0	2,938	0	0	0	96	01/15/2032
36201G-UL-7	GNMA 1 POOL NO 582987 5.500% 10/15/34		12/01/2012	Paydown		45,281	45,281	44,202	44,243	0	1,038	0	1,038	0	45,281	0	0	0	1,463	10/15/2034
36201G-VF-9	GNMA 1 POOL NO 583014 5.500% 06/15/34		12/01/2012	Paydown		16,758	16,758	16,359	16,373	0	385	0	385	0	16,758	0	0	0	334	06/15/2034
36201H-L8-4	GNMA 1 POOL NO 583651 6.000% 11/15/32		12/01/2012	Paydown		153	153	156	156	0	(2)	0	(2)	0	153	0	0	0	5	11/15/2032
36201J-2Y-4	GNMA 1 POOL NO 584991 6.000% 04/15/32		12/01/2012	Paydown		11,678	11,678	11,865	11,843	0	(165)	0	(165)	0	11,678	0	0	0	405	04/15/2032
36201K-DP-8	GNMA 1 POOL NO 585210 6.000% 03/15/33		12/01/2012	Paydown		16,163	16,163	16,418	16,409	0	(246)	0	(246)	0	16,163	0	0	0	648	03/15/2033
36201L-GQ-1	GNMA 1 POOL NO 586207 6.500% 08/15/34		12/01/2012	Paydown		26,933	26,933	28,141	28,091	0	(1,158)	0	(1,158)	0	26,933	0	0	0	1,054	08/15/2034
36201L-TD-6	GNMA 1 POOL NO 586548 6.000% 04/15/32		12/01/2012	Paydown		112	112	114	113	0	(2)	0	(2)	0	112	0	0	0	4	04/15/2032
36201M-4V-1	GNMA 1 POOL NO 587736 6.500% 08/15/32		12/01/2012	Paydown		3,883	3,883	4,053	4,049	0	(166)	0	(166)	0	3,883	0	0	0	179	08/15/2032
36201M-CK-6	GNMA 1 POOL NO 586974 6.000% 03/15/32		12/01/2012	Paydown		3,652	3,652	3,711	3,707	0	(54)	0	(54)	0	3,652	0	0	0	120	03/15/2032
36201M-NZ-1	GNMA 1 POOL NO 587308 5.500% 04/15/34		12/01/2012	Paydown		2,770	2,770	2,704	2,706	0	64	0	64	0	2,770	0	0	0	83	04/15/2034
36201M-RM-6	GNMA 1 POOL NO 587392 6.500% 11/15/32		12/01/2012	Paydown		1,354	1,354	1,415	1,412	0	(58)	0	(58)	0	1,354	0	0	0	53	11/15/2032
36201M-T5-1	GNMA 1 POOL NO 587472 6.500% 04/15/32		12/01/2012	Paydown		3,794	3,794	3,964	3,955	0	(162)	0	(162)	0	3,794	0	0	0	64	04/15/2032
36201N-KJ-8	GNMA 1 POOL NO 588097 6.000% 10/15/32		12/01/2012	Paydown		1,849	1,849	1,879	1,878	0	(28)	0	(28)	0	1,849	0	0	0	81	10/15/2032
36201N-NH-9	GNMA 1 POOL NO 588192 6.000% 02/15/33		12/01/2012	Paydown		10,793	10,793	10,960	10,958	0	(164)	0	(164)	0	10,793	0	0	0	116	02/15/2033
36201N-QY-9	GNMA 1 POOL NO 588271 6.000% 04/15/33		12/01/2012	Paydown		1,018	1,018	1,034	1,033	0	(15)	0	(15)	0	1,018	0	0	0	33	04/15/2033
36201P-YR-0	GNMA 1 POOL NO 589420 6.000% 06/15/32		12/01/2012	Paydown		1,356	1,356	1,377	1,376	0	(21)	0	(21)	0	1,356	0	0	0	59	06/15/2032
36201Q-3U-5	GNMA 1 POOL NO 590411 6.000% 08/15/32		12/01/2012	Paydown		2,618	2,618	2,660	2,658	0	(40)	0	(40)	0	2,618	0	0	0	103	08/15/2032
36201Q-R9-6	GNMA 1 POOL NO 590112 5.500% 06/15/34		12/01/2012	Paydown		49,551	49,551	48,370	48,419	0	1,131	0	1,131	0	49,551	0	0	0	1,255	06/15/2034
36201Q-RS-4	GNMA 1 POOL NO 590097 5.500% 10/15/33		12/01/2012	Paydown		1,711	1,711	1,667	1,669	0	42	0	42	0	1,711	0	0	0	66	10/15/2033
36201S-6U-8	GNMA 1 POOL NO 592283 6.000% 02/15/33		12/01/2012	Paydown		11,195	11,195	11,369	11,365	0	(170)	0	(170)	0	11,195	0	0	0	368	02/15/2033
36201S-SR-1	GNMA 1 POOL NO 591928 6.500% 07/15/32		12/01/2012	Paydown		1,015	1,015	1,060	1,058	0	(43)	0	(43)	0	1,015	0	0	0	36	07/15/2032
36201T-FV-4	GNMA 1 POOL NO 592480 6.000% 01/15/33		12/01/2012	Paydown		21,308	21,308	21,638	21,632	0	(324)	0	(324)	0	21,308	0	0	0	574	01/15/2033
36201T-MM-6	GNMA 1 POOL NO 592664 6.000% 04/15/33		12/01/2012	Paydown		5,787	5,787	5,880	5,876	0	(89)	0	(89)	0	5,787	0	0	0	245	04/15/2033
36201U-2N-3	GNMA POOL NO 593981 6.000% 05/15/33		12/01/2012	Paydown		26,963	26,963	27,395	27,367	0	(403)	0	(403)	0	26,963	0	0	0	944	05/15/2033
36201U-D3-5	GNMA POOL NO 593322 6.000% 03/15/33		12/01/2012	Paydown		1,315	1,315	1,336	1,335	0	(20)	0	(20)	0	1,315	0	0	0	44	03/15/2033
36201U-UE-2	GNMA POOL NO 593781 5.500% 12/15/33		12/01/2012	Paydown		16,146	16,146	15,761	15,785	0	361	0	361	0	16,146	0	0	0	456	12/15/2033
36201V-ZY-1	GNMA 1 POOL NO 594859 6.500% 08/15/32		12/01/2012	Paydown		5,669	5,669	5,923	5,912	0	(243)	0	(243)	0	5,669	0	0	0	209	08/15/2032
36201X-AK-4	GNMA POOL NO 605810 5.500% 12/15/34		12/01/2012	Paydown		319,289	319,289	311,681	311,974	0	7,315	0	7,315	0	319,289	0	0	0	9,827	12/15/2034
36201X-AU-2	GNMA POOL NO 605819 5.500% 03/15/36		12/01/2012	Paydown		67,335	67,335	65,715	65,791	0	1,545	0	1,545	0	67,335	0	0	0	3,258	03/15/2036
36201X-BT-4	GNMA POOL NO 605850 6.000% 03/15/33		12/01/2012	Paydown		6,521	6,521	6,622	6,621	0	(100)	0	(100)	0	6,521	0	0	0	257	03/15/2033
36201Y-3H-7	GNMA 1 POOL NO 607500 5.500% 04/15/34		12/01/2012	Paydown		119,912	119,912	121,729	121,542	0	(1,630)	0	(1,630)	0	119,912	0	0	0	1,992	04/15/2034
36201Y-PA-8	GNMA 1 POOL NO 607117 5.500% 03/15/34		12/01/2012	Paydown		16,456	16,456	16,951	16,901	0	(445)	0	(445)	0	16,456	0	0	0	496	03/15/2034
36201Y-V9-4	GNMA 1 POOL NO 607340 6.000% 06/15/33		12/01/2012	Paydown		8,892	8,892	9,159	9,144	0	(252)	0	(252)	0	8,892	0	0	0	292	06/15/2033
36202A-GE-1	GNMA POOL NO 000197 12.000% 09/20/14		12/01/2012	Paydown		392	392	362	379	0	13	0	13	0	392	0	0	0	26	09/20/2014
36202D-2V-2	GNMA 2 POOL NO 003488 5.500% 12/20/33		12/01/2012	Paydown		720,419	720,419	727,578	727,072	0	(6,653)	0	(6,653)	0	720,419	0	0	0	22,626	12/20/2033
36202D-6F-3	GNMA 2 POOL NO 003570 6.000% 06/20/34		12/01/2012	Paydown		713,203	713,203	733,639	732,759	0	(19,557)	0	(19,557)	0	713,203	0	0	0	23,859	06/20/2034
36202F-X8-4	GNMA POOL NO 005203 4.000% 10/20/41		12/01/2012	Paydown		7,948,565	7,948,565	8,452,112	8,450,306	0	(501,741)	0	(501,741)	0	7,948,565	0	0	0	215,886	10/20/2041
36202S-DK-1	GNMA 1 POOL NO 607706 6.000% 02/15/33		12/01/2012	Paydown		39,266	39,266	39,174	39,174	0	92	0	92	0	39,266	0	0	0	1,010	02/15/2033
36202S-ST-6	GNMA 1 POOL NO 608130 6.000% 03/15/33		12/01/2012	Paydown		17,690	17,690	17,974	17,958	0	(267)	0	(267)	0	17,690	0	0	0	394	03/15/2033
36202T-DR-4	GNMA POOL NO 608612 5.500% 05/15/34		12/01/2012	Paydown		66,920	66,920	65,325	65,412	0	1,508	0	1,508	0	66,920	0	0	0	1,520	05/15/2034
36202T-EM-4	GNMA POOL NO 608640 5.500% 07/15/34		12/01/2012	Paydown		84,231	84,231	82,224	82,323	0	1,909	0	1,909	0	84,231	0	0	0	620	07/15/2034
36202T-P5-9	GNMA POOL NO 608944 5.500% 06/15/36		12/01/2012	Paydown		70,380	70,380	68,686	68,752	0	1,627	0	1,627	0	70,380	0	0	0	1,428	06/15/2036
36202U-3S-0	GNMA POOL NO 610209 6.000% 05/15/33		12/01/2012	Paydown		17,900	17,900	18,175	18,167	0	(267)	0	(267)	0	17,900	0	0	0	282	05/15/2033
36202U-DB-6	GNMA POOL NO 609498 6.000% 10/15/33		12/01/2012	Paydown		5,732	5,732	5,821	5,819	0	(87)	0	(87)	0	5,732	0	0	0	190	10/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202U-FZ-1	GNMA POOL NO 609584 5.500% 04/15/34		12/01/2012	Paydown		15,426	15,426	15,059	15,071	0	355	0	355	0	15,426	0	0	0	552	04/15/2034
36202U-HU-0	GNMA POOL NO 609643 6.000% 05/15/33		12/01/2012	Paydown		4,379	4,379	4,447	4,446	0	(67)	0	(67)	0	4,379	0	0	0	148	05/15/2033
36202W-AV-1	GNMA POOL NO 611220 5.500% 06/15/34		12/01/2012	Paydown		13,161	13,161	12,847	12,857	0	304	0	304	0	13,161	0	0	0	576	06/15/2034
36203A-D9-4	GNMA 1 POOL NO 343128 7.000% 12/15/22		12/01/2012	Paydown		1,640	1,640	1,575	1,587	0	53	0	53	0	1,640	0	0	0	28	12/15/2022
36203A-EB-8	GNMA 1 POOL NO 343130 7.500% 12/15/22		12/01/2012	Paydown		1,300	1,300	1,353	1,342	0	(42)	0	(42)	0	1,300	0	0	0	53	12/15/2022
36203A-EM-4	GNMA 1 POOL NO 343140 7.000% 12/15/22		12/01/2012	Paydown		2,027	2,027	1,848	1,880	0	147	0	147	0	2,027	0	0	0	32	12/15/2022
36203A-GQ-3	GNMA 1 POOL NO 343207 7.000% 04/15/23		12/01/2012	Paydown		90	90	91	91	0	(1)	0	(1)	0	90	0	0	0	2	04/15/2023
36203A-MH-6	GNMA 1 POOL NO 343360 7.000% 05/15/23		12/01/2012	Paydown		98	98	97	97	0	1	0	1	0	98	0	0	0	4	05/15/2023
36203A-TM-8	GNMA 1 POOL NO 343556 7.000% 04/15/23		12/01/2012	Paydown		1,534	1,534	1,514	1,517	0	17	0	17	0	1,534	0	0	0	31	04/15/2023
36203A-VZ-6	GNMA 1 POOL NO 343632 7.000% 07/15/23		12/01/2012	Paydown		4,621	4,621	4,558	4,568	0	53	0	53	0	4,621	0	0	0	192	07/15/2023
36203B-J3-9	GNMA 1 POOL NO 344182 8.000% 12/15/22		12/01/2012	Paydown		8,586	8,586	8,727	8,709	0	(123)	0	(123)	0	8,586	0	0	0	345	12/15/2022
36203B-J5-4	GNMA 1 POOL NO 344184 7.000% 12/15/22		12/01/2012	Paydown		5,369	5,369	5,438	5,421	0	(51)	0	(51)	0	5,369	0	0	0	246	12/15/2022
36203B-KH-6	GNMA 1 POOL NO 344196 7.000% 01/15/23		12/01/2012	Paydown		7,111	7,111	7,020	7,029	0	82	0	82	0	7,111	0	0	0	137	01/15/2023
36203B-KQ-6	GNMA 1 POOL NO 344203 7.000% 01/15/23		12/01/2012	Paydown		3,562	3,562	3,515	3,520	0	42	0	42	0	3,562	0	0	0	217	01/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233 8.000% 02/15/23		12/01/2012	Paydown		9,236	9,236	9,605	9,548	0	(312)	0	(312)	0	9,236	0	0	0	513	02/15/2023
36203B-UC-6	GNMA 1 POOL NO 344479 7.500% 05/15/23		12/01/2012	Paydown		3,956	3,956	3,941	3,942	0	15	0	15	0	3,956	0	0	0	214	05/15/2023
36203C-4K-5	GNMA 1 POOL NO 345626 7.500% 03/15/24		12/01/2012	Paydown		99	99	99	99	0	0	0	0	0	99	0	0	0	4	03/15/2024
36203C-HL-9	GNMA 1 POOL NO 345035 7.500% 09/15/23		12/01/2012	Paydown		2,698	2,698	2,797	2,778	0	(80)	0	(80)	0	2,698	0	0	0	114	09/15/2023
36203C-HN-5	GNMA 1 POOL NO 345037 7.500% 10/15/23		12/01/2012	Paydown		228	228	227	227	0	1	0	1	0	228	0	0	0	9	10/15/2023
36203C-JR-4	GNMA 1 POOL NO 345072 7.000% 12/15/23		12/01/2012	Paydown		10,206	10,206	10,296	10,273	0	(68)	0	(68)	0	10,206	0	0	0	355	12/15/2023
36203C-Q2-1	GNMA 1 POOL NO 345273 7.000% 04/15/23		12/01/2012	Paydown		1,299	1,299	1,282	1,284	0	15	0	15	0	1,299	0	0	0	43	04/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330 7.000% 06/15/23		12/01/2012	Paydown		3,672	3,672	3,623	3,629	0	43	0	43	0	3,672	0	0	0	140	06/15/2023
36203C-SW-3	GNMA 1 POOL NO 345333 7.500% 07/15/23		12/01/2012	Paydown		3,884	3,884	3,732	3,748	0	136	0	136	0	3,884	0	0	0	147	07/15/2023
36203C-ZG-0	GNMA 1 POOL NO 345543 7.000% 02/15/24		12/01/2012	Paydown		3,717	3,717	3,818	3,799	0	(82)	0	(82)	0	3,717	0	0	0	181	02/15/2024
36203D-4U-1	GNMA 1 POOL NO 346535 8.000% 04/15/23		12/01/2012	Paydown		530	530	555	550	0	(21)	0	(21)	0	530	0	0	0	23	04/15/2023
36203D-EC-0	GNMA 1 POOL NO 345831 7.000% 09/15/23		12/01/2012	Paydown		4,572	4,572	4,599	4,596	0	(24)	0	(24)	0	4,572	0	0	0	263	09/15/2023
36203D-F2-1	GNMA 1 POOL NO 345885 7.000% 09/15/23		12/01/2012	Paydown		3,552	3,552	3,505	3,511	0	41	0	41	0	3,552	0	0	0	183	09/15/2023
36203D-HL-7	GNMA 1 POOL NO 345935 7.000% 02/15/24		12/01/2012	Paydown		6,955	6,955	6,895	6,901	0	54	0	54	0	6,955	0	0	0	265	02/15/2024
36203D-JM-3	GNMA 1 POOL NO 345968 7.000% 11/15/23		12/01/2012	Paydown		1,116	1,116	1,124	1,122	0	(6)	0	(6)	0	1,116	0	0	0	46	11/15/2023
36203D-M8-0	GNMA 1 POOL NO 346083 7.500% 03/15/23		12/01/2012	Paydown		7,998	7,998	7,582	7,666	0	332	0	332	0	7,998	0	0	0	495	03/15/2023
36203D-MG-2	GNMA 1 POOL NO 346059 7.000% 12/15/23		12/01/2012	Paydown		1,770	1,770	1,782	1,779	0	(10)	0	(10)	0	1,770	0	0	0	68	12/15/2023
36203D-MH-0	GNMA 1 POOL NO 346060 7.000% 12/15/23		12/01/2012	Paydown		4,452	4,452	4,482	4,474	0	(22)	0	(22)	0	4,452	0	0	0	142	12/15/2023
36203D-R4-4	GNMA 1 POOL NO 346207 7.000% 12/15/22		12/01/2012	Paydown		14,744	14,744	14,334	14,406	0	338	0	338	0	14,744	0	0	0	268	12/15/2022
36203D-RN-2	GNMA 1 POOL NO 346193 7.000% 12/15/22		12/01/2012	Paydown		1,444	1,444	1,464	1,458	0	(14)	0	(14)	0	1,444	0	0	0	56	12/15/2022
36203E-6E-3	GNMA POOL NO 347469 7.000% 06/15/23		12/01/2012	Paydown		1,234	1,234	1,218	1,220	0	15	0	15	0	1,234	0	0	0	47	06/15/2023
36203E-6W-3	GNMA POOL NO 347485 7.000% 08/15/23		12/01/2012	Paydown		20,853	20,853	20,576	20,628	0	225	0	225	0	20,853	0	0	0	712	08/15/2023
36203E-AY-4	GNMA POOL NO 346623 7.000% 06/15/23		12/01/2012	Paydown		560	560	564	563	0	(3)	0	(3)	0	560	0	0	0	13	06/15/2023
36203E-BL-1	GNMA POOL NO 346643 7.000% 07/15/23		12/01/2012	Paydown		4,092	4,092	4,039	4,044	0	48	0	48	0	4,092	0	0	0	227	07/15/2023
36203E-DG-0	GNMA POOL NO 346703 7.500% 08/15/23		12/01/2012	Paydown		859	859	889	883	0	(25)	0	(25)	0	859	0	0	0	35	08/15/2023
36203E-MJ-4	GNMA POOL NO 346961 7.000% 12/15/23		12/01/2012	Paydown		372	372	367	368	0	4	0	4	0	372	0	0	0	12	12/15/2023
36203F-FG-5	GNMA 1 POOL NO 347667 7.000% 07/15/23		12/01/2012	Paydown		1,332	1,332	1,315	1,317	0	15	0	15	0	1,332	0	0	0	51	07/15/2023
36203F-FT-7	GNMA 1 POOL NO 347678 7.500% 08/15/23		12/01/2012	Paydown		136	136	142	141	0	(5)	0	(5)	0	136	0	0	0	5	08/15/2023
36203F-MK-8	GNMA 1 POOL NO 347862 7.500% 05/15/23		12/01/2012	Paydown		179	179	187	186	0	(7)	0	(7)	0	179	0	0	0	7	05/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2012	Paydown		1,140	1,140	1,125	1,127	0	13	0	13	0	1,140	0	0	0	44	06/15/2023
36203F-WD-3	GNMA 1 POOL NO 348144 7.000% 07/15/23		12/01/2012	Paydown		1,030	1,030	1,040	1,038	0	(7)	0	(7)	0	1,030	0	0	0	39	07/15/2023
36203F-WR-2	GNMA 1 POOL NO 348156 7.000% 07/15/23		12/01/2012	Paydown		483	483	477	478	0	6	0	6	0	483	0	0	0	17	07/15/2023
36203G-6U-2	GNMA 1 POOL NO 349283 8.500% 01/15/23		12/01/2012	Paydown		156	156	165	163	0	(7)	0	(7)	0	156	0	0	0	7	01/15/2023
36203G-D3-4	GNMA 1 POOL NO 348522 7.500% 07/15/23		12/01/2012	Paydown		4,468	4,468	4,451	4,452	0	15	0	15	0	4,468	0	0	0	146	07/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2012	Paydown		34	34	32	32	0	2	0	2	0	34	0	0	0	2	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689 7.500% 05/15/23		12/01/2012	Paydown		37	37	35	35	0	1	0	1	0	37	0	0	0	2	05/15/2023
36203G-KT-9	GNMA 1 POOL NO 348706 7.000% 06/15/23		12/01/2012	Paydown		51	51	52	52	0	0	0	0	0	51	0	0	0	2	06/15/2023
36203G-N6-6	GNMA 1 POOL NO 348813 7.500% 06/15/23		12/01/2012	Paydown		814	814	820	819	0	(5)	0	(5)	0	814	0	0	0	20	06/15/2023
36203G-NV-1	GNMA 1 POOL NO 348804 8.000% 05/15/23		12/01/2012	Paydown		485	485	503	501	0	(16)	0	(16)	0	485	0	0	0	21	05/15/2023
36203G-P9-8	GNMA 1 POOL NO 348848 7.000% 06/15/23		12/01/2012	Paydown		347	347	350	349	0	(2)	0	(2)	0	347	0	0	0	13	06/15/2023
36203G-PG-2	GNMA 1 POOL NO 348823 7.000% 06/15/23		12/01/2012	Paydown		3,321	3,321	3,278	3,282	0	39	0	39	0	3,321	0	0	0	99	06/15/2023
36203G-SU-8	GNMA 1 POOL NO 348931 7.000% 08/15/23		12/01/2012	Paydown		18,393	18,393	18,148	18,180	0	213	0	213	0	18,393	0	0	0	1,014	08/15/2023
36203G-T6-0	GNMA 1 POOL NO 348973 8.500% 05/15/23		12/01/2012	Paydown		601	601	608	606	0	(5)	0	(5)	0	601	0	0	0	28	05/15/2023
36203H-C3-3	GNMA 1 POOL NO 349390 7.000% 06/15/23		12/01/2012	Paydown		2,669	2,669	2,634	2,639	0	30	0	30	0	2,669	0	0	0	90	06/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203H-CU-3	GNMA 1 POOL NO 349383 7.000% 06/15/23		12/01/2012	Paydown		342	342	337	337	0	4	0	4	0	342	0	0	0	13	06/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2012	Paydown		187	187	179	180	0	7	0	7	0	187	0	0	0	8	04/15/2023
36203H-QA-2	GNMA 1 POOL NO 349749 8.500% 03/15/23		12/01/2012	Paydown		1,414	1,414	1,447	1,442	0	(28)	0	(28)	0	1,414	0	0	0	66	03/15/2023
36203H-YN-5	GNMA 1 POOL NO 350017 7.500% 02/15/23		12/01/2012	Paydown		836	836	832	832	0	3	0	3	0	836	0	0	0	34	02/15/2023
36203J-DG-9	GNMA POOL NO 350303 7.000% 04/15/23		12/01/2012	Paydown		1,355	1,355	1,337	1,339	0	16	0	16	0	1,355	0	0	0	52	04/15/2023
36203J-JY-4	GNMA POOL NO 350479 7.000% 05/15/23		12/01/2012	Paydown		602	602	594	595	0	7	0	7	0	602	0	0	0	23	05/15/2023
36203J-U9-6	GNMA POOL NO 350808 7.000% 08/15/23		12/01/2012	Paydown		1,847	1,847	1,823	1,826	0	21	0	21	0	1,847	0	0	0	83	08/15/2023
36203K-A2-0	GNMA 1 POOL NO 351125 7.500% 07/15/23		12/01/2012	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	2	07/15/2023
36203K-CL-6	GNMA 1 POOL NO 351175 7.000% 09/15/23		12/01/2012	Paydown		584	584	577	578	0	7	0	7	0	584	0	0	0	23	09/15/2023
36203K-K6-0	GNMA 1 POOL NO 351417 7.000% 01/15/24		12/01/2012	Paydown		3,957	3,957	3,983	3,977	0	(21)	0	(21)	0	3,957	0	0	0	132	01/15/2024
36203K-LU-6	GNMA 1 POOL NO 351439 7.500% 02/15/24		12/01/2012	Paydown		599	599	597	597	0	2	0	2	0	599	0	0	0	25	02/15/2024
36203K-QW-7	GNMA 1 POOL NO 351569 7.000% 11/15/23		12/01/2012	Paydown		123	123	123	123	0	(1)	0	(1)	0	123	0	0	0	5	11/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604 7.500% 03/15/23		12/01/2012	Paydown		800	800	797	797	0	3	0	3	0	800	0	0	0	57	03/15/2023
36203L-BT-8	GNMA 1 POOL NO 352050 7.000% 10/15/23		12/01/2012	Paydown		1,075	1,075	1,061	1,063	0	13	0	13	0	1,075	0	0	0	40	10/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		12/01/2012	Paydown		960	960	967	966	0	(5)	0	(5)	0	960	0	0	0	50	08/15/2023
36203L-DX-7	GNMA 1 POOL NO 352118 8.000% 08/15/23		12/01/2012	Paydown		178	178	187	186	0	(8)	0	(8)	0	178	0	0	0	8	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2012	Paydown		34,055	34,055	35,423	35,238	0	(1,183)	0	(1,183)	0	34,055	0	0	0	1,335	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188 7.500% 04/15/23		12/01/2012	Paydown		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	1	04/15/2023
36203L-F8-0	GNMA 1 POOL NO 352191 7.000% 05/15/23		12/01/2012	Paydown		1,400	1,400	1,382	1,383	0	17	0	17	0	1,400	0	0	0	77	05/15/2023
36203L-FK-3	GNMA 1 POOL NO 352170 8.000% 06/15/23		12/01/2012	Paydown		110	110	115	115	0	(4)	0	(4)	0	110	0	0	0	5	06/15/2023
36203L-GC-0	GNMA 1 POOL NO 352195 8.000% 05/15/23		12/01/2012	Paydown		1,120	1,120	1,173	1,165	0	(44)	0	(44)	0	1,120	0	0	0	53	05/15/2023
36203L-H8-8	GNMA 1 POOL NO 352255 8.000% 05/15/23		12/01/2012	Paydown		34	34	35	34	0	(1)	0	(1)	0	34	0	0	0	2	05/15/2023
36203L-WJ-7	GNMA 1 POOL NO 352649 8.000% 04/15/23		12/01/2012	Paydown		427	427	451	446	0	(20)	0	(20)	0	427	0	0	0	19	04/15/2023
36203L-XQ-0	GNMA 1 POOL NO 352687 7.000% 06/15/23		12/01/2012	Paydown		2,660	2,660	2,624	2,630	0	30	0	30	0	2,660	0	0	0	145	06/15/2023
36203L-YF-3	GNMA 1 POOL NO 352710 7.000% 07/15/23		12/01/2012	Paydown		2,338	2,338	2,307	2,311	0	27	0	27	0	2,338	0	0	0	103	07/15/2023
36203M-ES-5	GNMA 1 POOL NO 353045 8.000% 07/15/24		12/01/2012	Paydown		3,828	3,828	3,996	3,972	0	(144)	0	(144)	0	3,828	0	0	0	219	07/15/2024
36203M-JK-7	GNMA 1 POOL NO 353166 7.500% 03/15/30		12/01/2012	Paydown		1,397	1,397	1,354	1,355	0	41	0	41	0	1,397	0	0	0	58	03/15/2030
36203M-JN-1	GNMA 1 POOL NO 353169 7.000% 12/15/23		12/01/2012	Paydown		2,576	2,576	2,542	2,548	0	28	0	28	0	2,576	0	0	0	88	12/15/2023
36203M-M9-8	GNMA 1 POOL NO 353284 7.500% 05/15/23		12/01/2012	Paydown		212	212	212	212	0	1	0	1	0	212	0	0	0	9	05/15/2023
36203M-P8-7	GNMA 1 POOL NO 353347 8.000% 08/15/24		12/01/2012	Paydown		656	656	687	683	0	(26)	0	(26)	0	656	0	0	0	29	08/15/2024
36203M-RC-6	GNMA 1 POOL NO 353383 8.000% 05/15/25		12/01/2012	Paydown		69	69	72	72	0	(3)	0	(3)	0	69	0	0	0	3	05/15/2025
36203M-RW-2	GNMA 1 POOL NO 353401 8.000% 08/15/25		12/01/2012	Paydown		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	2	08/15/2025
36203M-RZ-5	GNMA 1 POOL NO 353404 7.500% 09/15/25		12/01/2012	Paydown		711	711	734	732	0	(21)	0	(21)	0	711	0	0	0	5	09/15/2025
36203N-3E-6	GNMA 1 POOL NO 354597 8.000% 06/15/23		12/01/2012	Paydown		8,982	8,982	9,410	9,334	0	(352)	0	(352)	0	8,982	0	0	0	394	06/15/2023
36203N-5M-6	GNMA 1 POOL NO 354652 7.000% 09/15/23		12/01/2012	Paydown		2,644	2,644	2,609	2,612	0	31	0	31	0	2,644	0	0	0	123	09/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2012	Paydown		2,352	2,352	2,321	2,324	0	28	0	28	0	2,352	0	0	0	90	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2012	Paydown		35,073	35,073	35,298	35,258	0	(185)	0	(185)	0	35,073	0	0	0	1,197	10/15/2023
36203N-6W-3	GNMA 1 POOL NO 354685 7.000% 11/15/23		12/01/2012	Paydown		8,868	8,868	8,922	8,915	0	(47)	0	(47)	0	8,868	0	0	0	378	11/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2012	Paydown		65	65	68	67	0	(2)	0	(2)	0	65	0	0	0	3	11/15/2023
36203N-G8-5	GNMA 1 POOL NO 354023 7.000% 05/15/23		12/01/2012	Paydown		5,209	5,209	5,140	5,154	0	54	0	54	0	5,209	0	0	0	200	05/15/2023
36203N-SD-1	GNMA 1 POOL NO 354316 7.000% 06/15/23		12/01/2012	Paydown		10,733	10,733	10,590	10,611	0	122	0	122	0	10,733	0	0	0	732	06/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		12/01/2012	Paydown		3,245	3,245	3,201	3,207	0	37	0	37	0	3,245	0	0	0	111	06/15/2023
36203N-TD-0	GNMA 1 POOL NO 354348 8.500% 01/15/23		12/01/2012	Paydown		408	408	421	418	0	(10)	0	(10)	0	408	0	0	0	19	01/15/2023
36203P-A6-0	GNMA 1 POOL NO 354729 7.500% 01/15/24		12/01/2012	Paydown		777	777	806	801	0	(23)	0	(23)	0	777	0	0	0	31	01/15/2024
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2012	Paydown		518	518	521	521	0	(3)	0	(3)	0	518	0	0	0	13	01/15/2024
36203P-CR-2	GNMA 1 POOL NO 354780 7.000% 03/15/24		12/01/2012	Paydown		3,802	3,802	3,900	3,881	0	(79)	0	(79)	0	3,802	0	0	0	160	03/15/2024
36203P-CS-0	GNMA 1 POOL NO 354781 7.500% 03/15/24		12/01/2012	Paydown		512	512	531	528	0	(16)	0	(16)	0	512	0	0	0	20	03/15/2024
36203P-DB-6	GNMA 1 POOL NO 354798 7.000% 04/15/24		12/01/2012	Paydown		413	413	424	422	0	(9)	0	(9)	0	413	0	0	0	10	04/15/2024
36203P-E6-6	GNMA 1 POOL NO 354857 8.000% 07/15/24		12/01/2012	Paydown		4,886	4,886	5,109	5,076	0	(190)	0	(190)	0	4,886	0	0	0	241	07/15/2024
36203P-MH-3	GNMA 1 POOL NO 355060 7.000% 03/15/24		12/01/2012	Paydown		3,628	3,628	3,652	3,645	0	(17)	0	(17)	0	3,628	0	0	0	133	03/15/2024
36203P-W5-8	GNMA 1 POOL NO 355368 8.000% 11/15/21		12/01/2012	Paydown		486	486	507	502	0	(16)	0	(16)	0	486	0	0	0	21	11/15/2021
36203Q-4A-6	GNMA POOL NO 356417 8.000% 05/15/23		12/01/2012	Paydown		1,100	1,100	1,143	1,135	0	(35)	0	(35)	0	1,100	0	0	0	48	05/15/2023
36203Q-EH-0	GNMA POOL NO 355736 7.000% 07/15/23		12/01/2012	Paydown		451	451	445	446	0	5	0	5	0	451	0	0	0	17	07/15/2023
36203R-4F-3	GNMA 1 POOL NO 357322 7.000% 09/15/23		12/01/2012	Paydown		1,042	1,042	1,049	1,048	0	(6)	0	(6)	0	1,042	0	0	0	49	09/15/2023
36203R-4X-4	GNMA 1 POOL NO 357338 7.000% 10/15/23		12/01/2012	Paydown		646	646	637	638	0	7	0	7	0	646	0	0	0	25	10/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672 7.500% 07/15/23		12/01/2012	Paydown		33	33	31	31	0	1	0	1	0	33	0	0	0	2	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		12/01/2012	Paydown		9,064	9,064	8,941	8,958	0	106	0	106	0	9,064	0	0	0	346	09/15/2023
36203R-L2-3	GNMA 1 POOL NO 356845 7.000% 05/15/23		12/01/2012	Paydown		1,059	1,059	1,045	1,047	0	12	0	12	0	1,059	0	0	0	39	05/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203R-M3-0	GNMA 1 POOL NO 356878 7.000% 05/15/23		12/01/2012	Paydown		2,017	2,017	2,029	2,028	0	(11)	0	(11)	0	2,017	0	0	0	83	05/15/2023
36203R-SP-5	GNMA 1 POOL NO 357026 7.000% 07/15/23		12/01/2012	Paydown		4,778	4,778	4,714	4,723	0	54	0	54	0	4,778	0	0	0	211	07/15/2023
36203R-YS-2	GNMA 1 POOL NO 357221 7.500% 09/15/23		12/01/2012	Paydown		3,560	3,560	3,695	3,673	0	(113)	0	(113)	0	3,560	0	0	0	208	09/15/2023
36203R-ZZ-5	GNMA 1 POOL NO 357260 7.000% 09/15/23		12/01/2012	Paydown		942	942	930	931	0	11	0	11	0	942	0	0	0	34	09/15/2023
36203S-4K-0	GNMA 1 POOL NO 358226 7.000% 08/15/23		12/01/2012	Paydown		6,272	6,272	6,191	6,198	0	74	0	74	0	6,272	0	0	0	294	08/15/2023
36203S-P6-8	GNMA 1 POOL NO 357845 8.000% 08/15/23		12/01/2012	Paydown		2,108	2,108	2,223	2,204	0	(96)	0	(96)	0	2,108	0	0	0	86	08/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		12/01/2012	Paydown		746	746	736	737	0	9	0	9	0	746	0	0	0	29	07/15/2023
36203S-YL-5	GNMA 1 POOL NO 358115 7.000% 07/15/23		12/01/2012	Paydown		24,787	24,787	24,462	24,511	0	276	0	276	0	24,787	0	0	0	612	07/15/2023
36203T-3D-5	GNMA 1 POOL NO 359096 7.000% 07/15/23		12/01/2012	Paydown		4,659	4,659	4,599	4,605	0	54	0	54	0	4,659	0	0	0	279	07/15/2023
36203T-3N-3	GNMA 1 POOL NO 359105 8.000% 07/15/23		12/01/2012	Paydown		4,701	4,701	5,010	4,944	0	(243)	0	(243)	0	4,701	0	0	0	109	07/15/2023
36203T-3T-0	GNMA 1 POOL NO 359110 7.000% 08/15/23		12/01/2012	Paydown		2,374	2,374	2,342	2,347	0	27	0	27	0	2,374	0	0	0	106	08/15/2023
36203T-M6-9	GNMA 1 POOL NO 358681 7.000% 08/15/23		12/01/2012	Paydown		3,037	3,037	2,996	3,004	0	33	0	33	0	3,037	0	0	0	117	08/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673 7.000% 07/15/23		12/01/2012	Paydown		624	624	628	627	0	(3)	0	(3)	0	624	0	0	0	24	07/15/2023
36203T-ND-3	GNMA 1 POOL NO 358688 7.500% 08/15/23		12/01/2012	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	08/15/2023
36203T-PD-1	GNMA 1 POOL NO 358720 7.000% 12/15/23		12/01/2012	Paydown		633	633	637	636	0	(3)	0	(3)	0	633	0	0	0	24	12/15/2023
36203T-PT-6	GNMA 1 POOL NO 358734 7.500% 09/15/23		12/01/2012	Paydown		267	267	272	271	0	(4)	0	(4)	0	267	0	0	0	11	09/15/2023
36203T-QB-4	GNMA 1 POOL NO 358750 8.000% 10/15/23		12/01/2012	Paydown		3,453	3,453	3,604	3,573	0	(120)	0	(120)	0	3,453	0	0	0	173	10/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2012	Paydown		1,661	1,661	1,638	1,642	0	19	0	19	0	1,661	0	0	0	65	10/15/2023
36203T-WH-4	GNMA 1 POOL NO 358948 7.500% 06/15/23		12/01/2012	Paydown		170	170	169	169	0	1	0	1	0	170	0	0	0	7	06/15/2023
36203T-XS-9	GNMA 1 POOL NO 358989 7.000% 06/15/23		12/01/2012	Paydown		429	429	432	431	0	(2)	0	(2)	0	429	0	0	0	17	06/15/2023
36203U-2S-0	GNMA 1 POOL NO 359985 7.000% 01/15/24		12/01/2012	Paydown		673	673	690	687	0	(15)	0	(15)	0	673	0	0	0	26	01/15/2024
36203U-GF-3	GNMA 1 POOL NO 359398 8.000% 08/15/23		12/01/2012	Paydown		2,243	2,243	2,349	2,332	0	(89)	0	(89)	0	2,243	0	0	0	98	08/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425 8.500% 09/15/23		12/01/2012	Paydown		28	28	29	28	0	(1)	0	(1)	0	28	0	0	0	2	09/15/2023
36203U-J7-8	GNMA 1 POOL NO 359486 7.500% 04/15/24		12/01/2012	Paydown		189	189	188	189	0	1	0	1	0	189	0	0	0	8	04/15/2024
36203U-JV-5	GNMA 1 POOL NO 359476 7.500% 02/15/24		06/01/2012	Paydown		2,373	2,373	2,363	2,364	0	10	0	10	0	2,373	0	0	0	86	02/15/2024
36203U-K4-3	GNMA 1 POOL NO 359515 7.500% 05/15/24		12/01/2012	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	05/15/2024
36203U-KJ-0	GNMA 1 POOL NO 359497 7.000% 04/15/24		12/01/2012	Paydown		103	103	104	104	0	(1)	0	(1)	0	103	0	0	0	4	04/15/2024
36203U-N3-2	GNMA 1 POOL NO 359610 7.000% 08/15/23		12/01/2012	Paydown		217	217	218	218	0	(1)	0	(1)	0	217	0	0	0	8	08/15/2023
36203U-U4-2	GNMA 1 POOL NO 359803 7.000% 08/15/23		12/01/2012	Paydown		1,989	1,989	1,963	1,967	0	22	0	22	0	1,989	0	0	0	85	08/15/2023
36203U-XX-5	GNMA 1 POOL NO 359894 7.500% 10/15/23		12/01/2012	Paydown		1,423	1,423	1,444	1,440	0	(17)	0	(17)	0	1,423	0	0	0	26	10/15/2023
36203U-Y8-9	GNMA 1 POOL NO 359935 7.000% 11/15/23		12/01/2012	Paydown		2,091	2,091	2,064	2,066	0	25	0	25	0	2,091	0	0	0	108	11/15/2023
36203U-Z5-4	GNMA 1 POOL NO 359964 7.500% 12/15/23		12/01/2012	Paydown		1,110	1,110	1,106	1,106	0	4	0	4	0	1,110	0	0	0	59	12/15/2023
36203V-4M-9	GNMA 1 POOL NO 360928 7.000% 07/15/23		12/01/2012	Paydown		1,179	1,179	1,165	1,166	0	13	0	13	0	1,179	0	0	0	45	07/15/2023
36203V-CD-0	GNMA 1 POOL NO 360168 7.500% 08/15/23		12/01/2012	Paydown		248	248	249	249	0	(2)	0	(2)	0	248	0	0	0	10	08/15/2023
36203V-E2-2	GNMA 1 POOL NO 360253 7.500% 06/15/24		12/01/2012	Paydown		646	646	644	644	0	2	0	2	0	646	0	0	0	27	06/15/2024
36203V-MX-5	GNMA 1 POOL NO 360474 7.000% 01/15/24		12/01/2012	Paydown		15,662	15,662	15,768	15,738	0	(76)	0	(76)	0	15,662	0	0	0	700	01/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2012	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	04/15/2024
36203V-UM-0	GNMA 1 POOL NO 360688 7.000% 06/15/23		12/01/2012	Paydown		199	199	201	200	0	(1)	0	(1)	0	199	0	0	0	8	06/15/2023
36203V-YJ-3	GNMA 1 POOL NO 360813 7.000% 03/15/24		12/01/2012	Paydown		747	747	752	751	0	(4)	0	(4)	0	747	0	0	0	32	03/15/2024
36203V-ZX-1	GNMA 1 POOL NO 360858 7.000% 04/15/24		12/01/2012	Paydown		2,646	2,646	2,711	2,698	0	(52)	0	(52)	0	2,646	0	0	0	96	04/15/2024
36203W-2E-7	GNMA 1 POOL NO 361773 7.000% 02/15/22		12/01/2012	Paydown		1,602	1,602	1,639	1,629	0	(27)	0	(27)	0	1,602	0	0	0	80	02/15/2022
36203W-2J-6	GNMA 1 POOL NO 361777 7.000% 03/15/22		12/01/2012	Paydown		776	776	786	783	0	(7)	0	(7)	0	776	0	0	0	30	03/15/2022
36203W-2Z-0	GNMA 1 POOL NO 361792 7.000% 08/15/23		12/01/2012	Paydown		6,376	6,376	6,291	6,305	0	71	0	71	0	6,376	0	0	0	281	08/15/2023
36203W-N8-7	GNMA 1 POOL NO 361415 7.000% 03/15/24		12/01/2012	Paydown		4,338	4,338	4,445	4,426	0	(87)	0	(87)	0	4,338	0	0	0	113	03/15/2024
36203W-NX-2	GNMA 1 POOL NO 361406 7.000% 02/15/24		12/01/2012	Paydown		4,933	4,933	4,966	4,958	0	(25)	0	(25)	0	4,933	0	0	0	147	02/15/2024
36203W-PR-3	GNMA 1 POOL NO 361432 7.500% 05/15/24		12/01/2012	Paydown		5,129	5,129	5,063	5,070	0	59	0	59	0	5,129	0	0	0	246	05/15/2024
36203W-RC-4	GNMA 1 POOL NO 361483 7.500% 08/15/23		12/01/2012	Paydown		62	62	62	62	0	0	0	0	0	62	0	0	0	2	08/15/2023
36203W-VK-1	GNMA 1 POOL NO 361618 7.000% 11/15/25		12/01/2012	Paydown		609	609	617	616	0	(7)	0	(7)	0	609	0	0	0	23	11/15/2025
36203W-WR-5	GNMA 1 POOL NO 361656 7.500% 08/15/23		12/01/2012	Paydown		45	45	44	45	0	0	0	0	0	45	0	0	0	2	08/15/2023
36203X-4M-5	GNMA 1 POOL NO 362728 7.500% 01/15/24		12/01/2012	Paydown		881	881	912	906	0	(25)	0	(25)	0	881	0	0	0	36	01/15/2024
36203X-6G-6	GNMA 1 POOL NO 362771 7.000% 11/15/23		12/01/2012	Paydown		1,289	1,289	1,272	1,274	0	15	0	15	0	1,289	0	0	0	49	11/15/2023
36203X-E5-1	GNMA 1 POOL NO 362056 7.500% 06/15/23		12/01/2012	Paydown		7,391	7,391	7,365	7,366	0	25	0	25	0	7,391	0	0	0	275	06/15/2023
36203X-EF-9	GNMA 1 POOL NO 362034 7.000% 11/15/23		12/01/2012	Paydown		3,154	3,154	3,112	3,118	0	37	0	37	0	3,154	0	0	0	92	11/15/2023
36203X-GK-6	GNMA 1 POOL NO 362102 7.500% 09/15/23		12/01/2012	Paydown		143	143	147	147	0	(4)	0	(4)	0	143	0	0	0	3	09/15/2023
36203X-HR-0	GNMA 1 POOL NO 362140 7.500% 11/15/23		12/01/2012	Paydown		3,936	3,936	4,083	4,055	0	(118)	0	(118)	0	3,936	0	0	0	115	11/15/2023
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2012	Paydown		129	129	133	132	0	(3)	0	(3)	0	129	0	0	0	5	04/15/2024
36203X-MT-0	GNMA 1 POOL NO 362270 8.000% 05/15/24		12/01/2012	Paydown		3,608	3,608	3,760	3,731	0	(123)	0	(123)	0	3,608	0	0	0	157	05/15/2024
36203X-T9-7	GNMA 1 POOL NO 362476 7.000% 11/15/23		12/01/2012	Paydown		101	101	102	102	0	(1)	0	(1)	0	101	0	0	0	4	11/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203X-UT-1	GNMA 1 POOL NO 362494 7.000% 07/15/23		12/01/2012	Paydown		1,017	1,017	1,004	1,005	0	12	0	12	0	1,017	0	0	0	39	07/15/2023
36203Y-4J-0	GNMA 1 POOL NO 363625 8.000% 08/15/24		12/01/2012	Paydown		3,846	3,846	4,013	3,988	0	(142)	0	(142)	0	3,846	0	0	0	217	08/15/2024
36203Y-DU-5	GNMA 1 POOL NO 362915 7.000% 09/15/23		12/01/2012	Paydown		599	599	591	592	0	7	0	7	0	599	0	0	0	23	09/15/2023
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2012	Paydown		269	269	266	266	0	3	0	3	0	269	0	0	0	10	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136 7.500% 08/15/23		12/01/2012	Paydown		56	56	56	56	0	(1)	0	(1)	0	56	0	0	0	2	08/15/2023
36204A-6V-2	GNMA 1 POOL NO 364584 7.000% 08/15/23		12/01/2012	Paydown		167	167	165	165	0	2	0	2	0	167	0	0	0	6	08/15/2023
36204A-DV-4	GNMA 1 POOL NO 363816 7.000% 12/15/23		12/01/2012	Paydown		242	242	244	244	0	(1)	0	(1)	0	242	0	0	0	9	12/15/2023
36204A-EX-9	GNMA 1 POOL NO 363850 7.000% 08/15/23		12/01/2012	Paydown		2,026	2,026	1,999	2,004	0	23	0	23	0	2,026	0	0	0	78	08/15/2023
36204A-SV-8	GNMA 1 POOL NO 364232 7.000% 03/15/24		12/01/2012	Paydown		15,569	15,569	15,674	15,639	0	(70)	0	(70)	0	15,569	0	0	0	448	03/15/2024
36204B-5P-4	GNMA POOL NO 365454 7.000% 09/15/25		12/01/2012	Paydown		393	393	403	401	0	(9)	0	(9)	0	393	0	0	0	15	09/15/2025
36204B-5U-3	GNMA POOL NO 365459 7.500% 10/15/25		12/01/2012	Paydown		598	598	618	616	0	(17)	0	(17)	0	598	0	0	0	25	10/15/2025
36204B-DJ-9	GNMA POOL NO 364705 7.000% 10/15/23		12/01/2012	Paydown		8,138	8,138	8,030	8,047	0	91	0	91	0	8,138	0	0	0	302	10/15/2023
36204B-FN-8	GNMA POOL NO 364773 7.000% 11/15/23		12/01/2012	Paydown		2,441	2,441	2,409	2,413	0	28	0	28	0	2,441	0	0	0	77	11/15/2023
36204B-JG-9	GNMA POOL NO 364863 7.000% 01/15/24		12/01/2012	Paydown		2,851	2,851	2,899	2,887	0	(37)	0	(37)	0	2,851	0	0	0	110	01/15/2024
36204B-PZ-0	GNMA POOL NO 365040 7.000% 05/15/24		12/01/2012	Paydown		1,282	1,282	1,315	1,309	0	(26)	0	(26)	0	1,282	0	0	0	49	05/15/2024
36204B-QJ-5	GNMA POOL NO 365057 8.000% 06/15/24		12/01/2012	Paydown		494	494	512	508	0	(14)	0	(14)	0	494	0	0	0	22	06/15/2024
36204B-RM-7	GNMA POOL NO 365092 8.000% 07/15/24		12/01/2012	Paydown		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	07/15/2024
36204B-S8-7	GNMA POOL NO 365143 8.000% 09/15/24		12/01/2012	Paydown		1,993	1,993	2,089	2,070	0	(77)	0	(77)	0	1,993	0	0	0	87	09/15/2024
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2012	Paydown		1,165	1,165	1,149	1,152	0	14	0	14	0	1,165	0	0	0	47	09/15/2023
36204C-7M-7	GNMA 1 POOL NO 366400 7.000% 12/15/23		12/01/2012	Paydown		678	678	682	681	0	(3)	0	(3)	0	678	0	0	0	26	12/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		12/01/2012	Paydown		26	26	26	26	0	0	0	0	0	26	0	0	0	1	10/15/2023
36204C-NB-3	GNMA 1 POOL NO 365886 7.500% 09/15/23		12/01/2012	Paydown		306	306	294	296	0	10	0	10	0	306	0	0	0	13	09/15/2023
36204C-P4-7	GNMA 1 POOL NO 365943 7.000% 10/15/23		12/01/2012	Paydown		1,243	1,243	1,227	1,228	0	15	0	15	0	1,243	0	0	0	48	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		12/01/2012	Paydown		400	400	395	395	0	5	0	5	0	400	0	0	0	15	11/15/2023
36204C-PT-2	GNMA 1 POOL NO 365934 7.000% 11/15/23		12/01/2012	Paydown		557	557	561	560	0	(3)	0	(3)	0	557	0	0	0	20	11/15/2023
36204D-4X-4	GNMA 1 POOL NO 367238 7.000% 10/15/23		12/01/2012	Paydown		1,823	1,823	1,834	1,833	0	(10)	0	(10)	0	1,823	0	0	0	68	10/15/2023
36204D-AB-5	GNMA 1 POOL NO 366402 7.000% 01/15/24		12/01/2012	Paydown		1,131	1,131	1,139	1,137	0	(5)	0	(5)	0	1,131	0	0	0	44	01/15/2024
36204D-C7-2	GNMA 1 POOL NO 366494 8.000% 12/15/24		01/01/2012	Paydown		2,160	2,160	2,239	2,228	0	(68)	0	(68)	0	2,160	0	0	0	14	12/15/2024
36204D-MQ-9	GNMA 1 POOL NO 366767 7.000% 04/15/24		12/01/2012	Paydown		6,226	6,226	6,276	6,265	0	(39)	0	(39)	0	6,226	0	0	0	244	04/15/2024
36204D-NF-2	GNMA 1 POOL NO 366790 8.000% 05/15/24		12/01/2012	Paydown		717	717	746	743	0	(27)	0	(27)	0	717	0	0	0	46	05/15/2024
36204D-SC-4	GNMA 1 POOL NO 366915 8.000% 12/15/24		12/01/2012	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	12/15/2024
36204E-CK-1	GNMA 1 POOL NO 367374 7.500% 01/15/24		12/01/2012	Paydown		287	287	298	295	0	(9)	0	(9)	0	287	0	0	0	12	01/15/2024
36204E-E5-2	GNMA 1 POOL NO 367456 7.500% 06/15/24		05/01/2012	Paydown		4,117	4,117	4,131	4,127	0	(10)	0	(10)	0	4,117	0	0	0	127	06/15/2024
36204E-FX-0	GNMA 1 POOL NO 367482 7.000% 10/15/25		12/01/2012	Paydown		14,563	14,563	14,769	14,732	0	(169)	0	(169)	0	14,563	0	0	0	424	10/15/2025
36204E-GX-9	GNMA 1 POOL NO 367514 7.000% 11/15/23		12/01/2012	Paydown		752	752	757	755	0	(4)	0	(4)	0	752	0	0	0	29	11/15/2023
36204E-UW-5	GNMA 1 POOL NO 367897 8.000% 10/15/23		12/01/2012	Paydown		254	254	263	262	0	(9)	0	(9)	0	254	0	0	0	11	10/15/2023
36204E-Y5-0	GNMA 1 POOL NO 368032 7.500% 11/15/23		12/01/2012	Paydown		270	270	272	271	0	(2)	0	(2)	0	270	0	0	0	11	11/15/2023
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2012	Paydown		149	149	140	141	0	7	0	7	0	149	0	0	0	6	01/15/2024
36204F-FS-8	GNMA POOL NO 368377 7.000% 01/15/24		12/01/2012	Paydown		328	328	330	329	0	(2)	0	(2)	0	328	0	0	0	12	01/15/2024
36204F-SE-5	GNMA POOL NO 368717 7.500% 12/15/23		12/01/2012	Paydown		1,499	1,499	1,494	1,494	0	5	0	5	0	1,499	0	0	0	106	12/15/2023
36204F-V8-4	GNMA POOL NO 368839 7.000% 12/15/23		12/01/2012	Paydown		5,718	5,718	5,642	5,654	0	64	0	64	0	5,718	0	0	0	181	12/15/2023
36204F-VJ-0	GNMA POOL NO 368817 7.000% 10/15/23		12/01/2012	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	2	10/15/2023
36204G-4X-7	GNMA 1 POOL NO 369938 7.000% 12/15/23		12/01/2012	Paydown		778	778	783	782	0	(4)	0	(4)	0	778	0	0	0	30	12/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347 7.000% 10/15/23		12/01/2012	Paydown		392	392	387	387	0	5	0	5	0	392	0	0	0	15	10/15/2023
36204G-LC-4	GNMA 1 POOL NO 369423 7.000% 12/15/23		12/01/2012	Paydown		871	871	877	875	0	(4)	0	(4)	0	871	0	0	0	31	12/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2012	Paydown		40	40	42	42	0	(1)	0	(1)	0	40	0	0	0	2	09/15/2024
36204G-PH-9	GNMA 1 POOL NO 369524 8.000% 09/15/24		12/01/2012	Paydown		513	513	536	533	0	(21)	0	(21)	0	513	0	0	0	23	09/15/2024
36204G-UK-6	GNMA 1 POOL NO 369686 7.000% 12/15/23		12/01/2012	Paydown		4,958	4,958	4,991	4,983	0	(25)	0	(25)	0	4,958	0	0	0	120	12/15/2023
36204G-YD-8	GNMA 1 POOL NO 369808 7.000% 12/15/23		12/01/2012	Paydown		296	296	298	298	0	(2)	0	(2)	0	296	0	0	0	11	12/15/2023
36204H-5Q-9	GNMA 1 POOL NO 370855 7.000% 10/15/23		12/01/2012	Paydown		1,309	1,309	1,292	1,294	0	16	0	16	0	1,309	0	0	0	59	10/15/2023
36204H-F2-1	GNMA 1 POOL NO 370185 7.500% 12/15/23		12/01/2012	Paydown		36	36	38	37	0	(1)	0	(1)	0	36	0	0	0	2	12/15/2023
36204H-PG-9	GNMA 1 POOL NO 370423 8.000% 09/15/23		12/01/2012	Paydown		77	77	80	80	0	(3)	0	(3)	0	77	0	0	0	3	09/15/2023
36204H-QN-3	GNMA 1 POOL NO 370461 7.000% 12/15/23		12/01/2012	Paydown		185	185	182	182	0	2	0	2	0	185	0	0	0	7	12/15/2023
36204H-ZX-1	GNMA 1 POOL NO 370758 7.000% 10/15/23		12/01/2012	Paydown		1,222	1,222	1,206	1,209	0	14	0	14	0	1,222	0	0	0	48	10/15/2023
36204H-ZY-9	GNMA 1 POOL NO 370759 7.000% 10/15/23		12/01/2012	Paydown		4,581	4,581	4,522	4,528	0	53	0	53	0	4,581	0	0	0	116	10/15/2023
36204J-3B-0	GNMA 1 POOL NO 371694 7.500% 03/15/24		12/01/2012	Paydown		239	239	239	239	0	1	0	1	0	239	0	0	0	11	03/15/2024
36204J-DL-7	GNMA 1 POOL NO 371007 7.500% 01/15/24		12/01/2012	Paydown		1,212	1,212	1,257	1,249	0	(37)	0	(37)	0	1,212	0	0	0	50	01/15/2024
36204J-L3-8	GNMA 1 POOL NO 371246 7.000% 01/15/24		12/01/2012	Paydown		987	987	994	992	0	(5)	0	(5)	0	987	0	0	0	38	01/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36204J-L6-1	GNMA 1 POOL NO 371249 7.000% 01/15/24		12/01/2012	Paydown		1,582	1,582	1,593	1,590	0	(8)	0	(8)	0	1,582	0	0	0	19	01/15/2024
36204J-TY-2	GNMA 1 POOL NO 371467 7.500% 05/15/24		12/01/2012	Paydown		983	983	979	980	0	4	0	4	0	983	0	0	0	38	05/15/2024
36204J-ZD-1	GNMA 1 POOL NO 371640 7.000% 03/15/24		12/01/2012	Paydown		657	657	662	661	0	(4)	0	(4)	0	657	0	0	0	25	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2012	Paydown		302	302	313	312	0	(9)	0	(9)	0	302	0	0	0	14	06/15/2024
36204K-BN-2	GNMA 1 POOL NO 371845 7.500% 06/15/24		12/01/2012	Paydown		98	98	101	101	0	(3)	0	(3)	0	98	0	0	0	4	06/15/2024
36204K-MC-4	GNMA 1 POOL NO 372155 8.000% 09/15/24		12/01/2012	Paydown		1,649	1,649	1,719	1,708	0	(59)	0	(59)	0	1,649	0	0	0	72	09/15/2024
36204K-R3-9	GNMA 1 POOL NO 372306 7.000% 12/15/25		12/01/2012	Paydown		2,297	2,297	2,360	2,349	0	(52)	0	(52)	0	2,297	0	0	0	109	12/15/2025
36204K-RW-5	GNMA 1 POOL NO 372301 7.000% 11/15/25		12/01/2012	Paydown		1,648	1,648	1,674	1,670	0	(22)	0	(22)	0	1,648	0	0	0	28	11/15/2025
36204L-C8-2	GNMA 1 POOL NO 372795 7.000% 02/15/24		12/01/2012	Paydown		291	291	293	292	0	(1)	0	(1)	0	291	0	0	0	11	02/15/2024
36204L-C9-0	GNMA 1 POOL NO 372796 7.500% 02/15/24		12/01/2012	Paydown		641	641	664	661	0	(20)	0	(20)	0	641	0	0	0	21	02/15/2024
36204L-CQ-2	GNMA 1 POOL NO 372779 7.000% 01/15/24		12/01/2012	Paydown		755	755	761	759	0	(4)	0	(4)	0	755	0	0	0	29	01/15/2024
36204L-GH-8	GNMA 1 POOL NO 372900 7.000% 12/15/23		12/01/2012	Paydown		431	431	425	426	0	5	0	5	0	431	0	0	0	17	12/15/2023
36204L-KE-0	GNMA 1 POOL NO 372993 7.500% 04/15/24		12/01/2012	Paydown		130	130	135	134	0	(4)	0	(4)	0	130	0	0	0	6	04/15/2024
36204L-V4-0	GNMA 1 POOL NO 373335 7.500% 05/15/22		12/01/2012	Paydown		1,736	1,736	1,765	1,758	0	(21)	0	(21)	0	1,736	0	0	0	71	05/15/2022
36204L-V5-7	GNMA 1 POOL NO 373336 7.500% 05/15/22		12/01/2012	Paydown		2,175	2,175	2,166	2,167	0	9	0	9	0	2,175	0	0	0	89	05/15/2022
36204L-VX-6	GNMA 1 POOL NO 373330 7.500% 05/15/22		12/01/2012	Paydown		1,885	1,885	1,878	1,878	0	7	0	7	0	1,885	0	0	0	47	05/15/2022
36204L-WC-1	GNMA 1 POOL NO 373343 7.500% 06/15/22		12/01/2012	Paydown		437	437	436	436	0	2	0	2	0	437	0	0	0	16	06/15/2022
36204M-RW-1	GNMA 1 POOL NO 374101 7.500% 11/15/23		12/01/2012	Paydown		459	459	458	458	0	2	0	2	0	459	0	0	0	20	11/15/2023
36204M-VE-6	GNMA 1 POOL NO 374213 8.000% 11/15/24		12/01/2012	Paydown		556	556	582	580	0	(24)	0	(24)	0	556	0	0	0	24	11/15/2024
36204N-LP-0	GNMA 1 POOL NO 374834 8.000% 11/15/23		12/01/2012	Paydown		3,426	3,426	3,593	3,558	0	(132)	0	(132)	0	3,426	0	0	0	147	11/15/2023
36204N-MR-5	GNMA 1 POOL NO 374868 7.500% 01/15/24		12/01/2012	Paydown		2,847	2,847	2,836	2,837	0	11	0	11	0	2,847	0	0	0	82	01/15/2024
36204N-UM-7	GNMA 1 POOL NO 375088 7.000% 07/15/25		12/01/2012	Paydown		57	57	55	55	0	1	0	1	0	57	0	0	0	2	07/15/2025
36204N-WV-5	GNMA 1 POOL NO 375160 7.500% 10/15/23		12/01/2012	Paydown		2,697	2,697	2,790	2,769	0	(72)	0	(72)	0	2,697	0	0	0	111	10/15/2023
36204P-4H-2	GNMA 1 POOL NO 376224 7.000% 08/15/25		12/01/2012	Paydown		2,114	2,114	2,168	2,161	0	(47)	0	(47)	0	2,114	0	0	0	95	08/15/2025
36204P-RP-9	GNMA 1 POOL NO 375894 7.500% 06/15/24		12/01/2012	Paydown		74	74	76	76	0	(3)	0	(3)	0	74	0	0	0	3	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2012	Paydown		50	50	50	50	0	0	0	0	0	50	0	0	0	2	05/15/2024
36204P-Z9-6	GNMA 1 POOL NO 376168 8.000% 07/15/25		12/01/2012	Paydown		434	434	450	449	0	(15)	0	(15)	0	434	0	0	0	19	07/15/2025
36204P-ZE-5	GNMA 1 POOL NO 376141 8.000% 11/15/24		02/01/2012	Paydown		11,125	11,125	11,608	11,545	0	(419)	0	(419)	0	11,125	0	0	0	75	11/15/2024
36204Q-BQ-2	GNMA 1 POOL NO 376347 7.000% 12/15/23		12/01/2012	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	12/15/2023
36204Q-BR-0	GNMA 1 POOL NO 376348 7.000% 12/15/23		12/01/2012	Paydown		586	586	589	589	0	(3)	0	(3)	0	586	0	0	0	19	12/15/2023
36204Q-GV-6	GNMA 1 POOL NO 376512 7.000% 05/15/24		12/01/2012	Paydown		143	143	144	144	0	(1)	0	(1)	0	143	0	0	0	5	05/15/2024
36204Q-HP-8	GNMA 1 POOL NO 376538 7.000% 06/15/24		12/01/2012	Paydown		487	487	498	497	0	(10)	0	(10)	0	487	0	0	0	19	06/15/2024
36204Q-HQ-6	GNMA 1 POOL NO 376539 8.000% 06/15/24		12/01/2012	Paydown		181	181	189	188	0	(7)	0	(7)	0	181	0	0	0	12	06/15/2024
36204Q-VL-1	GNMA 1 POOL NO 376919 8.000% 09/15/24		12/01/2012	Paydown		2,073	2,073	2,151	2,138	0	(65)	0	(65)	0	2,073	0	0	0	91	09/15/2024
36204R-5P-9	GNMA POOL NO 378054 7.000% 12/15/23		12/01/2012	Paydown		597	597	589	590	0	7	0	7	0	597	0	0	0	23	12/15/2023
36204R-D3-9	GNMA POOL NO 377322 8.000% 10/15/24		12/01/2012	Paydown		81	81	84	84	0	(3)	0	(3)	0	81	0	0	0	3	10/15/2024
36204R-DG-0	GNMA POOL NO 377303 7.500% 09/15/24		05/01/2012	Paydown		9,849	9,849	9,810	9,812	0	38	0	38	0	9,849	0	0	0	305	09/15/2024
36204R-ME-5	GNMA POOL NO 377557 8.000% 07/15/25		12/01/2012	Paydown		1,666	1,666	1,738	1,729	0	(62)	0	(62)	0	1,666	0	0	0	74	07/15/2025
36204R-TY-4	GNMA POOL NO 377767 7.500% 01/15/24		01/01/2012	Paydown		880	880	877	877	0	3	0	3	0	880	0	0	0	6	01/15/2024
36204S-GC-4	GNMA 1 POOL NO 378295 8.000% 10/15/24		12/01/2012	Paydown		1,130	1,130	1,171	1,165	0	(36)	0	(36)	0	1,130	0	0	0	50	10/15/2024
36204S-HB-5	GNMA 1 POOL NO 378326 6.500% 06/15/24		12/01/2012	Paydown		403	403	407	407	0	(4)	0	(4)	0	403	0	0	0	15	06/15/2024
36204S-SK-3	GNMA 1 POOL NO 378622 7.000% 12/15/23		12/01/2012	Paydown		488	488	491	490	0	(3)	0	(3)	0	488	0	0	0	19	12/15/2023
36204S-XB-7	GNMA 1 POOL NO 378774 8.000% 04/15/24		12/01/2012	Paydown		553	553	575	571	0	(18)	0	(18)	0	553	0	0	0	24	04/15/2024
36204T-KZ-6	GNMA 1 POOL NO 379312 7.500% 12/15/25		12/01/2012	Paydown		541	541	572	567	0	(25)	0	(25)	0	541	0	0	0	22	12/15/2025
36204T-QW-7	GNMA 1 POOL NO 379469 7.000% 06/15/24		12/01/2012	Paydown		5,157	5,157	5,192	5,183	0	(26)	0	(26)	0	5,157	0	0	0	211	06/15/2024
36204T-XB-5	GNMA 1 POOL NO 379674 7.000% 09/15/25		12/01/2012	Paydown		198	198	201	201	0	(2)	0	(2)	0	198	0	0	0	8	09/15/2025
36204U-DB-4	GNMA POOL NO 379998 8.000% 05/15/24		12/01/2012	Paydown		3,875	3,875	3,893	3,887	0	(13)	0	(13)	0	3,875	0	0	0	120	05/15/2024
36204U-J6-9	GNMA POOL NO 380185 7.000% 12/15/23		12/01/2012	Paydown		4,599	4,599	4,630	4,623	0	(24)	0	(24)	0	4,599	0	0	0	136	12/15/2023
36204U-PH-8	GNMA POOL NO 380324 7.500% 01/15/24		12/01/2012	Paydown		109	109	113	112	0	(4)	0	(4)	0	109	0	0	0	5	01/15/2024
36204U-Q9-5	GNMA POOL NO 380380 8.000% 08/15/24		12/01/2012	Paydown		191	191	198	197	0	(6)	0	(6)	0	191	0	0	0	8	08/15/2024
36204U-Y9-6	GNMA POOL NO 380636 8.000% 10/15/24		12/01/2012	Paydown		2,387	2,387	2,496	2,475	0	(88)	0	(88)	0	2,387	0	0	0	105	10/15/2024
36204V-EB-1	GNMA 1 POOL NO 380930 7.000% 04/15/24		12/01/2012	Paydown		454	454	466	464	0	(10)	0	(10)	0	454	0	0	0	17	04/15/2024
36204V-HM-4	GNMA 1 POOL NO 381036 7.500% 01/15/24		12/01/2012	Paydown		151	151	155	155	0	(4)	0	(4)	0	151	0	0	0	6	01/15/2024
36204V-QD-4	GNMA 1 POOL NO 381252 7.500% 06/15/26		12/01/2012	Paydown		407	407	423	421	0	(14)	0	(14)	0	407	0	0	0	17	06/15/2026
36204W-5T-0	GNMA 1 POOL NO 382558 8.000% 06/15/24		12/01/2012	Paydown		770	770	796	793	0	(23)	0	(23)	0	770	0	0	0	34	06/15/2024
36204X-B8-7	GNMA POOL NO 382663 8.000% 09/15/24		12/01/2012	Paydown		1,755	1,755	1,825	1,816	0	(60)	0	(60)	0	1,755	0	0	0	76	09/15/2024
36204X-BE-4	GNMA POOL NO 382637 8.000% 06/15/24		12/01/2012	Paydown		719	719	749	744	0	(25)	0	(25)	0	719	0	0	0	32	06/15/2024
36204X-S9-7	GNMA POOL NO 383144 7.000% 01/15/24		12/01/2012	Paydown		493	493	505	503	0	(10)	0	(10)	0	493	0	0	0	19	01/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36204X-W4-3	GNMA POOL NO 383267 8.000% 08/15/24		12/01/2012	Paydown		1,075	1,075	1,129	1,120	0	(45)	0	(45)	0	1,075	0	0	0	47	08/15/2024
36204X-XQ-3	GNMA POOL NO 383287 8.000% 10/15/24		12/01/2012	Paydown		610	610	636	632	0	(22)	0	(22)	0	610	0	0	0	27	10/15/2024
36204Y-BW-2	GNMA POOL NO 383553 7.000% 02/15/24		12/01/2012	Paydown		2,171	2,171	2,186	2,182	0	(11)	0	(11)	0	2,171	0	0	0	114	02/15/2024
36204Y-PY-3	GNMA POOL NO 383939 7.500% 02/15/24		12/01/2012	Paydown		374	374	387	386	0	(12)	0	(12)	0	374	0	0	0	18	02/15/2024
36204Y-QC-0	GNMA POOL NO 383951 7.500% 02/15/24		12/01/2012	Paydown		621	621	619	619	0	2	0	2	0	621	0	0	0	23	02/15/2024
36204Y-U5-0	GNMA POOL NO 384104 7.500% 05/15/24		12/01/2012	Paydown		52	52	52	52	0	0	0	0	0	52	0	0	0	2	05/15/2024
36204Y-WA-7	GNMA POOL NO 384141 8.000% 05/15/24		12/01/2012	Paydown		712	712	745	743	0	(31)	0	(31)	0	712	0	0	0	41	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2012	Paydown		181	181	180	180	0	1	0	1	0	181	0	0	0	7	06/15/2024
36205A-6M-1	GNMA 1 POOL NO 385276 8.000% 07/15/24		12/01/2012	Paydown		839	839	875	870	0	(31)	0	(31)	0	839	0	0	0	30	07/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		12/01/2012	Paydown		254	254	265	264	0	(9)	0	(9)	0	254	0	0	0	11	07/15/2025
36205A-RG-1	GNMA 1 POOL NO 384887 7.500% 11/15/25		12/01/2012	Paydown		560	560	582	579	0	(19)	0	(19)	0	560	0	0	0	23	11/15/2025
36205A-WW-0	GNMA 1 POOL NO 385061 7.000% 12/15/25		06/01/2012	Paydown		5,535	5,535	5,617	5,607	0	(71)	0	(71)	0	5,535	0	0	0	192	12/15/2025
36205B-BW-1	GNMA 1 POOL NO 385353 8.500% 04/15/25		12/01/2012	Paydown		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	4	04/15/2025
36205B-GU-0	GNMA 1 POOL NO 385511 7.000% 05/15/24		12/01/2012	Paydown		306	306	314	313	0	(7)	0	(7)	0	306	0	0	0	12	05/15/2024
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2012	Paydown		201	201	207	206	0	(6)	0	(6)	0	201	0	0	0	7	04/15/2024
36205B-K8-4	GNMA 1 POOL NO 385619 7.500% 04/15/24		12/01/2012	Paydown		500	500	517	516	0	(16)	0	(16)	0	500	0	0	0	21	04/15/2024
36205B-PJ-5	GNMA 1 POOL NO 385725 8.000% 06/15/24		12/01/2012	Paydown		2,638	2,638	2,755	2,738	0	(100)	0	(100)	0	2,638	0	0	0	99	06/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		12/01/2012	Paydown		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	2	07/15/2024
36205B-R5-3	GNMA 1 POOL NO 385808 8.000% 07/15/24		12/01/2012	Paydown		1,333	1,333	1,394	1,385	0	(52)	0	(52)	0	1,333	0	0	0	68	07/15/2024
36205B-TF-9	GNMA 1 POOL NO 385850 8.000% 08/15/24		12/01/2012	Paydown		3,751	3,751	3,929	3,906	0	(156)	0	(156)	0	3,751	0	0	0	147	08/15/2024
36205B-UR-1	GNMA 1 POOL NO 385892 8.000% 09/15/24		12/01/2012	Paydown		982	982	1,031	1,025	0	(43)	0	(43)	0	982	0	0	0	32	09/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2012	Paydown		257	257	266	265	0	(8)	0	(8)	0	257	0	0	0	7	09/15/2024
36205B-VZ-2	GNMA 1 POOL NO 385932 8.000% 11/15/24		12/01/2012	Paydown		9,536	9,536	9,983	9,929	0	(392)	0	(392)	0	9,536	0	0	0	307	11/15/2024
36205B-XM-9	GNMA 1 POOL NO 385984 8.000% 12/15/24		12/01/2012	Paydown		1,968	1,968	2,059	2,047	0	(79)	0	(79)	0	1,968	0	0	0	69	12/15/2024
36205B-XS-6	GNMA 1 POOL NO 385989 8.000% 11/15/24		12/01/2012	Paydown		956	956	1,000	994	0	(38)	0	(38)	0	956	0	0	0	42	11/15/2024
36205B-ZB-1	GNMA 1 POOL NO 386038 7.000% 06/15/24		12/01/2012	Paydown		5,220	5,220	5,359	5,329	0	(110)	0	(110)	0	5,220	0	0	0	229	06/15/2024
36205C-5L-0	GNMA 1 POOL NO 387051 8.000% 07/15/25		12/01/2012	Paydown		543	543	566	565	0	(21)	0	(21)	0	543	0	0	0	24	07/15/2025
36205C-5Z-9	GNMA 1 POOL NO 387064 8.000% 07/15/25		12/01/2012	Paydown		207	207	216	215	0	(8)	0	(8)	0	207	0	0	0	9	07/15/2025
36205C-EH-9	GNMA 1 POOL NO 386336 7.000% 02/15/24		12/01/2012	Paydown		1,164	1,164	1,192	1,187	0	(22)	0	(22)	0	1,164	0	0	0	45	02/15/2024
36205C-FA-3	GNMA 1 POOL NO 386361 7.000% 03/15/24		12/01/2012	Paydown		277	277	282	281	0	(4)	0	(4)	0	277	0	0	0	11	03/15/2024
36205C-G6-1	GNMA 1 POOL NO 386421 7.500% 04/15/24		12/01/2012	Paydown		1,053	1,053	1,089	1,083	0	(30)	0	(30)	0	1,053	0	0	0	43	04/15/2024
36205C-HT-0	GNMA 1 POOL NO 386442 8.000% 08/15/24		12/01/2012	Paydown		58	58	58	58	0	0	0	0	0	58	0	0	0	2	08/15/2024
36205C-K5-8	GNMA 1 POOL NO 386516 8.000% 09/15/24		12/01/2012	Paydown		712	712	751	745	0	(33)	0	(33)	0	712	0	0	0	31	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		12/01/2012	Paydown		70	70	69	69	0	0	0	0	0	70	0	0	0	3	05/15/2024
36205C-YC-8	GNMA 1 POOL NO 386907 7.500% 10/15/24		12/01/2012	Paydown		989	989	985	986	0	4	0	4	0	989	0	0	0	41	10/15/2024
36205D-QH-4	GNMA 1 POOL NO 387556 8.000% 05/15/24		12/01/2012	Paydown		4,944	4,944	5,120	5,102	0	(157)	0	(157)	0	4,944	0	0	0	224	05/15/2024
36205D-RE-0	GNMA 1 POOL NO 387585 7.500% 10/15/24		12/01/2012	Paydown		1,135	1,135	1,123	1,124	0	12	0	12	0	1,135	0	0	0	47	10/15/2024
36205E-F3-5	GNMA 1 POOL NO 388186 7.000% 04/15/24		12/01/2012	Paydown		379	379	381	381	0	(2)	0	(2)	0	379	0	0	0	15	04/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2012	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	05/15/2024
36205F-C2-7	GNMA POOL NO 388989 7.500% 07/15/22		12/01/2012	Paydown		401	401	399	399	0	1	0	1	0	401	0	0	0	17	07/15/2022
36205F-C3-5	GNMA POOL NO 388990 7.500% 07/15/22		12/01/2012	Paydown		744	744	741	741	0	3	0	3	0	744	0	0	0	31	07/15/2022
36205F-DA-8	GNMA POOL NO 388997 7.500% 08/15/22		12/01/2012	Paydown		1,145	1,145	1,157	1,154	0	(9)	0	(9)	0	1,145	0	0	0	41	08/15/2022
36205F-DD-2	GNMA POOL NO 389000 7.000% 08/15/22		12/01/2012	Paydown		627	627	643	640	0	(13)	0	(13)	0	627	0	0	0	24	08/15/2022
36205F-UH-4	GNMA POOL NO 389484 8.000% 04/15/24		12/01/2012	Paydown		2,126	2,126	2,223	2,207	0	(81)	0	(81)	0	2,126	0	0	0	124	04/15/2024
36205F-X3-2	GNMA POOL NO 389598 8.000% 08/15/24		12/01/2012	Paydown		2,131	2,131	2,218	2,204	0	(73)	0	(73)	0	2,131	0	0	0	95	08/15/2024
36205G-3K-5	GNMA 1 POOL NO 390602 8.000% 09/15/24		12/01/2012	Paydown		802	802	839	834	0	(32)	0	(32)	0	802	0	0	0	35	09/15/2024
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2012	Paydown		2,029	2,029	2,076	2,069	0	(39)	0	(39)	0	2,029	0	0	0	77	04/15/2024
36205G-FB-2	GNMA 1 POOL NO 389962 8.000% 05/15/24		12/01/2012	Paydown		803	803	835	832	0	(29)	0	(29)	0	803	0	0	0	51	05/15/2024
36205G-WJ-6	GNMA 1 POOL NO 390449 7.000% 09/15/25		12/01/2012	Paydown		2,695	2,695	2,741	2,735	0	(40)	0	(40)	0	2,695	0	0	0	79	09/15/2025
36205H-ZR-3	GNMA 1 POOL NO 391452 8.000% 06/15/24		12/01/2012	Paydown		2,895	2,895	3,020	2,993	0	(98)	0	(98)	0	2,895	0	0	0	127	06/15/2024
36205J-2F-1	GNMA POOL NO 392374 8.000% 06/15/24		12/01/2012	Paydown		2,059	2,059	2,136	2,121	0	(62)	0	(62)	0	2,059	0	0	0	90	06/15/2024
36205J-7J-8	GNMA POOL NO 392497 7.500% 08/15/24		12/01/2012	Paydown		5,279	5,279	5,014	5,052	0	226	0	226	0	5,279	0	0	0	345	08/15/2024
36205J-UH-6	GNMA POOL NO 392184 8.000% 05/15/24		12/01/2012	Paydown		120	120	120	120	0	0	0	0	0	120	0	0	0	5	05/15/2024
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2012	Paydown		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	06/15/2024
36205J-WU-5	GNMA POOL NO 392259 7.500% 05/15/24		12/01/2012	Paydown		177	177	176	176	0	1	0	1	0	177	0	0	0	7	05/15/2024
36205J-YT-6	GNMA POOL NO 392322 7.500% 06/15/24		12/01/2012	Paydown		108	108	111	111	0	(3)	0	(3)	0	108	0	0	0	5	06/15/2024
36205K-BT-8	GNMA POOL NO 392550 8.000% 09/15/24		12/01/2012	Paydown		16	16	17	17	0	0	0	0	0	16	0	0	0	1	09/15/2024
36205K-C4-2	GNMA POOL NO 392591 8.000% 09/15/24		12/01/2012	Paydown		332	332	348	346	0	(15)	0	(15)	0	332	0	0	0	14	09/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205K-EH-1	GNMA POOL NO 392636 7.000% 10/15/24		12/01/2012	Paydown		1,276	1,276	1,285	1,283	0	(6)	0	(6)	0	1,276	0	0	0	49	10/15/2024
36205K-FD-9	GNMA POOL NO 392664 7.500% 10/15/24		12/01/2012	Paydown		22	22	21	21	0	0	0	0	0	22	0	0	0	1	10/15/2024
36205K-MG-6	GNMA POOL NO 392881 8.500% 01/15/25		12/01/2012	Paydown		31	31	32	31	0	(1)	0	(1)	0	31	0	0	0	2	01/15/2025
36205K-WE-8	GNMA POOL NO 393145 7.500% 05/15/24		12/01/2012	Paydown		159	159	164	164	0	(5)	0	(5)	0	159	0	0	0	6	05/15/2024
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2012	Paydown		356	356	371	369	0	(13)	0	(13)	0	356	0	0	0	16	08/15/2024
36205L-5Q-9	GNMA POOL NO 394255 7.000% 09/15/25		12/01/2012	Paydown		258	258	264	263	0	(6)	0	(6)	0	258	0	0	0	10	09/15/2025
36205L-MU-1	GNMA POOL NO 393771 8.000% 05/15/25		12/01/2012	Paydown		125	125	130	129	0	(5)	0	(5)	0	125	0	0	0	5	05/15/2025
36205M-4C-9	GNMA 1 POOL NO 395119 8.000% 11/15/24		12/01/2012	Paydown		217	217	224	223	0	(6)	0	(6)	0	217	0	0	0	10	11/15/2024
36205M-XT-0	GNMA 1 POOL NO 394990 8.000% 06/15/25		12/01/2012	Paydown		108	108	112	112	0	(4)	0	(4)	0	108	0	0	0	5	06/15/2025
36205N-U2-0	GNMA 1 POOL NO 395801 8.000% 06/15/25		12/01/2012	Paydown		4,509	4,509	4,699	4,673	0	(165)	0	(165)	0	4,509	0	0	0	158	06/15/2025
36205N-UK-0	GNMA 1 POOL NO 395786 8.000% 05/15/25		12/01/2012	Paydown		225	225	234	233	0	(8)	0	(8)	0	225	0	0	0	10	05/15/2025
36205P-MB-4	GNMA 1 POOL NO 396454 8.000% 09/15/24		12/01/2012	Paydown		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	2	09/15/2024
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2012	Paydown		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	09/15/2024
36205Q-UX-5	GNMA 1 POOL NO 397598 7.500% 07/15/24		12/01/2012	Paydown		849	849	845	846	0	3	0	3	0	849	0	0	0	35	07/15/2024
36205Q-Z4-4	GNMA 1 POOL NO 397763 7.000% 06/15/24		12/01/2012	Paydown		12,267	12,267	12,350	12,324	0	(56)	0	(56)	0	12,267	0	0	0	172	06/15/2024
36205R-GS-0	GNMA 1 POOL NO 398109 8.000% 01/15/28		04/01/2012	Paydown		2,740	2,740	2,854	2,843	0	(103)	0	(103)	0	2,740	0	0	0	72	01/15/2028
36205R-L5-4	GNMA 1 POOL NO 398248 7.000% 09/15/25		12/01/2012	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	09/15/2025
36205R-ZZ-3	GNMA 1 POOL NO 398660 7.500% 05/15/26		12/01/2012	Paydown		168	168	175	174	0	(6)	0	(6)	0	168	0	0	0	7	05/15/2026
36205S-TN-5	GNMA 1 POOL NO 399357 8.000% 09/15/24		12/01/2012	Paydown		86	86	88	88	0	(2)	0	(2)	0	86	0	0	0	4	09/15/2024
36205T-AM-5	GNMA POOL NO 399712 8.000% 06/15/25		12/01/2012	Paydown		750	750	781	777	0	(27)	0	(27)	0	750	0	0	0	28	06/15/2025
36205T-BK-8	GNMA POOL NO 399742 7.000% 08/15/25		12/01/2012	Paydown		353	353	335	338	0	16	0	16	0	353	0	0	0	14	08/15/2025
36205T-BU-6	GNMA POOL NO 399751 7.000% 09/15/25		12/01/2012	Paydown		957	957	981	977	0	(19)	0	(19)	0	957	0	0	0	37	09/15/2025
36205T-L6-8	GNMA POOL NO 400049 7.500% 08/15/24		12/01/2012	Paydown		291	291	299	299	0	(7)	0	(7)	0	291	0	0	0	12	08/15/2024
36205T-SF-1	GNMA POOL NO 400218 7.000% 04/15/24		12/01/2012	Paydown		423	423	426	425	0	(2)	0	(2)	0	423	0	0	0	16	04/15/2024
36205U-HN-3	GNMA 1 POOL NO 400837 7.500% 06/15/24		12/01/2012	Paydown		230	230	229	230	0	1	0	1	0	230	0	0	0	9	06/15/2024
36205U-M2-3	GNMA 1 POOL NO 400977 7.500% 05/15/24		12/01/2012	Paydown		140	140	140	140	0	1	0	1	0	140	0	0	0	6	05/15/2024
36205U-NQ-9	GNMA 1 POOL NO 400999 7.000% 06/15/24		12/01/2012	Paydown		1,419	1,419	1,429	1,427	0	(7)	0	(7)	0	1,419	0	0	0	55	06/15/2024
36205U-ST-8	GNMA 1 POOL NO 401130 7.500% 08/15/24		12/01/2012	Paydown		104	104	107	106	0	(2)	0	(2)	0	104	0	0	0	4	08/15/2024
36205U-T2-6	GNMA 1 POOL NO 401169 8.000% 10/15/24		12/01/2012	Paydown		10,326	10,326	10,889	10,759	0	(433)	0	(433)	0	10,326	0	0	0	359	10/15/2024
36205U-VG-2	GNMA 1 POOL NO 401215 8.000% 12/15/24		12/01/2012	Paydown		202	202	209	208	0	(6)	0	(6)	0	202	0	0	0	9	12/15/2024
36205U-XN-5	GNMA 1 POOL NO 401285 8.000% 02/15/25		05/01/2012	Paydown		132	132	138	137	0	(5)	0	(5)	0	132	0	0	0	3	02/15/2025
36205V-5D-6	GNMA POOL NO 402344 8.000% 07/15/24		12/01/2012	Paydown		101	101	104	104	0	(3)	0	(3)	0	101	0	0	0	4	07/15/2024
36205X-4F-8	GNMA 1 POOL NO 404122 8.000% 07/15/25		12/01/2012	Paydown		868	868	903	901	0	(33)	0	(33)	0	868	0	0	0	50	07/15/2025
36205X-E2-6	GNMA 1 POOL NO 403453 6.500% 11/15/33		12/01/2012	Paydown		813	813	850	848	0	(35)	0	(35)	0	813	0	0	0	17	11/15/2033
36205X-JM-7	GNMA 1 POOL NO 403568 8.000% 12/15/24		12/01/2012	Paydown		137	137	143	142	0	(5)	0	(5)	0	137	0	0	0	6	12/15/2024
36205X-LP-7	GNMA 1 POOL NO 403634 8.000% 12/15/24		12/01/2012	Paydown		856	856	903	896	0	(40)	0	(40)	0	856	0	0	0	38	12/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2012	Paydown		135	135	140	139	0	(4)	0	(4)	0	135	0	0	0	6	08/15/2024
36205X-XE-9	GNMA 1 POOL NO 403977 7.500% 10/15/24		12/01/2012	Paydown		77	77	77	77	0	0	0	0	0	77	0	0	0	3	10/15/2024
36205X-XW-9	GNMA 1 POOL NO 403993 8.000% 11/15/24		12/01/2012	Paydown		399	399	418	416	0	(16)	0	(16)	0	399	0	0	0	18	11/15/2024
36205X-YH-1	GNMA 1 POOL NO 404012 8.000% 12/15/24		12/01/2012	Paydown		583	583	609	606	0	(23)	0	(23)	0	583	0	0	0	26	12/15/2024
36205Y-2L-5	GNMA POOL NO 404979 8.000% 04/15/25		12/01/2012	Paydown		235	235	245	244	0	(8)	0	(8)	0	235	0	0	0	10	04/15/2025
36205Y-AT-9	GNMA POOL NO 404218 6.500% 02/15/29		12/01/2012	Paydown		5,934	5,934	5,927	5,927	0	6	0	6	0	5,934	0	0	0	71	02/15/2029
36205Y-QR-6	GNMA POOL NO 404664 7.000% 11/15/25		12/01/2012	Paydown		106	106	107	107	0	(1)	0	(1)	0	106	0	0	0	4	11/15/2025
36205Y-YG-1	GNMA POOL NO 404911 8.000% 10/15/24		12/01/2012	Paydown		2,545	2,545	2,657	2,641	0	(96)	0	(96)	0	2,545	0	0	0	146	10/15/2024
36206A-EW-9	GNMA 1 POOL NO 405249 7.500% 04/15/26		12/01/2012	Paydown		404	404	419	417	0	(13)	0	(13)	0	404	0	0	0	17	04/15/2026
36206A-M3-4	GNMA 1 POOL NO 405478 7.000% 08/15/25		12/01/2012	Paydown		887	887	903	901	0	(14)	0	(14)	0	887	0	0	0	17	08/15/2025
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2012	Paydown		589	589	593	592	0	(4)	0	(4)	0	589	0	0	0	32	10/15/2025
36206A-XS-7	GNMA 1 POOL NO 405789 8.000% 10/15/24		12/01/2012	Paydown		248	248	258	257	0	(9)	0	(9)	0	248	0	0	0	11	10/15/2024
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2012	Paydown		232	232	235	234	0	(3)	0	(3)	0	232	0	0	0	9	06/15/2025
36206C-SQ-3	GNMA POOL NO 407427 8.000% 05/15/25		11/01/2012	Paydown		15,795	15,795	16,446	16,373	0	(578)	0	(578)	0	15,795	0	0	0	1,138	05/15/2025
36206D-K7-1	GNMA 1 POOL NO 408118 7.500% 09/15/25		12/01/2012	Paydown		734	734	775	772	0	(38)	0	(38)	0	734	0	0	0	30	09/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540 8.000% 04/15/25		12/01/2012	Paydown		94	94	98	97	0	(3)	0	(3)	0	94	0	0	0	4	04/15/2025
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		12/01/2012	Paydown		142	142	148	147	0	(5)	0	(5)	0	142	0	0	0	6	06/15/2025
36206F-7G-1	GNMA 1 POOL NO 410495 7.000% 02/15/26		12/01/2012	Paydown		6,296	6,296	6,419	6,401	0	(105)	0	(105)	0	6,296	0	0	0	242	02/15/2026
36206F-K2-7	GNMA 1 POOL NO 409913 8.000% 07/15/25		12/01/2012	Paydown		3,234	3,234	3,366	3,347	0	(113)	0	(113)	0	3,234	0	0	0	34	07/15/2025
36206F-RA-2	GNMA 1 POOL NO 410081 8.000% 08/15/25		12/01/2012	Paydown		752	752	781	779	0	(27)	0	(27)	0	752	0	0	0	29	08/15/2025
36206F-SD-5	GNMA 1 POOL NO 410116 7.500% 09/15/25		12/01/2012	Paydown		396	396	411	410	0	(14)	0	(14)	0	396	0	0	0	8	09/15/2025
36206F-SE-3	GNMA 1 POOL NO 410117 7.000% 09/15/25		12/01/2012	Paydown		129	129	132	132	0	(3)	0	(3)	0	129	0	0	0	5	09/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36206F-U8-3	GNMA 1 POOL NO 410207 7.500% 11/15/25		12/01/2012	Paydown		448	448	466	464	0	(16)	0	(16)	0	448	0	0	0	13	11/15/2025
36206F-WN-8	GNMA 1 POOL NO 410253 7.000% 12/15/25		12/01/2012	Paydown		1,349	1,349	1,385	1,380	0	(32)	0	(32)	0	1,349	0	0	0	67	12/15/2025
36206F-XE-7	GNMA 1 POOL NO 410277 8.000% 08/15/25		12/01/2012	Paydown		1,499	1,499	1,562	1,556	0	(56)	0	(56)	0	1,499	0	0	0	69	08/15/2025
36206G-DV-9	GNMA POOL NO 410616 7.000% 07/15/25		12/01/2012	Paydown		852	852	809	816	0	36	0	36	0	852	0	0	0	33	07/15/2025
36206G-QG-8	GNMA POOL NO 410955 7.000% 08/15/25		12/01/2012	Paydown		696	696	662	666	0	30	0	30	0	696	0	0	0	27	08/15/2025
36206H-3T-3	GNMA POOL NO 412210 7.500% 02/15/26		12/01/2012	Paydown		3,371	3,371	3,502	3,482	0	(111)	0	(111)	0	3,371	0	0	0	111	02/15/2026
36206H-GT-9	GNMA POOL NO 411610 8.000% 06/15/25		12/01/2012	Paydown		75	75	78	78	0	(3)	0	(3)	0	75	0	0	0	3	06/15/2025
36206J-5R-1	GNMA 1 POOL NO 413156 7.000% 10/15/25		12/01/2012	Paydown		1,128	1,128	1,072	1,078	0	50	0	50	0	1,128	0	0	0	37	10/15/2025
36206J-6E-9	GNMA 1 POOL NO 413169 7.500% 10/15/25		12/01/2012	Paydown		1,851	1,851	1,923	1,914	0	(63)	0	(63)	0	1,851	0	0	0	90	10/15/2025
36206J-FF-6	GNMA 1 POOL NO 412466 8.000% 06/15/25		12/01/2012	Paydown		1,762	1,762	1,835	1,824	0	(62)	0	(62)	0	1,762	0	0	0	77	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2012	Paydown		135	135	140	140	0	(5)	0	(5)	0	135	0	0	0	6	08/15/2025
36206J-GR-9	GNMA 1 POOL NO 412508 7.000% 10/15/25		12/01/2012	Paydown		1,422	1,422	1,455	1,451	0	(29)	0	(29)	0	1,422	0	0	0	38	10/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755 8.000% 06/15/25		12/01/2012	Paydown		85	85	89	88	0	(3)	0	(3)	0	85	0	0	0	4	06/15/2025
36206J-WM-2	GNMA 1 POOL NO 412952 8.000% 07/15/25		12/01/2012	Paydown		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	2	07/15/2025
36206J-X3-3	GNMA 1 POOL NO 412998 8.000% 08/15/25		12/01/2012	Paydown		21,542	21,542	22,395	22,284	0	(742)	0	(742)	0	21,542	0	0	0	188	08/15/2025
36206J-XY-5	GNMA 1 POOL NO 412995 7.000% 08/15/25		12/01/2012	Paydown		176	176	167	168	0	8	0	8	0	176	0	0	0	7	08/15/2025
36206J-YH-1	GNMA 1 POOL NO 413012 7.500% 08/15/25		12/01/2012	Paydown		591	591	611	608	0	(16)	0	(16)	0	591	0	0	0	24	08/15/2025
36206J-ZZ-0	GNMA 1 POOL NO 413060 8.000% 07/15/25		12/01/2012	Paydown		79	79	83	82	0	(3)	0	(3)	0	79	0	0	0	3	07/15/2025
36206K-FS-5	GNMA POOL NO 413377 8.000% 06/15/25		12/01/2012	Paydown		4,917	4,917	5,118	5,082	0	(165)	0	(165)	0	4,917	0	0	0	215	06/15/2025
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2012	Paydown		84	84	88	87	0	(3)	0	(3)	0	84	0	0	0	4	06/15/2025
36206K-MB-4	GNMA POOL NO 413554 7.500% 11/15/25		12/01/2012	Paydown		358	358	372	370	0	(12)	0	(12)	0	358	0	0	0	15	11/15/2025
36206L-4T-3	GNMA 1 POOL NO 414934 7.000% 01/15/26		12/01/2012	Paydown		1,205	1,205	1,227	1,225	0	(20)	0	(20)	0	1,205	0	0	0	41	01/15/2026
36206L-NV-7	GNMA 1 POOL NO 414504 8.000% 08/15/25		12/01/2012	Paydown		3,482	3,482	3,609	3,602	0	(120)	0	(120)	0	3,482	0	0	0	160	08/15/2025
36206L-QX-0	GNMA 1 POOL NO 414570 7.500% 08/15/25		12/01/2012	Paydown		411	411	428	426	0	(15)	0	(15)	0	411	0	0	0	17	08/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2012	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	11/15/2025
36206M-5M-5	GNMA 1 POOL NO 415852 8.000% 06/15/25		12/01/2012	Paydown		2,056	2,056	2,139	2,128	0	(72)	0	(72)	0	2,056	0	0	0	57	06/15/2025
36206M-LX-3	GNMA 1 POOL NO 415342 8.000% 07/15/25		12/01/2012	Paydown		92	92	96	96	0	(3)	0	(3)	0	92	0	0	0	4	07/15/2025
36206N-6E-0	GNMA 1 POOL NO 416769 7.000% 10/15/25		12/01/2012	Paydown		288	288	293	292	0	(4)	0	(4)	0	288	0	0	0	11	10/15/2025
36206N-6J-9	GNMA 1 POOL NO 416773 7.000% 11/15/25		12/01/2012	Paydown		471	471	478	477	0	(6)	0	(6)	0	471	0	0	0	22	11/15/2025
36206N-C3-7	GNMA 1 POOL NO 415990 7.500% 09/15/25		12/01/2012	Paydown		709	709	735	731	0	(22)	0	(22)	0	709	0	0	0	16	09/15/2025
36206N-CT-0	GNMA 1 POOL NO 415982 7.000% 08/15/25		12/01/2012	Paydown		3,209	3,209	3,050	3,071	0	138	0	138	0	3,209	0	0	0	101	08/15/2025
36206N-KP-9	GNMA 1 POOL NO 416202 7.000% 02/15/29		12/01/2012	Paydown		1,078	1,078	1,046	1,047	0	31	0	31	0	1,078	0	0	0	37	02/15/2029
36206N-MT-9	GNMA 1 POOL NO 416270 7.000% 09/15/25		02/01/2012	Paydown		7,541	7,541	7,175	7,221	0	320	0	320	0	7,541	0	0	0	88	09/15/2025
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2012	Paydown		371	371	387	385	0	(13)	0	(13)	0	371	0	0	0	16	07/15/2025
36206P-5N-6	GNMA 1 POOL NO 417653 7.000% 12/15/25		04/01/2012	Paydown		14,332	14,332	13,636	13,734	0	598	0	598	0	14,332	0	0	0	332	12/15/2025
36206P-AE-0	GNMA 1 POOL NO 416805 7.000% 12/15/25		12/01/2012	Paydown		1,304	1,304	1,338	1,333	0	(29)	0	(29)	0	1,304	0	0	0	26	12/15/2025
36206P-B6-6	GNMA 1 POOL NO 416861 7.500% 11/15/25		12/01/2012	Paydown		4,001	4,001	4,172	4,147	0	(146)	0	(146)	0	4,001	0	0	0	148	11/15/2025
36206P-WY-2	GNMA 1 POOL NO 417463 7.000% 09/15/25		12/01/2012	Paydown		301	301	306	305	0	(4)	0	(4)	0	301	0	0	0	12	09/15/2025
36206P-XX-3	GNMA 1 POOL NO 417494 7.000% 10/15/25		12/01/2012	Paydown		335	335	340	339	0	(4)	0	(4)	0	335	0	0	0	13	10/15/2025
36206Q-DN-5	GNMA POOL NO 417809 7.000% 12/15/25		12/01/2012	Paydown		79	79	80	80	0	(1)	0	(1)	0	79	0	0	0	3	12/15/2025
36206Q-W7-9	GNMA POOL NO 418370 7.500% 12/15/25		12/01/2012	Paydown		671	671	697	693	0	(22)	0	(22)	0	671	0	0	0	27	12/15/2025
36206R-B2-1	GNMA POOL NO 418657 7.000% 11/15/25		12/01/2012	Paydown		765	765	776	774	0	(9)	0	(9)	0	765	0	0	0	32	11/15/2025
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2012	Paydown		67	67	70	70	0	(3)	0	(3)	0	67	0	0	0	3	08/15/2025
36206R-GD-2	GNMA POOL NO 418796 7.500% 11/15/25		12/01/2012	Paydown		631	631	655	653	0	(22)	0	(22)	0	631	0	0	0	28	11/15/2025
36206R-WT-9	GNMA POOL NO 419258 7.500% 12/15/25		12/01/2012	Paydown		504	504	525	522	0	(18)	0	(18)	0	504	0	0	0	21	12/15/2025
36206T-ZS-4	GNMA 1 POOL NO 421153 7.500% 01/15/26		12/01/2012	Paydown		2,111	2,111	2,194	2,185	0	(74)	0	(74)	0	2,111	0	0	0	28	01/15/2026
36206U-RD-3	GNMA POOL NO 421784 7.000% 03/15/26		12/01/2012	Paydown		8,229	8,229	8,384	8,360	0	(131)	0	(131)	0	8,229	0	0	0	240	03/15/2026
36206V-Z4-2	GNMA 1 POOL NO 422963 6.500% 03/15/29		12/01/2012	Paydown		2,918	2,918	2,760	2,773	0	145	0	145	0	2,918	0	0	0	151	03/15/2029
36206W-K4-6	GNMA 1 POOL NO 423415 7.500% 12/15/25		12/01/2012	Paydown		155	155	161	160	0	(5)	0	(5)	0	155	0	0	0	6	12/15/2025
36206W-K5-3	GNMA 1 POOL NO 423416 7.500% 12/15/25		12/01/2012	Paydown		634	634	659	656	0	(22)	0	(22)	0	634	0	0	0	27	12/15/2025
36206X-YU-1	GNMA 1 POOL NO 424723 7.500% 04/15/26		12/01/2012	Paydown		100	100	104	103	0	(4)	0	(4)	0	100	0	0	0	4	04/15/2026
36207A-LY-6	GNMA POOL NO 426143 7.500% 05/15/26		12/01/2012	Paydown		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	2	05/15/2026
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2012	Paydown		100	100	100	100	0	0	0	0	0	100	0	0	0	4	04/15/2026
36207E-NC-4	GNMA 1 POOL NO 429787 6.000% 12/15/33		12/01/2012	Paydown		10,384	10,384	10,545	10,543	0	(158)	0	(158)	0	10,384	0	0	0	194	12/15/2033
36207F-5Z-0	GNMA 1 POOL NO 431164 7.500% 08/15/26		02/01/2012	Paydown		4,186	4,186	4,358	4,341	0	(155)	0	(155)	0	4,186	0	0	0	52	08/15/2026
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2012	Paydown		57	57	55	55	0	2	0	2	0	57	0	0	0	2	02/15/2030
36207K-JK-7	GNMA 1 POOL NO 434166 7.000% 01/15/29		12/01/2012	Paydown		716	716	695	696	0	20	0	20	0	716	0	0	0	11	01/15/2029
36207K-JY-7	GNMA 1 POOL NO 434179 6.500% 01/15/29		12/01/2012	Paydown		451	451	449	449	0	2	0	2	0	451	0	0	0	16	01/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36207K-KC-3	GNMA 1 POOL NO 434191 7.000% 01/15/29		12/01/2012	Paydown		102	102	99	99	0	3	0	3	0	102	0	0	0	4	01/15/2029
36207K-KT-6	GNMA 1 POOL NO 434206 7.000% 02/15/29		12/01/2012	Paydown		549	549	532	533	0	15	0	15	0	549	0	0	0	22	02/15/2029
36207K-MK-3	GNMA 1 POOL NO 434262 7.000% 04/15/29		12/01/2012	Paydown		1,837	1,837	1,784	1,785	0	52	0	52	0	1,837	0	0	0	70	04/15/2029
36207K-PN-4	GNMA 1 POOL NO 434329 7.000% 05/15/29		12/01/2012	Paydown		3,260	3,260	3,162	3,168	0	92	0	92	0	3,260	0	0	0	139	05/15/2029
36207K-R5-1	GNMA 1 POOL NO 434408 7.000% 06/15/29		12/01/2012	Paydown		857	857	831	833	0	24	0	24	0	857	0	0	0	27	06/15/2029
36207K-S3-5	GNMA 1 POOL NO 434438 7.000% 07/15/29		12/01/2012	Paydown		660	660	640	642	0	18	0	18	0	660	0	0	0	26	07/15/2029
36207K-UR-9	GNMA 1 POOL NO 434492 6.500% 08/15/29		12/01/2012	Paydown		363	363	348	348	0	14	0	14	0	363	0	0	0	13	08/15/2029
36207K-XP-0	GNMA 1 POOL NO 434586 7.000% 11/15/29		12/01/2012	Paydown		298	298	295	295	0	3	0	3	0	298	0	0	0	11	11/15/2029
36207K-YX-2	GNMA 1 POOL NO 434626 7.500% 12/15/29		12/01/2012	Paydown		1,076	1,076	1,043	1,045	0	32	0	32	0	1,076	0	0	0	24	12/15/2029
36207L-D2-1	GNMA 1 POOL NO 434921 7.000% 10/15/30		12/01/2012	Paydown		168	168	166	166	0	2	0	2	0	168	0	0	0	6	10/15/2030
36207L-KT-4	GNMA 1 POOL NO 435106 7.500% 06/15/26		07/01/2012	Paydown		4,594	4,594	4,770	4,749	0	(155)	0	(155)	0	4,594	0	0	0	199	06/15/2026
36207M-6Q-4	GNMA 1 POOL NO 436579 7.500% 12/15/26		12/01/2012	Paydown		641	641	667	664	0	(23)	0	(23)	0	641	0	0	0	18	12/15/2026
36207N-AE-4	GNMA 1 POOL NO 436605 7.500% 06/15/26		05/01/2012	Paydown		1,494	1,494	1,552	1,547	0	(53)	0	(53)	0	1,494	0	0	0	46	06/15/2026
36207N-D4-3	GNMA 1 POOL NO 436723 7.500% 11/15/26		12/01/2012	Paydown		424	424	440	439	0	(15)	0	(15)	0	424	0	0	0	18	11/15/2026
36207N-G6-5	GNMA 1 POOL NO 436821 7.500% 12/15/26		12/01/2012	Paydown		88	88	91	91	0	(3)	0	(3)	0	88	0	0	0	4	12/15/2026
36207P-ZX-0	GNMA 1 POOL NO 438258 7.500% 08/15/26		12/01/2012	Paydown		527	527	546	543	0	(17)	0	(17)	0	527	0	0	0	22	08/15/2026
36207Q-KY-2	GNMA 1 POOL NO 438711 7.500% 04/15/27		12/01/2012	Paydown		262	262	262	262	0	0	0	0	0	262	0	0	0	11	04/15/2027
36207Q-VA-2	GNMA 1 POOL NO 439009 7.500% 10/15/26		12/01/2012	Paydown		41	41	43	42	0	(1)	0	(1)	0	41	0	0	0	2	10/15/2026
36207Q-VR-5	GNMA 1 POOL NO 439024 7.500% 11/15/26		12/01/2012	Paydown		781	781	813	808	0	(27)	0	(27)	0	781	0	0	0	32	11/15/2026
36207S-K4-4	GNMA POOL NO 440515 7.500% 12/15/26		12/01/2012	Paydown		178	178	185	184	0	(7)	0	(7)	0	178	0	0	0	7	12/15/2026
36207U-CJ-5	GNMA POOL NO 442073 7.500% 10/15/26		12/01/2012	Paydown		48	48	50	50	0	(2)	0	(2)	0	48	0	0	0	2	10/15/2026
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2012	Paydown		2,563	2,563	2,455	2,462	0	101	0	101	0	2,563	0	0	0	91	04/15/2029
36207Y-MU-1	GNMA 1 POOL NO 445971 6.500% 02/15/29		12/01/2012	Paydown		227	227	226	226	0	0	0	0	0	227	0	0	0	8	02/15/2029
362088-XF-8	GNMA 1 POOL NO 056478 11.500% 02/15/13		12/01/2012	Paydown		412	412	416	411	0	1	0	1	0	412	0	0	0	27	02/15/2013
362089-2P-8	GNMA 1 POOL NO 057482 11.500% 03/15/13		12/01/2012	Paydown		1,535	1,535	1,484	1,520	0	16	0	16	0	1,535	0	0	0	97	03/15/2013
362089-3D-4	GNMA 1 POOL NO 057496 12.000% 12/15/12		08/01/2012	Paydown		22	22	24	23	0	0	0	0	0	22	0	0	0	1	12/15/2012
362089-3H-5	GNMA 1 POOL NO 057500 11.500% 02/15/13		12/01/2012	Paydown		149	149	149	149	0	1	0	1	0	149	0	0	0	7	02/15/2013
362089-G4-0	GNMA 1 POOL NO 056919 11.500% 03/15/13		12/01/2012	Paydown		3,467	3,467	3,554	3,467	0	0	0	0	0	3,467	0	0	0	186	03/15/2013
362089-RH-9	GNMA 1 POOL NO 057188 11.500% 05/15/13		12/01/2012	Paydown		39	39	40	39	0	0	0	0	0	39	0	0	0	3	05/15/2013
362089-RK-2	GNMA 1 POOL NO 057190 11.000% 04/15/13		10/01/2012	Paydown		170	170	155	167	0	3	0	3	0	170	0	0	0	10	04/15/2013
362089-Y2-4	GNMA 1 POOL NO 057429 11.500% 02/15/13		10/01/2012	Paydown		144	144	146	144	0	0	0	0	0	144	0	0	0	8	02/15/2013
36208H-RZ-1	GNMA 1 POOL NO 451504 6.500% 10/15/27		12/01/2012	Paydown		83,208	83,208	84,612	84,476	0	(1,269)	0	(1,269)	0	83,208	0	0	0	2,704	10/15/2027
36208J-KQ-4	GNMA 1 POOL NO 452203 5.500% 09/15/34		12/01/2012	Paydown		43,881	43,881	42,835	42,876	0	1,005	0	1,005	0	43,881	0	0	0	1,500	09/15/2034
36208K-A8-2	GNMA 1 POOL NO 452831 6.500% 04/15/29		12/01/2012	Paydown		8,776	8,776	8,766	8,766	0	10	0	10	0	8,776	0	0	0	246	04/15/2029
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2012	Paydown		58	58	57	57	0	2	0	2	0	58	0	0	0	2	11/15/2027
36208Q-TK-2	GNMA 1 POOL NO 457854 5.500% 12/15/28		12/01/2012	Paydown		94	94	91	91	0	2	0	2	0	94	0	0	0	3	12/15/2028
36208Q-TR-7	GNMA 1 POOL NO 457860 7.000% 01/15/29		12/01/2012	Paydown		7,780	7,780	7,540	7,555	0	225	0	225	0	7,780	0	0	0	478	01/15/2029
36208Q-WH-5	GNMA 1 POOL NO 457948 6.500% 01/15/29		12/01/2012	Paydown		65	65	63	63	0	1	0	1	0	65	0	0	0	2	01/15/2029
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2012	Paydown		1,284	1,284	1,259	1,261	0	24	0	24	0	1,284	0	0	0	28	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2012	Paydown		5,464	5,464	5,450	5,451	0	12	0	12	0	5,464	0	0	0	194	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2012	Paydown		98	98	96	96	0	2	0	2	0	98	0	0	0	3	02/15/2029
36208Q-ZQ-2	GNMA 1 POOL NO 458051 6.500% 02/15/29		12/01/2012	Paydown		1,106	1,106	1,104	1,104	0	1	0	1	0	1,106	0	0	0	20	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2012	Paydown		4,424	4,424	4,183	4,197	0	227	0	227	0	4,424	0	0	0	256	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2012	Paydown		221	221	215	215	0	6	0	6	0	221	0	0	0	9	03/15/2029
36208S-DQ-2	GNMA 1 POOL NO 459211 7.000% 07/15/29		12/01/2012	Paydown		85	85	82	82	0	2	0	2	0	85	0	0	0	3	07/15/2029
36208S-EA-6	GNMA 1 POOL NO 459229 7.500% 10/15/29		12/01/2012	Paydown		373	373	361	362	0	11	0	11	0	373	0	0	0	15	10/15/2029
36208S-YM-8	GNMA 1 POOL NO 459816 7.500% 08/15/29		12/01/2012	Paydown		99	99	96	96	0	3	0	3	0	99	0	0	0	4	08/15/2029
36208T-HT-0	GNMA 1 POOL NO 460242 8.000% 02/15/28		12/01/2012	Paydown		1,084	1,084	1,128	1,125	0	(42)	0	(42)	0	1,084	0	0	0	48	02/15/2028
36208U-2X-4	GNMA 1 POOL NO 461690 6.500% 03/15/29		08/01/2012	Paydown		1,004	1,004	950	953	0	52	0	52	0	1,004	0	0	0	43	03/15/2029
36208V-K2-0	GNMA 1 POOL NO 462113 6.500% 03/15/29		12/01/2012	Paydown		607	607	575	578	0	29	0	29	0	607	0	0	0	21	03/15/2029
36208W-DX-8	GNMA 1 POOL NO 462818 6.500% 06/15/28		12/01/2012	Paydown		18,201	18,201	19,018	18,960	0	(758)	0	(758)	0	18,201	0	0	0	610	06/15/2028
36208W-XT-5	GNMA 1 POOL NO 463390 5.500% 10/15/34		12/01/2012	Paydown		625,276	625,276	610,376	610,881	0	14,395	0	14,395	0	625,276	0	0	0	22,889	10/15/2034
36208Y-AA-7	GNMA 1 POOL NO 464501 6.500% 01/15/29		12/01/2012	Paydown		5,447	5,447	5,220	5,237	0	210	0	210	0	5,447	0	0	0	228	01/15/2029
36208Y-BX-6	GNMA 1 POOL NO 464554 7.000% 02/15/29		12/01/2012	Paydown		5,790	5,790	5,617	5,628	0	162	0	162	0	5,790	0	0	0	298	02/15/2029
36208Y-DR-7	GNMA 1 POOL NO 464612 6.500% 03/15/29		12/01/2012	Paydown		644	644	609	611	0	33	0	33	0	644	0	0	0	9	03/15/2029
36209Q-6F-4	GNMA 1 POOL NO 058470 12.000% 12/15/12		08/01/2012	Paydown		248	248	271	250	0	(2)	0	(2)	0	248	0	0	0	12	12/15/2012
36209Q-C7-5	GNMA 1 POOL NO 057694 11.500% 02/15/13		12/01/2012	Paydown		189	189	202	191	0	(1)	0	(1)	0	189	0	0	0	12	02/15/2013
36209Q-K9-2	GNMA 1 POOL NO 057920 11.500% 04/15/13		12/01/2012	Paydown		931	931	967	934	0	(3)	0	(3)	0	931	0	0	0	45	04/15/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362090-SW-3	GNMA 1 POOL NO 058133 11.500% 03/15/13		07/01/2012	Paydown		799	799	810	798	0	1	0	1	0	799	0	0	0	29	03/15/2013
362090-W9-9	GNMA 1 POOL NO 058272 11.500% 04/15/13		12/01/2012	Paydown		3,715	3,715	3,652	3,689	0	26	0	26	0	3,715	0	0	0	236	04/15/2013
362090-WT-5	GNMA 1 POOL NO 058258 12.000% 01/15/13		09/01/2012	Paydown		58	58	62	58	0	(1)	0	(1)	0	58	0	0	0	3	01/15/2013
362090-YR-7	GNMA 1 POOL NO 058320 11.500% 01/15/13		04/01/2012	Paydown		179	179	182	179	0	0	0	0	0	179	0	0	0	5	01/15/2013
362091-2G-4	GNMA 1 POOL NO 059275 11.500% 04/15/13		07/01/2012	Paydown		450	450	455	449	0	1	0	1	0	450	0	0	0	22	04/15/2013
362091-5N-6	GNMA 1 POOL NO 059353 11.500% 03/15/13		06/01/2012	Paydown		375	375	397	378	0	(3)	0	(3)	0	375	0	0	0	16	03/15/2013
362091-BK-5	GNMA 1 POOL NO 058542 11.500% 04/15/13		09/01/2012	Paydown		95	95	96	95	0	0	0	0	0	95	0	0	0	4	04/15/2013
362091-HV-5	GNMA 1 POOL NO 058744 11.500% 03/15/13		12/01/2012	Paydown		4,289	4,289	4,032	4,222	0	67	0	67	0	4,289	0	0	0	301	03/15/2013
362091-MU-1	GNMA 1 POOL NO 058871 11.500% 06/15/13		12/01/2012	Paydown		24	24	24	24	0	0	0	0	0	24	0	0	0	2	06/15/2013
362091-PB-0	GNMA 1 POOL NO 058918 11.500% 02/15/13		08/01/2012	Paydown		1,348	1,348	1,431	1,355	0	(7)	0	(7)	0	1,348	0	0	0	67	02/15/2013
362091-R2-8	GNMA 1 POOL NO 059005 11.500% 05/15/13		08/01/2012	Paydown		1,131	1,131	1,064	1,111	0	20	0	20	0	1,131	0	0	0	69	05/15/2013
362091-R6-9	GNMA 1 POOL NO 059009 12.000% 12/15/12		10/01/2012	Paydown		823	823	889	828	0	(5)	0	(5)	0	823	0	0	0	45	12/15/2012
362091-RY-8	GNMA 1 POOL NO 059003 11.500% 03/15/13		08/01/2012	Paydown		231	231	236	231	0	0	0	0	0	231	0	0	0	11	03/15/2013
362091-T4-2	GNMA 1 POOL NO 059071 11.500% 02/15/13		06/01/2012	Paydown		896	896	961	902	0	(5)	0	(5)	0	896	0	0	0	27	02/15/2013
362091-T7-5	GNMA 1 POOL NO 059074 11.500% 02/15/13		10/01/2012	Paydown		56	56	56	56	0	0	0	0	0	56	0	0	0	2	02/15/2013
362091-TD-2	GNMA 1 POOL NO 059048 11.500% 12/15/12		10/01/2012	Paydown		2,801	2,801	2,978	2,810	0	(9)	0	(9)	0	2,801	0	0	0	157	12/15/2012
362091-TQ-3	GNMA 1 POOL NO 059059 12.000% 01/15/13		05/01/2012	Paydown		1,999	1,999	2,161	2,012	0	(12)	0	(12)	0	1,999	0	0	0	83	01/15/2013
362091-VR-8	GNMA 1 POOL NO 059124 11.500% 04/15/13		12/01/2012	Paydown		4,689	4,689	4,440	4,619	0	70	0	70	0	4,689	0	0	0	261	04/15/2013
362091-VS-6	GNMA 1 POOL NO 059125 11.500% 05/15/13		12/01/2012	Paydown		543	543	511	533	0	10	0	10	0	543	0	0	0	34	05/15/2013
362091-VT-4	GNMA 1 POOL NO 059126 11.500% 05/15/13		12/01/2012	Paydown		107	107	114	108	0	(1)	0	(1)	0	107	0	0	0	6	05/15/2013
362091-XX-3	GNMA 1 POOL NO 059194 11.500% 03/15/13		12/01/2012	Paydown		1,046	1,046	1,109	1,052	0	(6)	0	(6)	0	1,046	0	0	0	65	03/15/2013
362091-YQ-7	GNMA 1 POOL NO 059219 12.000% 01/15/13		09/01/2012	Paydown		235	235	250	236	0	(1)	0	(1)	0	235	0	0	0	11	01/15/2013
362092-3P-1	GNMA 1 POOL NO 060206 11.500% 08/15/13		12/01/2012	Paydown		67	67	72	68	0	(1)	0	(1)	0	67	0	0	0	4	08/15/2013
362092-AT-5	GNMA 1 POOL NO 059418 11.500% 04/15/13		12/01/2012	Paydown		288	288	305	290	0	(2)	0	(2)	0	288	0	0	0	18	04/15/2013
362092-BK-3	GNMA 1 POOL NO 059442 11.500% 05/15/13		12/01/2012	Paydown		996	996	1,033	999	0	(3)	0	(3)	0	996	0	0	0	63	05/15/2013
362092-BZ-0	GNMA 1 POOL NO 059456 11.000% 07/15/13		07/01/2012	Paydown		2,295	2,295	2,169	2,252	0	43	0	43	0	2,295	0	0	0	124	07/15/2013
362092-GC-6	GNMA 1 POOL NO 059595 11.500% 02/15/13		10/01/2012	Paydown		3	3	2	2	0	0	0	0	0	3	0	0	0	0	02/15/2013
362092-GN-2	GNMA 1 POOL NO 059605 11.500% 06/15/13		12/01/2012	Paydown		785	785	738	771	0	14	0	14	0	785	0	0	0	50	06/15/2013
362092-JD-1	GNMA 1 POOL NO 059660 11.500% 03/15/13		11/01/2012	Paydown		401	401	407	401	0	0	0	0	0	401	0	0	0	25	03/15/2013
362092-M4-7	GNMA 1 POOL NO 059779 11.500% 03/15/13		11/01/2012	Paydown		103	103	110	104	0	(1)	0	(1)	0	103	0	0	0	6	03/15/2013
362092-NJ-3	GNMA 1 POOL NO 059793 11.000% 07/15/13		12/01/2012	Paydown		1,287	1,287	1,222	1,265	0	22	0	22	0	1,287	0	0	0	78	07/15/2013
362092-R2-6	GNMA 1 POOL NO 059905 11.500% 02/15/13		12/01/2012	Paydown		594	594	625	597	0	(3)	0	(3)	0	594	0	0	0	38	02/15/2013
362092-R3-4	GNMA 1 POOL NO 059906 11.500% 02/15/13		12/01/2012	Paydown		772	772	783	771	0	1	0	1	0	772	0	0	0	46	02/15/2013
362092-RR-1	GNMA 1 POOL NO 059896 11.500% 06/15/13		12/01/2012	Paydown		819	819	830	818	0	1	0	1	0	819	0	0	0	52	06/15/2013
362092-RZ-3	GNMA 1 POOL NO 059904 11.500% 01/15/13		11/01/2012	Paydown		16	16	18	16	0	0	0	0	0	16	0	0	0	1	01/15/2013
362092-U6-3	GNMA 1 POOL NO 060005 11.500% 03/15/13		12/01/2012	Paydown		500	500	517	501	0	(1)	0	(1)	0	500	0	0	0	32	03/15/2013
362092-U8-9	GNMA 1 POOL NO 060007 11.500% 05/15/13		12/01/2012	Paydown		155	155	167	157	0	(2)	0	(2)	0	155	0	0	0	10	05/15/2013
362092-U9-7	GNMA 1 POOL NO 060008 11.500% 07/15/13		12/01/2012	Paydown		179	179	181	179	0	0	0	0	0	179	0	0	0	11	07/15/2013
362092-V3-9	GNMA 1 POOL NO 060034 12.000% 12/15/12		08/01/2012	Paydown		132	132	143	133	0	(1)	0	(1)	0	132	0	0	0	6	12/15/2012
362092-VA-3	GNMA 1 POOL NO 060009 11.500% 05/15/13		08/01/2012	Paydown		106	106	111	107	0	(1)	0	(1)	0	106	0	0	0	5	05/15/2013
362092-VB-1	GNMA 1 POOL NO 060010 11.000% 07/15/13		12/01/2012	Paydown		143	143	139	141	0	1	0	1	0	143	0	0	0	9	07/15/2013
362092-VD-7	GNMA 1 POOL NO 060012 11.500% 06/15/13		12/01/2012	Paydown		578	578	580	576	0	2	0	2	0	578	0	0	0	37	06/15/2013
362092-W2-0	GNMA 1 POOL NO 060065 11.500% 05/15/13		12/01/2012	Paydown		827	827	868	832	0	(5)	0	(5)	0	827	0	0	0	52	05/15/2013
362092-W4-6	GNMA 1 POOL NO 060067 11.500% 06/15/13		02/01/2012	Paydown		79	79	79	79	0	0	0	0	0	79	0	0	0	1	06/15/2013
362092-W6-1	GNMA 1 POOL NO 060069 11.500% 08/15/13		12/01/2012	Paydown		98	98	103	99	0	(1)	0	(1)	0	98	0	0	0	6	08/15/2013
362092-W7-9	GNMA 1 POOL NO 060070 11.500% 08/15/13		12/01/2012	Paydown		200	200	212	202	0	(2)	0	(2)	0	200	0	0	0	13	08/15/2013
362092-W8-7	GNMA 1 POOL NO 060071 11.000% 07/15/13		08/01/2012	Paydown		603	603	587	597	0	5	0	5	0	603	0	0	0	27	07/15/2013
362093-5S-1	GNMA 1 POOL NO 061157 11.500% 02/15/13		10/01/2012	Paydown		34	34	36	35	0	0	0	0	0	34	0	0	0	2	02/15/2013
362093-7D-2	GNMA 1 POOL NO 061192 11.500% 04/15/13		10/01/2012	Paydown		232	232	247	234	0	(2)	0	(2)	0	232	0	0	0	13	04/15/2013
362093-CY-0	GNMA 1 POOL NO 060387 12.000% 02/15/13		12/01/2012	Paydown		1,531	1,531	1,628	1,537	0	(7)	0	(7)	0	1,531	0	0	0	107	02/15/2013
362093-GB-6	GNMA 1 POOL NO 060494 11.500% 04/15/13		12/01/2012	Paydown		911	911	915	909	0	3	0	3	0	911	0	0	0	58	04/15/2013
362093-S4-9	GNMA 1 POOL NO 060839 11.500% 02/15/13		12/01/2012	Paydown		1,186	1,186	1,217	1,186	0	0	0	0	0	1,186	0	0	0	80	02/15/2013
362093-SM-9	GNMA 1 POOL NO 060824 12.000% 12/15/12		08/01/2012	Paydown		56	56	61	56	0	0	0	0	0	56	0	0	0	3	12/15/2012
362093-TN-6	GNMA 1 POOL NO 060857 11.500% 01/15/13		10/01/2012	Paydown		2,383	2,383	2,407	2,377	0	6	0	6	0	2,383	0	0	0	134	01/15/2013
362094-A7-9	GNMA POOL NO 061230 11.500% 02/15/13		07/01/2012	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	02/15/2013
362094-B6-0	GNMA POOL NO 061261 12.000% 12/15/12		10/01/2012	Paydown		3,774	3,774	4,079	3,790	0	(16)	0	(16)	0	3,774	0	0	0	180	12/15/2012
362094-DH-4	GNMA POOL NO 061304 11.500% 01/15/13		11/01/2012	Paydown		111	111	112	111	0	0	0	0	0	111	0	0	0	6	01/15/2013
362094-F5-8	GNMA POOL NO 061388 11.500% 03/15/13		12/01/2012	Paydown		237	237	256	240	0	(2)	0	(2)	0	237	0	0	0	15	03/15/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362094-N5-9	GNMA POOL NO 061612 12.000% 01/15/13		10/01/2012	Paydown		554	554	589	556	0	(3)	0	(3)	0	554	0	0	0	25	01/15/2013
362094-P8-1	GNMA POOL NO 061647 11.500% 02/15/13		04/01/2012	Paydown		439	439	466	442	0	(3)	0	(3)	0	439	0	0	0	14	02/15/2013
362094-TK-0	GNMA POOL NO 061754 11.500% 03/15/13		11/01/2012	Paydown		1,508	1,508	1,565	1,511	0	(4)	0	(4)	0	1,508	0	0	0	89	03/15/2013
362094-W6-7	GNMA POOL NO 061869 11.500% 04/15/13		12/01/2012	Paydown		257	257	271	259	0	(2)	0	(2)	0	257	0	0	0	16	04/15/2013
362094-WY-6	GNMA POOL NO 061863 11.500% 03/15/13		12/01/2012	Paydown		315	315	291	309	0	6	0	6	0	315	0	0	0	21	03/15/2013
362095-AN-1	GNMA POOL NO 062113 11.500% 05/15/13		12/01/2012	Paydown		325	325	330	325	0	0	0	0	0	325	0	0	0	21	05/15/2013
362095-DF-5	GNMA POOL NO 062202 11.500% 04/15/13		12/01/2012	Paydown		448	448	475	451	0	(3)	0	(3)	0	448	0	0	0	23	04/15/2013
362095-F3-0	GNMA POOL NO 062286 11.500% 03/15/13		12/01/2012	Paydown		860	860	874	859	0	1	0	1	0	860	0	0	0	56	03/15/2013
362095-FZ-9	GNMA POOL NO 062284 11.500% 02/15/13		04/01/2012	Paydown		627	627	636	626	0	1	0	1	0	627	0	0	0	16	02/15/2013
362095-GS-4	GNMA POOL NO 062309 12.000% 01/15/13		11/01/2012	Paydown		1,614	1,614	1,482	1,588	0	27	0	27	0	1,614	0	0	0	90	01/15/2013
362095-VR-9	GNMA POOL NO 062724 11.500% 02/15/13		08/01/2012	Paydown		594	594	632	598	0	(4)	0	(4)	0	594	0	0	0	25	02/15/2013
362095-Z8-7	GNMA POOL NO 062867 11.500% 03/15/13		10/01/2012	Paydown		473	473	475	472	0	1	0	1	0	473	0	0	0	27	03/15/2013
362096-2F-5	GNMA POOL NO 063774 11.500% 03/15/13		12/01/2012	Paydown		1,877	1,877	1,844	1,865	0	12	0	12	0	1,877	0	0	0	119	03/15/2013
362096-2T-5	GNMA POOL NO 063786 11.000% 02/15/13		03/01/2012	Paydown		365	365	355	362	0	3	0	3	0	365	0	0	0	8	02/15/2013
362096-2V-0	GNMA POOL NO 063788 11.500% 06/15/13		12/01/2012	Paydown		801	801	787	795	0	6	0	6	0	801	0	0	0	39	06/15/2013
362096-4E-6	GNMA POOL NO 063821 11.500% 02/15/13		11/01/2012	Paydown		167	167	170	167	0	0	0	0	0	167	0	0	0	10	02/15/2013
362096-5M-7	GNMA POOL NO 063852 11.500% 06/15/13		12/01/2012	Paydown		421	421	426	420	0	1	0	1	0	421	0	0	0	27	06/15/2013
362096-7J-2	GNMA POOL NO 063897 11.500% 05/15/13		12/01/2012	Paydown		895	895	908	894	0	1	0	1	0	895	0	0	0	57	05/15/2013
362096-AP-4	GNMA POOL NO 063014 11.500% 01/15/13		04/01/2012	Paydown		816	816	868	820	0	(4)	0	(4)	0	816	0	0	0	20	01/15/2013
362096-DE-6	GNMA POOL NO 063101 11.000% 07/15/13		02/01/2012	Paydown		2,591	2,591	2,445	2,545	0	46	0	46	0	2,591	0	0	0	45	07/15/2013
362096-NJ-4	GNMA POOL NO 063393 11.500% 03/15/13		01/01/2012	Paydown		1,641	1,641	1,661	1,638	0	3	0	3	0	1,641	0	0	0	16	03/15/2013
362096-NN-5	GNMA POOL NO 063397 11.500% 04/15/13		03/01/2012	Paydown		625	625	652	627	0	(2)	0	(2)	0	625	0	0	0	16	04/15/2013
362096-NQ-8	GNMA POOL NO 063399 11.500% 03/15/13		12/01/2012	Paydown		242	242	258	244	0	(2)	0	(2)	0	242	0	0	0	15	03/15/2013
362096-PU-7	GNMA POOL NO 063435 11.500% 04/15/13		12/01/2012	Paydown		141	141	143	141	0	0	0	0	0	141	0	0	0	9	04/15/2013
362096-R7-6	GNMA POOL NO 063510 11.500% 04/15/13		12/01/2012	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	04/15/2013
362096-S6-7	GNMA POOL NO 063541 11.500% 05/15/13		12/01/2012	Paydown		110	110	112	110	0	0	0	0	0	110	0	0	0	7	05/15/2013
362096-SA-8	GNMA POOL NO 063513 11.500% 03/15/13		12/01/2012	Paydown		198	198	210	199	0	(2)	0	(2)	0	198	0	0	0	13	03/15/2013
362096-UM-9	GNMA POOL NO 063588 12.000% 03/15/13		04/01/2012	Paydown		141	141	129	138	0	3	0	3	0	141	0	0	0	4	03/15/2013
362096-WF-2	GNMA POOL NO 063646 11.500% 02/15/13		10/01/2012	Paydown		1,126	1,126	1,145	1,125	0	2	0	2	0	1,126	0	0	0	61	02/15/2013
362096-YN-3	GNMA POOL NO 063717 11.500% 04/15/13		11/01/2012	Paydown		2,630	2,630	2,666	2,626	0	4	0	4	0	2,630	0	0	0	179	04/15/2013
362097-LB-1	GNMA POOL NO 064222 11.500% 03/15/13		12/01/2012	Paydown		233	233	248	235	0	(2)	0	(2)	0	233	0	0	0	15	03/15/2013
362097-MB-0	GNMA POOL NO 064254 11.500% 04/15/13		10/01/2012	Paydown		437	437	442	436	0	1	0	1	0	437	0	0	0	25	04/15/2013
362097-MV-6	GNMA POOL NO 064272 11.500% 02/15/13		06/01/2012	Paydown		1,303	1,303	1,319	1,300	0	3	0	3	0	1,303	0	0	0	47	02/15/2013
362097-NN-3	GNMA POOL NO 064297 11.500% 02/15/13		12/01/2012	Paydown		54	54	57	54	0	0	0	0	0	54	0	0	0	3	02/15/2013
362097-SL-2	GNMA POOL NO 064423 11.500% 02/15/13		11/01/2012	Paydown		99	99	107	100	0	(1)	0	(1)	0	99	0	0	0	6	02/15/2013
362097-TM-9	GNMA POOL NO 064456 11.500% 06/15/13		12/01/2012	Paydown		43	43	46	43	0	(1)	0	(1)	0	43	0	0	0	3	06/15/2013
362097-VT-1	GNMA POOL NO 064526 11.500% 03/15/13		11/01/2012	Paydown		490	490	492	488	0	2	0	2	0	490	0	0	0	32	03/15/2013
362097-Z9-1	GNMA POOL NO 064668 11.500% 03/15/13		08/01/2012	Paydown		343	343	364	345	0	(2)	0	(2)	0	343	0	0	0	17	03/15/2013
362098-4X-0	GNMA POOL NO 065638 11.500% 05/15/13		12/01/2012	Paydown		2,055	2,055	2,078	2,051	0	4	0	4	0	2,055	0	0	0	140	05/15/2013
362098-5Z-4	GNMA POOL NO 065664 11.500% 06/15/13		12/01/2012	Paydown		332	332	333	331	0	1	0	1	0	332	0	0	0	21	06/15/2013
362098-E6-8	GNMA POOL NO 064957 11.500% 03/15/13		12/01/2012	Paydown		111	111	111	111	0	0	0	0	0	111	0	0	0	6	03/15/2013
362098-JB-2	GNMA POOL NO 065058 11.500% 09/15/13		12/01/2012	Paydown		148	148	160	150	0	(2)	0	(2)	0	148	0	0	0	7	09/15/2013
362098-K2-0	GNMA POOL NO 065113 11.500% 07/15/13		12/01/2012	Paydown		792	792	796	790	0	2	0	2	0	792	0	0	0	50	07/15/2013
362098-MB-8	GNMA POOL NO 065154 11.500% 03/15/13		04/01/2012	Paydown		317	317	322	317	0	1	0	1	0	317	0	0	0	8	03/15/2013
362098-MS-1	GNMA POOL NO 065169 11.500% 07/15/13		03/01/2012	Paydown		34	34	36	35	0	0	0	0	0	34	0	0	0	1	07/15/2013
362098-QX-6	GNMA POOL NO 065270 11.500% 04/15/13		07/01/2012	Paydown		136	136	147	138	0	(2)	0	(2)	0	136	0	0	0	7	04/15/2013
362098-QZ-1	GNMA POOL NO 065272 11.500% 05/15/13		12/01/2012	Paydown		346	346	346	345	0	1	0	1	0	346	0	0	0	12	05/15/2013
362098-SH-9	GNMA POOL NO 065320 11.500% 04/15/13		12/01/2012	Paydown		965	965	1,024	971	0	(6)	0	(6)	0	965	0	0	0	46	04/15/2013
362098-UQ-6	GNMA POOL NO 065391 11.500% 08/15/13		12/01/2012	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	08/15/2013
362098-WV-3	GNMA POOL NO 065460 11.500% 05/15/13		12/01/2012	Paydown		772	772	775	770	0	2	0	2	0	772	0	0	0	49	05/15/2013
362098-Z2-4	GNMA POOL NO 065561 11.500% 05/15/13		12/01/2012	Paydown		948	948	1,019	957	0	(9)	0	(9)	0	948	0	0	0	60	05/15/2013
362099-5X-7	GNMA POOL NO 066562 11.500% 05/15/13		11/01/2012	Paydown		952	952	950	948	0	4	0	4	0	952	0	0	0	54	05/15/2013
362099-5Y-5	GNMA POOL NO 066563 11.500% 05/15/13		12/01/2012	Paydown		71	71	72	71	0	0	0	0	0	71	0	0	0	4	05/15/2013
362099-7L-1	GNMA POOL NO 066599 11.500% 04/15/13		11/01/2012	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	2	04/15/2013
362099-B2-8	GNMA POOL NO 065757 11.500% 04/15/13		07/01/2012	Paydown		472	472	501	475	0	(3)	0	(3)	0	472	0	0	0	25	04/15/2013
362099-B3-6	GNMA POOL NO 065758 11.500% 05/15/13		01/01/2012	Paydown		81	81	82	81	0	0	0	0	0	81	0	0	0	1	05/15/2013
362099-B5-1	GNMA POOL NO 065760 11.500% 05/15/13		12/01/2012	Paydown		482	482	490	482	0	0	0	0	0	482	0	0	0	26	05/15/2013
362099-BY-8	GNMA POOL NO 065755 11.500% 04/15/13		12/01/2012	Paydown		581	581	587	580	0	1	0	1	0	581	0	0	0	28	04/15/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362099-DX-8	GNMA POOL NO 065818 11.500% 08/15/13		12/01/2012	Paydown		1,274	1,274	1,291	1,273	0	1	0	1	0	1,274	0	0	0	81	08/15/2013
362099-M9-1	GNMA POOL NO 066084 11.500% 07/15/13		12/01/2012	Paydown		237	237	237	236	0	1	0	1	0	237	0	0	0	15	07/15/2013
362099-NZ-2	GNMA POOL NO 066108 11.500% 05/15/13		12/01/2012	Paydown		1,030	1,030	1,034	1,027	0	3	0	3	0	1,030	0	0	0	65	05/15/2013
362099-QF-3	GNMA POOL NO 066154 11.500% 07/15/13		12/01/2012	Paydown		3,163	3,163	3,353	3,186	0	(23)	0	(23)	0	3,163	0	0	0	225	07/15/2013
362099-XM-0	GNMA POOL NO 066384 11.500% 06/15/13		03/01/2012	Paydown		559	559	565	558	0	1	0	1	0	559	0	0	0	14	06/15/2013
36209A-CV-0	GNMA 1 POOL NO 465484 7.500% 09/15/29		12/01/2012	Paydown		22	22	22	22	0	1	0	1	0	22	0	0	0	1	09/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2012	Paydown		1,112	1,112	1,158	1,155	0	(44)	0	(44)	0	1,112	0	0	0	65	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2012	Paydown		9,536	9,536	9,131	9,159	0	377	0	377	0	9,536	0	0	0	391	07/15/2029
36209C-QT-6	GNMA 1 POOL NO 467666 6.500% 03/15/29		12/01/2012	Paydown		4,949	4,949	4,738	4,751	0	198	0	198	0	4,949	0	0	0	137	03/15/2029
36209C-WC-6	GNMA 1 POOL NO 467843 6.500% 01/15/29		12/01/2012	Paydown		670	670	667	668	0	2	0	2	0	670	0	0	0	23	01/15/2029
36209D-RD-8	GNMA 1 POOL NO 468584 7.000% 02/15/29		12/01/2012	Paydown		128	128	124	124	0	3	0	3	0	128	0	0	0	5	02/15/2029
36209D-WV-2	GNMA 1 POOL NO 468760 7.000% 03/15/28		12/01/2012	Paydown		588	588	596	595	0	(7)	0	(7)	0	588	0	0	0	22	03/15/2028
36209E-7B-2	GNMA 1 POOL NO 469890 6.500% 01/15/29		12/01/2012	Paydown		268	268	267	268	0	0	0	0	0	268	0	0	0	9	01/15/2029
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2012	Paydown		520	520	505	505	0	14	0	14	0	520	0	0	0	7	08/15/2029
36209F-A5-8	GNMA 1 POOL NO 469928 6.000% 01/15/29		12/01/2012	Paydown		57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	2	01/15/2029
36209F-AP-4	GNMA 1 POOL NO 469914 7.000% 01/15/29		12/01/2012	Paydown		713	713	691	693	0	20	0	20	0	713	0	0	0	27	01/15/2029
36209F-AT-6	GNMA 1 POOL NO 469918 7.000% 01/15/29		12/01/2012	Paydown		10,237	10,237	9,937	9,954	0	283	0	283	0	10,237	0	0	0	250	01/15/2029
36209F-AV-1	GNMA 1 POOL NO 469920 7.000% 01/15/29		12/01/2012	Paydown		127	127	123	123	0	3	0	3	0	127	0	0	0	5	01/15/2029
36209F-D4-8	GNMA 1 POOL NO 470023 7.500% 02/15/29		12/01/2012	Paydown		127	127	123	123	0	4	0	4	0	127	0	0	0	5	02/15/2029
36209F-DS-5	GNMA 1 POOL NO 470013 7.000% 02/15/29		12/01/2012	Paydown		411	411	399	399	0	12	0	12	0	411	0	0	0	16	02/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2012	Paydown		28	28	28	28	0	1	0	1	0	28	0	0	0	1	02/15/2029
36209F-DV-8	GNMA 1 POOL NO 470016 7.000% 02/15/29		12/01/2012	Paydown		2,000	2,000	1,940	1,943	0	58	0	58	0	2,000	0	0	0	78	02/15/2029
36209F-DX-4	GNMA 1 POOL NO 470018 7.000% 02/15/29		12/01/2012	Paydown		2,585	2,585	2,512	2,514	0	71	0	71	0	2,585	0	0	0	99	02/15/2029
36209F-FE-4	GNMA 1 POOL NO 470065 7.000% 02/15/29		12/01/2012	Paydown		223	223	216	217	0	6	0	6	0	223	0	0	0	9	02/15/2029
36209F-G9-4	GNMA 1 POOL NO 470124 6.500% 03/15/29		12/01/2012	Paydown		55	55	52	53	0	2	0	2	0	55	0	0	0	2	03/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2012	Paydown		119	119	119	119	0	0	0	0	0	119	0	0	0	4	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		12/01/2012	Paydown		12	12	11	11	0	0	0	0	0	12	0	0	0	1	03/15/2029
36209F-JX-8	GNMA 1 POOL NO 470178 7.000% 03/15/29		12/01/2012	Paydown		102	102	99	99	0	3	0	3	0	102	0	0	0	4	03/15/2029
36209F-L3-1	GNMA 1 POOL NO 470246 7.000% 04/15/29		12/01/2012	Paydown		121	121	117	117	0	3	0	3	0	121	0	0	0	5	04/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		12/01/2012	Paydown		94	94	90	90	0	4	0	4	0	94	0	0	0	3	04/15/2029
36209F-ME-6	GNMA 1 POOL NO 470257 7.000% 04/15/29		12/01/2012	Paydown		190	190	185	185	0	5	0	5	0	190	0	0	0	7	04/15/2029
36209F-ML-0	GNMA 1 POOL NO 470263 7.000% 04/15/29		12/01/2012	Paydown		691	691	670	671	0	20	0	20	0	691	0	0	0	33	04/15/2029
36209F-PL-7	GNMA 1 POOL NO 470327 7.000% 05/15/29		12/01/2012	Paydown		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	2	05/15/2029
36209F-U4-9	GNMA 1 POOL NO 470503 7.000% 06/15/29		12/01/2012	Paydown		358	358	347	348	0	10	0	10	0	358	0	0	0	14	06/15/2029
36209F-U9-8	GNMA 1 POOL NO 470508 7.000% 06/15/29		12/01/2012	Paydown		970	970	941	943	0	27	0	27	0	970	0	0	0	37	06/15/2029
36209F-UC-1	GNMA 1 POOL NO 470479 6.500% 06/15/29		12/01/2012	Paydown		531	531	509	510	0	21	0	21	0	531	0	0	0	19	06/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2012	Paydown		85	85	80	80	0	4	0	4	0	85	0	0	0	3	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2012	Paydown		2,252	2,252	2,156	2,162	0	90	0	90	0	2,252	0	0	0	80	06/15/2029
36209F-UQ-0	GNMA 1 POOL NO 470491 7.000% 06/15/29		12/01/2012	Paydown		9,280	9,280	9,002	9,019	0	260	0	260	0	9,280	0	0	0	546	06/15/2029
36209F-VV-8	GNMA 1 POOL NO 470528 6.500% 06/15/29		12/01/2012	Paydown		4,316	4,316	4,136	4,147	0	169	0	169	0	4,316	0	0	0	141	06/15/2029
36209F-VW-6	GNMA 1 POOL NO 470529 7.000% 06/15/29		12/01/2012	Paydown		178	178	173	173	0	5	0	5	0	178	0	0	0	7	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2012	Paydown		2,714	2,714	2,598	2,605	0	109	0	109	0	2,714	0	0	0	98	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622 6.500% 07/15/29		12/01/2012	Paydown		65	65	61	62	0	3	0	3	0	65	0	0	0	2	07/15/2029
36209F-ZE-2	GNMA 1 POOL NO 470641 7.000% 07/15/29		12/01/2012	Paydown		7,017	7,017	6,908	6,914	0	104	0	104	0	7,017	0	0	0	247	07/15/2029
36209G-SW-8	GNMA 1 POOL NO 471333 6.500% 07/15/32		12/01/2012	Paydown		2,958	2,958	3,088	3,085	0	(127)	0	(127)	0	2,958	0	0	0	88	07/15/2032
36209J-KP-5	GNMA 1 POOL NO 472902 6.500% 04/15/29		12/01/2012	Paydown		1,405	1,405	1,346	1,350	0	55	0	55	0	1,405	0	0	0	51	04/15/2029
36209J-MF-5	GNMA 1 POOL NO 472958 7.000% 05/15/29		12/01/2012	Paydown		6,966	6,966	6,758	6,772	0	195	0	195	0	6,966	0	0	0	281	05/15/2029
36209J-NU-1	GNMA 1 POOL NO 473003 7.000% 06/15/29		12/01/2012	Paydown		2,009	2,009	1,951	1,953	0	56	0	56	0	2,009	0	0	0	127	06/15/2029
36209L-5T-9	GNMA 1 POOL NO 475258 7.000% 06/15/29		12/01/2012	Paydown		214	214	207	208	0	6	0	6	0	214	0	0	0	8	06/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2012	Paydown		639	639	604	606	0	32	0	32	0	639	0	0	0	15	05/15/2029
36209L-QP-4	GNMA 1 POOL NO 474862 6.500% 07/15/29		12/01/2012	Paydown		4,236	4,236	4,056	4,066	0	171	0	171	0	4,236	0	0	0	214	07/15/2029
36209N-2X-9	GNMA 1 POOL NO 476990 6.500% 04/15/29		12/01/2012	Paydown		15,868	15,868	15,193	15,232	0	636	0	636	0	15,868	0	0	0	142	04/15/2029
36209N-3P-5	GNMA 1 POOL NO 477006 6.500% 07/15/29		12/01/2012	Paydown		556	556	533	534	0	23	0	23	0	556	0	0	0	20	07/15/2029
36209N-4X-7	GNMA 1 POOL NO 477038 7.500% 05/15/30		12/01/2012	Paydown		100	100	97	97	0	3	0	3	0	100	0	0	0	4	05/15/2030
36209N-F8-0	GNMA 1 POOL NO 476391 7.000% 07/15/29		12/01/2012	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	2	07/15/2029
36209N-ZH-8	GNMA 1 POOL NO 476944 7.000% 06/15/29		12/01/2012	Paydown		381	381	370	370	0	11	0	11	0	381	0	0	0	14	06/15/2029
36209P-C6-2	GNMA 1 POOL NO 477193 8.000% 07/15/28		06/01/2012	Paydown		16,736	16,736	17,341	17,313	0	(578)	0	(578)	0	16,736	0	0	0	666	07/15/2028
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2012	Paydown		23	23	22	22	0	1	0	1	0	23	0	0	0	1	09/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36209Q-YH-2	GNMA 1 POOL NO 478712 7.500% 09/15/29		12/01/2012	Paydown		164	164	159	159	0	5	0	5	0	164	0	0	0	7	09/15/2029
36209R-GN-7	GNMA 1 POOL NO 479105 7.500% 01/15/30		12/01/2012	Paydown		100	100	97	97	0	3	0	3	0	100	0	0	0	4	01/15/2030
36209S-6W-6	GNMA 1 POOL NO 480685 7.000% 05/15/29		12/01/2012	Paydown		84	84	82	82	0	2	0	2	0	84	0	0	0	3	05/15/2029
36209S-GD-7	GNMA 1 POOL NO 479996 7.500% 02/15/30		12/01/2012	Paydown		239	239	232	232	0	7	0	7	0	239	0	0	0	9	02/15/2030
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2012	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	2	06/15/2029
36209S-ZQ-7	GNMA 1 POOL NO 480551 7.000% 04/15/29		12/01/2012	Paydown		187	187	181	181	0	5	0	5	0	187	0	0	0	7	04/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2012	Paydown		21,870	21,870	20,706	20,778	0	1,093	0	1,093	0	21,870	0	0	0	864	09/15/2028
36209T-4T-3	GNMA 1 POOL NO 481534 6.500% 09/15/28		12/01/2012	Paydown		2,093	2,093	2,187	2,181	0	(87)	0	(87)	0	2,093	0	0	0	41	09/15/2028
36209T-6W-4	GNMA 1 POOL NO 481585 7.000% 07/15/29		12/01/2012	Paydown		157	157	155	155	0	2	0	2	0	157	0	0	0	3	07/15/2029
36209T-Q7-7	GNMA 1 POOL NO 481178 6.500% 02/15/29		12/01/2012	Paydown		267	267	262	262	0	5	0	5	0	267	0	0	0	10	02/15/2029
36209T-Q8-5	GNMA 1 POOL NO 481179 6.500% 02/15/29		12/01/2012	Paydown		2,104	2,104	1,990	1,996	0	108	0	108	0	2,104	0	0	0	107	02/15/2029
36209U-BB-1	GNMA 1 POOL NO 481634 7.000% 08/15/29		12/01/2012	Paydown		2,513	2,513	2,487	2,488	0	25	0	25	0	2,513	0	0	0	76	08/15/2029
36209V-R2-2	GNMA 1 POOL NO 483005 6.500% 01/15/29		12/01/2012	Paydown		1,141	1,141	1,120	1,122	0	19	0	19	0	1,141	0	0	0	40	01/15/2029
36209V-R6-3	GNMA 1 POOL NO 483009 7.000% 03/15/29		12/01/2012	Paydown		7,512	7,512	7,289	7,303	0	209	0	209	0	7,512	0	0	0	514	03/15/2029
36209W-ZV-7	GNMA 1 POOL NO 484156 7.000% 04/15/29		12/01/2012	Paydown		466	466	452	453	0	13	0	13	0	466	0	0	0	18	04/15/2029
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		12/01/2012	Paydown		12,401	12,401	11,886	11,921	0	480	0	480	0	12,401	0	0	0	431	02/15/2029
36209X-7G-9	GNMA 1 POOL NO 485195 6.500% 03/15/29		12/01/2012	Paydown		515	515	515	515	0	1	0	1	0	515	0	0	0	18	03/15/2029
36209Y-AH-1	GNMA 1 POOL NO 485208 7.000% 08/15/29		02/01/2012	Paydown		13,276	13,276	12,883	12,903	0	373	0	373	0	13,276	0	0	0	155	08/15/2029
36209Y-NY-0	GNMA 1 POOL NO 485607 6.500% 07/15/31		12/01/2012	Paydown		621	621	649	648	0	(27)	0	(27)	0	621	0	0	0	22	07/15/2031
362100-3W-7	GNMA POOL NO 067413 11.500% 06/15/13		02/01/2012	Paydown		24	24	26	24	0	0	0	0	0	24	0	0	0	0	06/15/2013
362100-MU-0	GNMA POOL NO 066971 11.000% 07/15/13		12/01/2012	Paydown		6,766	6,766	6,290	6,637	0	130	0	130	0	6,766	0	0	0	410	07/15/2013
362100-MV-8	GNMA POOL NO 066972 11.500% 08/15/19		12/01/2012	Paydown		458	458	493	463	0	(6)	0	(6)	0	458	0	0	0	19	08/15/2013
362100-R9-2	GNMA POOL NO 067112 11.500% 06/15/13		07/01/2012	Paydown		1,061	1,061	1,128	1,068	0	(8)	0	(8)	0	1,061	0	0	0	44	06/15/2013
362100-RQ-4	GNMA POOL NO 067095 11.500% 06/15/13		12/01/2012	Paydown		2,245	2,245	2,297	2,245	0	0	0	0	0	2,245	0	0	0	97	06/15/2013
362100-V2-2	GNMA POOL NO 067233 11.500% 05/15/13		12/01/2012	Paydown		42	42	42	42	0	0	0	0	0	42	0	0	0	3	05/15/2013
362100-WY-1	GNMA POOL NO 067263 11.500% 04/15/13		12/01/2012	Paydown		814	814	824	813	0	1	0	1	0	814	0	0	0	54	04/15/2013
362100-Z5-1	GNMA POOL NO 067364 11.000% 07/15/13		11/01/2012	Paydown		572	572	557	567	0	5	0	5	0	572	0	0	0	42	07/15/2013
362101-2J-5	GNMA POOL NO 068277 11.500% 06/15/13		12/01/2012	Paydown		2,113	2,113	2,144	2,111	0	3	0	3	0	2,113	0	0	0	134	06/15/2013
362101-DN-4	GNMA POOL NO 067609 11.500% 06/15/13		12/01/2012	Paydown		902	902	959	910	0	(7)	0	(7)	0	902	0	0	0	57	06/15/2013
362101-UF-2	GNMA POOL NO 068082 11.500% 08/15/13		12/01/2012	Paydown		1,158	1,158	1,171	1,157	0	1	0	1	0	1,158	0	0	0	74	08/15/2013
362101-US-4	GNMA POOL NO 068093 11.500% 05/15/13		06/01/2012	Paydown		1,687	1,687	1,710	1,684	0	2	0	2	0	1,687	0	0	0	70	05/15/2013
362101-UY-1	GNMA POOL NO 068099 11.500% 03/15/13		05/01/2012	Paydown		444	444	450	443	0	1	0	1	0	444	0	0	0	12	03/15/2013
362101-VH-7	GNMA POOL NO 068116 12.000% 10/15/13		12/01/2012	Paydown		81	81	87	82	0	(1)	0	(1)	0	81	0	0	0	5	10/15/2013
362101-W7-8	GNMA POOL NO 068170 11.500% 08/15/13		12/01/2012	Paydown		2,550	2,550	2,581	2,546	0	3	0	3	0	2,550	0	0	0	162	08/15/2013
362102-5L-5	GNMA POOL NO 069251 11.500% 06/15/13		12/01/2012	Paydown		97	97	103	98	0	(1)	0	(1)	0	97	0	0	0	6	06/15/2013
362102-6S-9	GNMA POOL NO 069281 11.500% 06/15/13		12/01/2012	Paydown		39	39	42	40	0	0	0	0	0	39	0	0	0	2	06/15/2013
362102-6T-7	GNMA POOL NO 069282 11.000% 07/15/13		12/01/2012	Paydown		1,164	1,164	1,097	1,142	0	22	0	22	0	1,164	0	0	0	71	07/15/2013
362102-AH-8	GNMA POOL NO 068408 11.500% 07/15/13		12/01/2012	Paydown		2,673	2,673	2,750	2,678	0	(5)	0	(5)	0	2,673	0	0	0	169	07/15/2013
362102-D4-4	GNMA POOL NO 068523 11.500% 06/15/13		12/01/2012	Paydown		3,197	3,197	3,257	3,196	0	1	0	1	0	3,197	0	0	0	203	06/15/2013
362102-EU-5	GNMA POOL NO 068547 11.500% 08/15/13		12/01/2012	Paydown		1,367	1,367	1,364	1,361	0	6	0	6	0	1,367	0	0	0	87	08/15/2013
362102-T6-2	GNMA POOL NO 068973 11.500% 06/15/13		12/01/2012	Paydown		1,003	1,003	1,016	1,002	0	1	0	1	0	1,003	0	0	0	62	06/15/2013
362102-T7-0	GNMA POOL NO 068974 11.500% 05/15/13		12/01/2012	Paydown		512	512	547	517	0	(4)	0	(4)	0	512	0	0	0	33	05/15/2013
362102-TN-5	GNMA POOL NO 068957 11.500% 06/15/13		12/01/2012	Paydown		812	812	825	812	0	0	0	0	0	812	0	0	0	51	06/15/2013
362102-VJ-1	GNMA POOL NO 069017 11.500% 06/15/13		04/01/2012	Paydown		5,553	5,553	5,629	5,546	0	7	0	7	0	5,553	0	0	0	196	06/15/2013
362103-7C-1	GNMA 1 POOL NO 070191 12.000% 09/15/13		12/01/2012	Paydown		29	29	31	29	0	0	0	0	0	29	0	0	0	2	09/15/2013
362103-AR-4	GNMA 1 POOL NO 069316 11.500% 06/15/13		09/01/2012	Paydown		1,380	1,380	1,397	1,378	0	2	0	2	0	1,380	0	0	0	80	06/15/2013
362103-C4-3	GNMA 1 POOL NO 069391 11.500% 06/15/13		12/01/2012	Paydown		111	111	112	111	0	0	0	0	0	111	0	0	0	7	06/15/2013
362103-DB-6	GNMA 1 POOL NO 069398 11.000% 07/15/13		12/01/2012	Paydown		487	487	457	476	0	10	0	10	0	487	0	0	0	30	07/15/2013
362103-DY-6	GNMA 1 POOL NO 069419 11.500% 08/15/13		12/01/2012	Paydown		1,109	1,109	1,127	1,108	0	1	0	1	0	1,109	0	0	0	70	08/15/2013
362103-GU-1	GNMA 1 POOL NO 069511 11.500% 07/15/13		12/01/2012	Paydown		54	54	54	54	0	0	0	0	0	54	0	0	0	4	07/15/2013
362103-GZ-0	GNMA 1 POOL NO 069516 11.500% 08/15/13		12/01/2012	Paydown		1,454	1,454	1,558	1,469	0	(15)	0	(15)	0	1,454	0	0	0	62	08/15/2013
362103-KV-4	GNMA 1 POOL NO 069608 11.500% 06/15/13		07/01/2012	Paydown		1,285	1,285	1,332	1,288	0	(4)	0	(4)	0	1,285	0	0	0	53	06/15/2013
362103-LA-9	GNMA 1 POOL NO 069621 12.000% 12/15/13		12/01/2012	Paydown		1,066	1,066	1,134	1,077	0	(11)	0	(11)	0	1,066	0	0	0	71	12/15/2013
362103-NC-3	GNMA 1 POOL NO 069687 11.500% 07/15/13		05/01/2012	Paydown		594	594	640	600	0	(6)	0	(6)	0	594	0	0	0	25	07/15/2013
362105-NH-7	GNMA POOL NO 070592 11.500% 07/15/13		12/01/2012	Paydown		3,509	3,509	3,558	3,505	0	5	0	5	0	3,509	0	0	0	223	07/15/2013
362105-YM-4	GNMA POOL NO 070916 11.500% 08/15/13		12/01/2012	Paydown		1,695	1,695	1,827	1,712	0	(16)	0	(16)	0	1,695	0	0	0	108	08/15/2013
362106-B9-6	GNMA POOL NO 071164 11.500% 08/15/13		12/01/2012	Paydown		943	943	959	943	0	0	0	0	0	943	0	0	0	60	08/15/2013
362106-BC-9	GNMA POOL NO 071135 11.500% 08/15/13		12/01/2012	Paydown		183	183	184	183	0	0	0	0	0	183	0	0	0	12	08/15/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362106-MF-0	GNMA POOL NO 071458 11.500% 05/15/13		12/01/2012	Paydown		973	973	989	972	0	1	0	1	0	973	0	0	0	39	05/15/2013
362106-MP-8	GNMA POOL NO 071466 11.500% 05/15/13		12/01/2012	Paydown		509	509	521	510	0	(1)	0	(1)	0	509	0	0	0	29	05/15/2013
36210A-5Z-6	GNMA 1 POOL NO 486964 6.500% 02/15/29		12/01/2012	Paydown		1,399	1,399	1,397	1,397	0	2	0	2	0	1,399	0	0	0	27	02/15/2029
36210A-HN-0	GNMA 1 POOL NO 486337 7.000% 04/15/29		12/01/2012	Paydown		262	262	255	255	0	7	0	7	0	262	0	0	0	10	04/15/2029
36210A-J7-3	GNMA 1 POOL NO 486386 7.000% 06/15/29		12/01/2012	Paydown		3,806	3,806	3,693	3,700	0	106	0	106	0	3,806	0	0	0	247	06/15/2029
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2012	Paydown		538	538	531	532	0	6	0	6	0	538	0	0	0	17	09/15/2029
36210A-KS-5	GNMA 1 POOL NO 486405 7.000% 08/15/29		12/01/2012	Paydown		214	214	207	207	0	7	0	7	0	214	0	0	0	9	08/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2012	Paydown		4,763	4,763	4,568	4,579	0	183	0	183	0	4,763	0	0	0	182	09/15/2028
36210A-ZJ-9	GNMA 1 POOL NO 486845 6.500% 01/15/29		12/01/2012	Paydown		458	458	439	440	0	18	0	18	0	458	0	0	0	18	01/15/2029
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2012	Paydown		5,498	5,498	5,337	5,346	0	152	0	152	0	5,498	0	0	0	183	01/15/2029
36210B-BB-0	GNMA 1 POOL NO 487034 6.500% 03/15/29		12/01/2012	Paydown		4,875	4,875	4,946	4,945	0	(70)	0	(70)	0	4,875	0	0	0	178	03/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037 7.500% 03/15/29		12/01/2012	Paydown		76	76	74	74	0	2	0	2	0	76	0	0	0	3	03/15/2029
36210B-D5-1	GNMA 1 POOL NO 487124 7.000% 04/15/29		12/01/2012	Paydown		1,406	1,406	1,364	1,366	0	40	0	40	0	1,406	0	0	0	67	04/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2012	Paydown		491	491	476	477	0	13	0	13	0	491	0	0	0	19	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2012	Paydown		487	487	460	462	0	25	0	25	0	487	0	0	0	6	04/15/2029
36210B-EJ-0	GNMA 1 POOL NO 487137 6.500% 05/15/29		12/01/2012	Paydown		798	798	755	758	0	40	0	40	0	798	0	0	0	30	05/15/2029
36210B-EP-6	GNMA 1 POOL NO 487142 6.500% 03/15/35		12/01/2012	Paydown		1,788	1,788	1,869	1,865	0	(77)	0	(77)	0	1,788	0	0	0	107	03/15/2035
36210B-G6-6	GNMA 1 POOL NO 487221 7.000% 05/15/29		12/01/2012	Paydown		1,049	1,049	1,038	1,039	0	11	0	11	0	1,049	0	0	0	28	05/15/2029
36210B-GJ-8	GNMA 1 POOL NO 487201 7.000% 05/15/29		12/01/2012	Paydown		2,295	2,295	2,271	2,272	0	23	0	23	0	2,295	0	0	0	75	05/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2012	Paydown		603	603	585	586	0	17	0	17	0	603	0	0	0	23	05/15/2029
36210B-RH-0	GNMA 1 POOL NO 487488 6.500% 05/15/29		12/01/2012	Paydown		647	647	612	615	0	32	0	32	0	647	0	0	0	22	05/15/2029
36210B-S7-1	GNMA 1 POOL NO 487542 7.000% 07/15/29		12/01/2012	Paydown		428	428	415	415	0	12	0	12	0	428	0	0	0	16	07/15/2029
36210B-T8-8	GNMA 1 POOL NO 487575 7.000% 03/15/29		12/01/2012	Paydown		1,347	1,347	1,307	1,310	0	38	0	38	0	1,347	0	0	0	52	03/15/2029
36210C-ZW-6	GNMA 1 POOL NO 488657 7.500% 09/15/29		12/01/2012	Paydown		438	438	424	425	0	12	0	12	0	438	0	0	0	18	09/15/2029
36210D-3T-6	GNMA 1 POOL NO 489610 6.500% 05/15/29		12/01/2012	Paydown		7,066	7,066	6,766	6,789	0	278	0	278	0	7,066	0	0	0	162	05/15/2029
36210D-FJ-5	GNMA 1 POOL NO 488969 7.000% 02/15/29		12/01/2012	Paydown		401	401	389	389	0	11	0	11	0	401	0	0	0	15	02/15/2029
36210D-GQ-8	GNMA 1 POOL NO 489007 7.000% 04/15/29		12/01/2012	Paydown		29	29	28	28	0	1	0	1	0	29	0	0	0	1	04/15/2029
36210D-GY-1	GNMA 1 POOL NO 489015 7.000% 05/15/29		12/01/2012	Paydown		210	210	204	204	0	6	0	6	0	210	0	0	0	8	05/15/2029
36210D-H5-3	GNMA 1 POOL NO 489052 6.500% 02/15/29		12/01/2012	Paydown		149	149	143	143	0	6	0	6	0	149	0	0	0	5	02/15/2029
36210D-HF-1	GNMA 1 POOL NO 489030 7.000% 08/15/29		12/01/2012	Paydown		41,314	41,314	40,123	40,170	0	1,144	0	1,144	0	41,314	0	0	0	2,039	08/15/2029
36210D-HK-0	GNMA 1 POOL NO 489034 7.000% 09/15/29		12/01/2012	Paydown		80,999	80,999	78,598	78,766	0	2,233	0	2,233	0	80,999	0	0	0	4,966	09/15/2029
36210D-HQ-7	GNMA 1 POOL NO 489039 7.500% 09/15/29		12/01/2012	Paydown		178	178	173	173	0	5	0	5	0	178	0	0	0	7	09/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2012	Paydown		70	70	68	69	0	2	0	2	0	70	0	0	0	3	03/15/2029
36210E-PH-6	GNMA 1 POOL NO 490124 7.000% 01/15/29		12/01/2012	Paydown		1,615	1,615	1,567	1,569	0	45	0	45	0	1,615	0	0	0	43	01/15/2029
36210E-QH-5	GNMA 1 POOL NO 490156 7.000% 03/15/29		12/01/2012	Paydown		21,711	21,711	21,078	21,103	0	608	0	608	0	21,711	0	0	0	889	03/15/2029
36210E-YC-7	GNMA 1 POOL NO 490407 6.500% 04/15/29		12/01/2012	Paydown		571	571	546	548	0	23	0	23	0	571	0	0	0	21	04/15/2029
36210E-Z4-4	GNMA 1 POOL NO 490463 7.500% 12/15/29		03/01/2012	Paydown		1,510	1,510	1,476	1,478	0	33	0	33	0	1,510	0	0	0	28	12/15/2029
36210F-J7-2	GNMA 1 POOL NO 490886 6.500% 12/15/28		12/01/2012	Paydown		300	300	298	299	0	1	0	1	0	300	0	0	0	11	12/15/2028
36210F-KB-1	GNMA 1 POOL NO 490890 6.500% 01/15/29		12/01/2012	Paydown		350	350	331	332	0	18	0	18	0	350	0	0	0	12	01/15/2029
36210F-QR-0	GNMA 1 POOL NO 491064 6.500% 01/15/29		12/01/2012	Paydown		51	51	50	50	0	1	0	1	0	51	0	0	0	2	01/15/2029
36210F-QX-7	GNMA 1 POOL NO 491070 7.000% 01/15/29		12/01/2012	Paydown		2,659	2,659	2,581	2,585	0	73	0	73	0	2,659	0	0	0	103	01/15/2029
36210F-R8-1	GNMA 1 POOL NO 491111 6.500% 03/15/29		12/01/2012	Paydown		99	99	99	99	0	0	0	0	0	99	0	0	0	4	03/15/2029
36210F-TL-0	GNMA 1 POOL NO 491155 6.500% 01/15/29		12/01/2012	Paydown		2,812	2,812	2,757	2,761	0	51	0	51	0	2,812	0	0	0	101	01/15/2029
36210F-YM-2	GNMA 1 POOL NO 491316 7.000% 01/15/29		12/01/2012	Paydown		306	306	297	297	0	9	0	9	0	306	0	0	0	12	01/15/2029
36210G-5L-4	GNMA 1 POOL NO 492351 6.500% 02/15/29		12/01/2012	Paydown		108	108	108	108	0	0	0	0	0	108	0	0	0	4	02/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617 7.500% 01/15/30		12/01/2012	Paydown		13	13	12	12	0	0	0	0	0	13	0	0	0	1	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2012	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	2	01/15/2029
36210G-Y5-7	GNMA 1 POOL NO 492232 6.500% 05/15/29		12/01/2012	Paydown		63	63	59	60	0	3	0	3	0	63	0	0	0	2	05/15/2029
36210G-Y6-5	GNMA 1 POOL NO 492233 7.000% 05/15/29		12/01/2012	Paydown		1,005	1,005	975	976	0	28	0	28	0	1,005	0	0	0	68	05/15/2029
36210H-B7-6	GNMA 1 POOL NO 492462 6.500% 03/15/29		12/01/2012	Paydown		594	594	569	570	0	24	0	24	0	594	0	0	0	21	03/15/2029
36210H-BX-9	GNMA 1 POOL NO 492454 7.000% 02/15/29		12/01/2012	Paydown		4,293	4,293	4,171	4,176	0	117	0	117	0	4,293	0	0	0	127	02/15/2029
36210H-CN-0	GNMA 1 POOL NO 492477 6.500% 04/15/29		12/01/2012	Paydown		395	395	379	379	0	16	0	16	0	395	0	0	0	14	04/15/2029
36210H-D8-2	GNMA 1 POOL NO 492527 6.500% 06/15/29		12/01/2012	Paydown		771	771	738	739	0	31	0	31	0	771	0	0	0	27	06/15/2029
36210H-DD-1	GNMA 1 POOL NO 492500 6.500% 05/15/29		12/01/2012	Paydown		39,109	39,109	37,445	37,587	0	1,521	0	1,521	0	39,109	0	0	0	1,085	05/15/2029
36210H-JA-1	GNMA 1 POOL NO 492657 6.500% 01/15/29		12/01/2012	Paydown		244	244	239	240	0	4	0	4	0	244	0	0	0	9	01/15/2029
36210J-DC-9	GNMA 1 POOL NO 493399 6.500% 01/15/29		12/01/2012	Paydown		2,800	2,800	2,748	2,753	0	47	0	47	0	2,800	0	0	0	93	01/15/2029
36210J-EK-0	GNMA 1 POOL NO 493438 6.500% 07/15/29		12/01/2012	Paydown		205	205	194	195	0	10	0	10	0	205	0	0	0	7	07/15/2029
36210J-UK-2	GNMA 1 POOL NO 493886 7.000% 04/15/29		12/01/2012	Paydown		1,034	1,034	1,004	1,005	0	29	0	29	0	1,034	0	0	0	65	04/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2012	Paydown		72	72	70	70	0	2	0	2	0	72	0	0	0	3	06/15/2029
36210J-XB-9	GNMA 1 POOL NO 493974 7.000% 06/15/29		12/01/2012	Paydown		76	76	74	74	0	2	0	2	0	76	0	0	0	3	06/15/2029
36210J-Y2-8	GNMA 1 POOL NO 494029 7.500% 07/15/29		12/01/2012	Paydown		13	13	12	12	0	0	0	0	0	13	0	0	0	1	07/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2012	Paydown		7,529	7,529	7,208	7,226	0	303	0	303	0	7,529	0	0	0	208	07/15/2029
36210K-DV-4	GNMA 1 POOL NO 494316 6.500% 01/15/29		12/01/2012	Paydown		210	210	203	203	0	6	0	6	0	210	0	0	0	8	01/15/2029
36210K-LG-8	GNMA 1 POOL NO 494527 6.500% 02/15/29		12/01/2012	Paydown		1,032	1,032	1,013	1,014	0	18	0	18	0	1,032	0	0	0	53	02/15/2029
36210K-NP-6	GNMA 1 POOL NO 494598 6.500% 01/15/29		12/01/2012	Paydown		57	57	56	56	0	1	0	1	0	57	0	0	0	2	01/15/2029
36210K-S4-8	GNMA 1 POOL NO 494739 6.500% 04/15/29		12/01/2012	Paydown		225	225	213	214	0	12	0	12	0	225	0	0	0	8	04/15/2029
36210K-UD-5	GNMA 1 POOL NO 494780 7.000% 06/15/29		12/01/2012	Paydown		187	187	181	182	0	5	0	5	0	187	0	0	0	7	06/15/2029
36210K-V6-9	GNMA 1 POOL NO 494837 7.000% 06/15/29		12/01/2012	Paydown		3,393	3,393	3,293	3,298	0	95	0	95	0	3,393	0	0	0	109	06/15/2029
36210L-2N-2	GNMA 1 POOL NO 495881 7.000% 01/15/29		08/01/2012	Paydown		4,833	4,833	4,692	4,697	0	136	0	136	0	4,833	0	0	0	224	01/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2012	Paydown		140	140	136	136	0	4	0	4	0	140	0	0	0	5	01/15/2029
36210L-3D-3	GNMA 1 POOL NO 495896 7.000% 01/15/29		12/01/2012	Paydown		35,671	35,671	34,634	34,700	0	972	0	972	0	35,671	0	0	0	2,049	01/15/2029
36210L-5L-3	GNMA 1 POOL NO 495951 7.000% 02/15/29		12/01/2012	Paydown		4,492	4,492	4,359	4,369	0	123	0	123	0	4,492	0	0	0	161	02/15/2029
36210L-SG-9	GNMA 1 POOL NO 495619 7.000% 06/15/29		12/01/2012	Paydown		560	560	544	545	0	16	0	16	0	560	0	0	0	21	06/15/2029
36210L-UJ-0	GNMA 1 POOL NO 495685 6.500% 05/15/29		12/01/2012	Paydown		198	198	190	190	0	8	0	8	0	198	0	0	0	7	05/15/2029
36210L-YG-2	GNMA 1 POOL NO 495811 7.000% 01/15/29		12/01/2012	Paydown		747	747	722	723	0	24	0	24	0	747	0	0	0	31	01/15/2029
36210L-YJ-6	GNMA 1 POOL NO 495813 6.500% 01/15/29		12/01/2012	Paydown		3,972	3,972	3,807	3,817	0	154	0	154	0	3,972	0	0	0	104	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2012	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	2	01/15/2029
36210M-2U-4	GNMA 1 POOL NO 496787 7.000% 01/15/29		12/01/2012	Paydown		1,141	1,141	1,108	1,109	0	32	0	32	0	1,141	0	0	0	43	01/15/2029
36210M-EJ-6	GNMA 1 POOL NO 496137 6.500% 01/15/29		12/01/2012	Paydown		57	57	57	57	0	0	0	0	0	57	0	0	0	2	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2012	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	02/15/2029
36210M-FM-8	GNMA 1 POOL NO 496172 7.000% 02/15/29		12/01/2012	Paydown		300	300	291	292	0	9	0	9	0	300	0	0	0	12	02/15/2029
36210M-GH-8	GNMA 1 POOL NO 496200 6.500% 03/15/29		09/01/2012	Paydown		2,566	2,566	2,431	2,439	0	127	0	127	0	2,566	0	0	0	124	03/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468 7.000% 01/15/29		12/01/2012	Paydown		117	117	113	113	0	3	0	3	0	117	0	0	0	4	01/15/2029
36210M-QW-4	GNMA 1 POOL NO 496469 7.000% 01/15/29		12/01/2012	Paydown		479	479	464	465	0	14	0	14	0	479	0	0	0	19	01/15/2029
36210M-SL-6	GNMA 1 POOL NO 496523 7.000% 02/15/29		12/01/2012	Paydown		457	457	444	444	0	13	0	13	0	457	0	0	0	18	02/15/2029
36210M-ZH-7	GNMA 1 POOL NO 496744 6.500% 01/15/29		12/01/2012	Paydown		120	120	119	119	0	0	0	0	0	120	0	0	0	4	01/15/2029
36210N-C7-2	GNMA 1 POOL NO 496994 6.500% 05/15/29		12/01/2012	Paydown		136	136	130	130	0	5	0	5	0	136	0	0	0	5	05/15/2029
36210N-CF-4	GNMA 1 POOL NO 496970 6.500% 03/15/29		12/01/2012	Paydown		308	308	292	293	0	16	0	16	0	308	0	0	0	12	03/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2012	Paydown		99	99	99	99	0	0	0	0	0	99	0	0	0	4	02/15/2029
36210N-UA-5	GNMA 1 POOL NO 497477 6.500% 01/15/29		12/01/2012	Paydown		1,098	1,098	1,053	1,056	0	43	0	43	0	1,098	0	0	0	39	01/15/2029
36210N-WJ-4	GNMA 1 POOL NO 497549 7.000% 01/15/29		03/01/2012	Paydown		67,414	67,414	65,457	65,641	0	1,773	0	1,773	0	67,414	0	0	0	1,177	01/15/2029
36210N-WM-7	GNMA 1 POOL NO 497552 6.500% 01/15/29		12/01/2012	Paydown		50	50	50	50	0	0	0	0	0	50	0	0	0	2	01/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2012	Paydown		129	129	128	128	0	0	0	0	0	129	0	0	0	5	02/15/2029
36210N-Y7-8	GNMA 1 POOL NO 497634 6.500% 02/15/29		12/01/2012	Paydown		506	506	506	506	0	1	0	1	0	506	0	0	0	18	02/15/2029
36210N-ZD-4	GNMA 1 POOL NO 497640 7.000% 02/15/29		12/01/2012	Paydown		290	290	282	282	0	8	0	8	0	290	0	0	0	11	02/15/2029
36210P-5F-7	GNMA 1 POOL NO 498646 7.000% 04/15/29		12/01/2012	Paydown		4,864	4,864	4,722	4,727	0	137	0	137	0	4,864	0	0	0	143	04/15/2029
36210P-5P-5	GNMA 1 POOL NO 498654 6.500% 04/15/29		12/01/2012	Paydown		662	662	634	636	0	27	0	27	0	662	0	0	0	24	04/15/2029
36210P-5Q-3	GNMA 1 POOL NO 498655 7.000% 04/15/29		12/01/2012	Paydown		143	143	139	139	0	4	0	4	0	143	0	0	0	5	04/15/2029
36210P-RH-9	GNMA 1 POOL NO 498288 7.000% 01/15/29		12/01/2012	Paydown		183	183	178	178	0	5	0	5	0	183	0	0	0	7	01/15/2029
36210P-RK-2	GNMA 1 POOL NO 498290 6.500% 01/15/29		12/01/2012	Paydown		45	45	44	44	0	1	0	1	0	45	0	0	0	2	01/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2012	Paydown		70	70	69	69	0	1	0	1	0	70	0	0	0	2	02/15/2029
36210P-UX-0	GNMA 1 POOL NO 498398 7.000% 02/15/29		12/01/2012	Paydown		673	673	652	654	0	19	0	19	0	673	0	0	0	26	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2012	Paydown		120	120	118	118	0	2	0	2	0	120	0	0	0	5	03/15/2029
36210P-VT-8	GNMA 1 POOL NO 498426 7.000% 03/15/29		12/01/2012	Paydown		157	157	153	153	0	4	0	4	0	157	0	0	0	6	03/15/2029
36210P-X7-4	GNMA 1 POOL NO 498502 6.500% 02/15/29		12/01/2012	Paydown		268	268	280	280	0	(11)	0	(11)	0	268	0	0	0	9	02/15/2029
36210Q-3D-2	GNMA 1 POOL NO 499496 6.500% 01/15/29		12/01/2012	Paydown		1,890	1,890	1,895	1,894	0	(4)	0	(4)	0	1,890	0	0	0	67	01/15/2029
36210Q-6B-3	GNMA 1 POOL NO 499566 7.000% 01/15/29		12/01/2012	Paydown		6,580	6,580	6,388	6,404	0	176	0	176	0	6,580	0	0	0	260	01/15/2029
36210Q-B6-8	GNMA 1 POOL NO 498761 7.000% 06/15/29		12/01/2012	Paydown		162	162	157	157	0	5	0	5	0	162	0	0	0	6	06/15/2029
36210Q-BG-6	GNMA 1 POOL NO 498739 6.500% 06/15/29		12/01/2012	Paydown		237	237	226	227	0	10	0	10	0	237	0	0	0	9	06/15/2029
36210Q-GJ-5	GNMA 1 POOL NO 498901 6.500% 04/15/29		12/01/2012	Paydown		133	133	126	127	0	7	0	7	0	133	0	0	0	5	04/15/2029
36210Q-TD-4	GNMA 1 POOL NO 499248 7.000% 04/15/29		12/01/2012	Paydown		24	24	23	23	0	1	0	1	0	24	0	0	0	1	04/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2012	Paydown		49	49	47	48	0	1	0	1	0	49	0	0	0	2	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2012	Paydown		19	19	18	18	0	1	0	1	0	19	0	0	0	1	04/15/2029
36210Q-YJ-5	GNMA 1 POOL NO 499413 6.500% 01/15/29		12/01/2012	Paydown		2,462	2,462	2,454	2,455	0	8	0	8	0	2,462	0	0	0	65	01/15/2029
36210Q-Z8-8	GNMA 1 POOL NO 499467 7.000% 04/15/29		12/01/2012	Paydown		8,620	8,620	8,359	8,376	0	244	0	244	0	8,620	0	0	0	277	04/15/2029
36210Q-ZN-5	GNMA 1 POOL NO 499449 7.000% 04/15/29		12/01/2012	Paydown		772	772	749	750	0	22	0	22	0	772	0	0	0	29	04/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210R-AT-7	GNMA 1 POOL NO 499618 7.000% 02/15/29		12/01/2012	Paydown		421	421	409	409	0	12	0	12	0	421	0	0	0	16	02/15/2029
36210R-M7-2	GNMA 1 POOL NO 499982 7.500% 10/15/29		12/01/2012	Paydown		2,434	2,434	2,359	2,363	0	70	0	70	0	2,434	0	0	0	65	10/15/2029
36210R-PW-4	GNMA 1 POOL NO 500037 7.000% 06/15/29		12/01/2012	Paydown		24,040	24,040	23,320	23,380	0	660	0	660	0	24,040	0	0	0	640	06/15/2029
36210R-T9-1	GNMA 1 POOL NO 500176 7.500% 01/15/30		12/01/2012	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	01/15/2030
36210S-3X-4	GNMA 1 POOL NO 501314 6.500% 02/15/29		12/01/2012	Paydown		79	79	79	79	0	0	0	0	0	79	0	0	0	3	02/15/2029
36210S-N6-1	GNMA 1 POOL NO 500913 6.500% 04/15/29		12/01/2012	Paydown		4,434	4,434	4,250	4,260	0	174	0	174	0	4,434	0	0	0	146	04/15/2029
36210S-PL-6	GNMA 1 POOL NO 500927 6.500% 05/15/29		12/01/2012	Paydown		1,528	1,528	1,463	1,467	0	61	0	61	0	1,528	0	0	0	54	05/15/2029
36210T-4E-3	GNMA 1 POOL NO 502221 7.000% 06/15/29		12/01/2012	Paydown		1,397	1,397	1,356	1,357	0	40	0	40	0	1,397	0	0	0	19	06/15/2029
36210T-4Q-6	GNMA 1 POOL NO 502231 6.500% 02/15/29		12/01/2012	Paydown		345	345	338	338	0	6	0	6	0	345	0	0	0	12	02/15/2029
36210T-6P-6	GNMA 1 POOL NO 502278 7.000% 03/15/29		12/01/2012	Paydown		12,041	12,041	12,232	12,218	0	(177)	0	(177)	0	12,041	0	0	0	831	03/15/2029
36210T-AZ-9	GNMA 1 POOL NO 501424 6.500% 03/15/29		12/01/2012	Paydown		299	299	283	284	0	15	0	15	0	299	0	0	0	11	03/15/2029
36210T-CS-3	GNMA 1 POOL NO 501481 6.500% 03/15/29		12/01/2012	Paydown		43,304	43,304	43,145	43,155	0	149	0	149	0	43,304	0	0	0	1,386	03/15/2029
36210T-CW-4	GNMA 1 POOL NO 501485 7.000% 03/15/29		12/01/2012	Paydown		32,105	32,105	32,623	32,579	0	(473)	0	(473)	0	32,105	0	0	0	713	03/15/2029
36210T-N8-5	GNMA 1 POOL NO 501815 6.500% 04/15/29		12/01/2012	Paydown		1,167	1,167	1,118	1,122	0	45	0	45	0	1,167	0	0	0	19	04/15/2029
36210T-R3-2	GNMA 1 POOL NO 501906 7.000% 02/15/29		12/01/2012	Paydown		1,838	1,838	1,784	1,787	0	51	0	51	0	1,838	0	0	0	38	02/15/2029
36210T-SB-3	GNMA 1 POOL NO 501914 7.000% 04/15/29		12/01/2012	Paydown		406	406	394	395	0	12	0	12	0	406	0	0	0	16	04/15/2029
36210T-TC-0	GNMA 1 POOL NO 501947 6.500% 06/15/29		12/01/2012	Paydown		903	903	866	868	0	36	0	36	0	903	0	0	0	25	06/15/2029
36210T-ZY-5	GNMA 1 POOL NO 502159 7.000% 04/15/29		12/01/2012	Paydown		119	119	116	116	0	3	0	3	0	119	0	0	0	5	04/15/2029
36210U-2D-4	GNMA 1 POOL NO 503072 7.000% 04/15/29		12/01/2012	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	04/15/2029
36210U-3X-9	GNMA 1 POOL NO 503114 6.500% 07/15/29		12/01/2012	Paydown		788	788	754	756	0	31	0	31	0	788	0	0	0	28	07/15/2029
36210U-AW-3	GNMA 1 POOL NO 502321 7.000% 04/15/29		12/01/2012	Paydown		2,392	2,392	2,323	2,328	0	64	0	64	0	2,392	0	0	0	89	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2012	Paydown		191	191	185	186	0	6	0	6	0	191	0	0	0	8	06/15/2029
36210U-ER-0	GNMA 1 POOL NO 502444 7.000% 06/15/29		12/01/2012	Paydown		10,789	10,789	10,477	10,492	0	297	0	297	0	10,789	0	0	0	436	06/15/2029
36210U-FD-0	GNMA 1 POOL NO 502464 7.000% 07/15/29		12/01/2012	Paydown		561	561	544	545	0	16	0	16	0	561	0	0	0	22	07/15/2029
36210U-KB-8	GNMA 1 POOL NO 502590 7.000% 08/15/29		12/01/2012	Paydown		372	372	368	369	0	4	0	4	0	372	0	0	0	14	08/15/2029
36210U-M3-4	GNMA 1 POOL NO 502678 7.000% 05/15/29		12/01/2012	Paydown		976	976	947	948	0	27	0	27	0	976	0	0	0	38	05/15/2029
36210U-MX-8	GNMA 1 POOL NO 502674 7.000% 05/15/29		12/01/2012	Paydown		372	372	361	362	0	11	0	11	0	372	0	0	0	15	05/15/2029
36210U-NU-3	GNMA 1 POOL NO 502703 7.000% 06/15/29		12/01/2012	Paydown		497	497	482	483	0	14	0	14	0	497	0	0	0	19	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753 7.500% 08/15/29		12/01/2012	Paydown		86	86	83	84	0	2	0	2	0	86	0	0	0	4	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2012	Paydown		1,092	1,092	1,058	1,060	0	31	0	31	0	1,092	0	0	0	43	02/15/2029
36210U-Y4-9	GNMA 1 POOL NO 503031 7.000% 03/15/29		12/01/2012	Paydown		748	748	726	727	0	21	0	21	0	748	0	0	0	29	03/15/2029
36210V-GQ-8	GNMA 1 POOL NO 503407 7.000% 04/15/29		12/01/2012	Paydown		320	320	311	312	0	8	0	8	0	320	0	0	0	12	04/15/2029
36210V-H4-6	GNMA 1 POOL NO 503451 7.000% 05/15/29		12/01/2012	Paydown		562	562	545	546	0	16	0	16	0	562	0	0	0	21	05/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2012	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	1	03/15/2029
36210V-L5-8	GNMA 1 POOL NO 503548 7.000% 03/15/29		12/01/2012	Paydown		352	352	341	342	0	10	0	10	0	352	0	0	0	14	03/15/2029
36210V-M8-1	GNMA 1 POOL NO 503583 7.000% 04/15/29		12/01/2012	Paydown		2,309	2,309	2,239	2,243	0	66	0	66	0	2,309	0	0	0	104	04/15/2029
36210V-MM-0	GNMA 1 POOL NO 503564 7.000% 03/15/29		12/01/2012	Paydown		198	198	192	193	0	6	0	6	0	198	0	0	0	8	03/15/2029
36210V-QJ-3	GNMA 1 POOL NO 503657 7.000% 04/15/29		12/01/2012	Paydown		274	274	266	266	0	8	0	8	0	274	0	0	0	11	04/15/2029
36210V-QQ-7	GNMA 1 POOL NO 503663 7.000% 04/15/29		12/01/2012	Paydown		192	192	187	187	0	5	0	5	0	192	0	0	0	7	04/15/2029
36210V-SD-4	GNMA 1 POOL NO 503716 6.500% 05/15/29		12/01/2012	Paydown		204	204	195	195	0	8	0	8	0	204	0	0	0	7	05/15/2029
36210V-Z4-6	GNMA 1 POOL NO 503963 6.500% 08/15/29		12/01/2012	Paydown		18,421	18,421	17,657	17,712	0	709	0	709	0	18,421	0	0	0	771	08/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353 6.500% 05/15/29		12/01/2012	Paydown		132	132	124	125	0	7	0	7	0	132	0	0	0	4	05/15/2029
36210X-A3-1	GNMA 1 POOL NO 505026 7.000% 05/15/29		12/01/2012	Paydown		107	107	103	103	0	3	0	3	0	107	0	0	0	4	05/15/2029
36210X-BH-9	GNMA 1 POOL NO 505040 7.500% 05/15/29		12/01/2012	Paydown		340	340	330	330	0	10	0	10	0	340	0	0	0	14	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2012	Paydown		71	71	69	69	0	2	0	2	0	71	0	0	0	3	08/15/2029
36210X-FB-8	GNMA 1 POOL NO 505162 7.000% 09/15/29		12/01/2012	Paydown		249	249	246	246	0	3	0	3	0	249	0	0	0	10	09/15/2029
36210X-VJ-3	GNMA 1 POOL NO 505617 7.000% 04/15/29		12/01/2012	Paydown		23,315	23,315	22,619	22,674	0	641	0	641	0	23,315	0	0	0	575	04/15/2029
36210X-VV-6	GNMA 1 POOL NO 505628 7.000% 05/15/29		12/01/2012	Paydown		781	781	758	759	0	22	0	22	0	781	0	0	0	32	05/15/2029
36210X-XL-6	GNMA 1 POOL NO 505683 6.500% 06/15/29		12/01/2012	Paydown		631	631	604	606	0	25	0	25	0	631	0	0	0	22	06/15/2029
36210X-XR-3	GNMA 1 POOL NO 505688 7.000% 06/15/29		12/01/2012	Paydown		328	328	319	319	0	9	0	9	0	328	0	0	0	13	06/15/2029
36210X-XW-2	GNMA 1 POOL NO 505693 6.500% 06/15/29		12/01/2012	Paydown		4,628	4,628	4,431	4,443	0	184	0	184	0	4,628	0	0	0	114	06/15/2029
36210X-YB-7	GNMA 1 POOL NO 505706 7.000% 06/15/29		12/01/2012	Paydown		5,388	5,388	5,229	5,239	0	149	0	149	0	5,388	0	0	0	330	06/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2012	Paydown		36	36	34	34	0	2	0	2	0	36	0	0	0	2	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2012	Paydown		239	239	229	229	0	9	0	9	0	239	0	0	0	7	04/15/2029
36210Y-TQ-8	GNMA 1 POOL NO 506459 6.500% 04/15/29		12/01/2012	Paydown		8,373	8,373	8,017	8,042	0	331	0	331	0	8,373	0	0	0	275	04/15/2029
36210Y-UQ-6	GNMA 1 POOL NO 506491 7.000% 04/15/29		12/01/2012	Paydown		95	95	92	92	0	3	0	3	0	95	0	0	0	4	04/15/2029
36210Y-XG-5	GNMA 1 POOL NO 506579 7.000% 05/15/29		12/01/2012	Paydown		22,242	22,242	21,585	21,644	0	598	0	598	0	22,242	0	0	0	1,128	05/15/2029
36210Y-ZD-0	GNMA 1 POOL NO 506640 7.500% 04/15/29		05/01/2012	Paydown		415	415	410	410	0	5	0	5	0	415	0	0	0	13	04/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36210Y-ZS-7	GNMA 1 POOL NO 506653 7.000% 04/15/29		12/01/2012	Paydown		566	566	548	549	0	17	0	17	0	566	0	0	0	22	04/15/2029
36211A-5L-6	GNMA 1 POOL NO 507651 7.000% 08/15/29		12/01/2012	Paydown		1,237	1,237	1,224	1,225	0	12	0	12	0	1,237	0	0	0	56	08/15/2029
36211A-5W-2	GNMA 1 POOL NO 507661 7.500% 11/15/29		12/01/2012	Paydown		1,798	1,798	1,743	1,746	0	52	0	52	0	1,798	0	0	0	26	11/15/2029
36211A-5X-0	GNMA 1 POOL NO 507662 7.500% 11/15/29		12/01/2012	Paydown		120	120	116	116	0	4	0	4	0	120	0	0	0	6	11/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2012	Paydown		1,672	1,672	1,621	1,623	0	49	0	49	0	1,672	0	0	0	17	01/15/2030
36211A-C9-5	GNMA 1 POOL NO 506896 7.000% 05/15/29		12/01/2012	Paydown		9,361	9,361	9,076	9,093	0	268	0	268	0	9,361	0	0	0	169	05/15/2029
36211A-CA-2	GNMA 1 POOL NO 506865 7.000% 04/15/29		12/01/2012	Paydown		242	242	234	234	0	8	0	8	0	242	0	0	0	9	04/15/2029
36211A-D8-6	GNMA 1 POOL NO 506927 7.000% 06/15/29		12/01/2012	Paydown		562	562	546	547	0	16	0	16	0	562	0	0	0	22	06/15/2029
36211A-DT-0	GNMA 1 POOL NO 506914 7.000% 05/15/29		12/01/2012	Paydown		53	53	51	51	0	1	0	1	0	53	0	0	0	2	05/15/2029
36211A-X5-0	GNMA 1 POOL NO 507500 7.000% 06/15/29		12/01/2012	Paydown		13,213	13,213	12,833	12,847	0	366	0	366	0	13,213	0	0	0	229	06/15/2029
36211B-CB-8	GNMA 1 POOL NO 507766 7.000% 04/15/29		04/01/2012	Paydown		14,866	14,866	14,432	14,445	0	422	0	422	0	14,866	0	0	0	346	04/15/2029
36211B-DZ-4	GNMA 1 POOL NO 507820 7.000% 04/15/29		12/01/2012	Paydown		329	329	334	334	0	(5)	0	(5)	0	329	0	0	0	13	04/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2012	Paydown		152	152	147	147	0	4	0	4	0	152	0	0	0	6	05/15/2029
36211B-JL-9	GNMA 1 POOL NO 507967 7.000% 05/15/29		12/01/2012	Paydown		87	87	85	85	0	2	0	2	0	87	0	0	0	3	05/15/2029
36211B-TS-3	GNMA 1 POOL NO 508261 7.000% 06/15/29		12/01/2012	Paydown		10,266	10,266	9,964	9,992	0	275	0	275	0	10,266	0	0	0	257	06/15/2029
36211B-TV-6	GNMA 1 POOL NO 508264 7.000% 06/15/29		12/01/2012	Paydown		38	38	37	37	0	1	0	1	0	38	0	0	0	2	06/15/2029
36211B-WA-8	GNMA 1 POOL NO 508341 7.500% 05/15/30		12/01/2012	Paydown		628	628	609	610	0	19	0	19	0	628	0	0	0	26	05/15/2030
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2012	Paydown		331	331	327	328	0	4	0	4	0	331	0	0	0	13	12/15/2029
36211C-6M-9	GNMA 1 POOL NO 509476 7.500% 01/15/30		12/01/2012	Paydown		49	49	47	48	0	1	0	1	0	49	0	0	0	2	01/15/2030
36211C-BP-6	GNMA 1 POOL NO 508646 7.000% 07/15/29		12/01/2012	Paydown		170	170	168	168	0	2	0	2	0	170	0	0	0	6	07/15/2029
36211C-GK-2	GNMA 1 POOL NO 508802 7.000% 09/15/29		12/01/2012	Paydown		168	168	166	166	0	2	0	2	0	168	0	0	0	6	09/15/2029
36211C-TN-2	GNMA 1 POOL NO 509157 7.000% 06/15/29		12/01/2012	Paydown		541	541	525	526	0	15	0	15	0	541	0	0	0	21	06/15/2029
36211D-3B-4	GNMA 1 POOL NO 510294 7.500% 08/15/29		12/01/2012	Paydown		40	40	38	38	0	1	0	1	0	40	0	0	0	2	08/15/2029
36211D-JV-3	GNMA 1 POOL NO 509776 7.500% 09/15/29		12/01/2012	Paydown		131	131	127	127	0	4	0	4	0	131	0	0	0	6	09/15/2029
36211D-JW-1	GNMA 1 POOL NO 509777 7.500% 09/15/29		12/01/2012	Paydown		61	61	59	59	0	2	0	2	0	61	0	0	0	2	09/15/2029
36211D-P2-0	GNMA 1 POOL NO 509941 7.000% 06/15/29		12/01/2012	Paydown		6,518	6,518	6,327	6,335	0	183	0	183	0	6,518	0	0	0	385	06/15/2029
36211D-PT-1	GNMA 1 POOL NO 509934 7.500% 06/15/29		12/01/2012	Paydown		297	297	288	288	0	9	0	9	0	297	0	0	0	13	06/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2012	Paydown		179	179	174	174	0	5	0	5	0	179	0	0	0	4	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2012	Paydown		44	44	44	44	0	1	0	1	0	44	0	0	0	2	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2012	Paydown		6,169	6,169	5,906	5,921	0	248	0	248	0	6,169	0	0	0	150	07/15/2029
36211E-Q6-8	GNMA 1 POOL NO 510877 6.500% 06/15/29		12/01/2012	Paydown		247	247	236	237	0	10	0	10	0	247	0	0	0	9	06/15/2029
36211E-R2-6	GNMA 1 POOL NO 510905 7.500% 05/15/29		12/01/2012	Paydown		4,507	4,507	4,369	4,376	0	131	0	131	0	4,507	0	0	0	277	05/15/2029
36211E-TK-4	GNMA 1 POOL NO 510954 7.000% 05/15/29		12/01/2012	Paydown		3,477	3,477	3,374	3,381	0	96	0	96	0	3,477	0	0	0	213	05/15/2029
36211E-TN-8	GNMA 1 POOL NO 510957 6.500% 06/15/29		12/01/2012	Paydown		712	712	683	685	0	28	0	28	0	712	0	0	0	26	06/15/2029
36211E-UF-3	GNMA 1 POOL NO 510982 6.500% 06/15/29		12/01/2012	Paydown		7,455	7,455	7,138	7,158	0	297	0	297	0	7,455	0	0	0	211	06/15/2029
36211E-YR-3	GNMA 1 POOL NO 511120 7.500% 12/15/29		12/01/2012	Paydown		3,431	3,431	3,326	3,331	0	100	0	100	0	3,431	0	0	0	46	12/15/2029
36211G-CL-5	GNMA 1 POOL NO 512275 7.500% 01/15/30		12/01/2012	Paydown		27	27	26	26	0	0	0	0	0	27	0	0	0	1	01/15/2030
36211G-MA-8	GNMA 1 POOL NO 512553 7.500% 10/15/29		12/01/2012	Paydown		45	45	44	44	0	1	0	1	0	45	0	0	0	2	10/15/2029
36211G-NS-8	GNMA 1 POOL NO 512601 6.500% 06/15/29		12/01/2012	Paydown		1,011	1,011	968	971	0	40	0	40	0	1,011	0	0	0	36	06/15/2029
36211G-TY-9	GNMA 1 POOL NO 512767 7.000% 06/15/29		12/01/2012	Paydown		1,147	1,147	1,113	1,115	0	32	0	32	0	1,147	0	0	0	28	06/15/2029
36211G-XK-4	GNMA 1 POOL NO 512882 7.000% 07/15/29		12/01/2012	Paydown		210	210	204	204	0	6	0	6	0	210	0	0	0	8	07/15/2029
36211G-YA-5	GNMA 1 POOL NO 512905 7.000% 07/15/29		05/01/2012	Paydown		319	319	309	310	0	9	0	9	0	319	0	0	0	9	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405 7.500% 09/15/29		12/01/2012	Paydown		61	61	59	59	0	2	0	2	0	61	0	0	0	2	09/15/2029
36211H-LW-9	GNMA 1 POOL NO 513441 7.500% 10/15/29		12/01/2012	Paydown		4,651	4,651	4,508	4,517	0	134	0	134	0	4,651	0	0	0	313	10/15/2029
36211H-NM-9	GNMA 1 POOL NO 513496 7.500% 11/15/29		12/01/2012	Paydown		162	162	160	160	0	2	0	2	0	162	0	0	0	7	11/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2012	Paydown		84	84	83	83	0	1	0	1	0	84	0	0	0	3	05/15/2030
36211H-S9-3	GNMA 1 POOL NO 513644 6.500% 06/15/29		12/01/2012	Paydown		224	224	215	215	0	9	0	9	0	224	0	0	0	9	06/15/2029
36211H-U6-6	GNMA 1 POOL NO 513705 7.000% 07/15/29		12/01/2012	Paydown		956	956	945	946	0	10	0	10	0	956	0	0	0	37	07/15/2029
36211H-VP-3	GNMA 1 POOL NO 513722 7.000% 07/15/29		12/01/2012	Paydown		2,701	2,701	2,672	2,674	0	27	0	27	0	2,701	0	0	0	94	07/15/2029
36211H-WD-9	GNMA 1 POOL NO 513744 7.500% 07/15/29		12/01/2012	Paydown		109	109	106	106	0	3	0	3	0	109	0	0	0	5	07/15/2029
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2012	Paydown		35	35	34	34	0	0	0	0	0	35	0	0	0	2	08/15/2029
36211J-SA-6	GNMA 1 POOL NO 514513 7.000% 09/15/29		12/01/2012	Paydown		1,305	1,305	1,267	1,269	0	36	0	36	0	1,305	0	0	0	49	09/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591 7.500% 08/15/29		12/01/2012	Paydown		224	224	222	222	0	2	0	2	0	224	0	0	0	9	08/15/2029
36211K-PZ-1	GNMA 1 POOL NO 515340 7.500% 03/15/30		12/01/2012	Paydown		1,380	1,380	1,338	1,340	0	40	0	40	0	1,380	0	0	0	57	03/15/2030
36211K-RW-6	GNMA 1 POOL NO 515401 7.000% 05/15/30		12/01/2012	Paydown		109	109	108	108	0	1	0	1	0	109	0	0	0	4	05/15/2030
36211K-ZU-1	GNMA 1 POOL NO 515655 7.500% 04/15/30		12/01/2012	Paydown		490	490	475	476	0	14	0	14	0	490	0	0	0	21	04/15/2030
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2012	Paydown		198	198	192	192	0	6	0	6	0	198	0	0	0	7	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2012	Paydown		184	184	178	178	0	5	0	5	0	184	0	0	0	8	12/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36211L-U7-5	GNMA 1 POOL NO 516406 7.500% 01/15/30		12/01/2012	Paydown		64	64	62	63	0	2	0	2	0	64	0	0	0	2	01/15/2030
36211L-WE-8	GNMA 1 POOL NO 516445 7.500% 03/15/30		12/01/2012	Paydown		20	20	20	20	0	1	0	1	0	20	0	0	0	1	03/15/2030
36211M-2F-6	GNMA 1 POOL NO 517474 7.500% 01/15/30		12/01/2012	Paydown		264	264	255	256	0	8	0	8	0	264	0	0	0	11	01/15/2030
36211M-R9-3	GNMA 1 POOL NO 517212 7.500% 11/15/29		12/01/2012	Paydown		1,960	1,960	1,900	1,903	0	57	0	57	0	1,960	0	0	0	108	11/15/2029
36211N-KJ-6	GNMA 1 POOL NO 517897 7.000% 07/15/29		12/01/2012	Paydown		701	701	680	681	0	20	0	20	0	701	0	0	0	27	07/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105 7.500% 09/15/29		12/01/2012	Paydown		1,223	1,223	1,186	1,188	0	35	0	35	0	1,223	0	0	0	8	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2012	Paydown		267	267	259	259	0	8	0	8	0	267	0	0	0	11	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2012	Paydown		45	45	45	45	0	0	0	0	0	45	0	0	0	2	02/15/2030
36211Q-DD-0	GNMA 1 POOL NO 519500 7.500% 11/15/29		12/01/2012	Paydown		124	124	121	121	0	4	0	4	0	124	0	0	0	5	11/15/2029
36211Q-X4-8	GNMA 1 POOL NO 520099 7.500% 03/15/30		12/01/2012	Paydown		77	77	76	76	0	1	0	1	0	77	0	0	0	2	03/15/2030
36211R-FN-4	GNMA 1 POOL NO 520473 7.500% 01/15/30		12/01/2012	Paydown		46	46	45	45	0	1	0	1	0	46	0	0	0	2	01/15/2030
36211R-JB-6	GNMA 1 POOL NO 520558 7.500% 02/15/30		12/01/2012	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	2	02/15/2030
36211R-JE-0	GNMA 1 POOL NO 520561 6.500% 02/15/30		12/01/2012	Paydown		72	72	69	69	0	3	0	3	0	72	0	0	0	2	02/15/2030
36211R-SP-5	GNMA 1 POOL NO 520826 5.500% 03/15/35		12/01/2012	Paydown		50,730	50,730	49,522	49,558	0	1,172	0	1,172	0	50,730	0	0	0	1,659	03/15/2035
36211S-EC-7	GNMA 1 POOL NO 521331 5.500% 05/15/35		12/01/2012	Paydown		82,143	82,143	80,186	80,247	0	1,896	0	1,896	0	82,143	0	0	0	2,280	05/15/2035
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2012	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	1	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935 7.500% 12/15/29		12/01/2012	Paydown		1,490	1,490	1,472	1,473	0	17	0	17	0	1,490	0	0	0	62	12/15/2029
36211T-XJ-9	GNMA 1 POOL NO 522781 7.500% 01/15/30		12/01/2012	Paydown		309	309	299	300	0	9	0	9	0	309	0	0	0	13	01/15/2030
36211U-AB-8	GNMA 1 POOL NO 523002 6.500% 02/15/32		12/01/2012	Paydown		11,355	11,355	11,865	11,843	0	(487)	0	(487)	0	11,355	0	0	0	533	02/15/2032
36211U-KY-7	GNMA 1 POOL NO 523311 7.500% 12/15/29		12/01/2012	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	2	12/15/2029
36211W-2V-9	GNMA 1 POOL NO 525588 7.500% 02/15/30		12/01/2012	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	2	02/15/2030
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2012	Paydown		102	102	99	99	0	3	0	3	0	102	0	0	0	4	04/15/2030
36211X-WA-0	GNMA 1 POOL NO 526341 7.500% 06/15/30		12/01/2012	Paydown		156	156	154	154	0	2	0	2	0	156	0	0	0	6	06/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2012	Paydown		92	92	91	91	0	1	0	1	0	92	0	0	0	4	01/15/2030
36212D-TR-0	GNMA 1 POOL NO 530760 6.500% 11/15/32		12/01/2012	Paydown		101,430	101,430	106,089	105,598	0	(4,168)	0	(4,168)	0	101,430	0	0	0	3,815	11/15/2032
36212D-TS-8	GNMA 1 POOL NO 530761 6.500% 11/15/32		12/01/2012	Paydown		95,670	95,670	100,065	99,605	0	(3,935)	0	(3,935)	0	95,670	0	0	0	5,062	11/15/2032
36212D-VQ-9	GNMA 1 POOL NO 530823 6.500% 02/15/33		12/01/2012	Paydown		5,219	5,219	5,501	5,488	0	(269)	0	(269)	0	5,219	0	0	0	190	02/15/2033
36212E-BQ-9	GNMA 1 POOL NO 531147 7.500% 05/15/30		12/01/2012	Paydown		29	29	28	28	0	1	0	1	0	29	0	0	0	1	05/15/2030
36212F-3X-0	GNMA 1 POOL NO 532814 7.000% 10/15/30		12/01/2012	Paydown		93	93	93	93	0	1	0	1	0	93	0	0	0	4	10/15/2030
36212F-7D-0	GNMA 1 POOL NO 532892 7.500% 05/15/30		12/01/2012	Paydown		3,498	3,498	3,391	3,396	0	102	0	102	0	3,498	0	0	0	92	05/15/2030
36212H-GV-6	GNMA 1 POOL NO 534012 6.500% 06/15/32		12/01/2012	Paydown		61,452	61,452	64,154	64,086	0	(2,634)	0	(2,634)	0	61,452	0	0	0	2,822	06/15/2032
36212M-CW-7	GNMA 1 POOL NO 537485 6.500% 07/15/31		12/01/2012	Paydown		272	272	285	284	0	(12)	0	(12)	0	272	0	0	0	9	07/15/2031
36212S-ZR-0	GNMA 1 POOL NO 542652 5.500% 06/15/35		12/01/2012	Paydown		147,954	147,954	144,429	144,543	0	3,411	0	3,411	0	147,954	0	0	0	2,580	06/15/2035
36212S-ZS-8	GNMA 1 POOL NO 542653 6.000% 06/15/35		12/01/2012	Paydown		225,584	225,584	232,370	232,133	0	(6,549)	0	(6,549)	0	225,584	0	0	0	7,552	06/15/2035
36212U-2D-2	GNMA 1 POOL NO 544472 6.500% 04/15/31		12/01/2012	Paydown		9,684	9,684	10,118	10,096	0	(413)	0	(413)	0	9,684	0	0	0	204	04/15/2031
36212Y-G9-8	GNMA 1 POOL NO 547524 6.500% 04/15/31		12/01/2012	Paydown		2,771	2,771	2,895	2,888	0	(117)	0	(117)	0	2,771	0	0	0	99	04/15/2031
362136-P8-0	GNMA 1 POOL NO 097647 11.250% 07/15/13		12/01/2012	Paydown		2,834	2,834	2,811	2,820	0	14	0	14	0	2,834	0	0	0	175	07/15/2013
362138-4S-5	GNMA 1 POOL NO 099833 11.750% 08/15/13		08/01/2012	Paydown		1,107	1,107	1,052	1,090	0	17	0	17	0	1,107	0	0	0	66	08/15/2013
36213A-SF-2	GNMA 1 POOL NO 548718 6.500% 03/15/31		12/01/2012	Paydown		1,452	1,452	1,517	1,514	0	(62)	0	(62)	0	1,452	0	0	0	52	03/15/2031
36213C-TS-9	GNMA 1 POOL NO 550561 5.500% 07/15/35		12/01/2012	Paydown		124,355	124,355	122,937	122,979	0	1,376	0	1,376	0	124,355	0	0	0	3,579	07/15/2035
36213C-TU-4	GNMA 1 POOL NO 550563 6.500% 07/15/35		12/01/2012	Paydown		6,770	6,770	7,074	7,058	0	(288)	0	(288)	0	6,770	0	0	0	148	07/15/2035
36213D-G3-6	GNMA 1 POOL NO 551118 6.000% 08/15/31		12/01/2012	Paydown		1,922	1,922	1,952	1,950	0	(29)	0	(29)	0	1,922	0	0	0	60	08/15/2031
36213E-MC-7	GNMA 1 POOL NO 552155 6.000% 11/15/31		12/01/2012	Paydown		1,508	1,508	1,532	1,531	0	(23)	0	(23)	0	1,508	0	0	0	61	11/15/2031
36213E-WW-2	GNMA 1 POOL NO 552461 6.000% 03/15/32		12/01/2012	Paydown		2,356	2,356	2,394	2,392	0	(35)	0	(35)	0	2,356	0	0	0	39	03/15/2032
36213F-BZ-5	GNMA 1 POOL NO 552756 6.000% 09/15/32		12/01/2012	Paydown		12,060	12,060	12,247	12,242	0	(182)	0	(182)	0	12,060	0	0	0	393	09/15/2032
36213F-MH-3	GNMA 1 POOL NO 553060 5.500% 02/15/33		12/01/2012	Paydown		120,576	120,576	120,397	120,393	0	183	0	183	0	120,576	0	0	0	2,188	02/15/2033
36213F-RN-5	GNMA 1 POOL NO 553193 6.000% 04/15/33		12/01/2012	Paydown		59,214	59,214	60,144	60,108	0	(894)	0	(894)	0	59,214	0	0	0	1,535	04/15/2033
36213H-KK-4	GNMA 1 POOL NO 554798 6.000% 04/15/31		12/01/2012	Paydown		386	386	392	392	0	(6)	0	(6)	0	386	0	0	0	10	04/15/2031
36213N-5D-4	GNMA 1 POOL NO 559844 6.500% 12/15/31		12/01/2012	Paydown		17,616	17,616	18,407	18,355	0	(739)	0	(739)	0	17,616	0	0	0	481	12/15/2031
36213N-BD-7	GNMA 1 POOL NO 559036 6.500% 07/15/31		12/01/2012	Paydown		3,879	3,879	4,053	4,044	0	(165)	0	(165)	0	3,879	0	0	0	218	07/15/2031
36213Q-YE-3	GNMA 1 POOL NO 561509 6.000% 07/15/31		12/01/2012	Paydown		4,213	4,213	4,280	4,275	0	(63)	0	(63)	0	4,213	0	0	0	148	07/15/2031
36213R-2K-2	GNMA 1 POOL NO 562478 5.500% 02/15/34		12/01/2012	Paydown		38,847	38,847	37,921	37,954	0	893	0	893	0	38,847	0	0	0	1,138	02/15/2034
36213R-W5-2	GNMA 1 POOL NO 562368 5.500% 01/15/34		12/01/2012	Paydown		4,828	4,828	4,713	4,717	0	111	0	111	0	4,828	0	0	0	149	01/15/2034
36213R-Y8-4	GNMA 1 POOL NO 562435 5.500% 01/15/34		12/01/2012	Paydown		49,557	49,557	48,376	48,420	0	1,137	0	1,137	0	49,557	0	0	0	1,168	01/15/2034
36213U-HV-5	GNMA 1 POOL NO 564644 6.500% 06/15/31		12/01/2012	Paydown		63,133	63,133	65,966	65,827	0	(2,694)	0	(2,694)	0	63,133	0	0	0	3,482	06/15/2031
36213U-W6-3	GNMA 1 POOL NO 565069 6.000% 01/15/32		12/01/2012	Paydown		3,279	3,279	3,331	3,327	0	(48)	0	(48)	0	3,279	0	0	0	90	01/15/2032
36213U-WV-8	GNMA 1 POOL NO 565060 6.000% 11/15/31		12/01/2012	Paydown		684	684	695	694	0	(10)	0	(10)	0	684	0	0	0	13	11/15/2031
36213W-BV-7	GNMA 1 POOL NO 566252 6.000% 10/15/31		12/01/2012	Paydown		1,277	1,277	1,298	1,297	0	(19)	0	(19)	0	1,277	0	0	0	60	10/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36213W-SR-8	GNMA 1 POOL NO 566728 6.500% 08/15/31		12/01/2012	Paydown		129	129	135	135	0	(6)	0	(6)	0	129	0	0	0	5	08/15/2031
36213X-6H-2	GNMA 1 POOL NO 567972 6.000% 01/15/33		12/01/2012	Paydown		99,680	99,680	101,276	101,165	0	(1,485)	0	(1,485)	0	99,680	0	0	0	536	01/15/2033
36213X-RR-7	GNMA 1 POOL NO 567596 6.500% 04/15/32		12/01/2012	Paydown		67	67	70	70	0	(3)	0	(3)	0	67	0	0	0	2	04/15/2032
36213Y-P3-0	GNMA 1 POOL NO 568442 6.000% 01/15/32		12/01/2012	Paydown		2,314	2,314	2,351	2,348	0	(34)	0	(34)	0	2,314	0	0	0	49	01/15/2032
362143-QF-9	GNMA POOL NO 122954 12.000% 02/15/15		12/01/2012	Paydown		2,374	2,374	2,525	2,416	0	(42)	0	(42)	0	2,374	0	0	0	157	02/15/2015
362145-SA-3	GNMA POOL NO 124813 12.000% 05/15/15		12/01/2012	Paydown		1,314	1,314	1,420	1,350	0	(36)	0	(36)	0	1,314	0	0	0	87	05/15/2015
362146-CE-0	GNMA 1 POOL NO 125269 11.500% 09/15/15		12/01/2012	Paydown		916	916	960	933	0	(18)	0	(18)	0	916	0	0	0	58	09/15/2015
362146-ZC-9	GNMA 1 POOL NO 125939 12.000% 04/15/15		12/01/2012	Paydown		174	174	179	176	0	(2)	0	(2)	0	174	0	0	0	11	04/15/2015
362148-7F-9	GNMA POOL NO 127894 12.000% 04/15/15		03/01/2012	Paydown		8,168	8,168	8,393	8,221	0	(53)	0	(53)	0	8,168	0	0	0	240	04/15/2015
362149-DT-0	GNMA POOL NO 128014 12.000% 04/15/15		12/01/2012	Paydown		1,063	1,063	1,094	1,072	0	(9)	0	(9)	0	1,063	0	0	0	60	04/15/2015
362149-F3-5	GNMA POOL NO 128086 12.000% 03/15/15		12/01/2012	Paydown		65	65	70	66	0	(2)	0	(2)	0	65	0	0	0	4	03/15/2015
36214A-2N-2	GNMA POOL NO 100781 12.000% 06/15/14		12/01/2012	Paydown		846	846	900	860	0	(13)	0	(13)	0	846	0	0	0	56	06/15/2014
36214A-HK-2	GNMA POOL NO 100234 11.500% 08/15/13		12/01/2012	Paydown		892	892	904	891	0	1	0	1	0	892	0	0	0	57	08/15/2013
36214A-K3-6	GNMA POOL NO 100314 11.500% 08/15/13		12/01/2012	Paydown		543	543	543	541	0	2	0	2	0	543	0	0	0	35	08/15/2013
36214A-KP-7	GNMA POOL NO 100302 11.500% 07/15/13		11/01/2012	Paydown		1,502	1,502	1,507	1,497	0	4	0	4	0	1,502	0	0	0	96	07/15/2013
36214A-ME-0	GNMA POOL NO 100357 11.500% 08/15/13		12/01/2012	Paydown		638	638	684	646	0	(7)	0	(7)	0	638	0	0	0	41	08/15/2013
36214A-RG-0	GNMA POOL NO 100487 11.500% 08/15/13		12/01/2012	Paydown		280	280	284	280	0	0	0	0	0	280	0	0	0	18	08/15/2013
36214B-E7-2	GNMA 1 POOL NO 101058 11.500% 08/15/13		07/01/2012	Paydown		520	520	527	520	0	0	0	0	0	520	0	0	0	30	08/15/2013
36214C-X4-6	GNMA POOL NO 102499 11.500% 09/15/13		12/01/2012	Paydown		103	103	104	103	0	0	0	0	0	103	0	0	0	7	09/15/2013
36214F-4A-7	GNMA POOL NO 105317 12.000% 06/15/14		12/01/2012	Paydown		395	395	362	383	0	12	0	12	0	395	0	0	0	28	06/15/2014
36214G-6Z-8	GNMA POOL NO 106288 12.000% 02/15/14		12/01/2012	Paydown		1,651	1,651	1,756	1,671	0	(20)	0	(20)	0	1,651	0	0	0	109	02/15/2014
36214H-SN-9	GNMA POOL NO 106825 12.000% 05/15/14		12/01/2012	Paydown		224	224	224	223	0	1	0	1	0	224	0	0	0	15	05/15/2014
36214J-PN-8	GNMA POOL NO 107629 12.000% 11/15/13		12/01/2012	Paydown		3,144	3,144	3,398	3,185	0	(41)	0	(41)	0	3,144	0	0	0	208	11/15/2013
36214K-5T-4	GNMA POOL NO 108958 12.000% 03/15/14		12/01/2012	Paydown		651	651	703	662	0	(12)	0	(12)	0	651	0	0	0	43	03/15/2014
36214K-ZJ-3	GNMA POOL NO 108845 12.000% 02/15/14		12/01/2012	Paydown		1,298	1,298	1,381	1,313	0	(15)	0	(15)	0	1,298	0	0	0	86	02/15/2014
36214M-6F-9	GNMA POOL NO 110770 12.000% 03/15/14		12/01/2012	Paydown		2,139	2,139	2,312	2,177	0	(38)	0	(38)	0	2,139	0	0	0	124	03/15/2014
36214M-Q7-5	GNMA POOL NO 110378 12.000% 04/15/14		12/01/2012	Paydown		3,185	3,185	3,072	3,140	0	45	0	45	0	3,185	0	0	0	211	04/15/2014
36214M-WD-5	GNMA POOL NO 110544 12.000% 01/15/14		11/01/2012	Paydown		133	133	143	135	0	(2)	0	(2)	0	133	0	0	0	8	01/15/2014
36214N-G6-6	GNMA POOL NO 111021 12.000% 06/15/14		01/01/2012	Paydown		17	17	18	17	0	0	0	0	0	17	0	0	0	0	06/15/2014
36214N-JK-2	GNMA POOL NO 111066 12.000% 06/15/14		12/01/2012	Paydown		1,543	1,543	1,641	1,566	0	(23)	0	(23)	0	1,543	0	0	0	102	06/15/2014
36214Q-7D-4	GNMA POOL NO 113492 12.000% 03/15/14		12/01/2012	Paydown		114	114	112	113	0	1	0	1	0	114	0	0	0	8	03/15/2014
36214R-QT-6	GNMA POOL NO 113966 12.000% 03/15/14		12/01/2012	Paydown		1,932	1,932	2,055	1,957	0	(24)	0	(24)	0	1,932	0	0	0	128	03/15/2014
36214R-S6-4	GNMA POOL NO 114041 12.000% 04/15/14		01/01/2012	Paydown		34	34	36	35	0	0	0	0	0	34	0	0	0	0	04/15/2014
36214W-SX-4	GNMA POOL NO 118534 12.000% 02/15/15		12/01/2012	Paydown		1,157	1,157	1,250	1,186	0	(29)	0	(29)	0	1,157	0	0	0	77	02/15/2015
36214Y-7L-9	GNMA POOL NO 120699 12.000% 03/15/15		12/01/2012	Paydown		208	208	222	213	0	(5)	0	(5)	0	208	0	0	0	14	03/15/2015
362152-YR-5	GNMA 1 POOL NO 152020 8.000% 01/15/20		12/01/2012	Paydown		577	577	596	589	0	(11)	0	(11)	0	577	0	0	0	25	01/15/2020
362156-HA-2	GNMA POOL NO 155125 8.500% 12/15/19		12/01/2012	Paydown		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	2	12/15/2019
362157-S5-9	GNMA 1 POOL NO 156340 8.500% 07/15/16		12/01/2012	Paydown		409	409	429	419	0	(9)	0	(9)	0	409	0	0	0	19	07/15/2016
36215A-C6-7	GNMA POOL NO 128893 12.000% 06/15/15		12/01/2012	Paydown		573	573	626	593	0	(20)	0	(20)	0	573	0	0	0	38	06/15/2015
36215B-5P-1	GNMA POOL NO 130554 12.000% 07/15/15		12/01/2012	Paydown		708	708	753	724	0	(15)	0	(15)	0	708	0	0	0	47	07/15/2015
36215C-BS-6	GNMA POOL NO 130649 12.000% 05/15/15		12/01/2012	Paydown		556	556	573	561	0	(5)	0	(5)	0	556	0	0	0	37	05/15/2015
36215C-D4-7	GNMA POOL NO 130723 12.000% 07/15/15		12/01/2012	Paydown		197	197	210	202	0	(5)	0	(5)	0	197	0	0	0	13	07/15/2015
36215C-SS-8	GNMA POOL NO 131129 12.000% 07/15/15		12/01/2012	Paydown		1,551	1,551	1,694	1,607	0	(55)	0	(55)	0	1,551	0	0	0	103	07/15/2015
36215H-3R-6	GNMA 1 POOL NO 135908 11.500% 08/15/15		12/01/2012	Paydown		145	145	154	148	0	(4)	0	(4)	0	145	0	0	0	9	08/15/2015
36215P-AB-5	GNMA POOL NO 140502 11.500% 12/15/15		12/01/2012	Paydown		46	46	50	47	0	(1)	0	(1)	0	46	0	0	0	3	12/15/2015
36215W-EY-6	GNMA 1 POOL NO 146951 11.500% 01/15/16		12/01/2012	Paydown		428	428	446	435	0	(7)	0	(7)	0	428	0	0	0	27	01/15/2016
36215X-UV-2	GNMA POOL NO 148296 11.000% 12/15/15		12/01/2012	Paydown		447	447	470	455	0	(8)	0	(8)	0	447	0	0	0	27	12/15/2015
362161-KH-3	GNMA POOL NO 180396 8.500% 08/15/21		07/01/2012	Paydown		2,581	2,581	2,676	2,660	0	(79)	0	(79)	0	2,581	0	0	0	126	08/15/2021
362161-R4-5	GNMA POOL NO 180607 7.500% 04/15/17		12/01/2012	Paydown		424	424	438	430	0	(6)	0	(6)	0	424	0	0	0	17	04/15/2017
362164-4V-4	GNMA POOL NO 183636 7.500% 03/15/22		12/01/2012	Paydown		14,564	14,564	14,774	14,720	0	(156)	0	(156)	0	14,564	0	0	0	452	03/15/2022
362165-AP-7	GNMA 1 POOL NO 183714 7.000% 10/15/22		12/01/2012	Paydown		193	193	196	195	0	(2)	0	(2)	0	193	0	0	0	7	10/15/2022
362165-HJ-4	GNMA 1 POOL NO 183933 7.000% 12/15/22		12/01/2012	Paydown		821	821	827	825	0	(4)	0	(4)	0	821	0	0	0	31	12/15/2022
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2012	Paydown		84	84	85	85	0	0	0	0	0	84	0	0	0	3	07/15/2023
362166-CE-8	GNMA POOL NO 184669 8.000% 05/15/21		12/01/2012	Paydown		6,214	6,214	6,368	6,318	0	(104)	0	(104)	0	6,214	0	0	0	436	05/15/2021
362166-UX-6	GNMA POOL NO 185198 8.500% 10/15/21		12/01/2012	Paydown		1,200	1,200	1,247	1,235	0	(35)	0	(35)	0	1,200	0	0	0	56	10/15/2021
362167-RD-2	GNMA 1 POOL NO 185984 8.500% 03/15/17		12/01/2012	Paydown		241	241	254	249	0	(8)	0	(8)	0	241	0	0	0	11	03/15/2017
362169-MF-8	GNMA 1 POOL NO 186758 8.500% 06/15/21		12/01/2012	Paydown		652	652	677	670	0	(18)	0	(18)	0	652	0	0	0	30	06/15/2021
36216F-HU-7	GNMA 1 POOL NO 163243 8.500% 04/15/20		12/01/2012	Paydown		931	931	982	972	0	(41)	0	(41)	0	931	0	0	0	43	04/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36216F-WV-8	GNMA 1 POOL NO 163660 8.500% 07/15/16		12/01/2012	Paydown		290	290	307	298	0	(8)	0	(8)	0	290	0	0	0	14	07/15/2016
36216P-3F-3	GNMA POOL NO 170998 8.000% 06/15/18		04/01/2012	Paydown		2,265	2,265	2,310	2,288	0	(23)	0	(23)	0	2,265	0	0	0	59	06/15/2018
36216R-KH-6	GNMA POOL NO 172296 8.500% 10/15/16		12/01/2012	Paydown		433	433	475	454	0	(21)	0	(21)	0	433	0	0	0	20	10/15/2016
36216U-V5-3	GNMA POOL NO 175336 7.000% 02/15/29		12/01/2012	Paydown		823	823	798	800	0	24	0	24	0	823	0	0	0	32	02/15/2029
36216W-UP-6	GNMA POOL NO 177090 8.000% 05/15/21		12/01/2012	Paydown		417	417	427	423	0	(7)	0	(7)	0	417	0	0	0	18	05/15/2021
362170-AN-2	GNMA POOL NO 208013 7.500% 04/15/17		12/01/2012	Paydown		260	260	268	264	0	(4)	0	(4)	0	260	0	0	0	11	04/15/2017
362171-2J-8	GNMA POOL NO 209677 7.000% 04/15/22		12/01/2012	Paydown		2,150	2,150	2,179	2,169	0	(19)	0	(19)	0	2,150	0	0	0	82	04/15/2022
362171-XU-9	GNMA POOL NO 209591 8.500% 03/15/17		12/01/2012	Paydown		374	374	402	388	0	(14)	0	(14)	0	374	0	0	0	18	03/15/2017
362174-ZW-7	GNMA 1 POOL NO 212357 8.000% 05/15/21		12/01/2012	Paydown		1,215	1,215	1,227	1,223	0	(8)	0	(8)	0	1,215	0	0	0	53	05/15/2021
362177-K9-7	GNMA 1 POOL NO 214620 7.000% 12/15/22		12/01/2012	Paydown		718	718	688	695	0	23	0	23	0	718	0	0	0	28	12/15/2022
362178-MT-9	GNMA 1 POOL NO 215570 7.000% 11/15/22		12/01/2012	Paydown		698	698	709	706	0	(8)	0	(8)	0	698	0	0	0	27	11/15/2022
36217A-CL-2	GNMA POOL NO 187375 7.000% 11/15/22		12/01/2012	Paydown		1,128	1,128	1,145	1,140	0	(12)	0	(12)	0	1,128	0	0	0	44	11/15/2022
36217C-2Y-1	GNMA 1 POOL NO 189891 8.500% 02/15/17		12/01/2012	Paydown		277	277	296	287	0	(9)	0	(9)	0	277	0	0	0	13	02/15/2017
36217C-5L-6	GNMA 1 POOL NO 189951 8.500% 12/15/21		12/01/2012	Paydown		1,892	1,892	1,940	1,926	0	(34)	0	(34)	0	1,892	0	0	0	88	12/15/2021
36217D-P3-2	GNMA POOL NO 190442 8.000% 01/15/17		06/01/2012	Paydown		12,891	12,891	13,533	13,185	0	(294)	0	(294)	0	12,891	0	0	0	406	01/15/2017
36217E-YW-6	GNMA 1 POOL NO 191625 8.000% 01/15/17		12/01/2012	Paydown		1,540	1,540	1,628	1,581	0	(41)	0	(41)	0	1,540	0	0	0	51	01/15/2017
36217F-4B-2	GNMA 1 POOL NO 192618 8.000% 01/15/17		12/01/2012	Paydown		1,196	1,196	1,191	1,192	0	4	0	4	0	1,196	0	0	0	43	01/15/2017
36217F-AP-4	GNMA 1 POOL NO 191814 8.500% 03/15/17		01/01/2012	Paydown		101	101	106	104	0	(3)	0	(3)	0	101	0	0	0	1	03/15/2017
36217F-CW-7	GNMA 1 POOL NO 191885 8.000% 01/15/20		12/01/2012	Paydown		1,597	1,597	1,642	1,625	0	(28)	0	(28)	0	1,597	0	0	0	70	01/15/2020
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		12/01/2012	Paydown		911	911	880	882	0	29	0	29	0	911	0	0	0	28	06/15/2029
36217L-CE-4	GNMA 1 POOL NO 196369 8.000% 02/15/17		12/01/2012	Paydown		3,348	3,348	3,515	3,423	0	(75)	0	(75)	0	3,348	0	0	0	147	02/15/2017
36217M-GL-2	GNMA 1 POOL NO 197403 8.500% 01/15/17		12/01/2012	Paydown		167	167	175	172	0	(5)	0	(5)	0	167	0	0	0	8	01/15/2017
36217Q-ES-0	GNMA POOL NO 200045 8.000% 03/15/17		12/01/2012	Paydown		3,439	3,439	3,511	3,470	0	(31)	0	(31)	0	3,439	0	0	0	152	03/15/2017
36217Q-HT-5	GNMA POOL NO 200142 8.000% 05/15/17		12/01/2012	Paydown		279	279	295	287	0	(8)	0	(8)	0	279	0	0	0	12	05/15/2017
36217Q-WA-9	GNMA POOL NO 200541 8.500% 01/15/17		12/01/2012	Paydown		67	67	71	70	0	(2)	0	(2)	0	67	0	0	0	3	01/15/2017
36217S-EX-5	GNMA POOL NO 201850 7.500% 06/15/24		12/01/2012	Paydown		526	526	524	524	0	2	0	2	0	526	0	0	0	22	06/15/2024
36217U-6R-2	GNMA POOL NO 204380 7.000% 11/15/22		12/01/2012	Paydown		1,676	1,676	1,602	1,616	0	60	0	60	0	1,676	0	0	0	65	11/15/2022
36217V-DA-9	GNMA 1 POOL NO 204497 8.500% 03/15/17		12/01/2012	Paydown		766	766	799	782	0	(16)	0	(16)	0	766	0	0	0	36	03/15/2017
36217V-JR-6	GNMA 1 POOL NO 204672 8.000% 02/15/17		06/01/2012	Paydown		1,197	1,197	1,192	1,193	0	4	0	4	0	1,197	0	0	0	46	02/15/2017
36217W-LV-2	GNMA POOL NO 205640 8.500% 02/15/17		11/01/2012	Paydown		1,918	1,918	2,027	1,991	0	(73)	0	(73)	0	1,918	0	0	0	127	02/15/2017
36217W-VD-1	GNMA POOL NO 205912 8.000% 02/15/17		12/01/2012	Paydown		10,008	10,008	10,538	10,256	0	(248)	0	(248)	0	10,008	0	0	0	350	02/15/2017
36217X-3Z-1	GNMA POOL NO 207016 8.500% 03/15/17		12/01/2012	Paydown		663	663	706	684	0	(21)	0	(21)	0	663	0	0	0	31	03/15/2017
362181-KT-5	GNMA POOL NO 238006 8.000% 02/15/18		12/01/2012	Paydown		403	403	409	407	0	(4)	0	(4)	0	403	0	0	0	18	02/15/2018
362181-U4-9	GNMA POOL NO 238303 8.000% 12/15/17		12/01/2012	Paydown		710	710	728	719	0	(9)	0	(9)	0	710	0	0	0	27	12/15/2017
36218A-6P-9	GNMA 1 POOL NO 216978 8.000% 08/15/17		12/01/2012	Paydown		792	792	808	800	0	(7)	0	(7)	0	792	0	0	0	35	08/15/2017
36218C-R8-0	GNMA POOL NO 218411 7.500% 03/15/22		12/01/2012	Paydown		1,586	1,586	1,612	1,606	0	(20)	0	(20)	0	1,586	0	0	0	56	03/15/2022
36218D-ZN-6	GNMA POOL NO 219549 8.000% 07/15/17		12/01/2012	Paydown		6,210	6,210	6,341	6,271	0	(61)	0	(61)	0	6,210	0	0	0	273	07/15/2017
36218E-MW-8	GNMA 1 POOL NO 220073 8.500% 04/15/17		12/01/2012	Paydown		355	355	369	362	0	(7)	0	(7)	0	355	0	0	0	17	04/15/2017
36218G-RD-0	GNMA 1 POOL NO 221984 8.000% 12/15/17		12/01/2012	Paydown		214	214	218	216	0	(2)	0	(2)	0	214	0	0	0	9	12/15/2017
36218G-SA-5	GNMA 1 POOL NO 222013 12.000% 06/15/15		12/01/2012	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	2	06/15/2015
36218K-KL-0	GNMA POOL NO 224499 11.500% 12/15/17		12/01/2012	Paydown		33	33	36	35	0	(1)	0	(1)	0	33	0	0	0	2	12/15/2017
36218K-SZ-1	GNMA POOL NO 224736 7.000% 12/15/22		12/01/2012	Paydown		1,316	1,316	1,266	1,276	0	40	0	40	0	1,316	0	0	0	50	12/15/2022
36218K-WX-1	GNMA POOL NO 224862 8.000% 05/15/17		04/01/2012	Paydown		647	647	676	662	0	(15)	0	(15)	0	647	0	0	0	16	05/15/2017
36218N-TE-1	GNMA POOL NO 227449 8.500% 11/15/19		12/01/2012	Paydown		1,302	1,302	1,351	1,332	0	(31)	0	(31)	0	1,302	0	0	0	61	11/15/2019
36218Y-PX-9	GNMA 1 POOL NO 236338 8.500% 07/15/21		12/01/2012	Paydown		371	371	392	388	0	(17)	0	(17)	0	371	0	0	0	17	07/15/2021
362191-PF-9	GNMA 1 POOL NO 264222 8.500% 04/15/23		12/01/2012	Paydown		1,662	1,662	1,681	1,677	0	(14)	0	(14)	0	1,662	0	0	0	77	04/15/2023
362191-PL-6	GNMA 1 POOL NO 264227 7.500% 09/15/23		12/01/2012	Paydown		52	52	54	54	0	(2)	0	(2)	0	52	0	0	0	2	09/15/2023
362196-BY-2	GNMA POOL NO 268355 11.500% 02/15/19		07/01/2012	Paydown		1,846	1,846	1,925	1,888	0	(43)	0	(43)	0	1,846	0	0	0	75	02/15/2019
362198-BC-6	GNMA 1 POOL NO 270135 11.500% 03/15/19		01/01/2012	Paydown		63	63	67	66	0	(2)	0	(2)	0	63	0	0	0	1	03/15/2019
362198-SN-4	GNMA 1 POOL NO 270625 7.500% 07/15/23		12/01/2012	Paydown		264	264	274	273	0	(9)	0	(9)	0	264	0	0	0	11	07/15/2023
362199-4L-2	GNMA 1 POOL NO 271827 8.000% 03/15/19		12/01/2012	Paydown		855	855	873	865	0	(9)	0	(9)	0	855	0	0	0	38	03/15/2019
36219F-A7-2	GNMA 1 POOL NO 247630 8.500% 09/15/18		03/01/2012	Paydown		5,350	5,350	5,635	5,520	0	(170)	0	(170)	0	5,350	0	0	0	112	09/15/2018
36219F-ER-4	GNMA 1 POOL NO 247744 7.500% 07/15/26		12/01/2012	Paydown		232	232	241	240	0	(8)	0	(8)	0	232	0	0	0	9	07/15/2026
36219M-CE-0	GNMA 1 POOL NO 253069 8.000% 03/15/22		06/01/2012	Paydown		2,531	2,531	2,570	2,565	0	(35)	0	(35)	0	2,531	0	0	0	100	03/15/2022
36219M-CZ-3	GNMA 1 POOL NO 253088 8.000% 07/15/22		12/01/2012	Paydown		147	147	153	152	0	(5)	0	(5)	0	147	0	0	0	6	07/15/2022
36219N-D4-9	GNMA POOL NO 254023 7.000% 12/15/22		12/01/2012	Paydown		3,628	3,628	3,672	3,661	0	(32)	0	(32)	0	3,628	0	0	0	221	12/15/2022
36219Q-XX-6	GNMA POOL NO 256394 8.500% 06/15/23		12/01/2012	Paydown		500	500	506	505	0	(4)	0	(4)	0	500	0	0	0	23	06/15/2023
36219Q-Z5-5	GNMA POOL NO 256464 8.000% 10/15/23		12/01/2012	Paydown		634	634	663	658	0	(24)	0	(24)	0	634	0	0	0	28	10/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2012	Paydown		101	101	97	97	0	4	0	4	0	101	0	0	0	4	03/15/2029
36219S-HS-1	GNMA 1 POOL NO 257741 7.000% 05/15/23		12/01/2012	Paydown		724	724	714	715	0	8	0	8	0	724	0	0	0	28	05/15/2023
36219T-2K-2	GNMA 1 POOL NO 259178 8.500% 08/15/21		12/01/2012	Paydown		584	584	612	605	0	(21)	0	(21)	0	584	0	0	0	28	08/15/2021
36219Y-N7-7	GNMA POOL NO 263314 8.000% 09/15/18		12/01/2012	Paydown		831	831	848	840	0	(9)	0	(9)	0	831	0	0	0	37	09/15/2018
362200-FY-8	GNMA POOL NO 292783 8.000% 06/15/20		12/01/2012	Paydown		4,986	4,986	5,120	5,071	0	(85)	0	(85)	0	4,986	0	0	0	219	06/15/2020
362202-ZZ-9	GNMA POOL NO 295160 8.000% 10/15/20		12/01/2012	Paydown		3,629	3,629	3,717	3,687	0	(59)	0	(59)	0	3,629	0	0	0	159	10/15/2020
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		12/01/2012	Paydown		762	762	775	772	0	(11)	0	(11)	0	762	0	0	0	33	08/15/2022
362205-TV-8	GNMA POOL NO 297664 7.000% 10/15/22		12/01/2012	Paydown		421	421	404	407	0	14	0	14	0	421	0	0	0	21	10/15/2022
362205-X4-3	GNMA POOL NO 297799 7.000% 12/15/22		12/01/2012	Paydown		2,764	2,764	2,644	2,670	0	94	0	94	0	2,764	0	0	0	102	12/15/2022
362205-XB-7	GNMA POOL NO 297774 7.500% 04/15/22		12/01/2012	Paydown		851	851	876	870	0	(19)	0	(19)	0	851	0	0	0	35	04/15/2022
362206-6A-7	GNMA POOL NO 298865 8.500% 05/15/21		12/01/2012	Paydown		1,326	1,326	1,388	1,375	0	(49)	0	(49)	0	1,326	0	0	0	62	05/15/2021
362206-GM-0	GNMA POOL NO 298204 8.500% 04/15/21		12/01/2012	Paydown		962	962	996	986	0	(23)	0	(23)	0	962	0	0	0	45	04/15/2021
362206-LZ-5	GNMA POOL NO 298344 8.500% 08/15/21		12/01/2012	Paydown		163	163	168	168	0	(5)	0	(5)	0	163	0	0	0	8	08/15/2021
362206-T3-8	GNMA POOL NO 298570 8.500% 10/15/21		12/01/2012	Paydown		253	253	265	263	0	(10)	0	(10)	0	253	0	0	0	12	10/15/2021
362206-UX-0	GNMA POOL NO 298598 8.500% 12/15/21		12/01/2012	Paydown		15,038	15,038	15,648	15,515	0	(477)	0	(477)	0	15,038	0	0	0	580	12/15/2021
362207-A2-8	GNMA 1 POOL NO 298925 8.500% 12/15/21		12/01/2012	Paydown		1,274	1,274	1,330	1,317	0	(43)	0	(43)	0	1,274	0	0	0	59	12/15/2021
362207-AF-9	GNMA 1 POOL NO 298906 8.500% 05/15/21		12/01/2012	Paydown		660	660	686	680	0	(20)	0	(20)	0	660	0	0	0	47	05/15/2021
362208-RV-4	GNMA 1 POOL NO 300300 8.500% 06/15/21		12/01/2012	Paydown		415	415	429	425	0	(10)	0	(10)	0	415	0	0	0	19	06/15/2021
362209-5Y-0	GNMA 1 POOL NO 301563 7.500% 10/15/22		12/01/2012	Paydown		73,595	73,595	74,673	74,541	0	(947)	0	(947)	0	73,595	0	0	0	3,358	10/15/2022
362209-7C-6	GNMA 1 POOL NO 301591 7.500% 11/15/22		12/01/2012	Paydown		3,884	3,884	3,951	3,935	0	(52)	0	(52)	0	3,884	0	0	0	159	11/15/2022
362209-UJ-5	GNMA 1 POOL NO 301285 8.000% 04/15/21		12/01/2012	Paydown		4,948	4,948	5,170	5,095	0	(147)	0	(147)	0	4,948	0	0	0	217	04/15/2021
36220A-FE-0	GNMA 1 POOL NO 272065 8.000% 10/15/21		12/01/2012	Paydown		675	675	691	686	0	(11)	0	(11)	0	675	0	0	0	29	10/15/2021
36220B-HH-9	GNMA POOL NO 273032 7.000% 10/15/22		12/01/2012	Paydown		2,566	2,566	2,608	2,595	0	(29)	0	(29)	0	2,566	0	0	0	98	10/15/2022
36220C-6Y-2	GNMA 1 POOL NO 274587 8.500% 09/15/19		12/01/2012	Paydown		610	610	653	637	0	(27)	0	(27)	0	610	0	0	0	29	09/15/2019
36220D-KP-3	GNMA 1 POOL NO 274902 7.000% 03/15/24		12/01/2012	Paydown		1,628	1,628	1,639	1,637	0	(9)	0	(9)	0	1,628	0	0	0	59	03/15/2024
36220E-6P-7	GNMA 1 POOL NO 276378 7.500% 04/15/22		12/01/2012	Paydown		2,041	2,041	2,072	2,067	0	(25)	0	(25)	0	2,041	0	0	0	87	04/15/2022
36220E-AT-4	GNMA 1 POOL NO 275518 8.500% 12/15/19		12/01/2012	Paydown		1,036	1,036	1,100	1,077	0	(40)	0	(40)	0	1,036	0	0	0	48	12/15/2019
36220F-2P-8	GNMA POOL NO 277182 8.500% 09/15/19		12/01/2012	Paydown		1,089	1,089	1,139	1,120	0	(31)	0	(31)	0	1,089	0	0	0	46	09/15/2019
36220H-VW-7	GNMA 1 POOL NO 278829 8.500% 10/15/19		12/01/2012	Paydown		702	702	734	723	0	(21)	0	(21)	0	702	0	0	0	33	10/15/2019
36220J-LA-2	GNMA POOL NO 279421 8.500% 10/15/19		12/01/2012	Paydown		175	175	183	181	0	(6)	0	(6)	0	175	0	0	0	8	10/15/2019
36220J-YL-4	GNMA POOL NO 279815 8.500% 01/15/20		12/01/2012	Paydown		588	588	615	606	0	(18)	0	(18)	0	588	0	0	0	27	01/15/2020
36220J-Z6-6	GNMA POOL NO 279865 8.500% 10/15/21		12/01/2012	Paydown		1,265	1,265	1,317	1,304	0	(39)	0	(39)	0	1,265	0	0	0	59	10/15/2021
36220K-CJ-0	GNMA POOL NO 280073 8.000% 12/15/19		12/01/2012	Paydown		12,782	12,782	13,122	12,987	0	(205)	0	(205)	0	12,782	0	0	0	559	12/15/2019
36220K-CL-5	GNMA POOL NO 280075 8.000% 01/15/20		12/01/2012	Paydown		644	644	662	657	0	(13)	0	(13)	0	644	0	0	0	30	01/15/2020
36220K-MG-5	GNMA POOL NO 280359 8.500% 05/15/21		12/01/2012	Paydown		1,057	1,057	1,075	1,072	0	(15)	0	(15)	0	1,057	0	0	0	49	05/15/2021
36220N-6Z-5	GNMA POOL NO 283588 8.000% 03/15/20		12/01/2012	Paydown		451	451	463	459	0	(8)	0	(8)	0	451	0	0	0	20	03/15/2020
36220N-AG-2	GNMA POOL NO 282707 8.500% 11/15/19		12/01/2012	Paydown		462	462	481	475	0	(13)	0	(13)	0	462	0	0	0	22	11/15/2019
36220P-PP-1	GNMA POOL NO 284030 8.500% 01/15/20		12/01/2012	Paydown		210	210	222	220	0	(9)	0	(9)	0	210	0	0	0	10	01/15/2020
36220Q-KM-1	GNMA 1 POOL NO 284800 8.000% 02/15/20		12/01/2012	Paydown		2,851	2,851	2,933	2,902	0	(51)	0	(51)	0	2,851	0	0	0	127	02/15/2020
36220Q-NE-6	GNMA 1 POOL NO 284889 8.500% 03/15/20		12/01/2012	Paydown		5,041	5,041	5,222	5,195	0	(155)	0	(155)	0	5,041	0	0	0	177	03/15/2020
36220Q-NT-3	GNMA 1 POOL NO 284902 8.500% 12/15/19		12/01/2012	Paydown		479	479	502	494	0	(15)	0	(15)	0	479	0	0	0	22	12/15/2019
36220R-6X-1	GNMA POOL NO 286286 8.500% 01/15/20		12/01/2012	Paydown		381	381	400	394	0	(14)	0	(14)	0	381	0	0	0	21	01/15/2020
36220R-NE-4	GNMA POOL NO 285789 8.500% 01/15/20		12/01/2012	Paydown		918	918	964	947	0	(29)	0	(29)	0	918	0	0	0	43	01/15/2020
36220S-AH-9	GNMA 1 POOL NO 286308 8.500% 02/15/20		12/01/2012	Paydown		1,507	1,507	1,622	1,582	0	(75)	0	(75)	0	1,507	0	0	0	58	02/15/2020
36220S-B2-1	GNMA 1 POOL NO 286357 8.500% 02/15/20		12/01/2012	Paydown		154	154	161	159	0	(5)	0	(5)	0	154	0	0	0	7	02/15/2020
36220U-FJ-5	GNMA 1 POOL NO 288269 8.000% 02/15/20		12/01/2012	Paydown		3,769	3,769	3,869	3,833	0	(65)	0	(65)	0	3,769	0	0	0	165	02/15/2020
36220U-FX-4	GNMA 1 POOL NO 288282 8.000% 05/15/20		12/01/2012	Paydown		3,076	3,076	3,159	3,132	0	(57)	0	(57)	0	3,076	0	0	0	135	05/15/2020
36220U-JG-7	GNMA 1 POOL NO 288363 8.500% 04/15/20		12/01/2012	Paydown		49	49	51	51	0	(2)	0	(2)	0	49	0	0	0	2	04/15/2020
36220V-NA-3	GNMA POOL NO 289385 8.500% 12/15/19		12/01/2012	Paydown		176	176	193	188	0	(13)	0	(13)	0	176	0	0	0	8	12/15/2019
36220V-NB-1	GNMA POOL NO 289386 9.000% 12/15/19		12/01/2012	Paydown		27,116	27,116	26,159	26,398	0	718	0	718	0	27,116	0	0	0	1,340	12/15/2019
36220V-QY-8	GNMA POOL NO 289471 8.000% 05/15/20		12/01/2012	Paydown		776	776	809	799	0	(23)	0	(23)	0	776	0	0	0	34	05/15/2020
36220X-2T-1	GNMA 1 POOL NO 291586 8.500% 06/15/20		12/01/2012	Paydown		982	982	1,034	1,015	0	(33)	0	(33)	0	982	0	0	0	46	06/15/2020
36220Y-R3-9	GNMA 1 POOL NO 292206 7.000% 09/15/20		12/01/2012	Paydown		6,265	6,265	5,634	5,818	0	446	0	446	0	6,265	0	0	0	240	09/15/2020
36221A-A7-9	GNMA POOL NO 900030 11.750% 08/15/13		06/01/2012	Paydown		1,250	1,250	1,185	1,229	0	21	0	21	0	1,250	0	0	0	44	08/15/2013
36221A-BY-9	GNMA POOL NO 900055 11.750% 08/15/13		12/01/2012	Paydown		3,101	3,101	3,020	3,060	0	41	0	41	0	3,101	0	0	0	202	08/15/2013
36223A-AP-7	GNMA POOL NO 301614 7.000% 11/15/22		12/01/2012	Paydown		3,226	3,226	3,275	3,263	0	(37)	0	(37)	0	3,226	0	0	0	106	11/15/2022
36223A-G8-9	GNMA POOL NO 301823 8.000% 07/15/21		12/01/2012	Paydown		2,045	2,045	2,095	2,078	0	(33)	0	(33)	0	2,045	0	0	0	90	07/15/2021
36223A-KF-8	GNMA POOL NO 301894 7.500% 03/15/22		12/01/2012	Paydown		529	529	547	543	0	(14)	0	(14)	0	529	0	0	0	22	03/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223A-L2-6	GNMA POOL NO 301945 7.000% 06/15/22		12/01/2012	Paydown		544	544	550	549	0	(5)	0	(5)	0	544	0	0	0	21	06/15/2022
36223A-L3-4	GNMA POOL NO 301946 7.500% 06/15/22		12/01/2012	Paydown		216	216	220	219	0	(3)	0	(3)	0	216	0	0	0	9	06/15/2022
36223B-6D-7	GNMA POOL NO 303368 8.500% 07/15/21		12/01/2012	Paydown		45	45	46	46	0	(2)	0	(2)	0	45	0	0	0	2	07/15/2021
36223B-EB-2	GNMA POOL NO 302630 8.500% 10/15/21		12/01/2012	Paydown		733	733	762	757	0	(24)	0	(24)	0	733	0	0	0	34	10/15/2021
36223B-EJ-5	GNMA POOL NO 302637 8.500% 11/15/21		12/01/2012	Paydown		717	717	745	739	0	(21)	0	(21)	0	717	0	0	0	34	11/15/2021
36223B-EY-2	GNMA POOL NO 302651 8.000% 02/15/22		12/01/2012	Paydown		369	369	376	375	0	(5)	0	(5)	0	369	0	0	0	16	02/15/2022
36223B-J5-0	GNMA POOL NO 302784 8.500% 07/15/21		12/01/2012	Paydown		187	187	194	193	0	(6)	0	(6)	0	187	0	0	0	9	07/15/2021
36223B-NZ-9	GNMA POOL NO 302908 8.500% 05/15/21		12/01/2012	Paydown		222	222	229	227	0	(5)	0	(5)	0	222	0	0	0	10	05/15/2021
36223B-PS-3	GNMA POOL NO 302933 8.500% 06/15/21		12/01/2012	Paydown		1,020	1,020	1,066	1,055	0	(35)	0	(35)	0	1,020	0	0	0	48	06/15/2021
36223C-2E-7	GNMA POOL NO 304173 8.500% 06/15/21		12/01/2012	Paydown		331	331	365	357	0	(26)	0	(26)	0	331	0	0	0	15	06/15/2021
36223C-3V-8	GNMA POOL NO 304212 7.500% 02/15/22		12/01/2012	Paydown		6,414	6,414	6,568	6,528	0	(114)	0	(114)	0	6,414	0	0	0	215	02/15/2022
36223C-3W-6	GNMA POOL NO 304213 8.000% 02/15/22		12/01/2012	Paydown		319	319	325	323	0	(5)	0	(5)	0	319	0	0	0	14	02/15/2022
36223C-3Y-2	GNMA POOL NO 304215 7.500% 03/15/22		12/01/2012	Paydown		390	390	397	395	0	(5)	0	(5)	0	390	0	0	0	16	03/15/2022
36223C-BV-9	GNMA POOL NO 303452 8.500% 12/15/21		12/01/2012	Paydown		578	578	603	597	0	(20)	0	(20)	0	578	0	0	0	27	12/15/2021
36223C-L6-3	GNMA POOL NO 303749 7.500% 01/15/22		12/01/2012	Paydown		514	514	523	521	0	(7)	0	(7)	0	514	0	0	0	21	01/15/2022
36223D-2Z-8	GNMA POOL NO 305092 8.500% 07/15/21		12/01/2012	Paydown		1,058	1,058	1,104	1,090	0	(32)	0	(32)	0	1,058	0	0	0	49	07/15/2021
36223D-7A-8	GNMA POOL NO 305189 8.500% 07/15/21		12/01/2012	Paydown		2,566	2,566	2,683	2,661	0	(95)	0	(95)	0	2,566	0	0	0	101	07/15/2021
36223D-F2-7	GNMA POOL NO 304485 8.500% 03/15/21		12/01/2012	Paydown		636	636	657	652	0	(15)	0	(15)	0	636	0	0	0	29	03/15/2021
36223D-QL-3	GNMA POOL NO 304759 8.500% 05/15/21		12/01/2012	Paydown		129	129	134	133	0	(4)	0	(4)	0	129	0	0	0	6	05/15/2021
36223D-YK-6	GNMA POOL NO 305014 8.500% 06/15/21		12/01/2012	Paydown		113	113	119	117	0	(5)	0	(5)	0	113	0	0	0	5	06/15/2021
36223D-ZB-5	GNMA POOL NO 305038 8.500% 07/15/21		12/01/2012	Paydown		341	341	355	353	0	(11)	0	(11)	0	341	0	0	0	16	07/15/2021
36223E-CJ-1	GNMA 1 POOL NO 305273 7.500% 02/15/22		12/01/2012	Paydown		1,889	1,889	1,916	1,909	0	(20)	0	(20)	0	1,889	0	0	0	78	02/15/2022
36223E-DD-3	GNMA 1 POOL NO 305300 8.500% 10/15/21		12/01/2012	Paydown		216	216	225	223	0	(8)	0	(8)	0	216	0	0	0	10	10/15/2021
36223E-VJ-0	GNMA 1 POOL NO 305817 8.500% 03/15/21		12/01/2012	Paydown		300	300	312	309	0	(9)	0	(9)	0	300	0	0	0	14	03/15/2021
36223E-WX-8	GNMA 1 POOL NO 305862 8.500% 05/15/21		12/01/2012	Paydown		540	540	557	552	0	(12)	0	(12)	0	540	0	0	0	25	05/15/2021
36223F-3U-3	GNMA 1 POOL NO 306911 8.000% 11/15/21		03/01/2012	Paydown		5,213	5,213	5,336	5,303	0	(90)	0	(90)	0	5,213	0	0	0	104	11/15/2021
36223F-AC-5	GNMA 1 POOL NO 306103 8.500% 10/15/21		12/01/2012	Paydown		3,203	3,203	3,338	3,311	0	(108)	0	(108)	0	3,203	0	0	0	137	10/15/2021
36223F-CZ-2	GNMA 1 POOL NO 306188 8.500% 04/15/21		12/01/2012	Paydown		1,113	1,113	1,171	1,151	0	(38)	0	(38)	0	1,113	0	0	0	52	04/15/2021
36223F-D6-5	GNMA 1 POOL NO 306225 8.500% 06/15/21		12/01/2012	Paydown		988	988	1,051	1,033	0	(45)	0	(45)	0	988	0	0	0	46	06/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282 8.500% 10/15/21		12/01/2012	Paydown		194	194	199	198	0	(4)	0	(4)	0	194	0	0	0	9	10/15/2021
36223F-P7-0	GNMA 1 POOL NO 306546 8.500% 11/15/21		12/01/2012	Paydown		1,013	1,013	1,061	1,052	0	(39)	0	(39)	0	1,013	0	0	0	48	11/15/2021
36223F-Q7-9	GNMA 1 POOL NO 306578 8.000% 03/15/22		12/01/2012	Paydown		153	153	155	155	0	(2)	0	(2)	0	153	0	0	0	6	03/15/2022
36223F-RK-9	GNMA 1 POOL NO 306590 8.500% 04/15/22		12/01/2012	Paydown		2,557	2,557	2,621	2,608	0	(52)	0	(52)	0	2,557	0	0	0	117	04/15/2022
36223F-T5-0	GNMA 1 POOL NO 306672 8.500% 07/15/21		10/01/2012	Paydown		2,118	2,118	2,202	2,187	0	(69)	0	(69)	0	2,118	0	0	0	146	07/15/2021
36223F-V6-5	GNMA 1 POOL NO 306737 8.500% 01/15/22		12/01/2012	Paydown		159	159	160	160	0	(1)	0	(1)	0	159	0	0	0	7	01/15/2022
36223G-R3-5	GNMA POOL NO 307506 8.500% 05/15/21		12/01/2012	Paydown		840	840	876	868	0	(28)	0	(28)	0	840	0	0	0	43	05/15/2021
36223G-RR-2	GNMA POOL NO 307496 8.500% 05/15/21		12/01/2012	Paydown		137	137	142	141	0	(4)	0	(4)	0	137	0	0	0	6	05/15/2021
36223G-SV-2	GNMA POOL NO 307532 8.500% 06/15/21		12/01/2012	Paydown		287	287	299	297	0	(9)	0	(9)	0	287	0	0	0	13	06/15/2021
36223G-UN-7	GNMA POOL NO 307589 8.500% 08/15/21		12/01/2012	Paydown		120	120	122	122	0	(2)	0	(2)	0	120	0	0	0	5	08/15/2021
36223G-UR-8	GNMA POOL NO 307592 8.500% 08/15/21		12/01/2012	Paydown		221	221	229	228	0	(7)	0	(7)	0	221	0	0	0	10	08/15/2021
36223G-WZ-8	GNMA POOL NO 307664 8.500% 05/15/21		12/01/2012	Paydown		344	344	351	349	0	(5)	0	(5)	0	344	0	0	0	16	05/15/2021
36223G-ZB-8	GNMA POOL NO 307738 8.500% 06/15/21		12/01/2012	Paydown		1,415	1,415	1,459	1,446	0	(31)	0	(31)	0	1,415	0	0	0	65	06/15/2021
36223H-2U-0	GNMA POOL NO 308687 8.500% 07/15/21		12/01/2012	Paydown		110	110	114	113	0	(3)	0	(3)	0	110	0	0	0	5	07/15/2021
36223H-4T-1	GNMA POOL NO 308734 8.500% 11/15/21		12/01/2012	Paydown		785	785	820	813	0	(27)	0	(27)	0	785	0	0	0	37	11/15/2021
36223H-6N-2	GNMA POOL NO 308777 7.500% 05/15/22		12/01/2012	Paydown		2,058	2,058	2,095	2,086	0	(28)	0	(28)	0	2,058	0	0	0	85	05/15/2022
36223H-E2-9	GNMA POOL NO 308053 8.000% 11/15/21		12/01/2012	Paydown		36	36	38	37	0	(1)	0	(1)	0	36	0	0	0	2	11/15/2021
36223H-GQ-4	GNMA POOL NO 308107 8.500% 11/15/21		12/01/2012	Paydown		162	162	169	168	0	(6)	0	(6)	0	162	0	0	0	10	11/15/2021
36223H-HW-0	GNMA POOL NO 308145 7.500% 02/15/22		12/01/2012	Paydown		67	67	69	69	0	(2)	0	(2)	0	67	0	0	0	3	02/15/2022
36223H-KG-1	GNMA POOL NO 308195 8.500% 05/15/21		12/01/2012	Paydown		1,217	1,217	1,241	1,236	0	(19)	0	(19)	0	1,217	0	0	0	74	05/15/2021
36223H-ND-5	GNMA POOL NO 308288 8.500% 11/15/21		12/01/2012	Paydown		1,133	1,133	1,183	1,169	0	(36)	0	(36)	0	1,133	0	0	0	57	11/15/2021
36223H-PW-1	GNMA POOL NO 308337 8.000% 01/15/22		12/01/2012	Paydown		2,090	2,090	2,126	2,116	0	(26)	0	(26)	0	2,090	0	0	0	92	01/15/2022
36223H-VD-6	GNMA POOL NO 308512 8.500% 06/15/21		06/01/2012	Paydown		1,033	1,033	1,080	1,069	0	(36)	0	(36)	0	1,033	0	0	0	37	06/15/2021
36223H-VE-4	GNMA POOL NO 308513 8.500% 07/15/21		12/01/2012	Paydown		76	76	79	79	0	(3)	0	(3)	0	76	0	0	0	4	07/15/2021
36223J-6X-6	GNMA 1 POOL NO 309686 8.000% 11/15/21		12/01/2012	Paydown		4,199	4,199	4,302	4,271	0	(71)	0	(71)	0	4,199	0	0	0	184	11/15/2021
36223J-LA-9	GNMA 1 POOL NO 309121 7.500% 03/15/22		12/01/2012	Paydown		211	211	217	215	0	(4)	0	(4)	0	211	0	0	0	9	03/15/2022
36223J-VH-3	GNMA 1 POOL NO 309416 8.500% 07/15/21		12/01/2012	Paydown		301	301	316	312	0	(12)	0	(12)	0	301	0	0	0	14	07/15/2021
36223K-3W-8	GNMA POOL NO 310513 8.500% 06/15/21		12/01/2012	Paydown		484	484	503	499	0	(15)	0	(15)	0	484	0	0	0	23	06/15/2021
36223K-4L-1	GNMA POOL NO 310527 8.500% 07/15/21		12/01/2012	Paydown		123	123	128	127	0	(4)	0	(4)	0	123	0	0	0	6	07/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223K-4U-1	GNMA POOL NO 310535 8.500% 07/15/21		12/01/2012	Paydown		608	608	635	629	0	(21)	0	(21)	0	608	0	0	0	28	07/15/2021
36223K-5E-6	GNMA POOL NO 310545 8.500% 08/15/21		12/01/2012	Paydown		214	214	225	222	0	(8)	0	(8)	0	214	0	0	0	10	08/15/2021
36223K-5V-8	GNMA POOL NO 310560 8.500% 08/15/21		12/01/2012	Paydown		293	293	300	298	0	(6)	0	(6)	0	293	0	0	0	14	08/15/2021
36223K-M7-2	GNMA POOL NO 310082 7.500% 05/15/22		12/01/2012	Paydown		430	430	425	426	0	5	0	5	0	430	0	0	0	18	05/15/2022
36223K-PN-4	GNMA POOL NO 310129 7.000% 11/15/22		12/01/2012	Paydown		68	68	65	65	0	2	0	2	0	68	0	0	0	3	11/15/2022
36223K-PQ-7	GNMA POOL NO 310131 7.000% 12/15/22		12/01/2012	Paydown		9,554	9,554	9,701	9,665	0	(111)	0	(111)	0	9,554	0	0	0	536	12/15/2022
36223K-QQ-6	GNMA POOL NO 310163 8.500% 10/15/21		12/01/2012	Paydown		2,230	2,230	2,311	2,287	0	(57)	0	(57)	0	2,230	0	0	0	104	10/15/2021
36223K-RL-6	GNMA POOL NO 310191 8.500% 01/15/22		12/01/2012	Paydown		182	182	190	188	0	(6)	0	(6)	0	182	0	0	0	9	01/15/2022
36223L-4H-8	GNMA 1 POOL NO 311424 8.000% 02/15/22		12/01/2012	Paydown		587	587	598	595	0	(8)	0	(8)	0	587	0	0	0	26	02/15/2022
36223L-4S-4	GNMA 1 POOL NO 311433 7.500% 04/15/22		12/01/2012	Paydown		2,096	2,096	2,131	2,122	0	(26)	0	(26)	0	2,096	0	0	0	86	04/15/2022
36223L-AR-9	GNMA 1 POOL NO 310616 8.500% 10/15/21		12/01/2012	Paydown		386	386	404	400	0	(14)	0	(14)	0	386	0	0	0	18	10/15/2021
36223L-AW-8	GNMA 1 POOL NO 310621 8.000% 11/15/21		12/01/2012	Paydown		191	191	196	194	0	(4)	0	(4)	0	191	0	0	0	8	11/15/2021
36223L-HE-1	GNMA 1 POOL NO 310829 8.500% 11/15/21		12/01/2012	Paydown		455	455	475	471	0	(16)	0	(16)	0	455	0	0	0	21	11/15/2021
36223L-KG-2	GNMA 1 POOL NO 310895 8.500% 07/15/21		12/01/2012	Paydown		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	07/15/2021
36223L-PS-1	GNMA 1 POOL NO 311033 8.500% 12/15/21		07/01/2012	Paydown		4,776	4,776	4,994	4,944	0	(168)	0	(168)	0	4,776	0	0	0	233	12/15/2021
36223L-UC-0	GNMA 1 POOL NO 311179 8.000% 11/15/21		12/01/2012	Paydown		897	897	918	912	0	(14)	0	(14)	0	897	0	0	0	39	11/15/2021
36223L-V9-6	GNMA 1 POOL NO 311240 7.500% 03/15/22		12/01/2012	Paydown		1,382	1,382	1,406	1,400	0	(18)	0	(18)	0	1,382	0	0	0	52	03/15/2022
36223L-VU-9	GNMA 1 POOL NO 311227 7.500% 03/15/22		12/01/2012	Paydown		4,694	4,694	4,763	4,746	0	(52)	0	(52)	0	4,694	0	0	0	158	03/15/2022
36223M-4Y-9	GNMA POOL NO 312339 7.500% 04/15/22		12/01/2012	Paydown		359	359	365	364	0	(6)	0	(6)	0	359	0	0	0	15	04/15/2022
36223M-A2-2	GNMA POOL NO 311525 8.000% 08/15/22		12/01/2012	Paydown		1,647	1,647	1,676	1,670	0	(23)	0	(23)	0	1,647	0	0	0	72	08/15/2022
36223M-ET-9	GNMA POOL NO 311646 8.500% 11/15/21		12/01/2012	Paydown		236	236	247	246	0	(9)	0	(9)	0	236	0	0	0	11	11/15/2021
36223M-H3-3	GNMA POOL NO 311750 8.500% 08/15/21		12/01/2012	Paydown		3,086	3,086	3,224	3,183	0	(96)	0	(96)	0	3,086	0	0	0	144	08/15/2021
36223M-ME-3	GNMA POOL NO 311857 8.500% 09/15/21		09/01/2012	Paydown		7,872	7,872	8,181	8,132	0	(260)	0	(260)	0	7,872	0	0	0	483	09/15/2021
36223M-R9-9	GNMA POOL NO 312012 8.500% 07/15/21		12/01/2012	Paydown		304	304	319	316	0	(12)	0	(12)	0	304	0	0	0	16	07/15/2021
36223M-RW-8	GNMA POOL NO 312001 8.500% 07/15/21		12/01/2012	Paydown		244	244	256	254	0	(10)	0	(10)	0	244	0	0	0	12	07/15/2021
36223M-SF-4	GNMA POOL NO 312018 8.500% 07/15/21		12/01/2012	Paydown		499	499	518	514	0	(16)	0	(16)	0	499	0	0	0	23	07/15/2021
36223M-SN-7	GNMA POOL NO 312025 8.500% 07/15/21		12/01/2012	Paydown		327	327	344	341	0	(13)	0	(13)	0	327	0	0	0	15	07/15/2021
36223M-TE-6	GNMA POOL NO 312049 8.500% 08/15/21		12/01/2012	Paydown		416	416	432	429	0	(13)	0	(13)	0	416	0	0	0	23	08/15/2021
36223M-U8-7	GNMA POOL NO 312107 8.500% 09/15/21		12/01/2012	Paydown		201	201	209	208	0	(6)	0	(6)	0	201	0	0	0	9	09/15/2021
36223M-VN-3	GNMA POOL NO 312121 8.500% 09/15/21		12/01/2012	Paydown		336	336	349	346	0	(10)	0	(10)	0	336	0	0	0	16	09/15/2021
36223M-WG-7	GNMA POOL NO 312147 8.500% 10/15/21		12/01/2012	Paydown		950	950	989	979	0	(30)	0	(30)	0	950	0	0	0	45	10/15/2021
36223M-XB-7	GNMA POOL NO 312174 8.500% 11/15/21		12/01/2012	Paydown		1,420	1,420	1,475	1,464	0	(44)	0	(44)	0	1,420	0	0	0	103	11/15/2021
36223M-Y3-4	GNMA POOL NO 312230 8.000% 12/15/21		12/01/2012	Paydown		305	305	313	311	0	(6)	0	(6)	0	305	0	0	0	14	12/15/2021
36223M-YR-1	GNMA POOL NO 312220 8.500% 11/15/21		12/01/2012	Paydown		419	419	442	437	0	(18)	0	(18)	0	419	0	0	0	20	11/15/2021
36223N-4J-0	GNMA 1 POOL NO 313225 8.500% 10/15/21		12/01/2012	Paydown		124	124	129	128	0	(4)	0	(4)	0	124	0	0	0	6	10/15/2021
36223N-4X-9	GNMA 1 POOL NO 313238 8.500% 11/15/21		12/01/2012	Paydown		3,010	3,010	3,120	3,105	0	(95)	0	(95)	0	3,010	0	0	0	46	11/15/2021
36223N-5N-0	GNMA 1 POOL NO 313253 8.000% 12/15/21		12/01/2012	Paydown		645	645	663	658	0	(13)	0	(13)	0	645	0	0	0	28	12/15/2021
36223N-5P-5	GNMA 1 POOL NO 313254 8.500% 12/15/21		12/01/2012	Paydown		222	222	234	231	0	(9)	0	(9)	0	222	0	0	0	10	12/15/2021
36223N-5T-7	GNMA 1 POOL NO 313258 8.000% 12/15/21		08/01/2012	Paydown		22,660	22,660	23,212	23,074	0	(413)	0	(413)	0	22,660	0	0	0	795	12/15/2021
36223N-5W-0	GNMA 1 POOL NO 313261 8.000% 12/15/21		12/01/2012	Paydown		260	260	262	262	0	(1)	0	(1)	0	260	0	0	0	11	12/15/2021
36223N-6D-1	GNMA 1 POOL NO 313268 8.500% 08/15/21		12/01/2012	Paydown		956	956	990	980	0	(24)	0	(24)	0	956	0	0	0	45	08/15/2021
36223N-DL-5	GNMA 1 POOL NO 312507 8.000% 11/15/21		12/01/2012	Paydown		540	540	554	550	0	(10)	0	(10)	0	540	0	0	0	24	11/15/2021
36223N-F3-3	GNMA 1 POOL NO 312586 8.000% 12/15/21		12/01/2012	Paydown		151	151	155	154	0	(3)	0	(3)	0	151	0	0	0	7	12/15/2021
36223N-K8-6	GNMA 1 POOL NO 312719 8.000% 12/15/21		12/01/2012	Paydown		2,905	2,905	2,980	2,963	0	(58)	0	(58)	0	2,905	0	0	0	128	12/15/2021
36223N-QK-3	GNMA 1 POOL NO 312858 8.000% 01/15/22		12/01/2012	Paydown		845	845	859	858	0	(12)	0	(12)	0	845	0	0	0	38	01/15/2022
36223N-RR-7	GNMA 1 POOL NO 312896 8.500% 10/15/21		12/01/2012	Paydown		384	384	402	400	0	(16)	0	(16)	0	384	0	0	0	16	10/15/2021
36223N-UD-4	GNMA 1 POOL NO 312980 8.500% 12/15/21		12/01/2012	Paydown		1,095	1,095	1,145	1,135	0	(40)	0	(40)	0	1,095	0	0	0	29	12/15/2021
36223N-UQ-5	GNMA 1 POOL NO 312991 8.000% 01/15/22		12/01/2012	Paydown		2,980	2,980	3,033	3,021	0	(42)	0	(42)	0	2,980	0	0	0	198	01/15/2022
36223N-WS-9	GNMA 1 POOL NO 313057 7.500% 06/15/22		12/01/2012	Paydown		3,685	3,685	3,794	3,770	0	(86)	0	(86)	0	3,685	0	0	0	123	06/15/2022
36223N-YC-2	GNMA 1 POOL NO 313107 7.000% 11/15/22		12/01/2012	Paydown		12,137	12,137	12,314	12,267	0	(130)	0	(130)	0	12,137	0	0	0	424	11/15/2022
36223P-4X-4	GNMA 1 POOL NO 314138 8.500% 11/15/21		12/01/2012	Paydown		2,638	2,638	2,732	2,706	0	(69)	0	(69)	0	2,638	0	0	0	123	11/15/2021
36223P-K4-0	GNMA 1 POOL NO 313615 8.500% 12/15/21		12/01/2012	Paydown		914	914	954	944	0	(30)	0	(30)	0	914	0	0	0	43	12/15/2021
36223P-LN-7	GNMA 1 POOL NO 313633 7.500% 03/15/22		12/01/2012	Paydown		567	567	578	576	0	(9)	0	(9)	0	567	0	0	0	24	03/15/2022
36223P-N3-9	GNMA 1 POOL NO 313710 8.000% 12/15/21		12/01/2012	Paydown		698	698	716	711	0	(13)	0	(13)	0	698	0	0	0	31	12/15/2021
36223P-P9-4	GNMA 1 POOL NO 313748 8.500% 11/15/21		12/01/2012	Paydown		1,344	1,344	1,407	1,388	0	(44)	0	(44)	0	1,344	0	0	0	63	11/15/2021
36223P-R6-8	GNMA 1 POOL NO 313809 7.500% 03/15/22		11/01/2012	Paydown		10,877	10,877	11,024	10,989	0	(112)	0	(112)	0	10,877	0	0	0	724	03/15/2022
36223P-TA-7	GNMA 1 POOL NO 313845 8.000% 12/15/21		12/01/2012	Paydown		270	270	283	280	0	(9)	0	(9)	0	270	0	0	0	12	12/15/2021
36223Q-2S-5	GNMA POOL NO 314985 7.000% 12/15/22		12/01/2012	Paydown		1,745	1,745	1,770	1,763	0	(18)	0	(18)	0	1,745	0	0	0	67	12/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36220Q-6Y-8	GNMA POOL NO 315087 8.500% 12/15/21		12/01/2012	Paydown		1,299	1,299	1,358	1,347	0	(48)	0	(48)	0	1,299	0	0	0	19	12/15/2021
36220Q-7K-7	GNMA POOL NO 315098 8.000% 11/15/21		12/01/2012	Paydown		796	796	817	813	0	(16)	0	(16)	0	796	0	0	0	35	11/15/2021
36220Q-AV-9	GNMA POOL NO 314220 7.500% 04/15/22		12/01/2012	Paydown		377	377	383	382	0	(5)	0	(5)	0	377	0	0	0	15	04/15/2022
36220Q-DE-4	GNMA POOL NO 314301 7.500% 04/15/22		12/01/2012	Paydown		3,100	3,100	3,149	3,133	0	(33)	0	(33)	0	3,100	0	0	0	125	04/15/2022
36220Q-N7-8	GNMA POOL NO 314614 8.000% 04/15/22		12/01/2012	Paydown		10,541	10,541	10,731	10,680	0	(139)	0	(139)	0	10,541	0	0	0	463	04/15/2022
36220Q-RL-3	GNMA POOL NO 314691 8.500% 10/15/21		12/01/2012	Paydown		2,775	2,775	2,893	2,862	0	(87)	0	(87)	0	2,775	0	0	0	130	10/15/2021
36220Q-UQ-8	GNMA POOL NO 314791 7.500% 03/15/22		12/01/2012	Paydown		532	532	539	537	0	(6)	0	(6)	0	532	0	0	0	22	03/15/2022
36220Q-WD-5	GNMA POOL NO 314844 8.000% 09/15/22		12/01/2012	Paydown		6,247	6,247	6,354	6,336	0	(89)	0	(89)	0	6,247	0	0	0	403	09/15/2022
36220Q-Z8-3	GNMA POOL NO 314967 8.500% 12/15/21		12/01/2012	Paydown		732	732	764	757	0	(25)	0	(25)	0	732	0	0	0	34	12/15/2021
36220Q-ZH-3	GNMA POOL NO 314944 8.500% 11/15/21		06/01/2012	Paydown		6,194	6,194	6,470	6,401	0	(208)	0	(208)	0	6,194	0	0	0	259	11/15/2021
36223R-2P-9	GNMA POOL NO 315882 7.500% 03/15/22		12/01/2012	Paydown		116	116	120	119	0	(3)	0	(3)	0	116	0	0	0	5	03/15/2022
36223R-3Z-6	GNMA POOL NO 315916 8.000% 06/15/22		07/01/2012	Paydown		5,818	5,818	5,922	5,903	0	(86)	0	(86)	0	5,818	0	0	0	223	06/15/2022
36223R-A6-2	GNMA POOL NO 315129 8.000% 02/15/22		12/01/2012	Paydown		3,791	3,791	3,859	3,843	0	(52)	0	(52)	0	3,791	0	0	0	191	02/15/2022
36223R-A8-8	GNMA POOL NO 315131 8.500% 02/15/22		12/01/2012	Paydown		220	220	232	230	0	(10)	0	(10)	0	220	0	0	0	9	02/15/2022
36223R-BN-4	GNMA POOL NO 315145 7.500% 03/15/22		12/01/2012	Paydown		16	16	17	17	0	0	0	0	0	16	0	0	0	1	03/15/2022
36223R-DU-6	GNMA POOL NO 315215 7.500% 09/15/22		12/01/2012	Paydown		12,155	12,155	12,280	12,248	0	(93)	0	(93)	0	12,155	0	0	0	207	09/15/2022
36223R-E5-0	GNMA POOL NO 315256 7.000% 11/15/22		12/01/2012	Paydown		1,109	1,109	1,126	1,122	0	(13)	0	(13)	0	1,109	0	0	0	43	11/15/2022
36223R-E7-6	GNMA POOL NO 315258 7.500% 11/15/22		12/01/2012	Paydown		43,615	43,615	43,084	43,130	0	485	0	485	0	43,615	0	0	0	906	11/15/2022
36223R-E8-4	GNMA POOL NO 315259 7.500% 11/15/22		12/01/2012	Paydown		160,668	160,668	158,586	158,871	0	1,797	0	1,797	0	160,668	0	0	0	7,271	11/15/2022
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		12/01/2012	Paydown		220	220	222	222	0	(2)	0	(2)	0	220	0	0	0	8	09/15/2022
36223R-FB-6	GNMA POOL NO 315262 8.500% 11/15/22		12/01/2012	Paydown		2,315	2,315	2,374	2,365	0	(50)	0	(50)	0	2,315	0	0	0	96	11/15/2022
36223R-J3-0	GNMA POOL NO 315382 7.500% 02/15/22		12/01/2012	Paydown		1,991	1,991	2,025	2,016	0	(24)	0	(24)	0	1,991	0	0	0	82	02/15/2022
36223R-QE-8	GNMA POOL NO 315553 8.000% 12/15/21		12/01/2012	Paydown		882	882	905	900	0	(17)	0	(17)	0	882	0	0	0	39	12/15/2021
36223R-QZ-1	GNMA POOL NO 315572 8.000% 12/15/21		12/01/2012	Paydown		142	142	148	147	0	(5)	0	(5)	0	142	0	0	0	5	12/15/2021
36223R-SY-2	GNMA POOL NO 315635 8.000% 12/15/21		12/01/2012	Paydown		944	944	984	977	0	(32)	0	(32)	0	944	0	0	0	42	12/15/2021
36223S-4G-5	GNMA POOL NO 316823 7.500% 03/15/22		12/01/2012	Paydown		8,973	8,973	9,126	9,070	0	(96)	0	(96)	0	8,973	0	0	0	369	03/15/2022
36223S-5C-3	GNMA POOL NO 316843 8.000% 12/15/21		12/01/2012	Paydown		4,649	4,649	4,763	4,732	0	(83)	0	(83)	0	4,649	0	0	0	186	12/15/2021
36223S-7J-6	GNMA POOL NO 316897 8.500% 10/15/21		12/01/2012	Paydown		950	950	983	974	0	(24)	0	(24)	0	950	0	0	0	44	10/15/2021
36223S-AB-9	GNMA POOL NO 316002 8.000% 05/15/22		12/01/2012	Paydown		534	534	555	552	0	(18)	0	(18)	0	534	0	0	0	23	05/15/2022
36223S-B9-3	GNMA POOL NO 316064 7.500% 01/15/22		12/01/2012	Paydown		106	106	107	107	0	(1)	0	(1)	0	106	0	0	0	4	01/15/2022
36223S-BJ-1	GNMA POOL NO 316041 8.000% 12/15/21		12/01/2012	Paydown		541	541	557	553	0	(12)	0	(12)	0	541	0	0	0	23	12/15/2021
36223S-C3-5	GNMA POOL NO 316090 7.500% 02/15/22		12/01/2012	Paydown		4,445	4,445	4,584	4,548	0	(102)	0	(102)	0	4,445	0	0	0	77	02/15/2022
36223S-CV-3	GNMA POOL NO 316084 7.500% 02/15/22		12/01/2012	Paydown		14,536	14,536	14,780	14,720	0	(184)	0	(184)	0	14,536	0	0	0	655	02/15/2022
36223S-DM-2	GNMA POOL NO 316108 8.000% 03/15/22		12/01/2012	Paydown		718	718	730	728	0	(10)	0	(10)	0	718	0	0	0	35	03/15/2022
36223S-DY-6	GNMA POOL NO 316119 7.000% 03/15/22		12/01/2012	Paydown		1,254	1,254	1,117	1,149	0	105	0	105	0	1,254	0	0	0	48	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		12/01/2012	Paydown		311	311	315	314	0	(3)	0	(3)	0	311	0	0	0	13	04/15/2022
36223S-EZ-2	GNMA POOL NO 316152 7.500% 04/15/22		12/01/2012	Paydown		2,498	2,498	2,574	2,556	0	(57)	0	(57)	0	2,498	0	0	0	86	04/15/2022
36223S-FV-0	GNMA POOL NO 316180 7.500% 03/15/22		12/01/2012	Paydown		344	344	349	348	0	(4)	0	(4)	0	344	0	0	0	14	03/15/2022
36223S-GQ-0	GNMA POOL NO 316207 7.500% 02/15/22		12/01/2012	Paydown		280	280	284	283	0	(3)	0	(3)	0	280	0	0	0	12	02/15/2022
36223S-GR-8	GNMA POOL NO 316208 8.000% 02/15/22		12/01/2012	Paydown		590	590	614	611	0	(21)	0	(21)	0	590	0	0	0	35	02/15/2022
36223S-HP-1	GNMA POOL NO 316238 8.000% 01/15/22		12/01/2012	Paydown		5,044	5,044	5,132	5,113	0	(69)	0	(69)	0	5,044	0	0	0	221	01/15/2022
36223S-JS-3	GNMA POOL NO 316273 8.500% 12/15/21		12/01/2012	Paydown		164	164	171	170	0	(6)	0	(6)	0	164	0	0	0	8	12/15/2021
36223S-NW-9	GNMA POOL NO 316405 8.500% 12/15/21		12/01/2012	Paydown		201	201	210	208	0	(7)	0	(7)	0	201	0	0	0	9	12/15/2021
36223S-PD-9	GNMA POOL NO 316420 7.500% 02/15/22		12/01/2012	Paydown		168	168	173	172	0	(4)	0	(4)	0	168	0	0	0	7	02/15/2022
36223S-PT-4	GNMA POOL NO 316434 7.500% 04/15/22		12/01/2012	Paydown		1,479	1,479	1,501	1,496	0	(17)	0	(17)	0	1,479	0	0	0	61	04/15/2022
36223S-UE-1	GNMA POOL NO 316581 8.500% 11/15/21		12/01/2012	Paydown		422	422	438	434	0	(12)	0	(12)	0	422	0	0	0	20	11/15/2021
36223S-V4-2	GNMA POOL NO 316635 8.000% 12/15/21		12/01/2012	Paydown		1,355	1,355	1,388	1,380	0	(25)	0	(25)	0	1,355	0	0	0	59	12/15/2021
36223S-V5-9	GNMA POOL NO 316636 8.000% 12/15/21		12/01/2012	Paydown		192	192	197	196	0	(4)	0	(4)	0	192	0	0	0	8	12/15/2021
36223S-W4-1	GNMA POOL NO 316667 8.000% 11/15/21		09/01/2012	Paydown		591	591	605	603	0	(12)	0	(12)	0	591	0	0	0	34	11/15/2021
36223S-Z2-2	GNMA POOL NO 316761 7.500% 12/15/21		12/01/2012	Paydown		901	901	911	908	0	(8)	0	(8)	0	901	0	0	0	63	12/15/2021
36223S-Z3-0	GNMA POOL NO 316762 8.000% 12/15/21		12/01/2012	Paydown		118	118	123	122	0	(4)	0	(4)	0	118	0	0	0	5	12/15/2021
36223T-7D-7	GNMA 1 POOL NO 317792 7.500% 03/15/22		12/01/2012	Paydown		2,143	2,143	2,213	2,195	0	(52)	0	(52)	0	2,143	0	0	0	88	03/15/2022
36223T-7H-8	GNMA 1 POOL NO 317796 7.500% 03/15/22		12/01/2012	Paydown		1,198	1,198	1,215	1,210	0	(12)	0	(12)	0	1,198	0	0	0	49	03/15/2022
36223T-AB-7	GNMA 1 POOL NO 316902 8.500% 11/15/21		12/01/2012	Paydown		486	486	509	504	0	(18)	0	(18)	0	486	0	0	0	23	11/15/2021
36223T-FK-2	GNMA 1 POOL NO 317070 8.500% 12/15/21		12/01/2012	Paydown		438	438	455	451	0	(13)	0	(13)	0	438	0	0	0	21	12/15/2021
36223T-KZ-3	GNMA 1 POOL NO 317212 8.500% 11/15/21		12/01/2012	Paydown		187	187	194	193	0	(6)	0	(6)	0	187	0	0	0	9	11/15/2021
36223T-XN-6	GNMA 1 POOL NO 317585 8.000% 12/15/21		12/01/2012	Paydown		222	222	228	227	0	(5)	0	(5)	0	222	0	0	0	10	12/15/2021
36223T-ZJ-3	GNMA 1 POOL NO 317645 8.500% 01/15/22		12/01/2012	Paydown		553	553	590	580	0	(27)	0	(27)	0	553	0	0	0	26	01/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		12/01/2012	Paydown		604	604	612	610	0	(6)	0	(6)	0	604	0	0	0	25	03/15/2022
36223U-JX-7	GNMA POOL NO 318078 7.500% 01/15/22		12/01/2012	Paydown		487	487	499	496	0	(9)	0	(9)	0	487	0	0	0	20	01/15/2022
36223U-M7-0	GNMA POOL NO 318182 8.000% 11/15/21		12/01/2012	Paydown		60	60	61	61	0	(1)	0	(1)	0	60	0	0	0	2	11/15/2021
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		12/01/2012	Paydown		723	723	735	733	0	(10)	0	(10)	0	723	0	0	0	32	06/15/2022
36223U-WQ-7	GNMA POOL NO 318455 8.000% 12/15/21		12/01/2012	Paydown		2,378	2,378	2,433	2,416	0	(38)	0	(38)	0	2,378	0	0	0	104	12/15/2021
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		12/01/2012	Paydown		1,751	1,751	1,775	1,769	0	(18)	0	(18)	0	1,751	0	0	0	72	04/15/2022
36223V-4D-5	GNMA 1 POOL NO 319520 8.000% 02/15/22		12/01/2012	Paydown		10,305	10,305	10,490	10,439	0	(134)	0	(134)	0	10,305	0	0	0	428	02/15/2022
36223V-DL-7	GNMA 1 POOL NO 318807 7.500% 03/15/22		12/01/2012	Paydown		504	504	512	510	0	(6)	0	(6)	0	504	0	0	0	21	03/15/2022
36223V-DQ-6	GNMA 1 POOL NO 318811 7.500% 03/15/22		12/01/2012	Paydown		1,283	1,283	1,305	1,299	0	(16)	0	(16)	0	1,283	0	0	0	53	03/15/2022
36223V-FV-3	GNMA 1 POOL NO 318880 8.000% 05/15/22		12/01/2012	Paydown		5,344	5,344	5,430	5,420	0	(76)	0	(76)	0	5,344	0	0	0	289	05/15/2022
36223V-G5-9	GNMA 1 POOL NO 318920 8.500% 12/15/21		12/01/2012	Paydown		3,570	3,570	3,721	3,677	0	(107)	0	(107)	0	3,570	0	0	0	166	12/15/2021
36223V-KY-1	GNMA 1 POOL NO 319011 8.500% 01/15/22		07/01/2012	Paydown		486	486	520	514	0	(28)	0	(28)	0	486	0	0	0	15	01/15/2022
36223V-LN-4	GNMA 1 POOL NO 319033 7.500% 02/15/22		03/01/2012	Paydown		46,482	46,482	47,537	47,253	0	(771)	0	(771)	0	46,482	0	0	0	680	02/15/2022
36223V-N7-7	GNMA 1 POOL NO 319114 7.500% 04/15/22		12/01/2012	Paydown		1,003	1,003	1,020	1,016	0	(12)	0	(12)	0	1,003	0	0	0	41	04/15/2022
36223V-NP-7	GNMA 1 POOL NO 319098 7.000% 04/15/22		12/01/2012	Paydown		54	54	55	55	0	0	0	0	0	54	0	0	0	2	04/15/2022
36223V-PB-6	GNMA 1 POOL NO 319118 8.000% 04/15/22		12/01/2012	Paydown		15,872	15,872	16,157	16,091	0	(219)	0	(219)	0	15,872	0	0	0	984	04/15/2022
36223V-SY-3	GNMA 1 POOL NO 319235 7.500% 04/15/22		12/01/2012	Paydown		361	361	366	365	0	(4)	0	(4)	0	361	0	0	0	15	04/15/2022
36223V-UN-4	GNMA 1 POOL NO 319289 8.000% 12/15/21		12/01/2012	Paydown		68	68	69	69	0	(1)	0	(1)	0	68	0	0	0	3	12/15/2021
36223V-UR-5	GNMA 1 POOL NO 319292 7.500% 01/15/22		12/01/2012	Paydown		500	500	509	507	0	(7)	0	(7)	0	500	0	0	0	21	01/15/2022
36223V-US-3	GNMA 1 POOL NO 319293 8.000% 01/15/22		12/01/2012	Paydown		473	473	481	480	0	(7)	0	(7)	0	473	0	0	0	24	01/15/2022
36223V-UV-6	GNMA 1 POOL NO 319296 8.000% 01/15/22		12/01/2012	Paydown		2,923	2,923	2,974	2,964	0	(41)	0	(41)	0	2,923	0	0	0	132	01/15/2022
36223V-V3-7	GNMA 1 POOL NO 319334 7.500% 02/15/22		12/01/2012	Paydown		1,654	1,654	1,691	1,682	0	(29)	0	(29)	0	1,654	0	0	0	80	02/15/2022
36223V-V4-5	GNMA 1 POOL NO 319335 8.000% 02/15/22		12/01/2012	Paydown		445	445	453	452	0	(6)	0	(6)	0	445	0	0	0	20	02/15/2022
36223V-V6-0	GNMA 1 POOL NO 319337 7.500% 02/15/22		12/01/2012	Paydown		1,244	1,244	1,266	1,263	0	(19)	0	(19)	0	1,244	0	0	0	51	02/15/2022
36223V-VH-6	GNMA 1 POOL NO 319316 8.000% 02/15/22		12/01/2012	Paydown		537	537	546	545	0	(8)	0	(8)	0	537	0	0	0	26	02/15/2022
36223V-VX-1	GNMA 1 POOL NO 319330 7.500% 02/15/22		12/01/2012	Paydown		465	465	474	472	0	(6)	0	(6)	0	465	0	0	0	19	02/15/2022
36223V-WD-4	GNMA 1 POOL NO 319344 7.000% 03/15/22		12/01/2012	Paydown		283	283	287	287	0	(3)	0	(3)	0	283	0	0	0	11	03/15/2022
36223V-WF-9	GNMA 1 POOL NO 319346 7.500% 03/15/22		12/01/2012	Paydown		1,604	1,604	1,626	1,622	0	(18)	0	(18)	0	1,604	0	0	0	105	03/15/2022
36223V-WM-4	GNMA 1 POOL NO 319352 7.500% 04/15/22		12/01/2012	Paydown		529	529	538	536	0	(7)	0	(7)	0	529	0	0	0	22	04/15/2022
36223V-WT-9	GNMA 1 POOL NO 319358 8.000% 04/15/22		12/01/2012	Paydown		6,881	6,881	7,004	6,975	0	(95)	0	(95)	0	6,881	0	0	0	243	04/15/2022
36223V-WU-6	GNMA 1 POOL NO 319359 8.500% 04/15/22		12/01/2012	Paydown		187	187	197	194	0	(7)	0	(7)	0	187	0	0	0	9	04/15/2022
36223V-Z6-6	GNMA 1 POOL NO 319465 7.000% 12/15/22		12/01/2012	Paydown		2,681	2,681	2,489	2,537	0	145	0	145	0	2,681	0	0	0	103	12/15/2022
36223V-ZQ-2	GNMA 1 POOL NO 319451 8.000% 05/15/22		12/01/2012	Paydown		653	653	664	662	0	(9)	0	(9)	0	653	0	0	0	29	05/15/2022
36223V-ZT-6	GNMA 1 POOL NO 319454 7.000% 11/15/22		08/01/2012	Paydown		11,079	11,079	11,219	11,186	0	(107)	0	(107)	0	11,079	0	0	0	508	11/15/2022
36223W-BY-9	GNMA 1 POOL NO 319655 7.000% 11/15/22		12/01/2012	Paydown		210	210	213	212	0	(3)	0	(3)	0	210	0	0	0	8	11/15/2022
36223W-DQ-4	GNMA 1 POOL NO 319711 8.000% 11/15/21		12/01/2012	Paydown		1,023	1,023	1,050	1,043	0	(20)	0	(20)	0	1,023	0	0	0	45	11/15/2021
36223W-EW-0	GNMA 1 POOL NO 319749 8.000% 02/15/22		12/01/2012	Paydown		6,699	6,699	6,964	6,902	0	(203)	0	(203)	0	6,699	0	0	0	386	02/15/2022
36223W-J3-9	GNMA 1 POOL NO 319882 8.000% 09/15/22		12/01/2012	Paydown		1,458	1,458	1,483	1,477	0	(19)	0	(19)	0	1,458	0	0	0	64	09/15/2022
36223W-NA-8	GNMA 1 POOL NO 319985 8.000% 05/15/22		12/01/2012	Paydown		618	618	629	627	0	(9)	0	(9)	0	618	0	0	0	27	05/15/2022
36223W-PN-8	GNMA 1 POOL NO 320029 7.000% 12/15/22		12/01/2012	Paydown		1,828	1,828	1,838	1,835	0	(7)	0	(7)	0	1,828	0	0	0	70	12/15/2022
36223W-SD-7	GNMA 1 POOL NO 320116 7.500% 04/15/22		12/01/2012	Paydown		6,015	6,015	6,112	6,078	0	(64)	0	(64)	0	6,015	0	0	0	247	04/15/2022
36223W-TU-8	GNMA 1 POOL NO 320163 7.500% 02/15/22		12/01/2012	Paydown		16,487	16,487	16,268	16,320	0	167	0	167	0	16,487	0	0	0	1,132	02/15/2022
36223W-XR-0	GNMA 1 POOL NO 320288 8.000% 02/15/22		12/01/2012	Paydown		2,301	2,301	2,343	2,334	0	(33)	0	(33)	0	2,301	0	0	0	101	02/15/2022
36223X-CR-1	GNMA 1 POOL NO 320580 7.500% 04/15/22		06/01/2012	Paydown		11,669	11,669	11,829	11,794	0	(125)	0	(125)	0	11,669	0	0	0	432	04/15/2022
36223X-GQ-9	GNMA 1 POOL NO 320707 7.500% 03/15/22		12/01/2012	Paydown		965	965	980	976	0	(12)	0	(12)	0	965	0	0	0	40	03/15/2022
36223X-LE-0	GNMA 1 POOL NO 320825 8.500% 05/15/22		12/01/2012	Paydown		11,739	11,739	12,066	12,000	0	(261)	0	(261)	0	11,739	0	0	0	260	05/15/2022
36223X-LG-5	GNMA 1 POOL NO 320827 8.000% 06/15/22		12/01/2012	Paydown		30,512	30,512	31,060	30,937	0	(425)	0	(425)	0	30,512	0	0	0	910	06/15/2022
36223X-PV-8	GNMA 1 POOL NO 320936 8.500% 03/15/22		12/01/2012	Paydown		288	288	297	295	0	(7)	0	(7)	0	288	0	0	0	13	03/15/2022
36223X-RS-3	GNMA 1 POOL NO 320997 7.500% 12/15/22		12/01/2012	Paydown		3,007	3,007	3,113	3,089	0	(82)	0	(82)	0	3,007	0	0	0	119	12/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038 7.500% 04/15/22		12/01/2012	Paydown		603	603	611	609	0	(6)	0	(6)	0	603	0	0	0	25	04/15/2022
36223X-UY-6	GNMA 1 POOL NO 321099 8.000% 05/15/22		12/01/2012	Paydown		2,308	2,308	2,349	2,339	0	(31)	0	(31)	0	2,308	0	0	0	101	05/15/2022
36223X-V5-8	GNMA 1 POOL NO 321136 7.500% 04/15/22		12/01/2012	Paydown		9,322	9,322	9,448	9,414	0	(91)	0	(91)	0	9,322	0	0	0	443	04/15/2022
36223X-ZF-2	GNMA 1 POOL NO 321242 7.500% 05/15/22		12/01/2012	Paydown		838	838	854	850	0	(11)	0	(11)	0	838	0	0	0	34	05/15/2022
36223Y-CN-8	GNMA 1 POOL NO 321477 7.500% 03/15/22		12/01/2012	Paydown		1,433	1,433	1,454	1,448	0	(15)	0	(15)	0	1,433	0	0	0	59	03/15/2022
36223Y-DA-5	GNMA 1 POOL NO 321497 7.500% 04/15/22		12/01/2012	Paydown		1,420	1,420	1,444	1,437	0	(17)	0	(17)	0	1,420	0	0	0	58	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556 8.000% 06/15/22		12/01/2012	Paydown		1,498	1,498	1,524	1,519	0	(21)	0	(21)	0	1,498	0	0	0	66	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536 7.000% 10/15/22		12/01/2012	Paydown		126	126	128	128	0	(1)	0	(1)	0	126	0	0	0	5	10/15/2022
36223Y-GW-4	GNMA 1 POOL NO 321613 8.000% 04/15/22		12/01/2012	Paydown		221	221	230	229	0	(7)	0	(7)	0	221	0	0	0	10	04/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36223Y-K5-8	GNMA 1 POOL NO 321716 7.000% 11/15/22		12/01/2012	Paydown		410	410	415	414	0	(4)	0	(4)	0	410	0	0	0	16	11/15/2022
36223Y-M3-1	GNMA 1 POOL NO 321778 8.000% 06/15/22		12/01/2012	Paydown		8,610	8,610	8,764	8,732	0	(122)	0	(122)	0	8,610	0	0	0	189	06/15/2022
36223Y-MN-7	GNMA 1 POOL NO 321765 8.500% 06/15/22		12/01/2012	Paydown		438	438	444	442	0	(4)	0	(4)	0	438	0	0	0	21	06/15/2022
36223Y-N3-0	GNMA 1 POOL NO 321810 8.000% 06/15/22		12/01/2012	Paydown		6,310	6,310	6,423	6,395	0	(85)	0	(85)	0	6,310	0	0	0	277	06/15/2022
36223Y-N7-1	GNMA 1 POOL NO 321814 8.000% 07/15/22		12/01/2012	Paydown		593	593	621	617	0	(24)	0	(24)	0	593	0	0	0	20	07/15/2022
36223Y-Q4-5	GNMA 1 POOL NO 321875 7.500% 03/15/22		12/01/2012	Paydown		226	226	229	229	0	(3)	0	(3)	0	226	0	0	0	9	03/15/2022
36223Y-S6-8	GNMA 1 POOL NO 321941 8.000% 10/15/22		12/01/2012	Paydown		95	95	96	96	0	(1)	0	(1)	0	95	0	0	0	4	10/15/2022
36223Y-SE-1	GNMA 1 POOL NO 321917 7.000% 11/15/22		12/01/2012	Paydown		986	986	994	992	0	(6)	0	(6)	0	986	0	0	0	29	11/15/2022
36223Y-U2-4	GNMA 1 POOL NO 322001 8.000% 04/15/22		12/01/2012	Paydown		317	317	322	321	0	(4)	0	(4)	0	317	0	0	0	14	04/15/2022
36223Y-U4-0	GNMA 1 POOL NO 322003 7.500% 03/15/22		12/01/2012	Paydown		2,472	2,472	2,511	2,502	0	(31)	0	(31)	0	2,472	0	0	0	97	03/15/2022
36223Y-VU-1	GNMA 1 POOL NO 322027 7.500% 01/15/22		12/01/2012	Paydown		2,977	2,977	3,041	3,023	0	(46)	0	(46)	0	2,977	0	0	0	123	01/15/2022
36223Y-X6-2	GNMA 1 POOL NO 322101 7.500% 04/15/22		12/01/2012	Paydown		813	813	824	821	0	(8)	0	(8)	0	813	0	0	0	33	04/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		12/01/2012	Paydown		6,599	6,599	6,714	6,689	0	(90)	0	(90)	0	6,599	0	0	0	301	07/15/2022
36224A-2N-0	GNMA POOL NO 323081 7.500% 05/15/22		12/01/2012	Paydown		418	418	424	423	0	(5)	0	(5)	0	418	0	0	0	17	05/15/2022
36224A-4C-2	GNMA POOL NO 323119 7.500% 05/15/22		12/01/2012	Paydown		3,720	3,720	3,784	3,765	0	(45)	0	(45)	0	3,720	0	0	0	165	05/15/2022
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		12/01/2012	Paydown		3,238	3,238	3,294	3,283	0	(45)	0	(45)	0	3,238	0	0	0	138	06/15/2022
36224A-5G-2	GNMA POOL NO 323147 7.500% 06/15/22		12/01/2012	Paydown		1,394	1,394	1,436	1,426	0	(32)	0	(32)	0	1,394	0	0	0	57	06/15/2022
36224A-5H-0	GNMA POOL NO 323148 8.000% 06/15/22		12/01/2012	Paydown		1,062	1,062	1,081	1,078	0	(16)	0	(16)	0	1,062	0	0	0	47	06/15/2022
36224A-6D-8	GNMA POOL NO 323168 8.000% 07/15/22		12/01/2012	Paydown		49	49	51	51	0	(2)	0	(2)	0	49	0	0	0	2	07/15/2022
36224A-6K-2	GNMA POOL NO 323174 8.500% 07/15/22		12/01/2012	Paydown		1,083	1,083	1,116	1,109	0	(26)	0	(26)	0	1,083	0	0	0	31	07/15/2022
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		12/01/2012	Paydown		1,285	1,285	1,303	1,298	0	(13)	0	(13)	0	1,285	0	0	0	53	08/15/2022
36224A-GJ-4	GNMA POOL NO 322501 7.500% 08/15/22		10/01/2012	Paydown		15,485	15,485	15,666	15,616	0	(131)	0	(131)	0	15,485	0	0	0	946	08/15/2022
36224A-RH-6	GNMA POOL NO 322788 7.500% 03/15/22		12/01/2012	Paydown		883	883	895	892	0	(10)	0	(10)	0	883	0	0	0	36	03/15/2022
36224A-RM-5	GNMA POOL NO 322792 7.500% 04/15/22		12/01/2012	Paydown		1,415	1,415	1,450	1,442	0	(27)	0	(27)	0	1,415	0	0	0	58	04/15/2022
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		12/01/2012	Paydown		298	298	302	301	0	(3)	0	(3)	0	298	0	0	0	12	12/15/2022
36224A-Z9-5	GNMA POOL NO 323068 7.500% 04/15/22		12/01/2012	Paydown		2,678	2,678	2,725	2,713	0	(35)	0	(35)	0	2,678	0	0	0	110	04/15/2022
36224A-ZE-4	GNMA POOL NO 323041 7.500% 03/15/22		12/01/2012	Paydown		1,191	1,191	1,210	1,205	0	(15)	0	(15)	0	1,191	0	0	0	49	03/15/2022
36224A-ZZ-7	GNMA POOL NO 323060 7.500% 04/15/22		12/01/2012	Paydown		2,231	2,231	2,287	2,273	0	(42)	0	(42)	0	2,231	0	0	0	92	04/15/2022
36224B-3E-7	GNMA POOL NO 323997 7.500% 05/15/22		10/01/2012	Paydown		6,914	6,914	7,008	6,987	0	(73)	0	(73)	0	6,914	0	0	0	422	05/15/2022
36224B-3J-6	GNMA POOL NO 324001 8.000% 05/15/22		12/01/2012	Paydown		1,045	1,045	1,062	1,058	0	(14)	0	(14)	0	1,045	0	0	0	46	05/15/2022
36224B-3P-2	GNMA POOL NO 324006 8.000% 06/15/22		12/01/2012	Paydown		10,024	10,024	10,204	10,157	0	(134)	0	(134)	0	10,024	0	0	0	439	06/15/2022
36224B-4E-6	GNMA POOL NO 324021 7.500% 02/15/22		12/01/2012	Paydown		2,090	2,090	2,120	2,112	0	(22)	0	(22)	0	2,090	0	0	0	86	02/15/2022
36224B-4Y-2	GNMA POOL NO 324039 7.500% 04/15/22		12/01/2012	Paydown		340	340	346	345	0	(4)	0	(4)	0	340	0	0	0	14	04/15/2022
36224B-AV-1	GNMA POOL NO 323220 8.000% 06/15/22		12/01/2012	Paydown		8,510	8,510	8,648	8,632	0	(122)	0	(122)	0	8,510	0	0	0	474	06/15/2022
36224B-CL-1	GNMA POOL NO 323275 7.500% 05/15/22		12/01/2012	Paydown		1,245	1,245	1,264	1,259	0	(15)	0	(15)	0	1,245	0	0	0	51	05/15/2022
36224B-DK-2	GNMA POOL NO 323306 8.000% 06/15/22		12/01/2012	Paydown		5,541	5,541	5,641	5,619	0	(78)	0	(78)	0	5,541	0	0	0	236	06/15/2022
36224B-DQ-9	GNMA POOL NO 323311 8.000% 08/15/22		12/01/2012	Paydown		9,526	9,526	9,697	9,650	0	(125)	0	(125)	0	9,526	0	0	0	418	08/15/2022
36224B-EL-9	GNMA POOL NO 323339 7.500% 10/15/22		12/01/2012	Paydown		1,186	1,186	1,233	1,224	0	(38)	0	(38)	0	1,186	0	0	0	34	10/15/2022
36224B-G7-8	GNMA POOL NO 323422 8.000% 06/15/22		12/01/2012	Paydown		4,963	4,963	5,052	5,029	0	(66)	0	(66)	0	4,963	0	0	0	167	06/15/2022
36224B-GY-9	GNMA POOL NO 323415 7.500% 05/15/22		12/01/2012	Paydown		1,391	1,391	1,435	1,424	0	(33)	0	(33)	0	1,391	0	0	0	65	05/15/2022
36224B-HD-4	GNMA POOL NO 323428 8.000% 06/15/22		12/01/2012	Paydown		16,285	16,285	16,578	16,506	0	(221)	0	(221)	0	16,285	0	0	0	667	06/15/2022
36224B-JQ-3	GNMA POOL NO 323471 7.500% 04/15/22		12/01/2012	Paydown		125	125	130	129	0	(4)	0	(4)	0	125	0	0	0	5	04/15/2022
36224B-L5-6	GNMA POOL NO 323548 7.000% 11/15/22		12/01/2012	Paydown		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	4	11/15/2022
36224B-LJ-6	GNMA POOL NO 323529 7.000% 10/15/22		12/01/2012	Paydown		1,041	1,041	1,057	1,052	0	(12)	0	(12)	0	1,041	0	0	0	40	10/15/2022
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		12/01/2012	Paydown		136	136	137	137	0	(1)	0	(1)	0	136	0	0	0	5	11/15/2022
36224B-TV-1	GNMA POOL NO 323764 7.500% 04/15/22		07/01/2012	Paydown		23,443	23,443	24,074	23,900	0	(456)	0	(456)	0	23,443	0	0	0	1,007	04/15/2022
36224B-VB-2	GNMA POOL NO 323810 8.000% 04/15/22		12/01/2012	Paydown		737	737	750	747	0	(10)	0	(10)	0	737	0	0	0	32	04/15/2022
36224C-3J-4	GNMA 1 POOL NO 324901 7.500% 03/15/22		12/01/2012	Paydown		443	443	449	448	0	(5)	0	(5)	0	443	0	0	0	18	03/15/2022
36224C-4S-3	GNMA 1 POOL NO 324933 7.500% 05/15/22		11/01/2012	Paydown		2,550	2,550	2,593	2,585	0	(35)	0	(35)	0	2,550	0	0	0	107	05/15/2022
36224C-5C-7	GNMA 1 POOL NO 324943 8.000% 06/15/22		12/01/2012	Paydown		2,952	2,952	3,005	2,995	0	(42)	0	(42)	0	2,952	0	0	0	92	06/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		12/01/2012	Paydown		158	158	160	160	0	(2)	0	(2)	0	158	0	0	0	6	04/15/2022
36224C-JD-0	GNMA 1 POOL NO 324360 7.500% 05/15/22		05/01/2012	Paydown		1,559	1,559	1,580	1,576	0	(18)	0	(18)	0	1,559	0	0	0	48	05/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365 8.000% 06/15/22		12/01/2012	Paydown		4,298	4,298	4,372	4,358	0	(60)	0	(60)	0	4,298	0	0	0	188	06/15/2022
36224C-K3-0	GNMA 1 POOL NO 324414 8.000% 07/15/22		12/01/2012	Paydown		1,600	1,600	1,661	1,654	0	(54)	0	(54)	0	1,600	0	0	0	70	07/15/2022
36224C-KD-8	GNMA 1 POOL NO 324392 8.000% 06/15/22		12/01/2012	Paydown		3,361	3,361	3,421	3,407	0	(46)	0	(46)	0	3,361	0	0	0	87	06/15/2022
36224C-L7-0	GNMA 1 POOL NO 324450 7.500% 05/15/22		12/01/2012	Paydown		265	265	270	269	0	(3)	0	(3)	0	265	0	0	0	11	05/15/2022
36224C-L8-8	GNMA 1 POOL NO 324451 7.500% 05/15/22		12/01/2012	Paydown		488	488	495	493	0	(5)	0	(5)	0	488	0	0	0	20	05/15/2022
36224C-LS-4	GNMA 1 POOL NO 324437 8.500% 08/15/22		12/01/2012	Paydown		500	500	529	522	0	(23)	0	(23)	0	500	0	0	0	23	08/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224C-ZK-6	GNMA 1 POOL NO 324846 8.000% 06/15/22		12/01/2012	Paydown		4,980	4,980	5,067	5,048	0	(68)	0	(68)	0	4,980	0	0	0	219	06/15/2022
36224C-ZX-8	GNMA 1 POOL NO 324858 7.500% 02/15/22		12/01/2012	Paydown		1,367	1,367	1,434	1,423	0	(56)	0	(56)	0	1,367	0	0	0	56	02/15/2022
36224D-5X-9	GNMA 1 POOL NO 325862 8.500% 04/15/22		12/01/2012	Paydown		1,376	1,376	1,451	1,433	0	(57)	0	(57)	0	1,376	0	0	0	64	04/15/2022
36224D-D7-7	GNMA 1 POOL NO 325126 7.500% 05/15/22		12/01/2012	Paydown		1,372	1,372	1,395	1,389	0	(17)	0	(17)	0	1,372	0	0	0	56	05/15/2022
36224D-DP-7	GNMA 1 POOL NO 325110 7.500% 04/15/22		12/01/2012	Paydown		242	242	246	245	0	(3)	0	(3)	0	242	0	0	0	10	04/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		12/01/2012	Paydown		439	439	447	446	0	(6)	0	(6)	0	439	0	0	0	21	07/15/2022
36224D-L8-6	GNMA 1 POOL NO 325351 7.500% 05/15/22		12/01/2012	Paydown		1,604	1,604	1,632	1,624	0	(20)	0	(20)	0	1,604	0	0	0	66	05/15/2022
36224D-LP-8	GNMA 1 POOL NO 325334 7.500% 04/15/22		12/01/2012	Paydown		1,208	1,208	1,230	1,225	0	(17)	0	(17)	0	1,208	0	0	0	48	04/15/2022
36224D-LZ-6	GNMA 1 POOL NO 325344 7.500% 05/15/22		12/01/2012	Paydown		1,285	1,285	1,303	1,298	0	(14)	0	(14)	0	1,285	0	0	0	53	05/15/2022
36224D-M8-5	GNMA 1 POOL NO 325383 8.000% 06/15/22		12/01/2012	Paydown		988	988	1,006	1,002	0	(14)	0	(14)	0	988	0	0	0	44	06/15/2022
36224D-MR-3	GNMA 1 POOL NO 325368 7.500% 04/15/22		12/01/2012	Paydown		2,321	2,321	2,384	2,370	0	(50)	0	(50)	0	2,321	0	0	0	87	04/15/2022
36224D-N4-3	GNMA 1 POOL NO 325411 7.000% 10/15/22		12/01/2012	Paydown		1,118	1,118	1,137	1,132	0	(14)	0	(14)	0	1,118	0	0	0	43	10/15/2022
36224D-NR-2	GNMA 1 POOL NO 325400 8.000% 08/15/22		12/01/2012	Paydown		7,552	7,552	7,688	7,659	0	(107)	0	(107)	0	7,552	0	0	0	356	08/15/2022
36224D-NW-1	GNMA 1 POOL NO 325405 8.500% 09/15/22		12/01/2012	Paydown		8,041	8,041	8,445	8,345	0	(304)	0	(304)	0	8,041	0	0	0	603	09/15/2022
36224D-PG-4	GNMA 1 POOL NO 325423 7.000% 12/15/22		12/01/2012	Paydown		793	793	760	766	0	28	0	28	0	793	0	0	0	31	12/15/2022
36224D-SQ-9	GNMA 1 POOL NO 325527 7.500% 03/15/22		12/01/2012	Paydown		4,452	4,452	4,527	4,501	0	(49)	0	(49)	0	4,452	0	0	0	183	03/15/2022
36224D-VK-8	GNMA 1 POOL NO 325618 7.000% 11/15/22		12/01/2012	Paydown		3,008	3,008	3,048	3,037	0	(30)	0	(30)	0	3,008	0	0	0	86	11/15/2022
36224D-XH-3	GNMA 1 POOL NO 325680 8.500% 02/15/22		12/01/2012	Paydown		283	283	288	287	0	(4)	0	(4)	0	283	0	0	0	13	02/15/2022
36224E-AX-1	GNMA 1 POOL NO 325922 7.500% 03/15/22		12/01/2012	Paydown		3,348	3,348	3,455	3,426	0	(77)	0	(77)	0	3,348	0	0	0	106	03/15/2022
36224E-DL-4	GNMA 1 POOL NO 326007 7.500% 04/15/22		12/01/2012	Paydown		2,172	2,172	2,207	2,195	0	(24)	0	(24)	0	2,172	0	0	0	90	04/15/2022
36224E-EV-1	GNMA 1 POOL NO 326048 7.500% 05/15/22		02/01/2012	Paydown		3,318	3,318	3,363	3,354	0	(36)	0	(36)	0	3,318	0	0	0	41	05/15/2022
36224E-FB-4	GNMA 1 POOL NO 326062 7.500% 05/15/22		12/01/2012	Paydown		1,420	1,420	1,445	1,437	0	(17)	0	(17)	0	1,420	0	0	0	60	05/15/2022
36224E-R7-0	GNMA 1 POOL NO 326410 7.000% 12/15/22		06/01/2012	Paydown		682	682	690	689	0	(7)	0	(7)	0	682	0	0	0	24	12/15/2022
36224E-SA-2	GNMA 1 POOL NO 326413 8.500% 12/15/22		12/01/2012	Paydown		102	102	107	106	0	(4)	0	(4)	0	102	0	0	0	5	12/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417 8.500% 12/15/22		12/01/2012	Paydown		166	166	170	169	0	(3)	0	(3)	0	166	0	0	0	8	12/15/2022
36224F-2R-0	GNMA POOL NO 327584 8.500% 06/15/22		12/01/2012	Paydown		1,260	1,260	1,321	1,304	0	(45)	0	(45)	0	1,260	0	0	0	59	06/15/2022
36224F-7G-9	GNMA POOL NO 327695 7.500% 07/15/22		12/01/2012	Paydown		1,073	1,073	1,104	1,097	0	(23)	0	(23)	0	1,073	0	0	0	44	07/15/2022
36224F-AJ-9	GNMA POOL NO 326809 7.000% 11/15/22		12/01/2012	Paydown		914	914	926	923	0	(9)	0	(9)	0	914	0	0	0	34	11/15/2022
36224F-F7-0	GNMA POOL NO 326990 7.000% 05/15/23		12/01/2012	Paydown		381	381	376	377	0	4	0	4	0	381	0	0	0	15	05/15/2023
36224F-J2-7	GNMA POOL NO 327081 7.500% 05/15/22		12/01/2012	Paydown		143	143	145	144	0	(1)	0	(1)	0	143	0	0	0	6	05/15/2022
36224F-J7-6	GNMA POOL NO 327086 7.500% 06/15/22		12/01/2012	Paydown		2,086	2,086	2,120	2,111	0	(25)	0	(25)	0	2,086	0	0	0	86	06/15/2022
36224F-KE-9	GNMA POOL NO 327093 7.500% 06/15/22		12/01/2012	Paydown		528	528	521	522	0	6	0	6	0	528	0	0	0	22	06/15/2022
36224F-MP-2	GNMA POOL NO 327166 8.000% 04/15/21		12/01/2012	Paydown		2,929	2,929	3,061	3,028	0	(99)	0	(99)	0	2,929	0	0	0	129	04/15/2021
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		12/01/2012	Paydown		183	183	186	185	0	(2)	0	(2)	0	183	0	0	0	8	08/15/2022
36224F-PH-7	GNMA POOL NO 327224 7.000% 11/15/22		12/01/2012	Paydown		359	359	370	367	0	(8)	0	(8)	0	359	0	0	0	14	11/15/2022
36224F-QJ-2	GNMA POOL NO 327257 8.000% 06/15/22		12/01/2012	Paydown		5,627	5,627	5,728	5,706	0	(79)	0	(79)	0	5,627	0	0	0	254	06/15/2022
36224F-UB-4	GNMA POOL NO 327378 8.000% 06/15/22		12/01/2012	Paydown		87	87	89	89	0	(1)	0	(1)	0	87	0	0	0	4	06/15/2022
36224F-VD-9	GNMA POOL NO 327412 8.000% 07/15/22		12/01/2012	Paydown		1,882	1,882	1,913	1,910	0	(27)	0	(27)	0	1,882	0	0	0	84	07/15/2022
36224G-G2-8	GNMA POOL NO 327917 7.000% 10/15/23		12/01/2012	Paydown		2,600	2,600	2,565	2,572	0	28	0	28	0	2,600	0	0	0	100	10/15/2023
36224G-NE-4	GNMA POOL NO 328089 8.000% 07/15/22		12/01/2012	Paydown		203	203	206	206	0	(3)	0	(3)	0	203	0	0	0	9	07/15/2022
36224G-PG-7	GNMA POOL NO 328123 8.500% 08/15/22		12/01/2012	Paydown		934	934	956	950	0	(16)	0	(16)	0	934	0	0	0	44	08/15/2022
36224G-YD-4	GNMA POOL NO 328408 8.000% 09/15/22		12/01/2012	Paydown		460	460	481	477	0	(17)	0	(17)	0	460	0	0	0	20	09/15/2022
36224H-3H-7	GNMA 1 POOL NO 329400 8.000% 06/15/22		12/01/2012	Paydown		36,353	36,353	37,006	36,821	0	(468)	0	(468)	0	36,353	0	0	0	1,022	06/15/2022
36224H-A5-5	GNMA 1 POOL NO 328628 7.000% 11/15/22		12/01/2012	Paydown		288	288	292	291	0	(3)	0	(3)	0	288	0	0	0	7	11/15/2022
36224H-A6-3	GNMA 1 POOL NO 328629 7.000% 11/15/22		12/01/2012	Paydown		2,385	2,385	2,425	2,415	0	(30)	0	(30)	0	2,385	0	0	0	91	11/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		12/01/2012	Paydown		305	305	309	308	0	(3)	0	(3)	0	305	0	0	0	12	10/15/2022
36224H-BB-1	GNMA 1 POOL NO 328634 7.000% 11/15/22		12/01/2012	Paydown		861	861	874	871	0	(10)	0	(10)	0	861	0	0	0	33	11/15/2022
36224H-BL-9	GNMA 1 POOL NO 328643 7.500% 05/15/22		12/01/2012	Paydown		1,411	1,411	1,435	1,430	0	(20)	0	(20)	0	1,411	0	0	0	60	05/15/2022
36224H-CZ-7	GNMA 1 POOL NO 328688 7.000% 11/15/22		12/01/2012	Paydown		538	538	546	545	0	(7)	0	(7)	0	538	0	0	0	20	11/15/2022
36224H-ME-3	GNMA 1 POOL NO 328957 7.000% 12/15/22		12/01/2012	Paydown		1,192	1,192	1,139	1,149	0	43	0	43	0	1,192	0	0	0	46	12/15/2022
36224H-MP-8	GNMA 1 POOL NO 328966 7.000% 01/15/23		12/01/2012	Paydown		816	816	804	806	0	10	0	10	0	816	0	0	0	32	01/15/2023
36224H-SA-5	GNMA 1 POOL NO 329113 8.000% 06/15/22		12/01/2012	Paydown		873	873	888	885	0	(12)	0	(12)	0	873	0	0	0	38	06/15/2022
36224H-SU-1	GNMA 1 POOL NO 329131 8.000% 09/15/22		12/01/2012	Paydown		5,359	5,359	5,448	5,436	0	(76)	0	(76)	0	5,359	0	0	0	235	09/15/2022
36224H-SX-5	GNMA 1 POOL NO 329134 8.000% 07/15/22		12/01/2012	Paydown		3,358	3,358	3,418	3,406	0	(48)	0	(48)	0	3,358	0	0	0	149	07/15/2022
36224J-AJ-1	GNMA 1 POOL NO 329509 8.000% 11/15/22		12/01/2012	Paydown		4,017	4,017	4,082	4,071	0	(55)	0	(55)	0	4,017	0	0	0	176	11/15/2022
36224J-AT-9	GNMA 1 POOL NO 329518 7.000% 12/15/22		12/01/2012	Paydown		905	905	866	873	0	32	0	32	0	905	0	0	0	35	12/15/2022
36224J-B7-6	GNMA 1 POOL NO 329562 7.000% 11/15/22		12/01/2012	Paydown		7,452	7,452	7,545	7,514	0	(63)	0	(63)	0	7,452	0	0	0	235	11/15/2022
36224J-EF-5	GNMA 1 POOL NO 329634 8.500% 08/15/22		12/01/2012	Paydown		170	170	172	172	0	(2)	0	(2)	0	170	0	0	0	8	08/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224J-HZ-8	GNMA 1 POOL NO 329748 8.000% 01/15/23		12/01/2012	Paydown		1,084	1,084	1,130	1,125	0	(41)	0	(41)	0	1,084	0	0	0	62	01/15/2023
36224J-JF-0	GNMA 1 POOL NO 329762 8.000% 08/15/22		12/01/2012	Paydown		471	471	479	477	0	(7)	0	(7)	0	471	0	0	0	21	08/15/2022
36224J-JY-9	GNMA 1 POOL NO 329779 7.000% 10/15/22		12/01/2012	Paydown		4,437	4,437	4,509	4,490	0	(53)	0	(53)	0	4,437	0	0	0	101	10/15/2022
36224J-KH-4	GNMA 1 POOL NO 329796 7.500% 10/15/22		12/01/2012	Paydown		7,741	7,741	8,024	7,964	0	(223)	0	(223)	0	7,741	0	0	0	95	10/15/2022
36224J-KL-5	GNMA 1 POOL NO 329799 7.000% 11/15/22		12/01/2012	Paydown		3,125	3,125	3,170	3,159	0	(34)	0	(34)	0	3,125	0	0	0	165	11/15/2022
36224J-KT-8	GNMA 1 POOL NO 329806 7.000% 11/15/22		12/01/2012	Paydown		1,286	1,286	1,305	1,300	0	(14)	0	(14)	0	1,286	0	0	0	49	11/15/2022
36224J-LB-6	GNMA 1 POOL NO 329822 7.500% 10/15/22		12/01/2012	Paydown		631	631	639	637	0	(7)	0	(7)	0	631	0	0	0	26	10/15/2022
36224J-LU-4	GNMA 1 POOL NO 329839 7.000% 11/15/22		12/01/2012	Paydown		1,947	1,947	1,973	1,965	0	(18)	0	(18)	0	1,947	0	0	0	75	11/15/2022
36224J-N5-7	GNMA 1 POOL NO 329912 7.000% 11/15/23		12/01/2012	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	2	11/15/2023
36224J-RC-8	GNMA 1 POOL NO 329983 8.000% 02/15/23		12/01/2012	Paydown		5,293	5,293	5,452	5,409	0	(115)	0	(115)	0	5,293	0	0	0	47	02/15/2023
36224K-AU-3	GNMA 1 POOL NO 330419 7.500% 05/15/22		12/01/2012	Paydown		1,165	1,165	1,186	1,181	0	(16)	0	(16)	0	1,165	0	0	0	48	05/15/2022
36224K-EG-0	GNMA 1 POOL NO 330535 8.000% 09/15/22		12/01/2012	Paydown		52	52	53	52	0	(1)	0	(1)	0	52	0	0	0	2	09/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551 7.000% 11/15/22		12/01/2012	Paydown		320	320	324	323	0	(3)	0	(3)	0	320	0	0	0	12	11/15/2022
36224K-JT-7	GNMA 1 POOL NO 330674 7.000% 12/15/22		12/01/2012	Paydown		1,212	1,212	1,230	1,226	0	(14)	0	(14)	0	1,212	0	0	0	46	12/15/2022
36224K-KX-6	GNMA 1 POOL NO 330710 7.500% 10/15/22		12/01/2012	Paydown		3,644	3,644	3,791	3,763	0	(119)	0	(119)	0	3,644	0	0	0	115	10/15/2022
36224K-M3-0	GNMA 1 POOL NO 330778 7.000% 12/15/22		12/01/2012	Paydown		1,744	1,744	1,771	1,765	0	(21)	0	(21)	0	1,744	0	0	0	66	12/15/2022
36224K-MW-6	GNMA 1 POOL NO 330773 7.000% 10/15/22		12/01/2012	Paydown		997	997	1,012	1,009	0	(11)	0	(11)	0	997	0	0	0	38	10/15/2022
36224K-PS-2	GNMA 1 POOL NO 330833 8.000% 10/15/22		12/01/2012	Paydown		2,648	2,648	2,692	2,687	0	(40)	0	(40)	0	2,648	0	0	0	116	10/15/2022
36224K-PU-7	GNMA 1 POOL NO 330835 7.000% 12/15/22		12/01/2012	Paydown		2,601	2,601	2,640	2,630	0	(29)	0	(29)	0	2,601	0	0	0	100	12/15/2022
36224K-QU-6	GNMA 1 POOL NO 330867 7.000% 11/15/22		12/01/2012	Paydown		155	155	157	156	0	(2)	0	(2)	0	155	0	0	0	6	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909 7.000% 12/15/22		12/01/2012	Paydown		142	142	144	143	0	(1)	0	(1)	0	142	0	0	0	5	12/15/2022
36224K-R7-6	GNMA 1 POOL NO 330910 7.000% 12/15/22		12/01/2012	Paydown		886	886	899	896	0	(10)	0	(10)	0	886	0	0	0	34	12/15/2022
36224K-XX-2	GNMA 1 POOL NO 331094 7.000% 12/15/22		12/01/2012	Paydown		15,832	15,832	15,208	15,359	0	472	0	472	0	15,832	0	0	0	960	12/15/2022
36224L-B4-8	GNMA 1 POOL NO 331359 7.500% 11/15/22		12/01/2012	Paydown		3,351	3,351	3,491	3,451	0	(100)	0	(100)	0	3,351	0	0	0	138	11/15/2022
36224L-BB-2	GNMA 1 POOL NO 331334 7.000% 10/15/22		12/01/2012	Paydown		2,088	2,088	2,114	2,109	0	(21)	0	(21)	0	2,088	0	0	0	80	10/15/2022
36224L-FS-1	GNMA 1 POOL NO 331477 7.000% 11/15/22		12/01/2012	Paydown		2,596	2,596	2,667	2,650	0	(53)	0	(53)	0	2,596	0	0	0	99	11/15/2022
36224L-GZ-4	GNMA 1 POOL NO 331516 7.000% 11/15/22		12/01/2012	Paydown		576	576	584	582	0	(6)	0	(6)	0	576	0	0	0	22	11/15/2022
36224L-HA-8	GNMA 1 POOL NO 331525 7.000% 11/15/22		12/01/2012	Paydown		497	497	504	503	0	(6)	0	(6)	0	497	0	0	0	19	11/15/2022
36224L-QM-2	GNMA 1 POOL NO 331760 7.500% 06/15/22		12/01/2012	Paydown		679	679	688	686	0	(7)	0	(7)	0	679	0	0	0	28	06/15/2022
36224L-RF-6	GNMA 1 POOL NO 331786 8.000% 08/15/22		12/01/2012	Paydown		6,741	6,741	6,862	6,836	0	(95)	0	(95)	0	6,741	0	0	0	207	08/15/2022
36224L-SG-3	GNMA 1 POOL NO 331819 7.000% 11/15/22		12/01/2012	Paydown		2,226	2,226	2,242	2,237	0	(11)	0	(11)	0	2,226	0	0	0	85	11/15/2022
36224L-SJ-7	GNMA 1 POOL NO 331821 7.500% 11/15/22		12/01/2012	Paydown		6,570	6,570	6,639	6,623	0	(52)	0	(52)	0	6,570	0	0	0	270	11/15/2022
36224L-SQ-1	GNMA 1 POOL NO 331827 7.000% 12/15/22		12/01/2012	Paydown		595	595	604	601	0	(6)	0	(6)	0	595	0	0	0	22	12/15/2022
36224L-SS-7	GNMA 1 POOL NO 331829 7.500% 12/15/22		12/01/2012	Paydown		24,139	24,139	24,524	24,484	0	(345)	0	(345)	0	24,139	0	0	0	1,033	12/15/2022
36224L-SZ-1	GNMA 1 POOL NO 331836 7.000% 01/15/23		12/01/2012	Paydown		3,879	3,879	3,827	3,835	0	44	0	44	0	3,879	0	0	0	123	01/15/2023
36224L-UQ-8	GNMA 1 POOL NO 331891 8.000% 06/15/22		12/01/2012	Paydown		3,638	3,638	3,704	3,688	0	(50)	0	(50)	0	3,638	0	0	0	214	06/15/2022
36224L-YE-1	GNMA 1 POOL NO 332009 7.000% 10/15/22		12/01/2012	Paydown		481	481	487	486	0	(5)	0	(5)	0	481	0	0	0	18	10/15/2022
36224L-ZA-8	GNMA 1 POOL NO 332037 8.000% 08/15/22		12/01/2012	Paydown		299	299	312	309	0	(10)	0	(10)	0	299	0	0	0	13	08/15/2022
36224M-2A-2	GNMA 1 POOL NO 332969 7.000% 11/15/22		11/01/2012	Paydown		27,210	27,210	27,575	27,468	0	(258)	0	(258)	0	27,210	0	0	0	1,700	11/15/2022
36224M-2F-1	GNMA 1 POOL NO 332974 7.000% 11/15/22		12/01/2012	Paydown		50	50	48	49	0	2	0	2	0	50	0	0	0	2	11/15/2022
36224M-J3-0	GNMA 1 POOL NO 332482 7.000% 01/15/23		12/01/2012	Paydown		894	894	882	884	0	10	0	10	0	894	0	0	0	34	01/15/2023
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		12/01/2012	Paydown		414	414	416	416	0	(2)	0	(2)	0	414	0	0	0	16	01/15/2023
36224M-LT-0	GNMA 1 POOL NO 332538 7.000% 12/15/22		12/01/2012	Paydown		6,696	6,696	6,540	6,574	0	122	0	122	0	6,696	0	0	0	256	12/15/2022
36224M-RE-7	GNMA 1 POOL NO 332685 7.000% 04/15/23		12/01/2012	Paydown		1,957	1,957	1,931	1,936	0	21	0	21	0	1,957	0	0	0	75	04/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		12/01/2012	Paydown		46,694	46,694	46,145	46,211	0	483	0	483	0	46,694	0	0	0	1,928	11/15/2022
36224M-T5-4	GNMA 1 POOL NO 332772 7.000% 03/15/24		12/01/2012	Paydown		157	157	161	160	0	(3)	0	(3)	0	157	0	0	0	7	03/15/2024
36224M-T6-2	GNMA 1 POOL NO 332773 7.500% 03/15/24		12/01/2012	Paydown		39	39	41	40	0	(1)	0	(1)	0	39	0	0	0	2	03/15/2024
36224M-UY-9	GNMA 1 POOL NO 332799 7.500% 12/15/22		12/01/2012	Paydown		1,268	1,268	1,282	1,279	0	(11)	0	(11)	0	1,268	0	0	0	53	12/15/2022
36224N-3C-5	GNMA POOL NO 333895 8.500% 08/15/22		12/01/2012	Paydown		470	470	495	489	0	(19)	0	(19)	0	470	0	0	0	22	08/15/2022
36224N-3Q-4	GNMA POOL NO 333907 8.000% 09/15/22		12/01/2012	Paydown		8,145	8,145	8,292	8,261	0	(116)	0	(116)	0	8,145	0	0	0	230	09/15/2022
36224N-BS-1	GNMA POOL NO 333149 7.000% 12/15/22		12/01/2012	Paydown		853	853	819	827	0	26	0	26	0	853	0	0	0	33	12/15/2022
36224N-D8-3	GNMA POOL NO 333227 7.000% 12/15/22		12/01/2012	Paydown		1,561	1,561	1,492	1,505	0	56	0	56	0	1,561	0	0	0	80	12/15/2022
36224N-DC-4	GNMA POOL NO 333199 8.000% 11/15/22		12/01/2012	Paydown		33,840	33,840	34,449	34,305	0	(464)	0	(464)	0	33,840	0	0	0	607	11/15/2022
36224N-GL-1	GNMA POOL NO 333303 8.000% 08/15/22		12/01/2012	Paydown		1,226	1,226	1,248	1,243	0	(17)	0	(17)	0	1,226	0	0	0	54	08/15/2022
36224N-HW-6	GNMA POOL NO 333345 7.000% 11/15/22		12/01/2012	Paydown		1,096	1,096	1,103	1,101	0	(5)	0	(5)	0	1,096	0	0	0	42	11/15/2022
36224N-KY-8	GNMA POOL NO 333411 8.000% 11/15/22		12/01/2012	Paydown		53,290	53,290	54,248	54,013	0	(723)	0	(723)	0	53,290	0	0	0	2,442	11/15/2022
36224N-TQ-6	GNMA POOL NO 333659 7.000% 01/15/23		12/01/2012	Paydown		933	933	920	921	0	11	0	11	0	933	0	0	0	35	01/15/2023
36224N-UY-7	GNMA POOL NO 333699 8.000% 09/15/22		12/01/2012	Paydown		1,466	1,466	1,546	1,533	0	(67)	0	(67)	0	1,466	0	0	0	64	09/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224N-W3-3	GNMA POOL NO 333766 7.000% 11/15/22		12/01/2012	Paydown		4,546	4,546	4,613	4,595	0	(49)	0	(49)	0	4,546	0	0	0	178	11/15/2022
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		12/01/2012	Paydown		102	102	105	105	0	(3)	0	(3)	0	102	0	0	0	4	10/15/2022
36224N-XA-6	GNMA POOL NO 333773 7.000% 12/15/22		12/01/2012	Paydown		5,303	5,303	5,382	5,362	0	(59)	0	(59)	0	5,303	0	0	0	163	12/15/2022
36224P-2H-0	GNMA 1 POOL NO 334776 8.000% 08/15/25		12/01/2012	Paydown		557	557	580	579	0	(21)	0	(21)	0	557	0	0	0	25	08/15/2025
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		12/01/2012	Paydown		85	85	87	86	0	(1)	0	(1)	0	85	0	0	0	3	09/15/2022
36224P-D6-2	GNMA 1 POOL NO 334125 7.000% 10/15/22		12/01/2012	Paydown		3,139	3,139	3,003	3,034	0	104	0	104	0	3,139	0	0	0	120	10/15/2022
36224P-E7-9	GNMA 1 POOL NO 334158 7.000% 10/15/22		07/01/2012	Paydown		3,764	3,764	3,811	3,801	0	(37)	0	(37)	0	3,764	0	0	0	151	10/15/2022
36224P-GN-2	GNMA 1 POOL NO 334205 8.500% 02/15/23		12/01/2012	Paydown		128	128	136	134	0	(6)	0	(6)	0	128	0	0	0	6	02/15/2023
36224P-KS-6	GNMA 1 POOL NO 334305 7.500% 06/15/23		12/01/2012	Paydown		390	390	393	392	0	(2)	0	(2)	0	390	0	0	0	16	06/15/2023
36224P-RH-3	GNMA 1 POOL NO 334488 7.000% 11/15/22		12/01/2012	Paydown		3,664	3,664	3,510	3,547	0	117	0	117	0	3,664	0	0	0	135	11/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		12/01/2012	Paydown		13,830	13,830	14,471	14,345	0	(515)	0	(515)	0	13,830	0	0	0	381	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		12/01/2012	Paydown		233	233	236	235	0	(2)	0	(2)	0	233	0	0	0	9	11/15/2022
36224Q-CB-0	GNMA 1 POOL NO 334966 7.500% 09/15/22		12/01/2012	Paydown		168	168	173	172	0	(4)	0	(4)	0	168	0	0	0	7	09/15/2022
36224Q-CP-9	GNMA 1 POOL NO 334978 7.000% 09/15/22		06/01/2012	Paydown		1,264	1,264	1,284	1,281	0	(17)	0	(17)	0	1,264	0	0	0	30	09/15/2022
36224Q-CR-5	GNMA 1 POOL NO 334980 7.000% 10/15/22		12/01/2012	Paydown		4,915	4,915	4,727	4,760	0	156	0	156	0	4,915	0	0	0	130	10/15/2022
36224Q-DC-7	GNMA 1 POOL NO 334999 7.500% 11/15/22		12/01/2012	Paydown		934	934	951	948	0	(13)	0	(13)	0	934	0	0	0	38	11/15/2022
36224Q-DM-5	GNMA 1 POOL NO 335008 7.000% 11/15/22		12/01/2012	Paydown		1,116	1,116	1,146	1,139	0	(23)	0	(23)	0	1,116	0	0	0	40	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2012	Paydown		360	360	359	359	0	1	0	1	0	360	0	0	0	6	01/15/2024
36224Q-VT-0	GNMA 1 POOL NO 335526 8.500% 12/15/22		12/01/2012	Paydown		404	404	418	415	0	(11)	0	(11)	0	404	0	0	0	19	12/15/2022
36224Q-W8-5	GNMA 1 POOL NO 335571 7.500% 11/15/22		12/01/2012	Paydown		2,825	2,825	2,855	2,849	0	(24)	0	(24)	0	2,825	0	0	0	116	11/15/2022
36224Q-X2-7	GNMA 1 POOL NO 335597 7.000% 12/15/22		12/01/2012	Paydown		2,224	2,224	2,257	2,247	0	(23)	0	(23)	0	2,224	0	0	0	85	12/15/2022
36224Q-X5-0	GNMA 1 POOL NO 335600 7.000% 12/15/22		12/01/2012	Paydown		959	959	975	971	0	(12)	0	(12)	0	959	0	0	0	37	12/15/2022
36224Q-X8-4	GNMA 1 POOL NO 335603 7.500% 12/15/22		12/01/2012	Paydown		2,094	2,094	2,131	2,123	0	(29)	0	(29)	0	2,094	0	0	0	86	12/15/2022
36224Q-XN-1	GNMA 1 POOL NO 335585 7.000% 11/15/22		12/01/2012	Paydown		6,326	6,326	6,421	6,395	0	(68)	0	(68)	0	6,326	0	0	0	232	11/15/2022
36224Q-Z2-5	GNMA 1 POOL NO 335661 7.500% 04/15/23		12/01/2012	Paydown		2,469	2,469	2,360	2,378	0	91	0	91	0	2,469	0	0	0	154	04/15/2023
36224Q-ZH-2	GNMA 1 POOL NO 335644 8.500% 03/15/23		12/01/2012	Paydown		901	901	927	921	0	(20)	0	(20)	0	901	0	0	0	43	03/15/2023
36224R-3D-4	GNMA 1 POOL NO 336596 7.000% 10/15/22		12/01/2012	Paydown		53	53	48	49	0	5	0	5	0	53	0	0	0	2	10/15/2022
36224R-C4-4	GNMA 1 POOL NO 335891 7.000% 11/15/22		12/01/2012	Paydown		314	314	318	317	0	(3)	0	(3)	0	314	0	0	0	12	11/15/2022
36224R-CF-9	GNMA 1 POOL NO 335870 7.000% 09/15/22		12/01/2012	Paydown		697	697	706	704	0	(6)	0	(6)	0	697	0	0	0	27	09/15/2022
36224R-EW-0	GNMA 1 POOL NO 335949 7.000% 10/15/22		12/01/2012	Paydown		243	243	246	246	0	(3)	0	(3)	0	243	0	0	0	9	10/15/2022
36224R-LC-6	GNMA 1 POOL NO 336123 7.500% 01/15/23		12/01/2012	Paydown		87	87	88	88	0	(1)	0	(1)	0	87	0	0	0	4	01/15/2023
36224R-Y2-4	GNMA 1 POOL NO 336529 8.500% 09/15/22		12/01/2012	Paydown		635	635	654	651	0	(15)	0	(15)	0	635	0	0	0	30	09/15/2022
36224R-YT-5	GNMA 1 POOL NO 336522 7.000% 12/15/22		12/01/2012	Paydown		490	490	496	495	0	(5)	0	(5)	0	490	0	0	0	19	12/15/2022
36224S-2B-7	GNMA POOL NO 337470 7.000% 07/15/23		12/01/2012	Paydown		1,591	1,591	1,570	1,572	0	19	0	19	0	1,591	0	0	0	37	07/15/2023
36224S-4Y-5	GNMA POOL NO 337539 7.000% 07/15/23		12/01/2012	Paydown		4,641	4,641	4,580	4,589	0	52	0	52	0	4,641	0	0	0	146	07/15/2023
36224S-4Z-2	GNMA POOL NO 337540 7.000% 08/15/23		12/01/2012	Paydown		5,547	5,547	5,475	5,481	0	66	0	66	0	5,547	0	0	0	240	08/15/2023
36224S-CN-0	GNMA POOL NO 336777 7.000% 11/15/22		12/01/2012	Paydown		1,490	1,490	1,511	1,505	0	(15)	0	(15)	0	1,490	0	0	0	43	11/15/2022
36224S-EJ-7	GNMA POOL NO 336837 7.500% 09/15/22		10/01/2012	Paydown		508	508	516	514	0	(6)	0	(6)	0	508	0	0	0	17	09/15/2022
36224S-HG-0	GNMA POOL NO 336931 8.000% 03/15/23		12/01/2012	Paydown		1,669	1,669	1,749	1,734	0	(65)	0	(65)	0	1,669	0	0	0	61	03/15/2023
36224S-KS-0	GNMA POOL NO 337005 8.000% 12/15/22		12/01/2012	Paydown		11,243	11,243	11,736	11,631	0	(387)	0	(387)	0	11,243	0	0	0	575	12/15/2022
36224S-KV-3	GNMA POOL NO 337008 8.500% 12/15/22		12/01/2012	Paydown		184	184	194	192	0	(9)	0	(9)	0	184	0	0	0	9	12/15/2022
36224S-PN-6	GNMA POOL NO 337129 8.000% 08/15/22		12/01/2012	Paydown		917	917	961	952	0	(35)	0	(35)	0	917	0	0	0	40	08/15/2022
36224S-WD-0	GNMA POOL NO 337344 7.000% 08/15/23		12/01/2012	Paydown		508	508	501	502	0	6	0	6	0	508	0	0	0	20	08/15/2023
36224S-WX-6	GNMA POOL NO 337362 8.500% 03/15/23		12/01/2012	Paydown		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	4	03/15/2023
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2012	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	05/15/2023
36224T-2A-7	GNMA 1 POOL NO 338369 7.000% 12/15/22		12/01/2012	Paydown		153	153	152	152	0	1	0	1	0	153	0	0	0	6	12/15/2022
36224T-BY-5	GNMA 1 POOL NO 337655 7.000% 11/15/22		12/01/2012	Paydown		410	410	415	413	0	(4)	0	(4)	0	410	0	0	0	16	11/15/2022
36224T-F4-7	GNMA 1 POOL NO 337787 8.000% 11/15/22		12/01/2012	Paydown		24,222	24,222	24,612	24,553	0	(332)	0	(332)	0	24,222	0	0	0	351	11/15/2022
36224T-GM-6	GNMA 1 POOL NO 337804 7.000% 11/15/22		12/01/2012	Paydown		1,018	1,018	1,033	1,029	0	(11)	0	(11)	0	1,018	0	0	0	39	11/15/2022
36224T-KN-9	GNMA 1 POOL NO 337901 7.000% 12/15/22		12/01/2012	Paydown		1,407	1,407	1,427	1,422	0	(15)	0	(15)	0	1,407	0	0	0	54	12/15/2022
36224T-KP-4	GNMA 1 POOL NO 337902 7.000% 12/15/22		12/01/2012	Paydown		528	528	535	534	0	(5)	0	(5)	0	528	0	0	0	20	12/15/2022
36224T-KU-3	GNMA 1 POOL NO 337907 8.000% 12/15/22		12/01/2012	Paydown		9,891	9,891	10,068	10,019	0	(129)	0	(129)	0	9,891	0	0	0	626	12/15/2022
36224T-KW-9	GNMA 1 POOL NO 337909 7.000% 12/15/22		12/01/2012	Paydown		3,609	3,609	3,662	3,646	0	(37)	0	(37)	0	3,609	0	0	0	143	12/15/2022
36224T-QM-5	GNMA 1 POOL NO 338060 7.500% 02/15/23		12/01/2012	Paydown		79	79	78	78	0	0	0	0	0	79	0	0	0	3	02/15/2023
36224T-U5-7	GNMA 1 POOL NO 338204 7.000% 02/15/23		12/01/2012	Paydown		747	747	737	739	0	8	0	8	0	747	0	0	0	35	02/15/2023
36224T-UC-2	GNMA 1 POOL NO 338179 7.000% 12/15/22		12/01/2012	Paydown		278	278	282	281	0	(3)	0	(3)	0	278	0	0	0	11	12/15/2022
36224T-UG-3	GNMA 1 POOL NO 338183 7.000% 12/15/22		12/01/2012	Paydown		1,628	1,628	1,652	1,646	0	(18)	0	(18)	0	1,628	0	0	0	63	12/15/2022
36224T-UK-4	GNMA 1 POOL NO 338186 7.000% 12/15/22		12/01/2012	Paydown		61	61	62	62	0	(1)	0	(1)	0	61	0	0	0	2	12/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224T-VQ-0	GNMA 1 POOL NO 338223 8.500% 11/15/22		12/01/2012	Paydown		263	263	275	272	0	(9)	0	(9)	0	263	0	0	0	12	11/15/2022
36224T-W8-9	GNMA 1 POOL NO 338271 7.000% 11/15/22		12/01/2012	Paydown		596	596	604	603	0	(7)	0	(7)	0	596	0	0	0	24	11/15/2022
36224T-WA-4	GNMA 1 POOL NO 338241 7.000% 11/15/22		12/01/2012	Paydown		519	519	527	525	0	(6)	0	(6)	0	519	0	0	0	20	11/15/2022
36224T-WK-2	GNMA 1 POOL NO 338250 7.000% 11/15/22		12/01/2012	Paydown		2,213	2,213	2,117	2,134	0	79	0	79	0	2,213	0	0	0	85	11/15/2022
36224T-WQ-9	GNMA 1 POOL NO 338255 7.500% 11/15/22		12/01/2012	Paydown		3,566	3,566	3,638	3,621	0	(56)	0	(56)	0	3,566	0	0	0	151	11/15/2022
36224T-WS-5	GNMA 1 POOL NO 338257 8.500% 11/15/22		12/01/2012	Paydown		610	610	638	632	0	(22)	0	(22)	0	610	0	0	0	29	11/15/2022
36224T-WW-6	GNMA 1 POOL NO 338261 7.000% 11/15/22		12/01/2012	Paydown		2,166	2,166	2,182	2,177	0	(12)	0	(12)	0	2,166	0	0	0	81	11/15/2022
36224T-X6-2	GNMA 1 POOL NO 338301 7.000% 11/15/22		02/01/2012	Paydown		3,051	3,051	3,088	3,080	0	(29)	0	(29)	0	3,051	0	0	0	35	11/15/2022
36224T-XK-1	GNMA 1 POOL NO 338282 7.000% 12/15/22		12/01/2012	Paydown		2,998	2,998	3,021	3,016	0	(18)	0	(18)	0	2,998	0	0	0	139	12/15/2022
36224T-XL-9	GNMA 1 POOL NO 338283 7.000% 12/15/22		12/01/2012	Paydown		2,426	2,426	2,462	2,454	0	(28)	0	(28)	0	2,426	0	0	0	62	12/15/2022
36224T-Y6-1	GNMA 1 POOL NO 338333 7.000% 11/15/22		12/01/2012	Paydown		836	836	847	844	0	(9)	0	(9)	0	836	0	0	0	32	11/15/2022
36224T-YE-4	GNMA 1 POOL NO 338309 7.000% 12/15/22		12/01/2012	Paydown		738	738	689	698	0	40	0	40	0	738	0	0	0	28	12/15/2022
36224T-ZK-9	GNMA 1 POOL NO 338346 7.000% 12/15/22		12/01/2012	Paydown		8,293	8,293	8,156	8,179	0	113	0	113	0	8,293	0	0	0	203	12/15/2022
36224T-ZV-5	GNMA 1 POOL NO 338356 7.000% 12/15/22		12/01/2012	Paydown		2,274	2,274	2,176	2,193	0	81	0	81	0	2,274	0	0	0	87	12/15/2022
36224U-3J-4	GNMA POOL NO 339301 7.000% 11/15/22		12/01/2012	Paydown		3,615	3,615	3,666	3,653	0	(37)	0	(37)	0	3,615	0	0	0	137	11/15/2022
36224U-7H-4	GNMA POOL NO 339396 7.000% 11/15/22		12/01/2012	Paydown		749	749	760	757	0	(8)	0	(8)	0	749	0	0	0	29	11/15/2022
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		12/01/2012	Paydown		874	874	882	881	0	(6)	0	(6)	0	874	0	0	0	34	11/15/2022
36224U-BN-6	GNMA POOL NO 338545 7.000% 12/15/22		12/01/2012	Paydown		2,427	2,427	2,460	2,451	0	(24)	0	(24)	0	2,427	0	0	0	90	12/15/2022
36224U-M3-8	GNMA POOL NO 338878 7.000% 11/15/22		12/01/2012	Paydown		159	159	152	154	0	5	0	5	0	159	0	0	0	6	11/15/2022
36224U-NS-2	GNMA POOL NO 338901 7.000% 01/15/23		12/01/2012	Paydown		228	228	225	225	0	2	0	2	0	228	0	0	0	9	01/15/2023
36224U-P9-2	GNMA POOL NO 338948 7.500% 11/15/22		12/01/2012	Paydown		3,662	3,662	3,767	3,733	0	(70)	0	(70)	0	3,662	0	0	0	118	11/15/2022
36224U-Y3-5	GNMA POOL NO 339230 7.500% 03/15/23		12/01/2012	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	03/15/2023
36224V-DG-7	GNMA 1 POOL NO 339503 7.000% 11/15/22		12/01/2012	Paydown		2,551	2,551	2,613	2,595	0	(45)	0	(45)	0	2,551	0	0	0	96	11/15/2022
36224V-QY-4	GNMA 1 POOL NO 339871 7.000% 12/15/22		12/01/2012	Paydown		128	128	122	123	0	4	0	4	0	128	0	0	0	5	12/15/2022
36224V-TV-7	GNMA 1 POOL NO 339964 8.000% 12/15/22		12/01/2012	Paydown		2,553	2,553	2,599	2,586	0	(33)	0	(33)	0	2,553	0	0	0	112	12/15/2022
36224V-TW-5	GNMA 1 POOL NO 339965 7.000% 11/15/22		12/01/2012	Paydown		121	121	122	122	0	(1)	0	(1)	0	121	0	0	0	5	11/15/2022
36224V-WX-9	GNMA 1 POOL NO 340062 7.000% 12/15/22		12/01/2012	Paydown		240	240	233	234	0	6	0	6	0	240	0	0	0	9	12/15/2022
36224V-XU-4	GNMA 1 POOL NO 340091 7.000% 12/15/22		12/01/2012	Paydown		65	65	62	63	0	2	0	2	0	65	0	0	0	2	12/15/2022
36224V-XY-6	GNMA 1 POOL NO 340095 8.500% 12/15/22		12/01/2012	Paydown		10,967	10,967	11,593	11,446	0	(479)	0	(479)	0	10,967	0	0	0	643	12/15/2022
36224V-ZD-0	GNMA 1 POOL NO 340140 8.000% 07/15/23		12/01/2012	Paydown		1,536	1,536	1,604	1,587	0	(51)	0	(51)	0	1,536	0	0	0	67	07/15/2023
36224W-EE-9	GNMA 1 POOL NO 340433 7.500% 12/15/22		12/01/2012	Paydown		1,462	1,462	1,507	1,501	0	(39)	0	(39)	0	1,462	0	0	0	60	12/15/2022
36224W-MA-8	GNMA 1 POOL NO 340653 8.000% 02/15/23		12/01/2012	Paydown		83,706	83,706	87,457	87,076	0	(3,371)	0	(3,371)	0	83,706	0	0	0	3,266	02/15/2023
36224W-V5-9	GNMA 1 POOL NO 340936 7.000% 05/15/23		12/01/2012	Paydown		831	831	820	821	0	10	0	10	0	831	0	0	0	32	05/15/2023
36224W-WV-1	GNMA 1 POOL NO 340960 7.000% 04/15/24		12/01/2012	Paydown		502	502	517	514	0	(12)	0	(12)	0	502	0	0	0	19	04/15/2024
36224X-5N-7	GNMA 1 POOL NO 342053 8.000% 11/15/22		12/01/2012	Paydown		2,305	2,305	2,347	2,336	0	(31)	0	(31)	0	2,305	0	0	0	101	11/15/2022
36224X-BY-6	GNMA 1 POOL NO 341255 7.500% 11/15/22		12/01/2012	Paydown		3,207	3,207	3,267	3,252	0	(44)	0	(44)	0	3,207	0	0	0	132	11/15/2022
36224X-DZ-1	GNMA 1 POOL NO 341320 7.000% 11/15/22		12/01/2012	Paydown		1,420	1,420	1,439	1,436	0	(16)	0	(16)	0	1,420	0	0	0	54	11/15/2022
36224X-GU-9	GNMA 1 POOL NO 341411 7.500% 12/15/22		12/01/2012	Paydown		167	167	172	171	0	(4)	0	(4)	0	167	0	0	0	7	12/15/2022
36224X-M2-4	GNMA 1 POOL NO 341577 7.000% 01/15/23		07/01/2012	Paydown		44,586	44,586	43,984	44,081	0	505	0	505	0	44,586	0	0	0	1,794	01/15/2023
36224X-Y8-8	GNMA 1 POOL NO 341935 8.000% 07/15/23		12/01/2012	Paydown		896	896	935	927	0	(30)	0	(30)	0	896	0	0	0	39	07/15/2023
36224Y-4X-4	GNMA 1 POOL NO 342938 7.000% 11/15/22		12/01/2012	Paydown		693	693	663	670	0	23	0	23	0	693	0	0	0	27	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334 7.500% 04/15/23		12/01/2012	Paydown		40	40	40	40	0	0	0	0	0	40	0	0	0	2	04/15/2023
36224Y-HS-1	GNMA 1 POOL NO 342341 7.000% 05/15/23		01/01/2012	Paydown		17,995	17,995	17,756	17,794	0	201	0	201	0	17,995	0	0	0	105	05/15/2023
36224Y-K9-9	GNMA 1 POOL NO 342420 7.000% 10/15/23		12/01/2012	Paydown		587	587	580	580	0	7	0	7	0	587	0	0	0	23	10/15/2023
36224Y-LH-0	GNMA 1 POOL NO 342428 7.000% 12/15/22		12/01/2012	Paydown		1,699	1,699	1,720	1,715	0	(16)	0	(16)	0	1,699	0	0	0	70	12/15/2022
36224Y-LJ-6	GNMA 1 POOL NO 342429 7.000% 12/15/22		12/01/2012	Paydown		1,027	1,027	1,041	1,038	0	(11)	0	(11)	0	1,027	0	0	0	32	12/15/2022
36224Y-M2-2	GNMA 1 POOL NO 342477 7.000% 12/15/22		12/01/2012	Paydown		19,172	19,172	19,136	19,130	0	42	0	42	0	19,172	0	0	0	692	12/15/2022
36224Y-M3-0	GNMA 1 POOL NO 342478 7.000% 12/15/22		12/01/2012	Paydown		781	781	742	748	0	33	0	33	0	781	0	0	0	30	12/15/2022
36224Y-M4-8	GNMA 1 POOL NO 342479 7.500% 11/15/22		12/01/2012	Paydown		19,967	19,967	20,255	20,197	0	(230)	0	(230)	0	19,967	0	0	0	1,064	11/15/2022
36224Y-M5-5	GNMA 1 POOL NO 342480 7.500% 12/15/22		12/01/2012	Paydown		956	956	994	987	0	(32)	0	(32)	0	956	0	0	0	37	12/15/2022
36224Y-M7-1	GNMA 1 POOL NO 342482 8.000% 12/15/22		12/01/2012	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	2	12/15/2022
36224Y-PL-7	GNMA 1 POOL NO 342527 7.500% 02/15/23		12/01/2012	Paydown		15,387	15,387	15,576	15,533	0	(146)	0	(146)	0	15,387	0	0	0	490	02/15/2023
36224Y-QF-9	GNMA 1 POOL NO 342554 8.000% 03/15/23		12/01/2012	Paydown		2,850	2,850	2,997	2,974	0	(124)	0	(124)	0	2,850	0	0	0	116	03/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2012	Paydown		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	08/15/2024
36224Y-ZE-2	GNMA 1 POOL NO 342841 8.500% 12/15/22		12/01/2012	Paydown		173	173	181	180	0	(7)	0	(7)	0	173	0	0	0	8	12/15/2022
36224Y-ZJ-1	GNMA 1 POOL NO 342845 8.500% 01/15/23		12/01/2012	Paydown		372	372	385	382	0	(10)	0	(10)	0	372	0	0	0	21	01/15/2023
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2012	Paydown		737	737	715	717	0	20	0	20	0	737	0	0	0	26	04/15/2028
36225A-7K-0	GNMA 1 POOL NO 780898 7.000% 11/15/28		12/01/2012	Paydown		5,031	5,031	4,884	4,893	0	138	0	138	0	5,031	0	0	0	180	11/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36225A-A8-3	GNMA 1 POOL NO 780031 7.000% 07/15/24		12/01/2012	Paydown		7,444	7,444	7,494	7,482	0	(39)	0	(39)	0	7,444	0	0	0	277	07/15/2024
36225A-AR-1	GNMA 1 POOL NO 780016 8.500% 12/15/21		12/01/2012	Paydown		1,526	1,526	1,568	1,559	0	(33)	0	(33)	0	1,526	0	0	0	64	12/15/2021
36225A-AY-6	GNMA 1 POOL NO 780023 7.000% 09/15/24		12/01/2012	Paydown		13,378	13,378	13,468	13,448	0	(70)	0	(70)	0	13,378	0	0	0	481	09/15/2024
36225A-B2-5	GNMA 1 POOL NO 780057 7.500% 02/15/25		12/01/2012	Paydown		319	319	330	329	0	(10)	0	(10)	0	319	0	0	0	13	02/15/2025
36225A-B3-3	GNMA 1 POOL NO 780058 7.000% 01/15/25		12/01/2012	Paydown		2,468	2,468	2,509	2,502	0	(34)	0	(34)	0	2,468	0	0	0	94	01/15/2025
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2012	Paydown		16,042	16,042	16,631	16,567	0	(525)	0	(525)	0	16,042	0	0	0	652	02/15/2025
36225A-C6-5	GNMA 1 POOL NO 780093 6.500% 07/15/24		12/01/2012	Paydown		5,931	5,931	5,716	5,749	0	182	0	182	0	5,931	0	0	0	198	07/15/2024
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2012	Paydown		408	408	424	423	0	(15)	0	(15)	0	408	0	0	0	18	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2012	Paydown		617	617	631	629	0	(12)	0	(12)	0	617	0	0	0	23	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2012	Paydown		33,763	33,763	34,626	34,548	0	(785)	0	(785)	0	33,763	0	0	0	1,547	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2012	Paydown		1,103	1,103	1,128	1,124	0	(21)	0	(21)	0	1,103	0	0	0	41	11/15/2024
36225A-F6-2	GNMA 1 POOL NO 780189 7.000% 07/15/25		12/01/2012	Paydown		3,624	3,624	3,694	3,683	0	(58)	0	(58)	0	3,624	0	0	0	124	07/15/2025
36225A-FB-1	GNMA 1 POOL NO 780162 8.500% 06/15/25		12/01/2012	Paydown		11,127	11,127	11,421	11,384	0	(256)	0	(256)	0	11,127	0	0	0	426	06/15/2025
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2012	Paydown		153	153	153	153	0	1	0	1	0	153	0	0	0	5	05/15/2024
36225A-GH-7	GNMA 1 POOL NO 780200 8.500% 07/15/25		12/01/2012	Paydown		75,389	75,389	77,380	77,146	0	(1,756)	0	(1,756)	0	75,389	0	0	0	3,725	07/15/2025
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2012	Paydown		221	221	229	228	0	(7)	0	(7)	0	221	0	0	0	9	12/15/2023
36225A-HF-0	GNMA 1 POOL NO 780230 7.500% 12/15/22		12/01/2012	Paydown		2,655	2,655	2,703	2,693	0	(38)	0	(38)	0	2,655	0	0	0	117	12/15/2022
36225A-KD-1	GNMA 1 POOL NO 780292 8.000% 12/15/23		12/01/2012	Paydown		626	626	630	630	0	(3)	0	(3)	0	626	0	0	0	28	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2012	Paydown		626	626	652	649	0	(22)	0	(22)	0	626	0	0	0	26	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2012	Paydown		374	374	375	375	0	(1)	0	(1)	0	374	0	0	0	13	12/15/2023
36225A-MU-1	GNMA 1 POOL NO 780371 8.000% 11/15/22		12/01/2012	Paydown		406	406	413	412	0	(6)	0	(6)	0	406	0	0	0	14	11/15/2022
36225A-MX-5	GNMA 1 POOL NO 780374 7.500% 12/15/23		12/01/2012	Paydown		3,470	3,470	3,519	3,510	0	(40)	0	(40)	0	3,470	0	0	0	127	12/15/2023
36225A-N5-5	GNMA 1 POOL NO 780412 7.500% 08/15/26		12/01/2012	Paydown		159	159	164	164	0	(5)	0	(5)	0	159	0	0	0	7	08/15/2026
36225A-NB-2	GNMA 1 POOL NO 780386 7.000% 12/15/23		12/01/2012	Paydown		1,118	1,118	1,126	1,124	0	(6)	0	(6)	0	1,118	0	0	0	44	12/15/2023
36225A-NN-6	GNMA 1 POOL NO 780397 8.000% 12/15/22		12/01/2012	Paydown		5,349	5,349	5,445	5,427	0	(78)	0	(78)	0	5,349	0	0	0	207	12/15/2022
36225A-NX-4	GNMA 1 POOL NO 780406 7.000% 12/15/23		12/01/2012	Paydown		4,654	4,654	4,687	4,679	0	(25)	0	(25)	0	4,654	0	0	0	166	12/15/2023
36225A-Q3-7	GNMA 1 POOL NO 780474 7.500% 12/15/23		12/01/2012	Paydown		2,580	2,580	2,596	2,593	0	(13)	0	(13)	0	2,580	0	0	0	97	12/15/2023
36225A-QT-0	GNMA 1 POOL NO 780466 7.500% 12/15/23		12/01/2012	Paydown		34,207	34,207	34,403	34,361	0	(154)	0	(154)	0	34,207	0	0	0	1,278	12/15/2023
36225A-QV-5	GNMA 1 POOL NO 780468 7.000% 12/15/23		12/01/2012	Paydown		4,619	4,619	4,652	4,645	0	(25)	0	(25)	0	4,619	0	0	0	168	12/15/2023
36225A-R6-9	GNMA 1 POOL NO 780509 6.500% 02/15/27		12/01/2012	Paydown		84,664	84,664	86,092	85,910	0	(1,246)	0	(1,246)	0	84,664	0	0	0	2,883	02/15/2027
36225A-U2-4	GNMA 1 POOL NO 780601 7.000% 07/15/27		12/01/2012	Paydown		6,210	6,210	6,318	6,306	0	(96)	0	(96)	0	6,210	0	0	0	223	07/15/2027
36225A-UA-6	GNMA 1 POOL NO 780577 7.000% 12/15/23		12/01/2012	Paydown		8,807	8,807	8,869	8,856	0	(49)	0	(49)	0	8,807	0	0	0	322	12/15/2023
36225A-UH-1	GNMA 1 POOL NO 780584 7.000% 06/15/27		12/01/2012	Paydown		1,810	1,810	1,842	1,840	0	(30)	0	(30)	0	1,810	0	0	0	68	06/15/2027
36225A-UK-4	GNMA 1 POOL NO 780586 7.000% 09/15/24		12/01/2012	Paydown		27,081	27,081	27,266	27,229	0	(149)	0	(149)	0	27,081	0	0	0	1,095	09/15/2024
36225A-UN-8	GNMA 1 POOL NO 780589 7.000% 06/15/27		12/01/2012	Paydown		3,862	3,862	3,923	3,917	0	(55)	0	(55)	0	3,862	0	0	0	172	06/15/2027
36225A-VT-4	GNMA 1 POOL NO 780626 7.000% 08/15/27		12/01/2012	Paydown		2,766	2,766	2,817	2,812	0	(46)	0	(46)	0	2,766	0	0	0	113	08/15/2027
36225B-2X-5	GNMA POOL NO 781690 6.000% 12/15/33		12/01/2012	Paydown		86,504	86,504	87,875	87,817	0	(1,313)	0	(1,313)	0	86,504	0	0	0	2,801	12/15/2033
36225B-3M-8	GNMA POOL NO 781704 6.500% 04/15/33		12/01/2012	Paydown		3,844	3,844	4,017	4,009	0	(165)	0	(165)	0	3,844	0	0	0	138	04/15/2033
36225B-3V-8	GNMA POOL NO 781712 6.000% 01/15/34		12/01/2012	Paydown		21,911	21,911	22,262	22,244	0	(333)	0	(333)	0	21,911	0	0	0	766	01/15/2034
36225B-4W-5	GNMA POOL NO 781737 5.500% 04/15/34		12/01/2012	Paydown		32,183	32,183	31,416	31,443	0	740	0	740	0	32,183	0	0	0	952	04/15/2034
36225B-AC-2	GNMA POOL NO 780903 8.000% 12/15/22		12/01/2012	Paydown		228,737	228,737	230,418	230,048	0	(1,312)	0	(1,312)	0	228,737	0	0	0	8,812	12/15/2022
36225B-AK-4	GNMA POOL NO 780910 8.000% 11/15/28		12/01/2012	Paydown		589	589	612	611	0	(22)	0	(22)	0	589	0	0	0	22	11/15/2028
36225B-BU-1	GNMA POOL NO 780951 7.000% 01/15/29		12/01/2012	Paydown		1,750	1,750	1,698	1,701	0	49	0	49	0	1,750	0	0	0	63	01/15/2029
36225B-D8-8	GNMA POOL NO 781027 7.000% 04/15/29		12/01/2012	Paydown		1,281	1,281	1,268	1,268	0	13	0	13	0	1,281	0	0	0	44	04/15/2029
36225B-DY-1	GNMA POOL NO 781019 7.000% 03/15/29		12/01/2012	Paydown		2,232	2,232	2,166	2,170	0	62	0	62	0	2,232	0	0	0	93	03/15/2029
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2012	Paydown		160	160	155	155	0	5	0	5	0	160	0	0	0	5	08/15/2029
36225B-HM-3	GNMA POOL NO 781136 7.000% 12/15/28		12/01/2012	Paydown		1,069	1,069	1,057	1,058	0	11	0	11	0	1,069	0	0	0	41	12/15/2028
36225B-WZ-7	GNMA POOL NO 781564 6.000% 02/15/33		12/01/2012	Paydown		348,126	348,126	353,688	353,438	0	(5,312)	0	(5,312)	0	348,126	0	0	0	11,841	02/15/2033
36225B-Y9-3	GNMA POOL NO 781636 5.500% 07/15/33		12/01/2012	Paydown		528,191	528,191	530,007	529,836	0	(1,644)	0	(1,644)	0	528,191	0	0	0	15,776	07/15/2033
36241K-DR-6	GNMA POOL NO 781912 6.500% 11/15/34		12/01/2012	Paydown		10,171	10,171	10,627	10,606	0	(435)	0	(435)	0	10,171	0	0	0	358	11/15/2034
36241K-FC-7	GNMA POOL NO 781963 6.500% 06/15/35		12/01/2012	Paydown		146,076	146,076	152,633	152,342	0	(6,266)	0	(6,266)	0	146,076	0	0	0	4,625	06/15/2035
36241K-ZA-9	GNMA POOL NO 782537 5.500% 12/15/38		12/01/2012	Paydown		12	12	13	13	0	0	0	0	0	12	0	0	0	0	12/15/2038
362900-JV-8	GNMA 1 POOL NO 614176 6.000% 07/15/34		12/01/2012	Paydown		100,315	100,315	103,483	103,392	0	(3,077)	0	(3,077)	0	100,315	0	0	0	741	07/15/2034
362900-TH-8	GNMA 1 POOL NO 614452 6.000% 06/15/33		12/01/2012	Paydown		18,942	18,942	19,234	19,227	0	(285)	0	(285)	0	18,942	0	0	0	426	06/15/2033
362900-WD-3	GNMA 1 POOL NO 614544 6.000% 06/15/33		12/01/2012	Paydown		8,788	8,788	8,769	8,769	0	19	0	19	0	8,788	0	0	0	287	06/15/2033
36290R-HU-0	GNMA POOL NO 615043 5.500% 05/15/34		12/01/2012	Paydown		102,451	102,451	100,010	100,095	0	2,356	0	2,356	0	102,451	0	0	0	4,567	05/15/2034
36290R-RP-0	GNMA POOL NO 615294 6.500% 07/15/33		12/01/2012	Paydown		24,303	24,303	25,393	25,322	0	(1,019)	0	(1,019)	0	24,303	0	0	0	1,024	07/15/2033
36290S-2L-4	GNMA 1 POOL NO 616479 5.500% 06/15/34		12/01/2012	Paydown		106,147	106,147	103,618	103,721	0	2,426	0	2,426	0	106,147	0	0	0	3,419	06/15/2034

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36290S-6R-7	GNMA 1 POOL NO 616580	5.500% 08/15/34		12/01/2012	Paydown		4,010	4,010	3,914	3,919	0	91	0	91	0	4,010	0	0	0	121	08/15/2034
36290S-CU-3	GNMA 1 POOL NO 615783	6.000% 09/15/33		12/01/2012	Paydown		75,511	75,511	76,676	76,625	0	(1,114)	0	(1,114)	0	75,511	0	0	0	2,699	09/15/2033
36290S-K5-9	GNMA 1 POOL NO 616016	5.000% 10/15/33		12/01/2012	Paydown		1,266,619	1,266,619	1,248,065	1,249,262	0	17,357	0	17,357	0	1,266,619	0	0	0	34,821	10/15/2033
36290S-MS-7	GNMA 1 POOL NO 616069	6.000% 11/15/33		12/01/2012	Paydown		20,077	20,077	20,384	20,372	0	(295)	0	(295)	0	20,077	0	0	0	486	11/15/2033
36290S-PT-2	GNMA 1 POOL NO 616134	6.000% 12/15/33		12/01/2012	Paydown		235,996	235,996	236,291	236,250	0	(255)	0	(255)	0	235,996	0	0	0	7,478	12/15/2033
36290S-QK-0	GNMA 1 POOL NO 616158	6.000% 12/15/33		12/01/2012	Paydown		9,842	9,842	9,994	9,991	0	(149)	0	(149)	0	9,842	0	0	0	304	12/15/2033
36290S-TH-4	GNMA 1 POOL NO 616252	5.500% 02/15/34		12/01/2012	Paydown		31,673	31,673	30,852	30,892	0	781	0	781	0	31,673	0	0	0	727	02/15/2034
36290S-U6-6	GNMA 1 POOL NO 616305	5.500% 03/15/34		12/01/2012	Paydown		96,521	96,521	94,222	94,321	0	2,200	0	2,200	0	96,521	0	0	0	3,594	03/15/2034
36290T-CW-7	GNMA POOL NO 616685	5.500% 10/15/34		12/01/2012	Paydown		30,087	30,087	29,370	29,404	0	683	0	683	0	30,087	0	0	0	787	10/15/2034
36290T-QA-0	GNMA POOL NO 617049	5.500% 04/15/36		12/01/2012	Paydown		105,794	105,794	103,249	103,404	0	2,390	0	2,390	0	105,794	0	0	0	4,052	04/15/2036
36290U-AW-6	GNMA POOL NO 617521	6.000% 05/15/37		12/01/2012	Paydown		122,817	122,817	121,877	121,897	0	920	0	920	0	122,817	0	0	0	3,538	05/15/2037
36290V-6R-0	GNMA POOL NO 619280	5.500% 01/15/35		12/01/2012	Paydown		12,477	12,477	12,180	12,203	0	275	0	275	0	12,477	0	0	0	385	01/15/2035
36290V-VQ-4	GNMA POOL NO 619023	6.500% 07/15/34		12/01/2012	Paydown		458	458	479	478	0	(20)	0	(20)	0	458	0	0	0	16	07/15/2034
36290V-XL-3	GNMA POOL NO 619083	5.500% 09/15/34		12/01/2012	Paydown		36,351	36,351	35,484	35,523	0	828	0	828	0	36,351	0	0	0	1,424	09/15/2034
36290W-4P-4	GNMA 1 POOL NO 620130	5.500% 01/15/35		12/01/2012	Paydown		3,887	3,887	3,794	3,797	0	90	0	90	0	3,887	0	0	0	117	01/15/2035
36290X-P8-7	GNMA 1 POOL NO 620647	6.000% 07/15/33		12/01/2012	Paydown		54,625	54,625	55,472	55,455	0	(830)	0	(830)	0	54,625	0	0	0	2,341	07/15/2033
36290Y-2E-7	GNMA 1 POOL NO 621873	5.500% 02/15/34		12/01/2012	Paydown		482,557	482,557	471,059	471,403	0	11,154	0	11,154	0	482,557	0	0	0	11,126	02/15/2034
36290Y-F8-6	GNMA 1 POOL NO 621291	6.000% 10/15/33		12/01/2012	Paydown		42,770	42,770	43,433	43,422	0	(652)	0	(652)	0	42,770	0	0	0	1,441	10/15/2033
36290Y-Y4-4	GNMA 1 POOL NO 621831	6.000% 12/15/33		12/01/2012	Paydown		1,303	1,303	1,324	1,323	0	(20)	0	(20)	0	1,303	0	0	0	43	12/15/2033
36291A-CD-9	GNMA POOL NO 622068	6.000% 07/15/34		12/01/2012	Paydown		4,512	4,512	4,501	4,501	0	11	0	11	0	4,512	0	0	0	148	07/15/2034
36291A-H8-5	GNMA POOL NO 622255	5.500% 02/15/35		12/01/2012	Paydown		44,928	44,928	43,857	43,888	0	1,040	0	1,040	0	44,928	0	0	0	1,351	02/15/2035
36291A-UZ-0	GNMA POOL NO 622600	6.000% 11/15/33		12/01/2012	Paydown		54,405	54,405	55,247	55,226	0	(820)	0	(820)	0	54,405	0	0	0	1,376	11/15/2033
36291B-QX-8	GNMA POOL NO 623370	5.500% 01/15/34		12/01/2012	Paydown		23,919	23,919	23,349	23,371	0	548	0	548	0	23,919	0	0	0	764	01/15/2034
36291B-RH-2	GNMA POOL NO 623388	5.500% 02/15/34		12/01/2012	Paydown		83,050	83,050	81,071	81,151	0	1,900	0	1,900	0	83,050	0	0	0	2,448	02/15/2034
36291C-Q2-4	GNMA POOL NO 624273	5.500% 03/15/34		12/01/2012	Paydown		63,176	63,176	61,670	61,719	0	1,456	0	1,456	0	63,176	0	0	0	2,156	03/15/2034
36291C-UF-0	GNMA POOL NO 624382	5.500% 03/15/34		12/01/2012	Paydown		12,165	12,165	11,875	11,884	0	281	0	281	0	12,165	0	0	0	237	03/15/2034
36291D-6M-0	GNMA POOL NO 625576	5.500% 12/15/33		12/01/2012	Paydown		13,353	13,353	13,035	13,047	0	307	0	307	0	13,353	0	0	0	542	12/15/2033
36291E-BU-4	GNMA POOL NO 625651	5.500% 01/15/34		12/01/2012	Paydown		32,683	32,683	31,904	31,933	0	750	0	750	0	32,683	0	0	0	989	01/15/2034
36291F-H5-0	GNMA POOL NO 626752	5.500% 03/15/35		12/01/2012	Paydown		99,340	99,340	96,972	97,062	0	2,277	0	2,277	0	99,340	0	0	0	2,929	03/15/2035
36291F-M7-0	GNMA POOL NO 626882	5.500% 06/15/34		12/01/2012	Paydown		19,004	19,004	18,551	18,569	0	435	0	435	0	19,004	0	0	0	792	06/15/2034
36291F-TZ-1	GNMA POOL NO 627068	5.500% 03/15/34		12/01/2012	Paydown		23,770	23,770	23,203	23,220	0	550	0	550	0	23,770	0	0	0	681	03/15/2034
36291F-UR-7	GNMA POOL NO 627092	5.500% 02/15/34		12/01/2012	Paydown		81,973	81,973	80,020	80,090	0	1,883	0	1,883	0	81,973	0	0	0	3,011	02/15/2034
36291F-V5-4	GNMA POOL NO 627136	5.500% 03/15/34		12/01/2012	Paydown		37,824	37,824	36,923	36,950	0	874	0	874	0	37,824	0	0	0	1,016	03/15/2034
36291G-SJ-6	GNMA POOL NO 627921	6.000% 02/15/34		12/01/2012	Paydown		1,300	1,300	1,321	1,320	0	(20)	0	(20)	0	1,300	0	0	0	43	02/15/2034
36291G-UQ-7	GNMA POOL NO 627991	6.000% 03/15/34		12/01/2012	Paydown		22,633	22,633	22,984	22,979	0	(345)	0	(345)	0	22,633	0	0	0	716	03/15/2034
36291G-YM-2	GNMA POOL NO 628116	5.500% 05/15/34		12/01/2012	Paydown		38,426	38,426	37,511	37,547	0	880	0	880	0	38,426	0	0	0	312	05/15/2034
36291J-7E-4	GNMA POOL NO 630093	5.500% 06/15/34		12/01/2012	Paydown		21,373	21,373	20,864	20,878	0	495	0	495	0	21,373	0	0	0	245	06/15/2034
36291J-7J-3	GNMA POOL NO 630097	5.500% 06/15/34		12/01/2012	Paydown		20,855	20,855	20,358	20,373	0	482	0	482	0	20,855	0	0	0	658	06/15/2034
36291J-FP-0	GNMA POOL NO 629374	5.500% 03/15/34		12/01/2012	Paydown		61,583	61,583	60,115	60,169	0	1,413	0	1,413	0	61,583	0	0	0	1,889	03/15/2034
36291K-4N-4	GNMA POOL NO 630929	5.500% 05/15/34		12/01/2012	Paydown		33,141	33,141	32,351	32,387	0	754	0	754	0	33,141	0	0	0	1,327	05/15/2034
36291K-A3-1	GNMA POOL NO 630126	5.500% 06/15/34		12/01/2012	Paydown		20,567	20,567	20,077	20,094	0	473	0	473	0	20,567	0	0	0	414	06/15/2034
36291K-AF-4	GNMA POOL NO 630106	5.500% 06/15/34		12/01/2012	Paydown		55,102	55,102	53,789	53,844	0	1,258	0	1,258	0	55,102	0	0	0	1,828	06/15/2034
36291L-EN-1	GNMA POOL NO 631141	6.000% 09/15/34		12/01/2012	Paydown		643,492	643,492	644,296	644,213	0	(721)	0	(721)	0	643,492	0	0	0	23,335	09/15/2034
36291L-TQ-8	GNMA POOL NO 631559	5.500% 08/15/34		12/01/2012	Paydown		29,522	29,522	28,818	28,855	0	667	0	667	0	29,522	0	0	0	1,030	08/15/2034
36291L-VN-2	GNMA POOL NO 631621	5.500% 08/15/34		12/01/2012	Paydown		30,673	30,673	29,942	29,969	0	704	0	704	0	30,673	0	0	0	1,038	08/15/2034
36291L-Z6-5	GNMA POOL NO 631765	5.500% 10/15/34		12/01/2012	Paydown		36,962	36,962	36,081	36,109	0	853	0	853	0	36,962	0	0	0	1,435	10/15/2034
36291M-ST-1	GNMA POOL NO 632430	6.000% 08/15/34		12/01/2012	Paydown		37,509	37,509	39,021	38,924	0	(1,415)	0	(1,415)	0	37,509	0	0	0	1,933	08/15/2034
36291N-2C-4	GNMA POOL NO 633571	6.000% 08/15/34		12/01/2012	Paydown		55,504	55,504	55,374	55,374	0	130	0	130	0	55,504	0	0	0	1,885	08/15/2034
36291N-M7-3	GNMA POOL NO 633182	5.500% 06/15/34		12/01/2012	Paydown		26,790	26,790	26,152	26,176	0	614	0	614	0	26,790	0	0	0	753	06/15/2034
36291N-PZ-8	GNMA POOL NO 633240	5.500% 09/15/34		12/01/2012	Paydown		117,997	117,997	115,186	115,312	0	2,685	0	2,685	0	117,997	0	0	0	3,231	09/15/2034
36291N-UN-9	GNMA POOL NO 633389	6.000% 01/15/36		12/01/2012	Paydown		2,871	2,871	2,864	2,864	0	7	0	7	0	2,871	0	0	0	96	01/15/2036
36291P-CY-0	GNMA POOL NO 633787	5.500% 10/15/34		12/01/2012	Paydown		24,964	24,964	24,369	24,387	0	577	0	577	0	24,964	0	0	0	1,269	10/15/2034
36291P-XA-9	GNMA POOL NO 634373	5.500% 09/15/34		12/01/2012	Paydown		40,444	40,444	39,481	39,521	0	924	0	924	0	40,444	0	0	0	832	09/15/2034
36291Q-EW-0	GNMA POOL NO 634749	6.000% 08/15/34		12/01/2012	Paydown		20,349	20,349	21,169	21,105	0	(756)	0	(756)	0	20,349	0	0	0	663	08/15/2034
36291R-3M-2	GNMA POOL NO 636304	5.500% 04/15/35		12/01/2012	Paydown		54,861	54,861	53,553	53,591	0	1,270	0	1,270	0	54,861	0	0	0	1,320	04/15/2035
36291R-LR-1	GNMA POOL NO 635836	5.500% 10/15/34		12/01/2012	Paydown		136,743	136,743	133,485	133,616	0	3,127	0	3,127	0	136,743	0	0	0	4,437	10/15/2034
36291R-NV-0	GNMA POOL NO 635904	6.000% 11/15/34		12/01/2012	Paydown		393,086	393,086	408,932	407,976	0	(14,890)	0	(14,890)	0	393,086	0	0	0	9,644	11/15/2034
36291R-PW-6	GNMA POOL NO 635937	6.500% 11/15/34		12/01/2012	Paydown		532	532	556	555	0	(23)	0	(23)	0	532	0	0	0	19	11/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36291R-X7-2	GNMA POOL NO 636202 5.500% 02/15/35		12/01/2012	Paydown		4,137	4,137	4,039	4,042	0	96	0	96	0	4,137	0	0	0	124	02/15/2035
36291S-ZU-7	GNMA POOL NO 637155 6.500% 04/15/35		09/01/2012	Paydown		6,937	6,937	7,249	7,236	0	(298)	0	(298)	0	6,937	0	0	0	278	04/15/2035
36291T-AC-2	GNMA POOL NO 637303 5.500% 11/15/34		12/01/2012	Paydown		36,441	36,441	35,572	35,608	0	833	0	833	0	36,441	0	0	0	1,704	11/15/2034
36291T-YZ-5	GNMA POOL NO 638028 6.500% 07/15/35		12/01/2012	Paydown		101	101	105	105	0	(4)	0	(4)	0	101	0	0	0	4	07/15/2035
36291V-J8-7	GNMA POOL NO 639387 6.000% 05/15/35		12/01/2012	Paydown		76,293	76,293	75,708	75,721	0	571	0	571	0	76,293	0	0	0	2,680	05/15/2035
36291W-E2-3	GNMA POOL NO 640153 5.500% 02/15/35		12/01/2012	Paydown		48,917	48,917	47,752	47,802	0	1,115	0	1,115	0	48,917	0	0	0	2,211	02/15/2035
36291W-GW-5	GNMA POOL NO 640213 5.500% 03/15/35		12/01/2012	Paydown		18,466	18,466	18,026	18,040	0	426	0	426	0	18,466	0	0	0	584	03/15/2035
36291X-B8-1	GNMA POOL NO 640963 6.500% 05/15/35		12/01/2012	Paydown		10,145	10,145	10,601	10,582	0	(437)	0	(437)	0	10,145	0	0	0	537	05/15/2035
36291X-BE-8	GNMA POOL NO 640937 6.500% 05/15/35		12/01/2012	Paydown		99	99	103	103	0	(4)	0	(4)	0	99	0	0	0	4	05/15/2035
36291Y-3Y-1	GNMA POOL NO 642615 5.500% 03/15/36		12/01/2012	Paydown		1,779	1,779	1,736	1,738	0	41	0	41	0	1,779	0	0	0	53	03/15/2036
36292B-DU-7	GNMA POOL NO 643715 6.000% 08/15/35		12/01/2012	Paydown		4,065	4,065	4,056	4,056	0	10	0	10	0	4,065	0	0	0	107	08/15/2035
36292F-K7-1	GNMA POOL NO 647518 6.000% 01/15/36		12/01/2012	Paydown		10,680	10,680	10,655	10,655	0	25	0	25	0	10,680	0	0	0	351	01/15/2036
36292F-K8-9	GNMA POOL NO 647519 6.000% 01/15/36		12/01/2012	Paydown		10,250	10,250	10,226	10,226	0	24	0	24	0	10,250	0	0	0	336	01/15/2036
36292F-PQ-4	GNMA POOL NO 647631 6.000% 12/15/36		12/01/2012	Paydown		222,057	222,057	221,536	221,536	0	521	0	521	0	222,057	0	0	0	11,772	12/15/2036
36292F-PR-2	GNMA POOL NO 647632 6.000% 12/15/36		12/01/2012	Paydown		126,074	126,074	125,779	125,779	0	296	0	296	0	126,074	0	0	0	6,485	12/15/2036
36292G-TE-5	GNMA POOL NO 648649 5.500% 01/15/36		12/01/2012	Paydown		321	321	313	313	0	8	0	8	0	321	0	0	0	9	01/15/2036
36292H-LX-9	GNMA POOL NO 649342 5.500% 01/15/36		12/01/2012	Paydown		83	83	81	81	0	2	0	2	0	83	0	0	0	2	01/15/2036
36292H-MS-9	GNMA POOL NO 649369 5.500% 01/15/36		12/01/2012	Paydown		2,563	2,563	2,501	2,503	0	60	0	60	0	2,563	0	0	0	77	01/15/2036
36292J-D4-8	GNMA POOL NO 650023 5.500% 02/15/36		12/01/2012	Paydown		185,664	185,664	181,196	181,385	0	4,278	0	4,278	0	185,664	0	0	0	2,653	02/15/2036
36292J-JD-2	GNMA POOL NO 650160 5.500% 04/15/36		12/01/2012	Paydown		59,138	59,138	57,715	57,764	0	1,374	0	1,374	0	59,138	0	0	0	1,972	04/15/2036
36292K-6L-5	GNMA POOL NO 651675 5.500% 01/15/36		12/01/2012	Paydown		661,364	661,364	644,956	645,481	0	15,883	0	15,883	0	661,364	0	0	0	18,504	01/15/2036
36292K-6M-3	GNMA POOL NO 651676 6.000% 01/15/36		12/01/2012	Paydown		5,679	5,679	5,666	5,666	0	13	0	13	0	5,679	0	0	0	192	01/15/2036
36292K-MY-9	GNMA POOL NO 651175 5.500% 01/15/36		12/01/2012	Paydown		254,272	254,272	248,153	248,403	0	5,869	0	5,869	0	254,272	0	0	0	7,181	01/15/2036
36292K-P6-7	GNMA POOL NO 651245 5.500% 02/15/36		12/01/2012	Paydown		125,932	125,932	122,902	123,013	0	2,919	0	2,919	0	125,932	0	0	0	2,114	02/15/2036
36292K-P7-5	GNMA POOL NO 651246 5.500% 02/15/36		12/01/2012	Paydown		55,389	55,389	54,057	54,103	0	1,287	0	1,287	0	55,389	0	0	0	1,507	02/15/2036
36292K-PV-2	GNMA POOL NO 651236 6.000% 02/15/36		05/01/2012	Paydown		2,293	2,293	2,288	2,288	0	5	0	5	0	2,293	0	0	0	41	02/15/2036
36292L-AC-8	GNMA POOL NO 651703 5.500% 02/15/36		12/01/2012	Paydown		132,376	132,376	129,222	129,358	0	3,019	0	3,019	0	132,376	0	0	0	3,005	02/15/2036
36292L-AL-8	GNMA POOL NO 651711 5.500% 02/15/36		12/01/2012	Paydown		64,253	64,253	62,722	62,789	0	1,464	0	1,464	0	64,253	0	0	0	1,830	02/15/2036
36292L-BN-3	GNMA POOL NO 651745 5.500% 03/15/36		12/01/2012	Paydown		44,130	44,130	43,068	43,126	0	1,004	0	1,004	0	44,130	0	0	0	1,634	03/15/2036
36292L-BZ-6	GNMA POOL NO 651756 5.500% 03/15/36		12/01/2012	Paydown		113,269	113,269	110,543	110,638	0	2,631	0	2,631	0	113,269	0	0	0	3,913	03/15/2036
36292L-CH-5	GNMA POOL NO 651772 5.500% 04/15/36		12/01/2012	Paydown		206,456	206,456	201,488	201,699	0	4,756	0	4,756	0	206,456	0	0	0	5,616	04/15/2036
36292L-DN-1	GNMA POOL NO 651809 6.000% 05/15/36		12/01/2012	Paydown		28,212	28,212	27,996	28,001	0	211	0	211	0	28,212	0	0	0	724	05/15/2036
36292N-HV-5	GNMA POOL NO 653744 5.500% 03/15/36		12/01/2012	Paydown		67,531	67,531	65,906	65,975	0	1,557	0	1,557	0	67,531	0	0	0	1,405	03/15/2036
36292N-KS-8	GNMA POOL NO 653805 5.500% 04/15/36		12/01/2012	Paydown		23,788	23,788	23,215	23,236	0	552	0	552	0	23,788	0	0	0	934	04/15/2036
36292N-KU-3	GNMA POOL NO 653807 5.500% 04/15/36		12/01/2012	Paydown		29,698	29,698	28,983	29,013	0	685	0	685	0	29,698	0	0	0	1,064	04/15/2036
36294N-S4-1	GNMA POOL NO 654939 6.000% 08/15/36		12/01/2012	Paydown		20,321	20,321	20,277	20,277	0	44	0	44	0	20,321	0	0	0	708	08/15/2036
36294P-DQ-3	GNMA POOL NO 655411 6.000% 06/15/36		12/01/2012	Paydown		9,170	9,170	9,150	9,150	0	20	0	20	0	9,170	0	0	0	58	06/15/2036
36294X-AH-9	GNMA POOL NO 662508 6.000% 07/15/37		12/01/2012	Paydown		20,413	20,413	20,366	20,366	0	48	0	48	0	20,413	0	0	0	607	07/15/2037
362950-BH-2	GNMA POOL NO 676940 5.000% 04/15/38		12/01/2012	Paydown		5,071,018	5,071,018	5,002,084	5,003,458	0	67,560	0	67,560	0	5,071,018	0	0	0	142,226	04/15/2038
83162C-HX-4	SMALL BUSINESS ADMINISTRATION SERIES 19		12/01/2012	Paydown		16,761	16,761	16,134	16,757	0	4	0	4	0	16,761	0	0	0	807	12/01/2017
912803-AX-1	United States Treasury STRIP		01/19/2012	Various		41,344,362	50,000,000	41,409,000	41,442,673	0	37,837	0	37,837	0	41,480,509	0	(136,147)	(136,147)	0	08/15/2021
912803-DC-4	United States Treasury STRIP		05/01/2012	Various		49,328,042	114,600,000	37,913,118	42,149,902	0	466,792	0	466,792	0	42,616,694	0	6,711,348	6,711,348	0	02/15/2038
912803-DH-3	United States Treasury STRIP		04/26/2012	Citigroup Capital Markets Inc		61,235,000	150,000,000	42,052,000	46,413,260	0	635,644	0	635,644	0	47,048,903	0	14,186,097	14,186,097	0	08/15/2039
912810-ET-1	UNITED STATES TREASURY BOND		01/13/2012	Credit Suisse First Boston Cor		1,938,797	1,200,000	1,401,563	1,334,392	0	(251)	0	(251)	0	1,334,141	0	604,656	604,656	38,539	02/15/2025
912810-EV-6	UNITED STATES TREASURY BOND		05/03/2012	Goldman Sachs & Co		52,049,297	34,250,000	52,765,068	52,730,577	0	(395,585)	0	(395,585)	0	52,334,992	0	(285,695)	(285,695)	1,688,389	08/15/2025
912810-EW-4	UNITED STATES TREASURY BOND		05/29/2012	Various		145,973,533	99,735,000	143,422,149	143,306,885	0	(1,047,324)	0	(1,047,324)	0	142,259,560	0	3,713,973	3,713,973	4,652,299	02/15/2026
912810-QL-5	UNITED STATES TREASURY TREASURY		03/28/2012	Various		136,881,129	116,075,000	147,173,344	147,144,387	0	(156,407)	0	(156,407)	0	146,987,980	0	(10,106,851)	(10,106,851)	1,746,718	11/15/2040
912810-QQ-4	UNITED STATES TREASURY TREASURY		04/26/2012	Various		161,098,438	130,000,000	163,022,975	162,950,403	0	(208,894)	0	(208,894)	0	162,741,509	0	(1,643,072)	(1,643,072)	2,451,923	05/15/2041
912810-QS-0	UNITED STATES TREASURY TREASURY		02/21/2012	Various		15,188,513	13,520,000	15,402,354	15,400,308	0	(3,500)	0	(3,500)	0	15,396,808	0	(208,295)	(208,295)	241,794	08/15/2041
912828-KJ-8	UNITED STATES TREASURY TREASURY		03/14/2012	Citigroup Capital Markets Inc		1,839,085	1,790,000	1,782,843	1,786,668	0	305	0	305	0	1,786,973	0	52,112	52,112	14,293	03/31/2014
912828-KN-9	UNITED STATES TREASURY TREASURY		03/13/2012	Merrill Lynch,Pierce,Fenner &		10,783,094	10,450,000	10,320,066	10,387,232	0	5,289	0	5,289	0	10,392,521	0	390,573	390,573	72,669	04/30/2014
912828-LS-7	UNITED STATES TREASURY TREASURY		03/14/2012	Credit Suisse First Boston Cor		1,074,608	1,025,000	1,025,000	1,025,000	0	0	0	0	0	1,025,000	0	49,608	49,608	9,095	10/31/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-LU-2	UNITED STATES TREASURY TREASURY		03/13/2012	Citigroup Capital Markets Inc		3,816,373	3,465,000	3,838,570	3,833,637	0	(14,999)	0	(14,999)	0	3,818,638	0	(2,265)	(2,265)	40,159	10/31/2016
912828-MR-8	UNITED STATES TREASURY TREASURY		03/14/2012	Credit Suisse First Boston Cor		631,500	600,000	637,219	636,464	0	(2,323)	0	(2,323)	0	634,141	0	(2,641)	(2,641)	7,706	02/28/2015
912828-MV-9	UNITED STATES TREASURY TREASURY		03/14/2012	Merrill Lynch,Pierce,Fenner &		320,541	290,000	288,686	288,977	0	42	0	42	0	289,020	0	31,521	31,521	4,300	03/31/2017
912828-RC-6	UNITED STATES TREASURY TREASURY		02/13/2012	Credit Suisse First Boston Cor		214,651	210,000	210,758	210,749	0	(6)	0	(6)	0	210,743	0	3,908	3,908	2,219	08/15/2021
912828-RD-4	UNITED STATES TREASURY TREASURY		03/13/2012	Barclays Capital Inc		1,995,000	2,000,000	1,997,188	1,997,642	0	284	0	284	0	1,997,926	0	(2,926)	(2,926)	1,345	08/31/2013
912828-RF-9	UNITED STATES TREASURY TREASURY		03/14/2012	Merrill Lynch,Pierce,Fenner &		260,376	260,000	262,001	261,881	0	(80)	0	(80)	0	261,801	0	(1,425)	(1,425)	1,406	08/31/2016
912828-RH-5	UNITED STATES TREASURY TREASURY		03/14/2012	Barclays Capital Inc		3,022,240	3,050,000	3,041,898	3,041,972	0	242	0	242	0	3,042,213	0	(19,973)	(19,973)	19,135	09/30/2018
912828-RR-3	UNITED STATES TREASURY TREASURY		04/11/2012	Various		83,855,666	83,360,000	84,447,544	84,443,820	0	(3,899)	0	(3,899)	0	84,439,921	0	(584,255)	(584,255)	280,479	11/15/2021
912828-RS-1	UNITED STATES TREASURY TREASURY		01/03/2012	Goldman Sachs & Co		1,080,090	1,080,000	1,079,325	1,079,354	0	3	0	3	0	1,079,357	0	733	733	258	11/30/2013
912828-RV-4	UNITED STATES TREASURY TREASURY		01/17/2012	Credit Suisse First Boston Cor		204,303	205,000	204,103	204,103	0	12	0	12	0	204,116	0	188	188	48	12/15/2014
912828-RW-2	UNITED STATES TREASURY TREASURY		01/30/2012	UBS AG		743,865	745,000	743,138	743,138	0	72	0	72	0	743,209	0	656	656	79	12/31/2013
912828-RX-0	UNITED STATES TREASURY TREASURY		01/30/2012	Various		30,683,990	30,595,000	30,595,000	30,595,000	0	0	0	0	0	30,595,000	0	88,990	88,990	16,717	12/31/2016
912833-5B-2	UNITED STATES TREASURY STRIP		04/26/2012	Barclays Capital Inc		45,857,000	100,000,000	34,688,500	36,616,339	0	494,716	0	494,716	0	37,111,056	0	8,745,944	8,745,944	0	02/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP		06/26/2012	Goldman Sachs & Co		25,058,500	50,000,000	16,100,250	17,122,123	0	360,350	0	360,350	0	17,482,473	0	7,576,027	7,576,027	0	02/15/2037
912833-KZ-2	UNITED STATES TREASURY STRIP		07/12/2012	Citigroup Capital Markets Inc		27,314,100	30,000,000	20,867,100	22,976,245	0	393,744	0	393,744	0	23,369,990	0	3,944,110	3,944,110	0	05/15/2020
912833-LB-4	UNITED STATES TREASURY STRIP		07/12/2012	Cantor Fitzgerald & Co. Inc.		7,997,349	8,910,000	4,642,466	5,838,455	0	150,257	0	150,257	0	5,988,712	0	2,008,637	2,008,637	0	11/15/2020
912833-LD-0	UNITED STATES TREASURY STRIP		11/29/2012	Morgan Stanley & Co, Inc		80,456,064	90,800,000	72,783,464	73,111,387	0	1,561,137	0	1,561,137	0	74,672,523	0	5,783,541	5,783,541	0	05/15/2021
912833-LF-5	UNITED STATES TREASURY STRIP		07/06/2012	Citigroup Capital Markets Inc		43,158,000	50,000,000	34,158,000	35,463,364	0	650,321	0	650,321	0	36,113,685	0	7,044,315	7,044,315	0	11/15/2021
912834-AE-8	UNITED STATES TREASURY STRIP		06/26/2012	Goldman Sachs & Co		11,999,750	25,000,000	10,378,000	10,423,044	0	170,420	0	170,420	0	10,593,465	0	1,406,285	1,406,285	0	05/15/2038
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		12/01/2012	Paydown		115,871	115,871	79,879	95,065	0	20,807	0	20,807	0	115,871	0	0	0	4,717	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2012	Paydown		12,206	12,206	11,716	11,925	0	281	0	281	0	12,206	0	0	0	496	10/01/2023
999070-AA-3	FHA REILLY PROJ 7.430% 07/01/22		08/01/2012	Paydown		297,229	297,229	259,426	279,026	0	18,202	0	18,202	0	297,229	0	0	0	14,443	07/01/2022
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		12/01/2012	Paydown		115,822	115,822	103,730	109,709	0	6,113	0	6,113	0	115,822	0	0	0	4,700	10/01/2022
999070-AC-9	FHA REILLY PROJ POOL 48 120102 PUT		12/01/2012	Paydown		40,605	40,605	37,812	38,828	0	1,776	0	1,776	0	40,605	0	0	0	1,652	07/01/2023
999070-AD-7	FHA REILLY PROJ POOL 61		09/01/2012	Paydown		1,277,586	1,277,586	1,078,894	1,182,691	0	94,894	0	94,894	0	1,277,586	0	0	0	75,912	05/01/2022
999070-AF-2	FHA REILLY PROJ POOL 64		12/01/2012	Paydown		10,368	10,368	9,923	10,074	0	294	0	294	0	10,368	0	0	0	422	01/01/2024
999070-AJ-4	FHA REILLY PROJ POOL 87 SEC 236		12/01/2012	Paydown		224,852	224,852	193,466	217,294	0	7,558	0	7,558	0	224,852	0	0	0	8,491	12/01/2015
999070-AL-9	FHA BANCO PROJ POOL 5 100199 PUT		12/01/2012	Paydown		52,105	52,105	38,942	41,815	0	10,290	0	10,290	0	52,105	0	0	0	1,722	02/01/2021
999070-AP-0	FHA GMAC PROJ POOL 56 70101 PUT		12/01/2012	Paydown		119,644	119,644	99,917	109,920	0	9,724	0	9,724	0	119,644	0	0	0	6,147	11/01/2022
999070-AS-4	FHA FEDERAL HSG ADMIN BANCO PROJ P		12/01/2012	Paydown		32,017	32,017	31,331	31,471	0	547	0	547	0	32,017	0	0	0	1,748	05/01/2021
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2012	Paydown		256,285	256,285	219,907	239,010	0	17,275	0	17,275	0	256,285	0	0	0	14,230	03/01/2022
999070-AV-7	FHA FEDERAL HSG ADMIN HUNTOON PAIG		09/01/2012	Paydown		19,368	19,368	17,351	18,400	0	968	0	968	0	19,368	0	0	0	1,050	09/01/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2012	Paydown		6,024	6,024	5,134	5,568	0	456	0	456	0	6,024	0	0	0	246	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ		12/01/2012	Paydown		37,403	37,403	34,182	35,215	0	2,189	0	2,189	0	37,403	0	0	0	1,522	09/01/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2012	Paydown		50,425	50,425	32,283	39,951	0	10,473	0	10,473	0	50,425	0	0	0	2,052	12/01/2023
999070-BB-0	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2012	Paydown		72,460	72,460	63,244	67,814	0	4,647	0	4,647	0	72,460	0	0	0	2,950	05/01/2023
999070-BC-8	FHA FEDERAL HSG ADMIN CITICORP PRO		01/01/2012	Paydown		2,847,092	2,847,092	2,031,164	2,390,101	0	456,991	0	456,991	0	2,847,092	0	0	0	17,628	04/01/2024
999070-BF-1	FHA FEDERAL HSG ADMIN PROJ POOL		12/01/2012	Paydown		414,959	414,959	366,890	390,390	0	24,569	0	24,569	0	414,959	0	0	0	25,658	01/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		12/01/2012	Paydown		35,523	35,523	29,205	32,163	0	3,360	0	3,360	0	35,523	0	0	0	1,446	01/01/2024
0599999. Subtotal - Bonds - U.S. Governments						1,150,777,749	1,303,483,292	1,080,706,743	1,097,603,039	0	3,438,702	0	3,438,702	0	1,101,041,713	0	49,736,036	49,736,036	13,550,382	XXX
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	02/07/2012	Merrill Lynch Bonds Canada		90,782	70,359	81,222	76,353	0	(18)	0	(18)	4,797	78,131	(3,001)	12,651	9,650	540	06/01/2041
448814-CF-8	HYDRO-QUEBEC GOVT FOREIGN	A	02/01/2012	Various		30,310,000	30,310,000	36,623,779	30,371,070	0	(61,070)	0	(61,070)	0	30,310,000	0	0	0	1,780,713	02/01/2012
683234-8E-1	ONTARIO (PROVINCE OF) GOVT FOREIGN		11/19/2012	Maturity		40,000,000	40,000,000	39,926,800	39,977,682	0	22,318	0	22,318	0	40,000,000	0	0	0	750,000	11/19/2012
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN		02/07/2012	Casgrain		60,941	50,256	49,146	51,356	0	(5)	0	(5)	(2,257)	52,559	3,464	8,382	11,846	442	06/02/2041
683234-VR-6	ONTARIO (PROVINCE OF) CORP FOREIGN		02/07/2012	National Bank Financial		133,649	100,513	85,778	104,171	0	(14)	0	(14)	(18,708)	106,604	21,154	27,045	48,199	1,064	06/02/2035
683234-YD-4	ONTARIO (PROVINCE OF) CORP FOREIGN		02/07/2012	Casgrain		108,192	90,461	102,632	96,104	0	(22)	0	(22)	6,456	98,343	(4,195)	9,849	5,654	804	06/02/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
066716-AF-8	BANQUE CENT DE TUNISIE GOVT FOREIGN	F	04/25/2012	Various		15,790,000	15,790,000	15,984,469	15,793,979	0	(3,979)	0	(3,979)	0	15,790,000	0	0	0	582,256	04/25/2012
168863-AP-3	CHILE REPUBLIC OF NT GOVT FOREIGN	F	01/11/2012	Maturity		500,000	500,000	549,780	500,200	0	(200)	0	(200)	0	500,000	0	0	0	17,813	01/11/2012
195325-AY-1	REPUBLIC OF COLOMBIA GOVT FOREIGN	F	01/23/2012	Various		1,900,000	1,900,000	1,834,697	1,898,757	0	1,243	0	1,243	0	1,900,000	0	0	0	95,000	01/23/2012
221597-AH-0	COSTA RICA BD GOVT FOREIGN	F	02/01/2012	Maturity		500,000	500,000	515,000	500,090	0	(90)	0	(90)	0	500,000	0	0	0	20,275	02/01/2012
40963L-AA-2	HANA BANK (LT) - GTD GOVT FOREIGN	F	04/09/2012	Various		3,500,000	3,500,000	3,484,425	3,497,522	0	2,478	0	2,478	0	3,500,000	0	0	0	113,750	04/09/2012
698299-AQ-7	Republic of Panama GOVT FOREIGN		07/23/2012	Maturity		750,000	750,000	817,500	756,084	0	(6,084)	0	(6,084)	0	750,000	0	0	0	70,313	07/23/2012
715638-AL-6	REPUBLIC OF PERU GOVT FOREIGN		02/21/2012	Various		5,900,000	5,900,000	5,906,510	5,897,407	0	2,593	0	2,593	0	5,900,000	0	0	0	269,188	02/21/2012
718286-AU-1	REPUBLIC OF PHILIPPINES NOTES		11/27/2012	Tender (Corp Action)		4,830,195	4,422,000	4,758,885	4,543,608	0	(52,458)	0	(52,458)	0	4,491,150	0	339,045	339,045	498,581	01/15/2014
718286-AW-7	REPUBLIC OF PHILIPPINES GOVT FOREIGN		11/27/2012	Tender (Corp Action)		1,310,540	1,100,000	1,093,625	1,097,182	0	652	0	652	0	1,097,834	0	212,706	212,706	116,608	03/17/2015
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		09/30/2012	Various		1,196,578	1,196,578	805,258	929,538	0	267,040	0	267,040	0	1,196,578	0	0	0	67,307	03/31/2030
836205-AG-9	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		04/25/2012	Various		4,760,000	4,760,000	5,273,258	4,785,979	0	(25,979)	0	(25,979)	0	4,760,000	0	0	0	175,525	04/25/2012
900123-AN-0	REPUBLIC OF TURKEY GOVT FOREIGN		01/23/2012	Various		1,600,000	1,600,000	1,770,183	1,601,385	0	(1,385)	0	(1,385)	0	1,600,000	0	0	0	92,000	01/23/2012
D20658-A3-0	BUNDESOBLIGATION GOVT FOREIGN		11/30/2012	HSBC Securities (USA) Inc		863,531	648,925	650,748	588,430	0	1,331	0	1,331	66,924	589,465	(67,219)	274,066	206,847	49,647	01/04/2037
D20658-D5-2	BUNDESOBLIGATION GOVT FOREIGN		03/08/2012	HSBC Securities (USA) Inc		1,437,023	1,312,050	1,404,648	1,266,332	0	1,967	0	1,967	167,827	1,281,598	(154,529)	155,425	896	29,476	07/04/2015
D20658-UR-5	BUNDESOBLIGATION 4.750% 07/04/34		11/30/2012	Various		410,976	284,942	321,611	288,504	0	(70)	0	(70)	32,813	287,773	(33,474)	123,203	89,729	18,256	07/04/2034
D20658-Y3-4	BUNDESOBLIGATION GOVT FOREIGN		06/19/2012	HSBC Securities (USA) Inc		925,006	805,088	960,788	875,425	0	(4,435)	0	(4,435)	79,943	844,345	(106,588)	80,661	(25,927)	45,005	01/04/2017
D20659-CX-0	BUNDESOBLIGATION GOVT FOREIGN		05/04/2012	Citigroup Capital Markets Inc		1,011,187	979,861	1,142,213	966,945	0	123	0	123	182,315	979,687	(169,696)	31,500	(138,196)	36,891	04/12/2013
D20659-F3-3	BUNDESOBLIGATION GOVT FOREIGN		06/19/2012	HSBC Securities (USA) Inc		146,773	125,795	153,348	146,956	0	(807)	0	(807)	6,203	141,650	(10,703)	5,123	(5,580)	4,694	07/04/2021
D20659-JX-3	BUNDESOBLIGATION GOVT FOREIGN		06/21/2012	Various		1,528,352	1,273,403	1,553,590	1,317,231	0	(557)	0	(557)	239,876	1,284,857	(271,693)	243,494	(28,199)	52,785	07/04/2018
D20659-T2-0	BUNDESOBLIGATION GOVT FOREIGN		11/27/2012	Various		1,342,780	1,309,370	1,381,772	1,319,527	0	(843)	0	(843)	61,704	1,330,074	(50,313)	12,705	(37,608)	7,073	10/14/2016
E24162-BG-8	BPE FINANCIACIONES SA GOVT FOREIGN		01/31/2012	BNP PARIBAS (Lond. Branch)		132,124	131,140	142,512	128,444	0	108	0	108	14,485	129,848	(13,189)	2,275	(10,914)	4,806	04/19/2013
F40404-GJ-2	GOVT OF FRANCE BONDS 8.500% 04/25/23		11/27/2012	Royal Bank of Scotland		412,129	259,300	415,375	348,025	0	(6,364)	0	(6,364)	46,124	341,958	(45,828)	70,171	24,343	35,637	04/25/2023
F4040S-SJ-6	FRANCE O.A.T. GOVT BOND GOVT FOREIGN		06/19/2012	SG Americas securities LLC		65,464	56,608	68,345	60,305	0	(193)	0	(193)	6,524	58,266	(8,370)	7,198	(1,172)	1,864	10/25/2016
G92450-12-4	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		03/08/2012	HSBC Securities (USA) Inc		392,626	377,412	448,161	373,053	0	7	0	7	74,810	377,488	(70,383)	15,139	(55,244)	8,625	03/07/2013
G92450-GQ-5	UNITED KINGDOM GOVERNMENT UK TREASURY		10/09/2012	Various		231,253	185,289	204,507	171,062	0	207	0	207	34,304	177,527	(28,046)	53,726	25,680	6,415	06/07/2032
J26161-FS-3	JAPAN GOVERNMENT GOVT FOREIGN		02/10/2012	Royal Bank of Scotland		1,249,364	1,163,422	894,217	1,195,390	0	(391)	0	(391)	(308,586)	1,189,087	302,674	60,278	362,952	8,074	03/20/2018
J26161-HC-6	JAPAN GOVERNMENT GOVT FOREIGN		02/10/2012	MIZUHO INT'L PLC		1,782,613	1,658,152	1,191,732	1,694,340	0	(375)	0	(375)	(512,074)	1,685,587	503,696	97,026	600,722	4,479	06/20/2018
P58931-AF-6	JAMAICA GOVT OF CORP FOREIGN		07/27/2012	Maturity		470,060	470,060	472,694	501,434	0	(7,034)	19,292	(26,326)	(2,414)	468,865	(3,828)	1,195	(2,633)	51,707	07/27/2012
T60259-7W-1	REPUBLIC OF ITALY GOVT FOREIGN		01/17/2012	HSBC Securities (USA) Inc		136,761	145,734	165,211	147,498	0	21	0	21	19,048	144,000	(22,567)	(7,239)	(29,806)	2,725	02/01/2017
X66501-AT-8	GOVT OF POLAND GOVT FOREIGN		10/29/2012	Various		8,390,000	8,390,000	5,505,002	6,806,878	0	115,485	0	115,485	0	6,922,363	0	1,467,637	1,467,637	335,600	10/27/2024
X66501-AV-3	GOVT OF POLAND GOVT FOREIGN		10/29/2012	Various		8,485,000	8,485,000	6,023,769	6,887,422	0	78,364	0	78,364	0	6,965,786	0	1,519,214	1,519,214	403,038	10/27/2024
X6650P-KW-7	POLAND GOVERNMENT BOND GOVT FOREIGN		06/20/2012	Maturity		1,260,081	1,260,081	1,230,402	1,296,634	0	2,939	0	2,939	(59,187)	1,260,081	19,694	0	19,694	6,300	06/20/2012
Y2393S-PS-5	EXPORT IMPORT BK KOREA GOVT FOREIGN		05/24/2012	Maturity		196,017	196,017	203,266	193,117	0	(336)	0	(336)	9,574	196,017	(6,338)	0	(6,338)	1,535	05/24/2012
1099999. Subtotal - Bonds - All Other Governments						144,109,997	142,057,816	144,196,858	139,051,419	0	324,167	19,292	304,875	150,501	139,287,521	(219,278)	4,822,475	4,603,197	5,766,811	XXX
93974C-RF-9	WASHINGTON ST CORPORATE MUNI		12/12/2012	Mitsubishi UFJ SEC (USA) Inc		2,386,520	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	386,520	386,520	139,409	08/01/2033
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,386,520	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	386,520	386,520	139,409	XXX
186103-AC-1	Cleveland Cuyahoga County Port Senior No		12/01/2012	Various		761,909	761,909	761,909	761,909	0	0	0	0	0	761,909	0	0	0	30,243	03/01/2016
186103-AD-9	Cleveland Cuyahoga County Port Senior No		12/01/2012	Various		269,621	269,621	269,621	269,621	0	0	0	0	0	269,621	0	0	0	11,066	03/01/2016
186103-AE-7	Cleveland Cuyahoga County Port Senior No		12/01/2012	Various		96,973	96,973	96,973	96,973	0	0	0	0	0	96,973	0	0	0	3,777	03/01/2016
31280M-6G-7	FHLMC GOLD POOL NO E67171		04/01/2012	Paydown		171	171	175	171	0	0	0	0	0	171	0	0	0	3	07/01/2012
31280N-DK-8	FHLMC GOLD POOL NO E67306		07/01/2012	Paydown		177	177	181	177	0	0	0	0	0	177	0	0	0	4	08/01/2012
31282Y-DS-5	FREDDIEMAC STRIP FHSTR_232		12/01/2012	Paydown		0	0	701,049	588,114	0	(588,114)	0	(588,114)	0	0	0	0	0	83,307	08/01/2035
31283G-6D-4	FHLMC GOLD POOL NO G00868		12/01/2012	Paydown		143,586	143,586	148,028	147,633	0	(4,047)	0	(4,047)	0	143,586	0	0	0	4,990	02/01/2028
31283G-6L-6	FHLMC GOLD POOL NO G00875		12/01/2012	Paydown		586,825	586,825	599,020	597,817	0	(10,992)	0	(10,992)	0	586,825	0	0	0	22,041	11/01/2027
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2012	Paydown		158	158	163	162	0	(4)	0	(4)	0	158	0	0	0	6	02/01/2023
31283G-EQ-6	FHLMC GOLD POOL NO G00143		12/01/2012	Paydown		402	402	415	414	0	(12)	0	(12)	0	402	0	0	0	16	06/01/2023
31283G-GE-1	FHLMC GOLD POOL NO G00197		12/01/2012	Paydown		16,711	16,711	17,362	17,256	0	(545)	0	(545)	0	16,711	0	0	0	634	02/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31283G-JR-9	FHLMC GOLD POOL NO G00272		12/01/2012	Paydown		43,978	43,978	43,198	43,281	0	697	0	697	0	43,978	0	0	0	1,778	10/01/2024
31283G-K2-2	FHLMC GOLD POOL NO G00313		12/01/2012	Paydown		3,585	3,585	3,683	3,671	0	(86)	0	(86)	0	3,585	0	0	0	126	02/01/2025
31283G-KS-5	FHLMC GOLD POOL NO G00305		12/01/2012	Paydown		1,404	1,404	1,344	1,348	0	56	0	56	0	1,404	0	0	0	70	12/01/2024
31283G-LZ-8	FHLMC GOLD POOL NO G00344		12/01/2012	Paydown		14,183	14,183	13,342	13,406	0	777	0	777	0	14,183	0	0	0	363	09/01/2024
31283G-Q2-6	FHLMC GOLD POOL NO G00473		12/01/2012	Paydown		7,629	7,629	7,817	7,809	0	(180)	0	(180)	0	7,629	0	0	0	319	03/01/2026
31283G-XZ-5	FHLMC GOLD POOL NO G00696		12/01/2012	Paydown		5,953	5,953	6,102	6,089	0	(136)	0	(136)	0	5,953	0	0	0	225	02/01/2027
31283G-ZU-4	FHLMC GOLD POOL NO G00755		12/01/2012	Paydown		12,702	12,702	13,109	13,076	0	(373)	0	(373)	0	12,702	0	0	0	416	07/01/2027
31283H-5J-0	FHLMC POOL NO G01749 5.500% 01/01/35		12/01/2012	Paydown		623,461	623,461	678,330	677,939	0	(54,478)	0	(54,478)	0	623,461	0	0	0	18,461	01/01/2035
31283H-HW-8	FHLMC POOL NO G01145 7.000% 11/01/30		12/01/2012	Paydown		1,335	1,335	1,399	1,395	0	(60)	0	(60)	0	1,335	0	0	0	40	11/01/2030
31283H-N4-3	FHLMC POOL NO G01311 7.000% 09/01/31		12/01/2012	Paydown		357,008	357,008	373,966	373,120	0	(16,112)	0	(16,112)	0	357,008	0	0	0	14,152	09/01/2031
31283H-PA-7	FHLMC POOL NO G01317 7.000% 10/01/31		12/01/2012	Paydown		245,716	245,716	257,388	256,819	0	(11,103)	0	(11,103)	0	245,716	0	0	0	9,401	10/01/2031
31283H-Q3-2	FHLMC POOL NO G01374 7.000% 03/01/32		12/01/2012	Paydown		26,821	26,821	28,095	28,031	0	(1,210)	0	(1,210)	0	26,821	0	0	0	993	03/01/2032
31283H-S7-1	FHLMC POOL NO G01442 6.500% 08/01/32		12/01/2012	Paydown		39,223	39,223	41,178	41,083	0	(1,861)	0	(1,861)	0	39,223	0	0	0	1,452	08/01/2032
31283H-S8-9	FHLMC POOL NO G01443 6.500% 08/01/32		12/01/2012	Paydown		68,274	68,274	71,574	71,409	0	(3,135)	0	(3,135)	0	68,274	0	0	0	2,381	08/01/2032
31283H-S9-7	FHLMC POOL NO G01444 6.500% 08/01/32		12/01/2012	Paydown		4,997	4,997	5,172	5,163	0	(166)	0	(166)	0	4,997	0	0	0	180	08/01/2032
31283H-SW-6	FHLMC FGOLD 30YR GIANT		12/01/2012	Paydown		5,035	5,035	5,285	5,273	0	(239)	0	(239)	0	5,035	0	0	0	182	07/01/2032
31283K-4W-5	FHLMC GOLD POOL NO G11737		12/01/2012	Paydown		18,815,450	18,815,450	18,709,613	18,728,433	0	87,018	0	87,018	0	18,815,450	0	0	0	497,956	07/01/2020
31283K-ES-3	FHLMC GOLD POOL NO G11045		10/01/2012	Paydown		68,587	68,587	70,867	68,881	0	(295)	0	(295)	0	68,587	0	0	0	1,467	10/01/2012
31287M-RY-8	FHLMC GOLD POOL NO C62303		12/01/2012	Paydown		115,004	115,004	120,736	120,442	0	(5,438)	0	(5,438)	0	115,004	0	0	0	5,028	01/01/2032
31287M-YW-4	FHLMC GOLD POOL NO C62525		12/01/2012	Paydown		6,048	6,048	6,325	6,320	0	(272)	0	(272)	0	6,048	0	0	0	309	01/01/2032
31287N-SM-1	FHLMC GOLD POOL NO C63224		12/01/2012	Paydown		20,405	20,405	21,422	21,369	0	(965)	0	(965)	0	20,405	0	0	0	915	01/01/2032
31287S-WN-3	FHLMC GOLD FGOLD 30YR 7.000% 05/01/32		12/01/2012	Paydown		44,949	44,949	47,084	46,982	0	(2,032)	0	(2,032)	0	44,949	0	0	0	1,380	05/01/2032
31287T-3G-8	FHLMC GOLD FGOLD 30YR 7.000% 06/01/32		12/01/2012	Paydown		61,892	61,892	64,832	64,694	0	(2,802)	0	(2,802)	0	61,892	0	0	0	2,479	06/01/2032
31287T-SL-0	FHLMC GOLD POOL NO C67723		12/01/2012	Paydown		12,219	12,219	12,799	12,762	0	(543)	0	(543)	0	12,219	0	0	0	507	06/01/2032
31287V-B2-5	FHLMC GOLD POOL NO C69057		12/01/2012	Paydown		80	80	84	84	0	(4)	0	(4)	0	80	0	0	0	3	07/01/2032
31287X-G5-9	FHLMC GOLD POOL NO C70220		12/01/2012	Paydown		43,637	43,637	45,813	45,700	0	(2,062)	0	(2,062)	0	43,637	0	0	0	1,762	08/01/2032
31287X-GY-6	FHLMC GOLD POOL NO C70215		12/01/2012	Paydown		8,211	8,211	8,601	8,582	0	(371)	0	(371)	0	8,211	0	0	0	315	08/01/2032
31288A-ML-6	FHLMC GOLD POOL NO C72163		12/01/2012	Paydown		228	228	239	238	0	(10)	0	(10)	0	228	0	0	0	9	10/01/2032
31288A-X2-6	FHLMC GOLD POOL NO C72497		12/01/2012	Paydown		37,252	37,252	39,108	39,022	0	(1,771)	0	(1,771)	0	37,252	0	0	0	1,250	06/01/2032
31288H-KH-2	FHLMC GOLD POOL NO C78396		12/01/2012	Paydown		1,347,032	1,347,032	1,300,939	1,304,780	0	42,253	0	42,253	0	1,347,032	0	0	0	31,557	04/01/2033
31288H-KJ-8	FHLMC GOLD POOL NO C78397		12/01/2012	Paydown		264,919	264,919	256,302	256,791	0	8,128	0	8,128	0	264,919	0	0	0	7,653	04/01/2033
3128CU-CP-9	FHLMC POOL NO G30078 7.500% 08/01/17		12/01/2012	Paydown		238	238	245	243	0	(5)	0	(5)	0	238	0	0	0	9	08/01/2017
3128CU-CW-4	FHLMC POOL NO G30085 7.500% 10/01/17		12/01/2012	Paydown		14,793	14,793	15,224	15,063	0	(270)	0	(270)	0	14,793	0	0	0	598	10/01/2017
3128DY-DU-8	FHLMC POOL NO D94615 7.000% 05/01/21		12/01/2012	Paydown		8,761	8,761	9,177	9,082	0	(322)	0	(322)	0	8,761	0	0	0	338	05/01/2021
3128F2-2E-4	FHLMC POOL NO D63473 7.500% 09/01/25		12/01/2012	Paydown		681	681	702	700	0	(18)	0	(18)	0	681	0	0	0	28	09/01/2025
3128F3-CP-6	FHLMC GOLD POOL NO D63678		12/01/2012	Paydown		1,978	1,978	2,072	2,062	0	(83)	0	(83)	0	1,978	0	0	0	77	09/01/2025
3128F4-4A-6	FHLMC POOL NO D65317 7.500% 11/01/25		12/01/2012	Paydown		670	670	688	686	0	(16)	0	(16)	0	670	0	0	0	27	11/01/2025
3128F4-6F-3	FHLMC POOL NO D65370 6.500% 11/01/25		12/01/2012	Paydown		328	328	324	324	0	4	0	4	0	328	0	0	0	12	11/01/2025
3128F5-DF-2	FHLMC GOLD POOL NO D65502		12/01/2012	Paydown		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	11/01/2025
3128F7-TK-0	FHLMC GOLD POOL NO D67754		12/01/2012	Paydown		810	810	840	836	0	(26)	0	(26)	0	810	0	0	0	33	12/01/2024
3128FB-6Z-3	FHLMC GOLD POOL NO D70888		12/01/2012	Paydown		1,364	1,364	1,410	1,404	0	(39)	0	(39)	0	1,364	0	0	0	55	05/01/2026
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2012	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	04/01/2026
3128FF-KN-5	FHLMC POOL NO D73901 7.500% 08/01/26		12/01/2012	Paydown		153	153	157	157	0	(3)	0	(3)	0	153	0	0	0	6	08/01/2026
3128FF-PT-7	FHLMC POOL NO D74034 7.500% 08/01/26		12/01/2012	Paydown		2,456	2,456	2,533	2,529	0	(73)	0	(73)	0	2,456	0	0	0	113	08/01/2026
3128FG-DP-6	FHLMC POOL NO D74610 7.500% 09/01/26		12/01/2012	Paydown		386	386	399	398	0	(12)	0	(12)	0	386	0	0	0	16	09/01/2026
3128FG-PX-6	FHLMC POOL NO D74938 7.500% 05/01/26		12/01/2012	Paydown		8,347	8,347	8,582	8,551	0	(204)	0	(204)	0	8,347	0	0	0	464	05/01/2026
3128FJ-L8-9	FHLMC GOLD POOL NO D76651		09/01/2012	Paydown		18,853	18,853	19,410	19,377	0	(524)	0	(524)	0	18,853	0	0	0	735	12/01/2026
3128FW-JZ-3	FHLMC GOLD POOL NO D86580		12/01/2012	Paydown		2,037	2,037	2,101	2,097	0	(59)	0	(59)	0	2,037	0	0	0	49	01/01/2028
3128GA-5Z-5	FHLMC GOLD POOL NO E76264		12/01/2012	Paydown		1,811	1,811	1,785	1,798	0	13	0	13	0	1,811	0	0	0	65	05/01/2014
3128GB-7C-2	FHLMC GOLD POOL NO E77191		12/01/2012	Paydown		3,870	3,870	3,811	3,839	0	30	0	30	0	3,870	0	0	0	149	06/01/2014
3128GC-3A-8	FHLMC GOLD POOL NO E77993		12/01/2012	Paydown		531	531	523	527	0	4	0	4	0	531	0	0	0	19	08/01/2014
3128GC-FX-5	FHLMC GOLD POOL NO E77382		12/01/2012	Paydown		184	184	181	183	0	1	0	1	0	184	0	0	0	6	06/01/2014
3128GC-MS-8	FHLMC GOLD POOL NO E77569		12/01/2012	Paydown		3,334	3,334	3,286	3,310	0	24	0	24	0	3,334	0	0	0	109	06/01/2014
3128GC-PT-3	FHLMC GOLD POOL NO E77634		12/01/2012	Paydown		1,785	1,785	1,759	1,772	0	13	0	13	0	1,785	0	0	0	64	07/01/2014
3128GC-QD-7	FHLMC GOLD POOL NO E77652		12/01/2012	Paydown		3,066	3,066	3,021	3,042	0	24	0	24	0	3,066	0	0	0	55	07/01/2014
3128GC-S8-6	FHLMC GOLD POOL NO E77743		12/01/2012	Paydown		461	461	454	457	0	4	0	4	0	461	0	0	0	17	07/01/2014
3128GC-ST-0	FHLMC GOLD POOL NO E77730		12/01/2012	Paydown		1,288	1,288	1,269	1,277	0	10	0	10	0	1,288	0	0	0	46	07/01/2014
3128GC-TY-8	FHLMC GOLD POOL NO E77767		12/01/2012	Paydown		349	349	344	347	0	3	0	3	0	349	0	0	0	12	07/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128GC-UG-5	FHLMC GOLD POOL NO E77783		12/01/2012	Paydown		1,858	1,858	1,830	1,843	0	15	0	15	0	1,858	0	0	0	66	07/01/2014
3128GC-UK-6	FHLMC GOLD POOL NO E77786		12/01/2012	Paydown		1,073	1,073	1,057	1,065	0	7	0	7	0	1,073	0	0	0	39	07/01/2014
3128GD-C3-2	FHLMC GOLD POOL NO E78190		12/01/2012	Paydown		14,820	14,820	14,615	14,725	0	95	0	95	0	14,820	0	0	0	467	08/01/2014
3128GD-CG-3	FHLMC GOLD POOL NO E78171		12/01/2012	Paydown		1,333	1,333	1,315	1,325	0	8	0	8	0	1,333	0	0	0	46	08/01/2014
3128GD-DU-1	FHLMC GOLD POOL NO E78215		12/01/2012	Paydown		942	942	927	933	0	8	0	8	0	942	0	0	0	31	09/01/2014
3128GD-F6-2	FHLMC GOLD POOL NO E78289		12/01/2012	Paydown		905	905	891	897	0	8	0	8	0	905	0	0	0	28	08/01/2014
3128GD-F8-8	FHLMC GOLD POOL NO E78291		11/01/2012	Paydown		1,618	1,618	1,593	1,604	0	14	0	14	0	1,618	0	0	0	52	08/01/2014
3128GD-FY-1	FHLMC GOLD POOL NO E78283		12/01/2012	Paydown		216	216	213	214	0	2	0	2	0	216	0	0	0	8	08/01/2014
3128GD-HM-5	FHLMC GOLD POOL NO E78336		04/01/2012	Paydown		1,137	1,137	1,121	1,128	0	10	0	10	0	1,137	0	0	0	24	09/01/2014
3128GD-N7-1	FHLMC GOLD POOL NO E78514		12/01/2012	Paydown		1,619	1,619	1,595	1,606	0	13	0	13	0	1,619	0	0	0	58	09/01/2014
3128GD-QN-3	FHLMC GOLD POOL NO E78561		09/01/2012	Paydown		1,282	1,282	1,263	1,272	0	10	0	10	0	1,282	0	0	0	52	09/01/2014
3128GD-QS-2	FHLMC GOLD POOL NO E78565		12/01/2012	Paydown		433	433	427	430	0	3	0	3	0	433	0	0	0	16	09/01/2014
3128GD-W7-1	FHLMC GOLD POOL NO E78770		12/01/2012	Paydown		1,171	1,171	1,154	1,162	0	9	0	9	0	1,171	0	0	0	36	10/01/2014
3128GE-AN-8	FHLMC GOLD POOL NO E79013		12/01/2012	Paydown		143	143	141	141	0	1	0	1	0	143	0	0	0	5	12/01/2014
3128HV-F2-0	FHLMC FHSTR_232 0.000% 08/01/35		12/01/2012	Paydown		3,048,038	3,048,038	2,319,962	2,686,618	0	361,419	0	361,419	0	3,048,038	0	0	0	0	08/01/2035
3128HV-GN-3	FHLMC CMO PRIN ONLY 0.000% 10/01/35		12/01/2012	Paydown		4,607,315	4,607,315	3,076,103	3,876,746	0	730,569	0	730,569	0	4,607,315	0	0	0	0	10/01/2035
3128K3-X5-1	FHLMC POOL NO A43400 5.500% 03/01/36		12/01/2012	Paydown		675,656	675,656	670,310	670,465	0	5,192	0	5,192	0	675,656	0	0	0	20,414	03/01/2036
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2012	Paydown		247,581	247,581	243,094	243,248	0	4,333	0	4,333	0	247,581	0	0	0	7,438	03/01/2036
3128K4-PS-8	FHLMC POOL NO A44033 5.500% 03/01/36		12/01/2012	Paydown		1,000,641	1,000,641	992,722	992,989	0	7,652	0	7,652	0	1,000,641	0	0	0	34,558	03/01/2036
3128K9-KT-0	FHLMC POOL NO A48406 5.500% 03/01/36		12/01/2012	Paydown		2,064,732	2,064,732	2,048,365	2,048,785	0	15,947	0	15,947	0	2,064,732	0	0	0	62,781	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2012	Paydown		6,771,950	6,771,950	6,696,824	6,699,107	0	72,844	0	72,844	0	6,771,950	0	0	0	224,611	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2012	Paydown		4,186,661	4,186,661	4,140,216	4,141,660	0	45,002	0	45,002	0	4,186,661	0	0	0	154,047	06/01/2036
3128KA-WX-5	FHLMC POOL NO A49662 6.000% 06/01/36		12/01/2012	Paydown		1,351,434	1,351,434	1,327,362	1,328,102	0	23,333	0	23,333	0	1,351,434	0	0	0	41,247	06/01/2036
3128KB-AK-5	FHLMC POOL NO A49910 6.000% 06/01/36		12/01/2012	Paydown		156,273	156,273	153,490	153,574	0	2,699	0	2,699	0	156,273	0	0	0	4,966	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2012	Paydown		3,624,628	3,624,628	3,569,126	3,570,878	0	53,750	0	53,750	0	3,624,628	0	0	0	121,746	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2012	Paydown		1,421,656	1,421,656	1,405,773	1,406,348	0	15,308	0	15,308	0	1,421,656	0	0	0	39,708	05/01/2036
3128KH-DK-9	FHLMC POOL NO A54606 5.500% 04/01/36		12/01/2012	Paydown		1,305,867	1,305,867	1,295,535	1,295,798	0	10,069	0	10,069	0	1,305,867	0	0	0	38,406	04/01/2036
3128LX-AT-7	FHLMC POOL NO G01818 5.000% 05/01/35		12/01/2012	Paydown		4,824,154	4,824,154	4,910,896	4,907,791	0	(83,637)	0	(83,637)	0	4,824,154	0	0	0	130,850	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918 5.500% 10/01/35		12/01/2012	Paydown		14,588,608	14,588,608	14,296,835	14,310,976	0	277,632	0	277,632	0	14,588,608	0	0	0	426,017	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123 5.500% 03/01/36		12/01/2012	Paydown		6,797,028	6,797,028	6,671,177	6,675,884	0	121,145	0	121,145	0	6,797,028	0	0	0	198,608	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162 5.500% 05/01/36		12/01/2012	Paydown		3,165,412	3,165,412	3,387,980	3,384,152	0	(218,740)	0	(218,740)	0	3,165,412	0	0	0	94,336	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194 5.500% 06/01/36		12/01/2012	Paydown		659,380	659,380	638,568	639,319	0	20,061	0	20,061	0	659,380	0	0	0	19,396	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219 6.000% 04/01/36		12/01/2012	Paydown		9,539,554	9,539,554	9,433,725	9,436,913	0	102,641	0	102,641	0	9,539,554	0	0	0	336,157	04/01/2036
3128LX-TD-2	FHLMC POOL NO G02348 5.500% 10/01/36		12/01/2012	Paydown		4,367,621	4,367,621	4,351,925	4,352,117	0	15,504	0	15,504	0	4,367,621	0	0	0	132,453	10/01/2036
3128M1-GE-3	FHLMC POOL NO G12097 4.500% 02/01/19		12/01/2012	Paydown		1,122,294	1,122,294	1,063,331	1,079,515	0	42,779	0	42,779	0	1,122,294	0	0	0	25,414	02/01/2019
3128M1-GF-0	FHLMC POOL NO G12098 4.500% 07/01/19		12/01/2012	Paydown		16,112,839	16,112,839	15,266,201	15,485,846	0	626,993	0	626,993	0	16,112,839	0	0	0	377,993	07/01/2019
3128M1-JN-0	FHLMC POOL NO G12169 6.500% 12/01/14		12/01/2012	Paydown		508,660	508,660	516,192	511,423	0	(2,763)	0	(2,763)	0	508,660	0	0	0	16,174	12/01/2014
3128M1-JR-1	FHLMC POOL NO G12172 5.000% 12/01/19		12/01/2012	Paydown		191,341	191,341	185,302	186,744	0	4,597	0	4,597	0	191,341	0	0	0	4,980	12/01/2019
3128M1-KE-8	FHLMC POOL NO G12193 7.000% 09/01/12		09/01/2012	Paydown		128	128	131	129	0	(1)	0	(1)	0	128	0	0	0	3	09/01/2012
3128M4-E9-0	FHLMC POOL NO G02560 5.000% 12/01/35		12/01/2012	Paydown		4,306,689	4,306,689	4,190,342	4,195,166	0	111,523	0	111,523	0	4,306,689	0	0	0	117,410	12/01/2035
3128M4-W9-0	FHLMC POOL NO G03072 5.000% 11/01/36		12/01/2012	Paydown		23,897,003	23,897,003	24,747,400	24,729,422	0	(832,419)	0	(832,419)	0	23,897,003	0	0	0	662,403	11/01/2036
3128M4-ZK-2	FHLMC POOL NO G03146 5.500% 07/01/37		12/01/2012	Paydown		8,489,837	8,489,837	8,425,500	8,426,922	0	62,915	0	62,915	0	8,489,837	0	0	0	269,789	07/01/2037
3128M5-ED-8	FHLMC POOL NO G03432 5.500% 11/01/37		01/10/2012	Citigroup Capital Markets Inc		(200,937)	(186,566)	(201,448)	(201,448)	0	0	0	0	0	(201,448)	0	510	510	(314)	11/01/2037
3128M5-KA-7	FHLMC POOL NO G03589 5.500% 05/01/37		12/01/2012	Paydown		335,526	335,526	337,754	337,673	0	(2,147)	0	(2,147)	0	335,526	0	0	0	10,480	05/01/2037
3128M5-KN-9	FHLMC POOL NO G03601 6.000% 07/01/37		12/01/2012	Paydown		572,484	572,484	597,396	596,618	0	(24,134)	0	(24,134)	0	572,484	0	0	0	18,869	07/01/2037
3128M6-AP-3	FHLMC POOL NO G04214 5.500% 05/01/38		12/01/2012	Paydown		319,256	319,256	318,733	318,727	0	529	0	529	0	319,256	0	0	0	9,686	05/01/2038
3128M6-AV-0	FHLMC POOL NO G04220 5.500% 03/01/38		12/01/2012	Paydown		3,850,549	3,850,549	3,775,944	3,777,687	0	72,861	0	72,861	0	3,850,549	0	0	0	117,575	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641 6.000% 06/01/38		12/01/2012	Paydown		244,765	244,765	255,416	255,120	0	(10,354)	0	(10,354)	0	244,765	0	0	0	7,904	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709 6.000% 10/01/38		12/01/2012	Paydown		278,712	278,712	290,840	290,495	0	(11,784)	0	(11,784)	0	278,712	0	0	0	9,799	10/01/2038
3128M7-UJ-3	FHLMC POOL NO G05685 4.000% 11/01/39		12/01/2012	Paydown		7,462,401	7,462,401	7,690,688	7,689,252	0	(226,851)	0	(226,851)	0	7,462,401	0	0	0	169,962	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405 4.500% 04/01/41		12/01/2012	Paydown		3,259,324	3,259,324	3,367,798	3,366,476	0	(107,152)	0	(107,152)	0	3,259,324	0	0	0	90,851	04/01/2041
3128M8-R3-0	FHLMC POOL NO G06506 4.000% 12/01/40		12/01/2012	Paydown		829,746	829,746	827,510	827,518	0	2,229	0	2,229	0	829,746	0	0	0	20,324	12/01/2040
3128MB-GS-0	FHLMC POOL NO G12709 5.000% 07/01/22		12/01/2012	Paydown		1,015,448	1,015,448	985,815	988,624	0	26,824	0	26,824	0	1,015,448	0	0	0	26,566	07/01/2022
3128MB-HT-7	FHLMC POOL NO G12742 5.000% 08/01/22		12/01/2012	Paydown		3,389,564	3,389,564	3,282,979	3,293,505	0	96,059	0	96,059	0	3,389,564	0	0	0	90,312	08/01/2022
3128MJ-AQ-3	FHLMC POOL NO G08014 5.000% 10/01/34		12/01/2012	Paydown		192,681	192,681	180,866	181,352	0	11,328	0	11,328	0	192,681	0	0	0	5,222	10/01/2034
3128MJ-AT-7	FHLMC POOL NO G08017 6.500% 10/01/34		12/01/2012	Paydown		47,363	47,363	49,724	49,585	0	(2,222)	0	(2,222)	0	47,363	0	0	0	1,875	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061 5.500% 06/01/35		12/01/2012	Paydown		14,781,591	14,781,591	14,487,114	14,500,929	0	280,662	0	280,662	0	14,781,591	0	0	0	432,600	06/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MJ-C9-9	FHLMC POOL NO G08095 5.500% 11/01/35		12/01/2012	Paydown		7,849,619	7,849,619	7,692,626	7,699,734	0	149,885	0	149,885	0	7,849,619	0	0	0	235,574	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116 5.500% 03/01/36		12/01/2012	Paydown		4,183,112	4,183,112	4,027,879	4,033,998	0	149,113	0	149,113	0	4,183,112	0	0	0	120,621	03/01/2036
3128MM-DQ-3	FHLMC POOL NO G18110 5.500% 04/01/21		12/01/2012	Paydown		338,289	338,289	335,117	335,526	0	2,762	0	2,762	0	338,289	0	0	0	8,925	04/01/2021
3128NC-VB-7	FHLMC POOL NO 1G0610 4.966% 12/01/35		12/01/2012	Paydown		240,967	240,967	240,176	240,148	0	819	0	819	0	240,967	0	0	0	6,945	12/01/2035
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2012	Paydown		1,725,568	1,725,568	1,777,335	1,774,761	0	(49,193)	0	(49,193)	0	1,725,568	0	0	0	42,305	12/01/2025
3128X9-ZJ-2	FREDDIE MAC CORP FLOATER		02/16/2012	Maturity		247,250,000	247,250,000	246,982,800	247,232,260	0	17,740	0	17,740	0	247,250,000	0	0	0	104,784	02/16/2012
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G		12/01/2012	Paydown		24,805	24,805	24,336	24,557	0	248	0	248	0	24,805	0	0	0	1,221	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E		12/17/2012	Paydown		4,825	4,825	4,736	4,745	0	80	0	80	0	4,825	0	0	0	45	09/15/2021
31292T-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2012	Paydown		1,834,480	1,834,480	1,875,183	1,873,700	0	(39,220)	0	(39,220)	0	1,834,480	0	0	0	66,531	08/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2012	Paydown		99,305	99,305	100,152	100,074	0	(769)	0	(769)	0	99,305	0	0	0	3,443	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108		12/01/2012	Paydown		150	150	155	154	0	(4)	0	(4)	0	150	0	0	0	6	03/01/2022
31292G-FG-6	FHLMC GOLD POOL NO C00167		12/01/2012	Paydown		330	330	342	340	0	(11)	0	(11)	0	330	0	0	0	13	09/01/2022
31292G-G3-4	FHLMC GOLD POOL NO C00218		12/01/2012	Paydown		1,008	1,008	1,005	1,005	0	3	0	3	0	1,008	0	0	0	35	12/01/2022
31292G-GA-8	FHLMC GOLD POOL NO C00193		12/01/2012	Paydown		1,918	1,918	1,995	1,982	0	(63)	0	(63)	0	1,918	0	0	0	76	12/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2012	Paydown		1,511	1,511	1,552	1,546	0	(35)	0	(35)	0	1,511	0	0	0	64	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2012	Paydown		266	266	257	259	0	7	0	7	0	266	0	0	0	11	02/01/2023
31292G-HE-9	FHLMC GOLD POOL NO C00229		12/01/2012	Paydown		2,933	2,933	3,044	3,024	0	(91)	0	(91)	0	2,933	0	0	0	122	05/01/2023
31292G-KV-7	FHLMC GOLD POOL NO C00308		12/01/2012	Paydown		1,156	1,156	1,120	1,124	0	32	0	32	0	1,156	0	0	0	49	01/01/2024
31292G-L3-8	FHLMC GOLD POOL NO C00346		12/01/2012	Paydown		411	411	428	426	0	(14)	0	(14)	0	411	0	0	0	10	07/01/2024
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2012	Paydown		219	219	227	226	0	(7)	0	(7)	0	219	0	0	0	10	07/01/2024
31292G-LQ-7	FHLMC GOLD POOL NO C00335		12/01/2012	Paydown		69,386	69,386	72,120	71,681	0	(2,295)	0	(2,295)	0	69,386	0	0	0	2,608	05/01/2024
31292G-LU-8	FHLMC GOLD POOL NO C00339		12/01/2012	Paydown		2,129	2,129	2,101	2,104	0	26	0	26	0	2,129	0	0	0	84	06/01/2024
31292G-QM-1	FHLMC GOLD POOL NO C00460		12/01/2012	Paydown		11,546	11,546	11,919	11,877	0	(331)	0	(331)	0	11,546	0	0	0	461	05/01/2026
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2012	Paydown		4,129	4,129	3,947	3,957	0	172	0	172	0	4,129	0	0	0	148	11/01/2028
31292G-Z5-8	FHLMC GOLD POOL NO C00764		12/01/2012	Paydown		180,330	180,330	179,372	179,417	0	914	0	914	0	180,330	0	0	0	5,774	05/01/2029
31292H-4F-8	FHLMC POOL NO C01722 7.000% 09/01/33		12/01/2012	Paydown		9,602	9,602	10,058	10,037	0	(435)	0	(435)	0	9,602	0	0	0	498	09/01/2033
31292H-6A-7	FHLMC FGOLD 30YR 7.000% 11/01/33		12/01/2012	Paydown		5,815	5,815	6,092	6,078	0	(263)	0	(263)	0	5,815	0	0	0	290	11/01/2033
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2012	Paydown		454,370	454,370	439,094	439,666	0	14,705	0	14,705	0	454,370	0	0	0	13,092	03/01/2034
31292H-GC-2	FHLMC POOL NO C01095 7.000% 11/01/30		12/01/2012	Paydown		13,276	13,276	13,907	13,873	0	(597)	0	(597)	0	13,276	0	0	0	412	11/01/2030
31292H-GL-2	FHLMC POOL NO C01103 7.500% 12/01/30		12/01/2012	Paydown		1,688	1,688	1,758	1,754	0	(66)	0	(66)	0	1,688	0	0	0	63	12/01/2030
31292H-L9-3	FHLMC POOL NO C01252 6.500% 11/01/31		12/01/2012	Paydown		662,665	662,665	674,530	673,875	0	(11,210)	0	(11,210)	0	662,665	0	0	0	22,796	11/01/2031
31292H-LZ-5	FHLMC POOL NO C01244 6.500% 10/01/31		12/01/2012	Paydown		60,503	60,503	62,643	62,534	0	(2,031)	0	(2,031)	0	60,503	0	0	0	2,130	10/01/2031
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2012	Paydown		8,893	8,893	8,856	8,858	0	35	0	35	0	8,893	0	0	0	284	11/01/2031
31292H-N3-4	FHLMC POOL NO C01310 6.500% 03/01/32		12/01/2012	Paydown		39,859	39,859	41,845	41,743	0	(1,884)	0	(1,884)	0	39,859	0	0	0	1,363	03/01/2032
31292H-W6-7	FHLMC POOL NO C01569 7.000% 03/01/33		12/01/2012	Paydown		19,621	19,621	20,553	20,509	0	(889)	0	(889)	0	19,621	0	0	0	970	03/01/2033
31292H-YK-4	FHLMC POOL NO C01614 4.500% 08/01/33		12/01/2012	Paydown		765,747	765,747	739,544	741,921	0	23,826	0	23,826	0	765,747	0	0	0	18,332	08/01/2033
31292J-AK-6	FHLMC POOL NO C01810 6.500% 02/01/34		12/01/2012	Paydown		143,787	143,787	150,954	150,589	0	(6,802)	0	(6,802)	0	143,787	0	0	0	3,713	02/01/2034
31292J-B7-4	FHLMC POOL NO C01862 6.500% 05/01/34		12/01/2012	Paydown		34,188	34,188	35,892	35,802	0	(1,614)	0	(1,614)	0	34,188	0	0	0	1,263	05/01/2034
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2012	Paydown		16,314,840	16,314,840	15,659,698	15,705,095	0	609,746	0	609,746	0	16,314,840	0	0	0	431,326	05/01/2034
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2012	Paydown		739,299	739,299	714,444	715,398	0	23,901	0	23,901	0	739,299	0	0	0	21,315	06/01/2034
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2012	Paydown		174	174	175	175	0	0	0	0	0	174	0	0	0	9	08/01/2028
31292Y-XH-5	FHLMC GOLD POOL NO C14280		12/01/2012	Paydown		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	1	09/01/2028
31293B-AQ-9	FHLMC GOLD POOL NO C15415		12/01/2012	Paydown		84,651	84,651	88,567	88,191	0	(3,540)	0	(3,540)	0	84,651	0	0	0	4,018	09/01/2028
31293E-FL-9	FHLMC GOLD POOL NO C18271		12/01/2012	Paydown		450	450	471	470	0	(20)	0	(20)	0	450	0	0	0	26	11/01/2028
31293H-SW-4	FHLMC GOLD POOL NO C20533		12/01/2012	Paydown		74	74	74	74	0	0	0	0	0	74	0	0	0	2	01/01/2029
31293N-TW-0	FHLMC GOLD POOL NO C25065		12/01/2012	Paydown		1,784	1,784	1,804	1,802	0	(18)	0	(18)	0	1,784	0	0	0	78	08/01/2027
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2012	Paydown		709	709	720	719	0	(10)	0	(10)	0	709	0	0	0	22	07/01/2029
31293T-F9-3	FHLMC GOLD POOL NO C29192		12/01/2012	Paydown		481	481	503	501	0	(21)	0	(21)	0	481	0	0	0	26	07/01/2029
31293V-FH-0	FHLMC GOLD POOL NO C30168		12/01/2012	Paydown		659	659	660	660	0	(2)	0	(2)	0	659	0	0	0	29	08/01/2029
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		12/01/2012	Paydown		2,061,966	2,061,966	2,118,670	2,117,093	0	(55,127)	0	(55,127)	0	2,061,966	0	0	0	55,126	06/01/2040
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2012	Paydown		1,982,792	1,982,792	1,987,439	1,987,200	0	(4,408)	0	(4,408)	0	1,982,792	0	0	0	56,243	04/01/2040
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2012	Paydown		9,160,295	9,160,295	9,352,089	9,346,801	0	(186,505)	0	(186,505)	0	9,160,295	0	0	0	224,104	05/01/2040
312943-CW-1	FHLMC POOL NO A94585 4.000% 10/01/40		12/01/2012	Paydown		2,675,473	2,675,473	2,792,107	2,791,070	0	(115,597)	0	(115,597)	0	2,675,473	0	0	0	68,328	10/01/2040
312943-UG-6	FHLMC POOL NO A95083 4.000% 11/01/40		12/01/2012	Paydown		6,950,332	6,950,332	7,187,077	7,181,332	0	(231,000)	0	(231,000)	0	6,950,332	0	0	0	173,666	11/01/2040
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2012	Paydown		3,674,987	3,674,987	3,828,303	3,826,937	0	(151,950)	0	(151,950)	0	3,674,987	0	0	0	80,367	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		12/01/2012	Paydown		936,189	936,189	949,208	949,007	0	(12,818)	0	(12,818)	0	936,189	0	0	0	21,096	04/01/2041
31294J-09-2	FHLMC GOLD POOL NO E00480		04/01/2012	Paydown		349	349	356	349	0	0	0	0	0	349	0	0	0	5	04/01/2012
31294J-YR-3	FHLMC GOLD POOL NO E00720		12/01/2012	Paydown		31,426	31,426	31,908	31,564	0	(137)	0	(137)	0	31,426	0	0	0	944	07/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31295V-KX-7	FHLMC GOLD POOL NO A00310		12/01/2012	Paydown		13	13	14	13	0	0	0	0	0	13	0	0	0	0	05/15/2019
31295V-SS-0	FHLMC GOLD POOL NO A00529		12/01/2012	Paydown		279	279	297	294	0	(16)	0	(16)	0	279	0	0	0	11	08/01/2021
31295V-TU-4	FHLMC GOLD POOL NO A00563		12/01/2012	Paydown		624	624	658	651	0	(27)	0	(27)	0	624	0	0	0	33	11/01/2018
31295V-WE-6	FHLMC GOLD POOL NO A00645		12/01/2012	Paydown		5,272	5,272	5,580	5,540	0	(268)	0	(268)	0	5,272	0	0	0	234	01/01/2021
31295V-WX-4	FHLMC GOLD POOL NO A00662		12/01/2012	Paydown		245	245	256	252	0	(6)	0	(6)	0	245	0	0	0	11	09/01/2016
31295W-H2-7	FHLMC GOLD POOL NO A01149		12/01/2012	Paydown		300	300	309	306	0	(6)	0	(6)	0	300	0	0	0	12	08/01/2018
31295W-ZU-5	FHLMC GOLD POOL NO A01655		12/01/2012	Paydown		168	168	173	171	0	(3)	0	(3)	0	168	0	0	0	7	05/01/2017
31295X-A5-5	FHLMC GOLD POOL NO A01828		12/01/2012	Paydown		780	780	802	793	0	(13)	0	(13)	0	780	0	0	0	35	01/01/2017
31296N-NW-3	FHLMC POOL NO A14005 5.500% 10/01/33		12/01/2012	Paydown		138,971	138,971	140,600	140,489	0	(1,518)	0	(1,518)	0	138,971	0	0	0	3,289	10/01/2033
31296P-U2-6	FHLMC POOL NO A15101 7.000% 10/01/33		12/01/2012	Paydown		1,506	1,506	1,578	1,575	0	(68)	0	(68)	0	1,506	0	0	0	57	10/01/2033
31296P-U6-7	FHLMC POOL NO A15105 5.500% 10/01/33		12/01/2012	Paydown		111,699	111,699	110,512	110,589	0	1,109	0	1,109	0	111,699	0	0	0	2,849	10/01/2033
31296Q-4R-8	FHLMC POOL NO A16232 5.500% 11/01/33		12/01/2012	Paydown		754,799	754,799	755,519	755,401	0	(602)	0	(602)	0	754,799	0	0	0	22,388	11/01/2033
31296S-4A-1	FHLMC POOL NO A18017 5.500% 01/01/34		12/01/2012	Paydown		8,861	8,861	8,974	8,966	0	(105)	0	(105)	0	8,861	0	0	0	266	01/01/2034
31296S-6H-4	FHLMC POOL NO A18072 5.500% 01/01/34		12/01/2012	Paydown		4,130	4,130	4,183	4,180	0	(50)	0	(50)	0	4,130	0	0	0	124	01/01/2034
31296S-HZ-2	FHLMC POOL NO A17448 5.500% 01/01/34		12/01/2012	Paydown		475,313	475,313	481,403	480,750	0	(5,437)	0	(5,437)	0	475,313	0	0	0	16,375	01/01/2034
31296S-JT-4	FHLMC POOL NO A17474 5.500% 01/01/34		12/01/2012	Paydown		280,060	280,060	283,648	283,282	0	(3,222)	0	(3,222)	0	280,060	0	0	0	4,733	01/01/2034
31296S-MH-6	FHLMC POOL NO A17560 6.500% 01/01/34		12/01/2012	Paydown		70,416	70,416	73,221	73,065	0	(2,649)	0	(2,649)	0	70,416	0	0	0	1,291	01/01/2034
31296S-U5-3	FHLMC POOL NO A17804 5.500% 01/01/34		12/01/2012	Paydown		58,202	58,202	58,884	58,820	0	(619)	0	(619)	0	58,202	0	0	0	1,710	01/01/2034
31296S-U6-1	FHLMC POOL NO A17805 5.500% 01/01/34		12/01/2012	Paydown		181,694	181,694	183,889	183,806	0	(2,113)	0	(2,113)	0	181,694	0	0	0	4,688	01/01/2034
31296T-FY-5	FHLMC POOL NO A18283 5.500% 02/01/34		12/01/2012	Paydown		381,816	381,816	386,424	386,167	0	(4,351)	0	(4,351)	0	381,816	0	0	0	8,727	02/01/2034
31296T-SW-5	FHLMC POOL NO A18633 5.500% 02/01/34		12/01/2012	Paydown		224,813	224,813	227,694	227,455	0	(2,641)	0	(2,641)	0	224,813	0	0	0	9,080	02/01/2034
31296U-CY-5	FHLMC POOL NO A19087 5.500% 02/01/34		12/01/2012	Paydown		126,844	126,844	128,469	128,346	0	(1,501)	0	(1,501)	0	126,844	0	0	0	3,190	02/01/2034
31296U-FV-8	FHLMC POOL NO A19180 5.500% 03/01/34		12/01/2012	Paydown		19,399	19,399	19,647	19,629	0	(230)	0	(230)	0	19,399	0	0	0	594	03/01/2034
31296U-MH-1	FHLMC POOL NO A19360 5.500% 01/01/34		12/01/2012	Paydown		624	624	632	632	0	(7)	0	(7)	0	624	0	0	0	19	01/01/2034
31296W-RN-9	FHLMC POOL NO A20493 5.000% 04/01/34		12/01/2012	Paydown		810,369	810,369	802,476	802,875	0	7,495	0	7,495	0	810,369	0	0	0	25,483	04/01/2034
31296W-YT-8	FHLMC POOL NO A20722 5.500% 04/01/34		12/01/2012	Paydown		240,139	240,139	242,852	242,671	0	(2,532)	0	(2,532)	0	240,139	0	0	0	3,659	04/01/2034
31296X-5V-3	FHLMC POOL NO A21760 5.000% 05/01/34		12/01/2012	Paydown		207,097	207,097	204,153	204,334	0	2,763	0	2,763	0	207,097	0	0	0	6,262	05/01/2034
31296X-F3-4	FHLMC POOL NO A21086 5.500% 04/01/34		12/01/2012	Paydown		1,970,665	1,970,665	1,994,221	1,992,607	0	(21,941)	0	(21,941)	0	1,970,665	0	0	0	54,767	04/01/2034
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2012	Paydown		461,948	461,948	446,417	446,954	0	14,993	0	14,993	0	461,948	0	0	0	11,577	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2012	Paydown		372,600	372,600	349,753	350,559	0	22,041	0	22,041	0	372,600	0	0	0	8,927	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2012	Paydown		4,648,018	4,648,018	4,461,371	4,470,904	0	177,114	0	177,114	0	4,648,018	0	0	0	118,244	05/01/2034
31297A-X3-3	FHLMC POOL NO A23398 5.500% 06/01/34		12/01/2012	Paydown		4,576,029	4,576,029	4,605,572	4,603,625	0	(27,595)	0	(27,595)	0	4,576,029	0	0	0	115,695	06/01/2034
31297B-4V-1	FHLMC POOL NO A24436 5.500% 07/01/34		12/01/2012	Paydown		230,170	230,170	231,681	231,554	0	(1,384)	0	(1,384)	0	230,170	0	0	0	7,015	07/01/2034
31297B-JC-7	FHLMC POOL NO A23859 5.000% 06/01/34		12/01/2012	Paydown		36,421	36,421	36,226	36,234	0	186	0	186	0	36,421	0	0	0	893	06/01/2034
31297C-QX-1	FHLMC POOL NO A24970 6.500% 07/01/34		12/01/2012	Paydown		16,830	16,830	17,669	17,631	0	(801)	0	(801)	0	16,830	0	0	0	974	07/01/2034
31297C-ZU-7	FHLMC POOL NO A25255 6.500% 08/01/34		12/01/2012	Paydown		912	912	957	955	0	(44)	0	(44)	0	912	0	0	0	33	08/01/2034
31297E-TE-6	FHLMC POOL NO A26849 6.500% 09/01/34		12/01/2012	Paydown		111,606	111,606	117,169	116,712	0	(5,106)	0	(5,106)	0	111,606	0	0	0	6,012	09/01/2034
31297E-TS-5	FHLMC POOL NO A26861 6.500% 09/01/34		12/01/2012	Paydown		91,283	91,283	96,474	96,129	0	(4,847)	0	(4,847)	0	91,283	0	0	0	3,925	09/01/2034
31297K-FD-9	FHLMC POOL NO A30164 6.500% 12/01/34		12/01/2012	Paydown		160,006	160,006	166,407	165,938	0	(5,931)	0	(5,931)	0	160,006	0	0	0	5,251	12/01/2034
31297K-JQ-6	FHLMC POOL NO A30271 6.500% 12/01/34		12/01/2012	Paydown		132,629	132,629	137,934	137,644	0	(5,015)	0	(5,015)	0	132,629	0	0	0	4,356	12/01/2034
31298D-CA-3	FHLMC GOLD POOL NO C44565		12/01/2012	Paydown		55	55	57	57	0	(2)	0	(2)	0	55	0	0	0	2	11/01/2030
31298E-W5-0	FHLMC GOLD POOL NO C46068		12/01/2012	Paydown		3,222	3,222	3,375	3,367	0	(145)	0	(145)	0	3,222	0	0	0	122	12/01/2030
31298M-AW-7	FHLMC GOLD POOL NO C50921		12/01/2012	Paydown		951	951	965	965	0	(14)	0	(14)	0	951	0	0	0	34	04/01/2031
31298Q-F3-7	FHLMC GOLD POOL NO C53786		12/01/2012	Paydown		49	49	52	52	0	(2)	0	(2)	0	49	0	0	0	2	06/01/2031
31298R-ZR-0	FHLMC GOLD POOL NO C55252		12/01/2012	Paydown		1,054	1,054	1,102	1,101	0	(48)	0	(48)	0	1,054	0	0	0	42	07/01/2031
31298T-R3-8	FHLMC GOLD POOL NO C56806		12/01/2012	Paydown		12,835	12,835	13,037	13,027	0	(192)	0	(192)	0	12,835	0	0	0	798	08/01/2031
31298T-TX-0	FHLMC GOLD POOL NO C56866		12/01/2012	Paydown		594	594	621	620	0	(27)	0	(27)	0	594	0	0	0	23	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2012	Paydown		640	640	649	649	0	(9)	0	(9)	0	640	0	0	0	23	09/01/2031
31298V-D8-7	FHLMC GOLD POOL NO C58227		12/01/2012	Paydown		37,312	37,312	37,900	37,869	0	(557)	0	(557)	0	37,312	0	0	0	2,399	09/01/2031
31298V-EA-1	FHLMC GOLD POOL NO C58229		12/01/2012	Paydown		91,148	91,148	92,525	92,483	0	(1,335)	0	(1,335)	0	91,148	0	0	0	4,843	09/01/2031
31298V-FX-0	FHLMC GOLD POOL NO C58282		12/01/2012	Paydown		423	423	443	441	0	(18)	0	(18)	0	423	0	0	0	6	01/01/2030
31298W-4X-0	FHLMC GOLD POOL NO C59838		12/01/2012	Paydown		2,322	2,322	2,359	2,357	0	(35)	0	(35)	0	2,322	0	0	0	81	11/01/2031
31298W-AB-1	FHLMC GOLD POOL NO C59002		12/01/2012	Paydown		144	144	147	147	0	(2)	0	(2)	0	144	0	0	0	5	10/01/2031
31298W-JP-1	FHLMC GOLD POOL NO C59270		12/01/2012	Paydown		2,461	2,461	2,578	2,572	0	(111)	0	(111)	0	2,461	0	0	0	94	10/01/2031
31298W-L6-0	FHLMC GOLD FGOLD 30YR 7.000% 10/01/31		12/01/2012	Paydown		457	457	478	478	0	(21)	0	(21)	0	457	0	0	0	18	10/01/2031
31298W-SM-8	FHLMC GOLD POOL NO C59524		12/01/2012	Paydown		618	618	646	646	0	(28)	0	(28)	0	618	0	0	0	24	10/01/2031
31298Y-DZ-1	FHLMC GOLD POOL NO C60120		05/01/2012	Paydown		47,361	47,361	47,164	47,175	0	186	0	186	0	47,361	0	0	0	1,179	11/01/2031
31298Y-EM-9	FHLMC GOLD POOL NO C60140		12/01/2012	Paydown		57	57	57	57	0	0	0	0	0	57	0	0	0	2	11/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31298Y-HN-4	FHLMC GOLD POOL NO C60237		12/01/2012	Paydown		376	376	374	374	0	1	0	1	0	376	0	0	0	13	11/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312		12/01/2012	Paydown		2,745	2,745	2,734	2,735	0	11	0	11	0	2,745	0	0	0	90	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2012	Paydown		3,357	3,357	3,343	3,344	0	13	0	13	0	3,357	0	0	0	103	11/01/2031
31298Y-PP-0	FHLMC GOLD POOL NO C60430		12/01/2012	Paydown		790	790	802	801	0	(12)	0	(12)	0	790	0	0	0	28	11/01/2031
31298Y-S4-4	FHLMC GOLD POOL NO C60539		12/01/2012	Paydown		223,107	223,107	225,478	225,318	0	(2,211)	0	(2,211)	0	223,107	0	0	0	7,907	11/01/2031
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/03/2012	Paydown		41	41	40	40	0	1	0	1	0	41	0	0	0	2	02/01/2023
31335G-BR-5	FHLMC GOLD POOL NO C80048		12/01/2012	Paydown		49,054	49,054	49,248	49,195	0	(140)	0	(140)	0	49,054	0	0	0	2,276	07/01/2023
31335G-CL-7	FHLMC GOLD POOL NO C80075		12/01/2012	Paydown		3,315	3,315	3,449	3,422	0	(107)	0	(107)	0	3,315	0	0	0	88	11/01/2023
31335G-E7-6	FHLMC GOLD POOL NO C80158		12/01/2012	Paydown		481	481	468	469	0	11	0	11	0	481	0	0	0	15	05/01/2024
31335G-FA-8	FHLMC GOLD POOL NO C80161		12/01/2012	Paydown		15,237	15,237	15,501	15,457	0	(219)	0	(219)	0	15,237	0	0	0	531	06/01/2024
31335G-FL-4	FHLMC GOLD POOL NO C80171		12/01/2012	Paydown		2,907	2,907	3,024	3,005	0	(97)	0	(97)	0	2,907	0	0	0	87	04/01/2024
31335G-FP-5	FHLMC GOLD POOL NO C80174		12/01/2012	Paydown		2,359	2,359	2,458	2,444	0	(84)	0	(84)	0	2,359	0	0	0	87	07/01/2024
31335G-FS-9	FHLMC GOLD POOL NO C80177		12/01/2012	Paydown		871	871	907	902	0	(31)	0	(31)	0	871	0	0	0	36	05/01/2024
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2012	Paydown		1,950	1,950	2,010	2,003	0	(53)	0	(53)	0	1,950	0	0	0	107	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2012	Paydown		211	211	213	213	0	(2)	0	(2)	0	211	0	0	0	11	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272		12/01/2012	Paydown		84	84	86	86	0	(2)	0	(2)	0	84	0	0	0	3	12/01/2024
31335G-KG-9	FHLMC GOLD POOL NO C80295		12/01/2012	Paydown		6,670	6,670	6,895	6,883	0	(213)	0	(213)	0	6,670	0	0	0	257	04/01/2025
31335G-L6-0	FHLMC GOLD POOL NO C80349		12/01/2012	Paydown		8,759	8,759	8,995	8,967	0	(209)	0	(209)	0	8,759	0	0	0	393	10/01/2025
31335G-LH-6	FHLMC GOLD POOL NO C80328		12/01/2012	Paydown		2,538	2,538	2,620	2,611	0	(73)	0	(73)	0	2,538	0	0	0	119	07/01/2025
31335G-LZ-6	FHLMC GOLD POOL NO C80344		12/01/2012	Paydown		3,579	3,579	3,694	3,681	0	(102)	0	(102)	0	3,579	0	0	0	151	09/01/2025
31335G-MF-9	FHLMC GOLD POOL NO C80358		12/01/2012	Paydown		4,625	4,625	4,744	4,729	0	(104)	0	(104)	0	4,625	0	0	0	225	11/01/2025
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2012	Paydown		824	824	843	841	0	(17)	0	(17)	0	824	0	0	0	31	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2012	Paydown		109	109	109	109	0	0	0	0	0	109	0	0	0	4	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2012	Paydown		81	81	83	83	0	(2)	0	(2)	0	81	0	0	0	3	09/01/2026
31335H-AG-8	FHLMC GOLD POOL NO C90007		12/01/2012	Paydown		1,616	1,616	1,658	1,622	0	(6)	0	(6)	0	1,616	0	0	0	57	02/01/2013
31335H-J5-3	FHLMC GOLD FGOLD 20YR 7.000% 06/01/19		12/01/2012	Paydown		1,077	1,077	1,128	1,116	0	(39)	0	(39)	0	1,077	0	0	0	42	06/01/2019
31335H-M5-9	FHLMC GOLD POOL NO C90380		12/01/2012	Paydown		933	933	978	971	0	(38)	0	(38)	0	933	0	0	0	37	11/01/2020
31335H-MP-5	FHLMC GOLD POOL NO C90366		12/01/2012	Paydown		573	573	600	597	0	(24)	0	(24)	0	573	0	0	0	22	10/01/2020
31335H-Q3-0	FHLMC GOLD POOL NO C90474		12/01/2012	Paydown		82,175	82,175	86,078	85,426	0	(3,251)	0	(3,251)	0	82,175	0	0	0	3,394	08/01/2021
31335H-QB-2	FHLMC GOLD POOL NO C90450		12/01/2012	Paydown		4,613	4,613	4,832	4,797	0	(184)	0	(184)	0	4,613	0	0	0	205	06/01/2021
31335H-QK-2	FHLMC GOLD POOL NO C90458		12/01/2012	Paydown		37,464	37,464	39,244	38,961	0	(1,497)	0	(1,497)	0	37,464	0	0	0	888	07/01/2021
31335H-SN-4	FHLMC GOLD POOL NO C90525		12/01/2012	Paydown		1,181	1,181	1,237	1,228	0	(47)	0	(47)	0	1,181	0	0	0	55	02/01/2022
31336K-DL-6	FHLMC GOLD POOL NO F80107		12/01/2012	Paydown		858	858	891	874	0	(16)	0	(16)	0	858	0	0	0	35	09/01/2015
313370-FV-5	FEDERAL HOME LOAN BANKS CORP FLOATER		02/03/2012	Maturity		200,000,000	200,000,000	199,906,000	199,994,305	0	5,695	0	5,695	0	200,000,000	0	0	0	154,354	02/03/2012
31340I-LY-5	FHLMC POOL NO 170074 12.500% 02/01/13		11/01/2012	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	02/01/2013
31340I-PL-9	FHLMC POOL NO 170110 12.000% 01/01/15		12/01/2012	Paydown		1,331	1,331	1,279	1,296	0	35	0	35	0	1,331	0	0	0	85	01/01/2015
31340I-PM-7	FHLMC POOL NO 170111 12.500% 01/01/15		12/01/2012	Paydown		36	36	35	35	0	1	0	1	0	36	0	0	0	3	01/01/2015
31340I-RF-0	FHLMC POOL NO 170129 11.500% 06/01/15		12/01/2012	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	2	06/01/2015
31340B-E5-4	FHLMC POOL NO 141056 9.000% 10/01/16		12/01/2012	Paydown		29,092	29,092	30,336	29,655	0	(563)	0	(563)	0	29,092	0	0	0	1,591	10/01/2016
31340B-GT-0	FHLMC POOL NO 141110 9.000% 02/01/17		12/01/2012	Paydown		11,172	11,172	11,609	11,439	0	(267)	0	(267)	0	11,172	0	0	0	559	02/01/2017
31340V-5R-2	FHLMC POOL NO 188956 11.500% 07/01/14		12/01/2012	Paydown		115	115	113	113	0	2	0	2	0	115	0	0	0	7	07/01/2014
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B		12/15/2012	Paydown		19,335	19,335	18,164	18,869	0	466	0	466	0	19,335	0	0	0	923	12/15/2019
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D		12/15/2012	Paydown		16,559	16,559	15,860	16,243	0	315	0	315	0	16,559	0	0	0	711	02/15/2020
31341D-ET-7	FHLMC POOL NO 252846 11.500% 03/01/15		12/01/2012	Paydown		458	458	449	450	0	7	0	7	0	458	0	0	0	28	03/01/2015
31356D-3U-8	FHLMC GOLD POOL NO D51711		12/01/2012	Paydown		2,022	2,022	1,965	1,973	0	49	0	49	0	2,022	0	0	0	96	04/01/2024
31356D-K7-0	FHLMC GOLD POOL NO D51218		12/01/2012	Paydown		1,017	1,017	1,039	1,036	0	(19)	0	(19)	0	1,017	0	0	0	10	04/01/2024
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2012	Paydown		424	424	423	423	0	1	0	1	0	424	0	0	0	16	04/01/2024
31356D-W6-9	FHLMC GOLD POOL NO D51569		12/01/2012	Paydown		965	965	933	938	0	27	0	27	0	965	0	0	0	40	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635		12/01/2012	Paydown		317	317	316	316	0	1	0	1	0	317	0	0	0	12	04/01/2024
31356E-3G-7	FHLMC GOLD POOL NO D52599		12/01/2012	Paydown		147	147	143	144	0	4	0	4	0	147	0	0	0	6	05/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681		12/01/2012	Paydown		33	33	32	32	0	1	0	1	0	33	0	0	0	2	05/01/2024
31356F-AQ-4	FHLMC GOLD POOL NO D52715		12/01/2012	Paydown		276	276	262	264	0	12	0	12	0	276	0	0	0	9	05/01/2024
31356F-B3-4	FHLMC GOLD POOL NO D52758		12/01/2012	Paydown		591	591	616	613	0	(22)	0	(22)	0	591	0	0	0	25	05/01/2024
31356F-LF-6	FHLMC GOLD POOL NO D53026		12/01/2012	Paydown		250	250	249	249	0	1	0	1	0	250	0	0	0	10	04/01/2024
31356F-MY-4	FHLMC GOLD POOL NO D53075		12/01/2012	Paydown		476	476	464	466	0	10	0	10	0	476	0	0	0	20	05/01/2024
31356F-MZ-1	FHLMC GOLD POOL NO D53076		12/01/2012	Paydown		1,585	1,585	1,547	1,554	0	31	0	31	0	1,585	0	0	0	65	05/01/2024
31356F-PY-1	FHLMC GOLD POOL NO D53139		12/01/2012	Paydown		409	409	399	401	0	8	0	8	0	409	0	0	0	17	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433		12/01/2012	Paydown		111	111	109	109	0	2	0	2	0	111	0	0	0	5	06/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31356G-AQ-2	FHLMC GOLD POOL NO D53615		12/01/2012	Paydown		498	498	486	487	0	10	0	10	0	498	0	0	0	20	06/01/2024
31356G-ER-6	FHLMC GOLD POOL NO D53744		12/01/2012	Paydown		312	312	304	305	0	7	0	7	0	312	0	0	0	13	06/01/2024
31356G-GR-4	FHLMC GOLD POOL NO D53808		12/01/2012	Paydown		1,721	1,721	1,784	1,769	0	(48)	0	(48)	0	1,721	0	0	0	71	06/01/2024
31356G-QC-6	FHLMC GOLD POOL NO D54051		12/01/2012	Paydown		186	186	179	180	0	6	0	6	0	186	0	0	0	8	06/01/2024
31356G-QG-7	FHLMC GOLD POOL NO D54055		12/01/2012	Paydown		9,798	9,798	9,518	9,567	0	231	0	231	0	9,798	0	0	0	576	06/01/2024
31356G-RT-8	FHLMC GOLD POOL NO D54098		09/01/2012	Paydown		3,578	3,578	3,666	3,654	0	(76)	0	(76)	0	3,578	0	0	0	195	06/01/2024
31356G-WE-5	FHLMC GOLD POOL NO D54245		12/01/2012	Paydown		600	600	598	599	0	2	0	2	0	600	0	0	0	25	06/01/2024
31356H-DW-4	FHLMC GOLD POOL NO D54617		12/01/2012	Paydown		16,078	16,078	16,523	16,451	0	(373)	0	(373)	0	16,078	0	0	0	1,063	07/01/2024
31356H-LG-0	FHLMC GOLD POOL NO D54827		12/01/2012	Paydown		509	509	527	524	0	(15)	0	(15)	0	509	0	0	0	21	07/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2012	Paydown		572	572	570	570	0	2	0	2	0	572	0	0	0	24	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2012	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	08/01/2024
31356J-TG-8	FHLMC GOLD POOL NO D55951		12/01/2012	Paydown		4,272	4,272	4,166	4,181	0	92	0	92	0	4,272	0	0	0	205	08/01/2024
31356J-WL-3	FHLMC GOLD POOL NO D56051		12/01/2012	Paydown		850	850	883	876	0	(26)	0	(26)	0	850	0	0	0	35	09/01/2024
31356K-S6-8	FHLMC GOLD POOL NO D56841		12/01/2012	Paydown		6,306	6,306	6,297	6,295	0	11	0	11	0	6,306	0	0	0	247	07/01/2024
31356L-VF-2	FHLMC GOLD POOL NO D57814		12/01/2012	Paydown		79	79	78	78	0	0	0	0	0	79	0	0	0	3	11/01/2024
313586-QR-3	FEDERAL NATL MTG ASSN DEBENTURES		03/12/2012	Merrill Lynch,Pierce,Fenner &		10,048,163	10,200,000	1,490,424	8,242,148	0	141,102	0	141,102	0	8,383,250	0	1,664,913	1,664,913	0	07/05/2014
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M		12/01/2012	Paydown		49	49	1,549	1,549	0	(1,500)	0	(1,500)	0	49	0	0	0	287	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G		12/01/2012	Paydown		55,386	55,386	53,932	54,597	0	789	0	789	0	55,386	0	0	0	2,191	08/25/2021
31359M-MQ-3	FANNIE MAE CORPORATE 6.125% 03/15/12		03/15/2012	Maturity		26,400,000	26,400,000	27,953,112	26,456,466	0	(56,466)	0	(56,466)	0	26,400,000	0	0	0	808,500	03/15/2012
31359Q-ES-8	FANNIE MAE CORPORATE 1.375% 11/15/16		05/24/2012	Merrill Lynch,Pierce,Fenner &		142,619	140,000	139,686	139,697	0	25	0	25	0	139,722	0	2,897	2,897	1,016	11/15/2016
313602-HY-3	FANNIE MAE SERIES 1988 30 CLASS D		12/01/2012	Paydown		13,249	13,249	12,701	13,067	0	182	0	182	0	13,249	0	0	0	729	12/25/2018
31360B-RA-4	FNMA POOL NO 001381 11.500% 01/01/13		12/01/2012	Paydown		35	35	34	34	0	0	0	0	0	35	0	0	0	2	01/01/2013
31360C-JH-6	FNMA POOL NO 002064 12.000% 05/01/13		12/01/2012	Paydown		1,222	1,222	1,175	1,206	0	16	0	16	0	1,222	0	0	0	81	05/01/2013
31360E-3N-6	FNMA POOL NO 004405 4.614% 07/01/19		12/01/2012	Paydown		3,123	3,123	2,903	3,050	0	73	0	73	0	3,123	0	0	0	85	07/01/2019
31360G-B3-6	FNMA POOL NO 005458 12.000% 03/01/14		12/01/2012	Paydown		70	70	67	69	0	1	0	1	0	70	0	0	0	5	03/01/2014
31360M-WW-6	FNMA POOL NO 010561 12.000% 01/01/15		12/01/2012	Paydown		5,921	5,921	5,692	5,816	0	105	0	105	0	5,921	0	0	0	394	01/01/2015
313611-6E-0	FNMA POOL NO 047669 8.000% 05/01/17		12/01/2012	Paydown		4,403	4,403	4,507	4,454	0	(51)	0	(51)	0	4,403	0	0	0	193	05/01/2017
313614-3X-5	FNMA POOL NO 050314 10.000% 06/01/20		12/01/2012	Paydown		68	68	73	72	0	(4)	0	(4)	0	68	0	0	0	3	06/01/2020
313614-CJ-6	FNMA POOL NO 049573 8.000% 06/01/17		12/01/2012	Paydown		833	833	851	842	0	(9)	0	(9)	0	833	0	0	0	37	06/01/2017
313614-XS-3	FNMA POOL NO 050189 10.000% 05/01/19		12/01/2012	Paydown		81	81	88	87	0	(6)	0	(6)	0	81	0	0	0	4	05/01/2019
313615-B4-7	FNMA POOL NO 050459 10.000% 05/01/21		12/01/2012	Paydown		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	05/01/2021
313615-C3-8	FNMA POOL NO 050490 10.000% 08/01/21		12/01/2012	Paydown		53	53	58	57	0	(4)	0	(4)	0	53	0	0	0	3	08/01/2021
313615-GJ-9	FNMA POOL NO 050601 8.500% 07/01/22		12/01/2012	Paydown		1,663	1,663	1,711	1,702	0	(39)	0	(39)	0	1,663	0	0	0	81	07/01/2022
313615-K2-1	FNMA POOL NO 050713 8.500% 02/01/23		12/01/2012	Paydown		1,140	1,140	1,175	1,169	0	(29)	0	(29)	0	1,140	0	0	0	53	02/01/2023
313615-M9-4	FNMA POOL NO 050784 8.000% 06/01/23		12/01/2012	Paydown		132	132	129	129	0	2	0	2	0	132	0	0	0	5	06/01/2023
313615-R7-3	FNMA POOL NO 050910 7.000% 09/01/13		12/01/2012	Paydown		5,418	5,418	5,395	5,393	0	25	0	25	0	5,418	0	0	0	189	09/01/2013
313615-TA-4	FNMA POOL NO 050945 6.000% 12/01/23		12/01/2012	Paydown		39,886	39,886	38,885	39,055	0	831	0	831	0	39,886	0	0	0	1,238	12/01/2023
313616-YV-0	FNMA POOL NO 052024 7.000% 07/01/17		12/01/2012	Paydown		1,562	1,562	1,575	1,568	0	(7)	0	(7)	0	1,562	0	0	0	44	07/01/2017
313619-JP-4	FNMA POOL NO 054270 10.000% 08/01/17		12/01/2012	Paydown		40	40	43	42	0	(2)	0	(2)	0	40	0	0	0	2	08/01/2017
313619-Z7-6	FNMA POOL NO 054766 8.000% 09/01/17		12/01/2012	Paydown		1,129	1,129	1,151	1,138	0	(9)	0	(9)	0	1,129	0	0	0	53	09/01/2017
31361U-QT-1	FNMA POOL NO 041866 8.500% 02/01/17		12/01/2012	Paydown		361	361	359	359	0	2	0	2	0	361	0	0	0	16	02/01/2017
31361W-5L-7	FNMA POOL NO 044051 10.000% 02/01/13		06/01/2012	Paydown		7	7	8	7	0	0	0	0	0	7	0	0	0	0	02/01/2013
31362L-E7-1	FNMA POOL NO 064058 10.000% 08/01/18		12/01/2012	Paydown		1,008	1,008	1,110	1,069	0	(61)	0	(61)	0	1,008	0	0	0	56	08/01/2018
31362M-NJ-3	FNMA POOL NO 065193 10.000% 09/01/18		12/01/2012	Paydown		1,977	1,977	2,133	2,082	0	(105)	0	(105)	0	1,977	0	0	0	87	09/01/2018
31362T-JH-7	FNMA POOL NO 070464 10.000% 01/01/20		12/01/2012	Paydown		92	92	100	98	0	(6)	0	(6)	0	92	0	0	0	5	01/01/2020
31362T-PY-3	FNMA POOL NO 070639 10.000% 11/01/20		12/01/2012	Paydown		144	144	157	154	0	(10)	0	(10)	0	144	0	0	0	6	11/01/2020
31362T-XX-6	FNMA POOL NO 070894 8.000% 03/01/21		12/01/2012	Paydown		64	64	64	64	0	0	0	0	0	64	0	0	0	4	03/01/2021
31363F-KE-1	FNMA POOL NO 087593 10.000% 02/01/20		12/01/2012	Paydown		276	276	300	292	0	(16)	0	(16)	0	276	0	0	0	15	02/01/2020
31364H-DA-2	FANNIEMAE STRIP SERIES 1988 25 CLASS 1		06/01/2012	Paydown		96	96	86	91	0	5	0	5	0	96	0	0	0	2	02/01/2013
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2012	Paydown		17,364	17,364	13,652	12,358	0	5,006	0	5,006	0	17,364	0	0	0	0	11/01/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2012	Paydown		0	0	2,981	0	0	0	0	0	0	0	0	0	0	712	11/01/2029
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		12/01/2012	Paydown		239	239	234	234	0	5	0	5	0	239	0	0	0	9	01/01/2023
31365D-A5-4	FNMA POOL NO 124328 8.000% 04/01/22		12/01/2012	Paydown		626	626	623	623	0	3	0	3	0	626	0	0	0	29	04/01/2022
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		12/01/2012	Paydown		665	665	683	680	0	(15)	0	(15)	0	665	0	0	0	24	11/01/2022
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		12/01/2012	Paydown		88	88	86	86	0	2	0	2	0	88	0	0	0	4	11/01/2022
31365D-R4-9	FNMA POOL NO 124807 8.000% 06/01/21		12/01/2012	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	06/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31365D-SX-4	FNMA POOL NO 124834 8.000% 04/01/23		12/01/2012	Paydown		706	706	725	722	0	(16)	0	(16)	0	706	0	0	0	32	04/01/2023
31365D-WF-8	FNMA POOL NO 124946 7.000% 07/01/13		12/01/2012	Paydown		265	265	273	267	0	(2)	0	(2)	0	265	0	0	0	8	07/01/2013
31365D-X9-1	FNMA POOL NO 125004 8.500% 09/01/21		12/01/2012	Paydown		8,943	8,943	9,188	9,139	0	(195)	0	(195)	0	8,943	0	0	0	676	09/01/2021
31365D-ZT-5	FNMA POOL NO 125054 8.000% 01/01/22		12/01/2012	Paydown		121	121	119	119	0	2	0	2	0	121	0	0	0	5	01/01/2022
31365K-HS-1	FNMA POOL NO 129941 8.000% 10/01/18		12/01/2012	Paydown		163	163	163	163	0	0	0	0	0	163	0	0	0	7	10/01/2018
31366A-4M-9	FNMA POOL NO 143128 10.000% 04/01/19		12/01/2012	Paydown		221	221	237	232	0	(11)	0	(11)	0	221	0	0	0	12	04/01/2019
31367H-DP-6	FNMA POOL NO 169410 10.000% 10/01/14		12/01/2012	Paydown		333	333	357	341	0	(8)	0	(8)	0	333	0	0	0	17	10/01/2014
31367Q-RC-0	FNMA POOL NO 176083 10.000% 10/01/19		12/01/2012	Paydown		185	185	199	196	0	(10)	0	(10)	0	185	0	0	0	10	10/01/2019
31367W-ZD-6	FNMA POOL NO 181740 8.000% 10/01/22		12/01/2012	Paydown		490	490	493	492	0	(3)	0	(3)	0	490	0	0	0	21	10/01/2022
31367Y-CN-5	FNMA POOL NO 182877 10.000% 07/01/18		12/01/2012	Paydown		406	406	435	425	0	(19)	0	(19)	0	406	0	0	0	22	07/01/2018
31368D-4A-7	FNMA POOL NO 187217 7.000% 11/01/22		12/01/2012	Paydown		99	99	94	95	0	5	0	5	0	99	0	0	0	4	11/01/2022
31368F-4L-8	FNMA POOL NO 189027 7.500% 11/01/22		12/01/2012	Paydown		725	725	725	725	0	0	0	0	0	725	0	0	0	30	11/01/2022
31368F-BC-0	FNMA POOL NO 188235 7.000% 12/01/22		12/01/2012	Paydown		1,141	1,141	1,079	1,093	0	49	0	49	0	1,141	0	0	0	44	12/01/2022
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		12/01/2012	Paydown		503	503	517	514	0	(11)	0	(11)	0	503	0	0	0	15	11/01/2022
31368H-5P-4	FNMA POOL NO 190854 6.500% 06/01/24		12/01/2012	Paydown		145,126	145,126	137,403	138,480	0	6,646	0	6,646	0	145,126	0	0	0	5,033	06/01/2024
31368H-7K-3	FNMA POOL NO 190898 8.000% 07/01/24		12/01/2012	Paydown		1,487	1,487	1,546	1,538	0	(50)	0	(50)	0	1,487	0	0	0	61	07/01/2024
31368H-A8-6	FNMA POOL NO 190031 8.000% 12/01/19		12/01/2012	Paydown		132	132	135	134	0	(2)	0	(2)	0	132	0	0	0	6	12/01/2019
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2012	Paydown		447	447	428	431	0	16	0	16	0	447	0	0	0	15	11/01/2023
31368H-FZ-1	FNMA POOL NO 190184 8.000% 12/01/23		12/01/2012	Paydown		362	362	356	357	0	5	0	5	0	362	0	0	0	16	12/01/2023
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2012	Paydown		67	67	69	68	0	(1)	0	(1)	0	67	0	0	0	3	02/01/2023
31368H-H4-8	FNMA POOL NO 190251 8.000% 11/01/23		12/01/2012	Paydown		1,114	1,114	1,141	1,136	0	(23)	0	(23)	0	1,114	0	0	0	47	11/01/2023
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2012	Paydown		440	440	450	448	0	(9)	0	(9)	0	440	0	0	0	19	08/01/2023
31368H-KA-0	FNMA POOL NO 190289 7.000% 11/01/27		12/01/2012	Paydown		1,318	1,318	1,324	1,323	0	(5)	0	(5)	0	1,318	0	0	0	53	11/01/2027
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		12/01/2012	Paydown		557,096	557,096	597,398	596,507	0	(39,412)	0	(39,412)	0	557,096	0	0	0	16,850	01/01/2036
31368J-4M-8	FNMA POOL NO 191728 8.000% 12/01/22		12/01/2012	Paydown		201	201	193	194	0	7	0	7	0	201	0	0	0	9	12/01/2022
31368J-DH-9	FNMA POOL NO 191004 7.000% 11/01/22		12/01/2012	Paydown		301	301	285	288	0	12	0	12	0	301	0	0	0	12	11/01/2022
31368K-AT-3	FNMA POOL NO 191818 7.000% 12/01/22		12/01/2012	Paydown		438	438	415	419	0	19	0	19	0	438	0	0	0	17	12/01/2022
31368N-A3-4	FNMA POOL NO 194526 8.000% 12/01/22		12/01/2012	Paydown		5,286	5,286	5,419	5,387	0	(101)	0	(101)	0	5,286	0	0	0	232	12/01/2022
31368P-NB-7	FNMA POOL NO 195786 7.500% 12/01/22		12/01/2012	Paydown		2,036	2,036	2,092	2,074	0	(38)	0	(38)	0	2,036	0	0	0	86	12/01/2022
31368Q-V7-5	FNMA POOL NO 196938 10.500% 06/01/12		04/01/2012	Paydown		1,755	1,755	1,927	1,760	0	(5)	0	(5)	0	1,755	0	0	0	32	06/01/2012
31368Q-VN-0	FNMA POOL NO 196921 7.000% 12/01/22		12/01/2012	Paydown		689	689	622	638	0	51	0	51	0	689	0	0	0	26	12/01/2022
31368T-FM-4	FNMA POOL NO 199172 7.500% 12/01/12		11/01/2012	Paydown		5,115	5,115	5,262	5,120	0	(6)	0	(6)	0	5,115	0	0	0	165	12/01/2012
31368U-HD-9	FNMA POOL NO 200128 8.500% 01/01/23		12/01/2012	Paydown		7,070	7,070	7,296	7,252	0	(182)	0	(182)	0	7,070	0	0	0	333	01/01/2023
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		12/01/2012	Paydown		62	62	60	60	0	2	0	2	0	62	0	0	0	3	02/01/2023
31369C-XY-4	FNMA POOL NO 206895 8.000% 03/01/23		12/01/2012	Paydown		2,503	2,503	2,574	2,553	0	(50)	0	(50)	0	2,503	0	0	0	106	03/01/2023
31369Q-MM-1	FNMA POOL NO 217364 8.000% 01/01/22		12/01/2012	Paydown		244	244	243	243	0	1	0	1	0	244	0	0	0	11	01/01/2022
3136FA-3A-6	FANNIEMAE STRIP FNSTR_340		12/01/2012	Paydown		0	0	618,744	564,453	0	(564,453)	0	(564,453)	0	0	0	0	0	76,253	09/01/2033
3136FC-GR-1	FNMA FNSTR_350 5.500% 03/01/34		12/01/2012	Paydown		0	0	71,452	64,854	0	(64,854)	0	(64,854)	0	0	0	0	0	11,159	03/01/2034
31370D-RM-2	FNMA POOL NO 228292 7.000% 07/01/22		01/01/2012	Paydown		123	123	120	120	0	3	0	3	0	123	0	0	0	1	07/01/2022
31370N-7E-0	FNMA POOL NO 236793 8.000% 09/01/23		12/01/2012	Paydown		2,705	2,705	2,615	2,628	0	78	0	78	0	2,705	0	0	0	211	09/01/2023
31370P-TX-9	FNMA POOL NO 237366 6.000% 10/01/23		12/01/2012	Paydown		133	133	128	129	0	5	0	5	0	133	0	0	0	5	10/01/2023
31370W-AW-6	FNMA POOL NO 243121 6.000% 10/01/23		12/01/2012	Paydown		862	862	852	853	0	9	0	9	0	862	0	0	0	27	10/01/2023
31370W-MH-6	FNMA POOL NO 243460 7.000% 10/01/23		12/01/2012	Paydown		327	327	319	320	0	7	0	7	0	327	0	0	0	13	10/01/2023
31370X-DP-6	FNMA POOL NO 244110 7.000% 08/01/22		12/01/2012	Paydown		1,892	1,892	1,834	1,843	0	49	0	49	0	1,892	0	0	0	73	08/01/2022
31371A-AQ-6	FNMA POOL NO 245815 6.000% 11/01/23		12/01/2012	Paydown		6,149	6,149	5,893	5,941	0	208	0	208	0	6,149	0	0	0	199	11/01/2023
31371B-TH-4	FNMA POOL NO 247252 7.000% 06/01/19		06/01/2012	Paydown		125	125	122	122	0	2	0	2	0	125	0	0	0	3	06/01/2019
31371C-ZZ-5	FNMA POOL NO 248360 6.500% 04/01/24		12/01/2012	Paydown		5,749	5,749	5,467	5,491	0	258	0	258	0	5,749	0	0	0	205	04/01/2024
31371E-2V-6	FNMA POOL NO 250188 8.000% 01/01/25		12/01/2012	Paydown		722	722	738	737	0	(15)	0	(15)	0	722	0	0	0	28	01/01/2025
31371E-6V-2	FNMA POOL NO 250284 8.000% 06/01/25		12/01/2012	Paydown		14,578	14,578	14,934	14,890	0	(312)	0	(312)	0	14,578	0	0	0	655	06/01/2025
31371E-TP-0	FNMA POOL NO 249958 7.000% 11/01/22		12/01/2012	Paydown		45	45	44	44	0	1	0	1	0	45	0	0	0	2	11/01/2022
31371E-U5-2	FNMA POOL NO 250004 6.500% 04/01/24		12/01/2012	Paydown		70,653	70,653	66,917	67,463	0	3,190	0	3,190	0	70,653	0	0	0	2,540	04/01/2024
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2012	Paydown		77,084	77,084	73,118	73,602	0	3,482	0	3,482	0	77,084	0	0	0	3,147	05/01/2024
31371E-WV-3	FNMA POOL NO 250060 7.500% 06/01/24		12/01/2012	Paydown		6,679	6,679	6,884	6,852	0	(173)	0	(173)	0	6,679	0	0	0	259	06/01/2024
31371E-ZG-3	FNMA POOL NO 250143 7.500% 09/01/24		12/01/2012	Paydown		928	928	953	949	0	(21)	0	(21)	0	928	0	0	0	48	09/01/2024
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2012	Paydown		135	135	139	138	0	(3)	0	(3)	0	135	0	0	0	6	12/01/2024
31371F-4B-5	FNMA POOL NO 251118 7.000% 08/01/12		07/01/2012	Paydown		489	489	485	486	0	3	0	3	0	489	0	0	0	10	08/01/2012
31371F-7D-8	FNMA POOL NO 251192 8.000% 09/01/27		12/01/2012	Paydown		2,706	2,706	2,769	2,763	0	(57)	0	(57)	0	2,706	0	0	0	133	09/01/2027
31371F-AG-7	FNMA POOL NO 250307 7.500% 07/01/25		12/01/2012	Paydown		1,035	1,035	1,065	1,061	0	(26)	0	(26)	0	1,035	0	0	0	54	07/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2012	Paydown		6,218	6,218	6,357	6,344	0	(126)	0	(126)	0	6,218	0	0	0	260	09/01/2025
31371F-C5-9	FNMA POOL NO 250392 7.000% 08/01/15		12/01/2012	Paydown		63	63	63	63	0	0	0	0	0	63	0	0	0	2	08/01/2015
31371F-LJ-9	FNMA POOL NO 250629 8.500% 07/01/26		12/01/2012	Paydown		164	164	170	169	0	(5)	0	(5)	0	164	0	0	0	8	07/01/2026
31371F-MY-5	FNMA POOL NO 250675 8.000% 09/01/26		12/01/2012	Paydown		3,062	3,062	3,134	3,127	0	(65)	0	(65)	0	3,062	0	0	0	135	09/01/2026
31371F-NR-9	FNMA POOL NO 250700 8.000% 10/01/26		12/01/2012	Paydown		3,937	3,937	4,030	4,021	0	(83)	0	(83)	0	3,937	0	0	0	145	10/01/2026
31371F-PW-6	FNMA POOL NO 250737 8.000% 11/01/26		12/01/2012	Paydown		26,515	26,515	26,851	26,836	0	(321)	0	(321)	0	26,515	0	0	0	1,398	11/01/2026
31371F-SN-3	FNMA POOL NO 250825 7.500% 02/01/12		02/01/2012	Paydown		47	47	48	47	0	0	0	0	0	47	0	0	0	0	02/01/2012
31371F-UM-2	FNMA POOL NO 250888 7.000% 04/01/12		03/01/2012	Paydown		7,842	7,842	7,956	7,825	0	18	0	18	0	7,842	0	0	0	72	04/01/2012
31371F-UQ-3	FNMA POOL NO 250891 7.000% 02/01/17		12/01/2012	Paydown		4,218	4,218	4,201	4,200	0	18	0	18	0	4,218	0	0	0	159	02/01/2017
31371F-W9-9	FNMA POOL NO 250972 8.000% 06/01/27		12/01/2012	Paydown		1,033	1,033	1,048	1,047	0	(13)	0	(13)	0	1,033	0	0	0	59	06/01/2027
31371F-WA-6	FNMA POOL NO 250941 8.000% 03/01/17		12/01/2012	Paydown		130	130	133	132	0	(2)	0	(2)	0	130	0	0	0	5	03/01/2017
31371G-7J-3	FNMA POOL NO 252097 6.000% 11/01/13		12/01/2012	Paydown		6,839	6,839	6,881	6,837	0	2	0	2	0	6,839	0	0	0	212	11/01/2013
31371G-BJ-8	FNMA POOL NO 251241 7.500% 10/01/12		09/01/2012	Paydown		5,630	5,630	5,701	5,617	0	12	0	12	0	5,630	0	0	0	158	10/01/2012
31371G-FK-1	FNMA POOL NO 251370 7.500% 11/01/17		12/01/2012	Paydown		3,587	3,587	3,683	3,646	0	(59)	0	(59)	0	3,587	0	0	0	94	11/01/2017
31371G-GU-8	FNMA POOL NO 251411 8.000% 01/01/28		12/01/2012	Paydown		470	470	479	479	0	(9)	0	(9)	0	470	0	0	0	21	01/01/2028
31371G-MU-1	FNMA POOL NO 251571 6.500% 03/01/13		12/01/2012	Paydown		6,875	6,875	6,887	6,855	0	20	0	20	0	6,875	0	0	0	220	03/01/2013
31371G-PA-2	FNMA POOL NO 251617 6.000% 03/01/13		12/01/2012	Paydown		2,453	2,453	2,433	2,440	0	13	0	13	0	2,453	0	0	0	74	03/01/2013
31371G-PB-0	FNMA POOL NO 251618 6.500% 04/01/13		12/01/2012	Paydown		3,741	3,741	3,718	3,723	0	18	0	18	0	3,741	0	0	0	120	04/01/2013
31371G-TQ-3	FNMA POOL NO 251759 6.000% 05/01/13		12/01/2012	Paydown		8,378	8,378	8,504	8,399	0	(22)	0	(22)	0	8,378	0	0	0	242	05/01/2013
31371G-TS-9	FNMA POOL NO 251761 6.500% 06/01/13		12/01/2012	Paydown		2,270	2,270	2,257	2,260	0	11	0	11	0	2,270	0	0	0	74	06/01/2013
31371G-UY-4	FNMA POOL NO 251799 8.000% 05/01/28		12/01/2012	Paydown		5,608	5,608	5,679	5,672	0	(63)	0	(63)	0	5,608	0	0	0	253	05/01/2028
31371G-VD-9	FNMA POOL NO 251812 6.500% 07/01/13		12/01/2012	Paydown		6,042	6,042	6,006	6,013	0	29	0	29	0	6,042	0	0	0	191	07/01/2013
31371H-4J-4	FNMA POOL NO 252925 7.500% 12/01/29		12/01/2012	Paydown		1,371	1,371	1,324	1,327	0	44	0	44	0	1,371	0	0	0	49	12/01/2029
31371H-D8-8	FNMA POOL NO 252227 6.500% 12/01/28		12/01/2012	Paydown		527,773	527,773	536,762	535,662	0	(7,889)	0	(7,889)	0	527,773	0	0	0	21,023	12/01/2028
31371H-DS-4	FNMA POOL NO 252213 6.000% 01/01/14		12/01/2012	Paydown		6,246	6,246	5,962	6,138	0	109	0	109	0	6,246	0	0	0	193	01/01/2014
31371H-E5-3	FNMA POOL NO 252256 7.000% 02/01/29		12/01/2012	Paydown		9,817	9,817	9,820	9,817	0	0	0	0	0	9,817	0	0	0	358	02/01/2029
31371H-E8-7	FNMA POOL NO 252259 5.500% 02/01/14		12/01/2012	Paydown		64,361	64,361	60,124	62,844	0	1,518	0	1,518	0	64,361	0	0	0	1,787	02/01/2014
31371H-E9-5	FNMA POOL NO 252260 6.000% 02/01/14		12/01/2012	Paydown		2,725	2,725	2,770	2,739	0	(14)	0	(14)	0	2,725	0	0	0	82	02/01/2014
31371H-HU-5	FNMA POOL NO 252343 7.000% 03/01/29		12/01/2012	Paydown		6,384	6,384	6,415	6,411	0	(27)	0	(27)	0	6,384	0	0	0	276	03/01/2029
31371H-HV-3	FNMA POOL NO 252344 5.500% 03/01/14		12/01/2012	Paydown		1,930	1,930	1,763	1,863	0	67	0	67	0	1,930	0	0	0	54	03/01/2014
31371H-HX-9	FNMA POOL NO 252346 6.500% 03/01/14		12/01/2012	Paydown		444	444	436	440	0	4	0	4	0	444	0	0	0	15	03/01/2014
31371H-J2-5	FNMA POOL NO 252381 5.500% 04/01/14		12/01/2012	Paydown		11,859	11,859	11,352	11,664	0	195	0	195	0	11,859	0	0	0	335	04/01/2014
31371H-J3-3	FNMA POOL NO 252382 6.000% 04/01/14		12/01/2012	Paydown		13,590	13,590	13,631	13,566	0	24	0	24	0	13,590	0	0	0	420	04/01/2014
31371H-LQ-9	FNMA POOL NO 252435 6.000% 05/01/14		12/01/2012	Paydown		3,806	3,806	3,633	3,733	0	73	0	73	0	3,806	0	0	0	113	05/01/2014
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2012	Paydown		1,375	1,375	1,381	1,381	0	(6)	0	(6)	0	1,375	0	0	0	59	05/01/2029
31371H-NK-0	FNMA POOL NO 252494 6.000% 06/01/14		12/01/2012	Paydown		3,820	3,820	3,885	3,844	0	(24)	0	(24)	0	3,820	0	0	0	121	06/01/2014
31371H-P9-3	FNMA POOL NO 252548 7.500% 04/01/14		12/01/2012	Paydown		6,769	6,769	6,775	6,749	0	20	0	20	0	6,769	0	0	0	278	04/01/2014
31371H-QT-8	FNMA POOL NO 252566 6.000% 07/01/14		12/01/2012	Paydown		148,734	148,734	151,755	149,570	0	(836)	0	(836)	0	148,734	0	0	0	4,502	07/01/2014
31371H-QU-5	FNMA POOL NO 252567 6.500% 07/01/14		12/01/2012	Paydown		6,564	6,564	6,462	6,497	0	68	0	68	0	6,564	0	0	0	226	07/01/2014
31371H-QX-9	FNMA POOL NO 252570 6.500% 07/01/29		12/01/2012	Paydown		952	952	917	919	0	33	0	33	0	952	0	0	0	35	07/01/2029
31371H-S4-1	FNMA POOL NO 252639 6.000% 08/01/14		12/01/2012	Paydown		9,292	9,292	9,452	9,356	0	(64)	0	(64)	0	9,292	0	0	0	297	08/01/2014
31371H-S5-8	FNMA POOL NO 252640 6.500% 08/01/14		12/01/2012	Paydown		290	290	285	287	0	3	0	3	0	290	0	0	0	9	08/01/2014
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2012	Paydown		6,113	6,113	6,206	6,200	0	(87)	0	(87)	0	6,113	0	0	0	198	05/01/2031
31371J-6Q-2	FNMA POOL NO 253879 6.000% 07/01/16		12/01/2012	Paydown		22,208	22,208	22,548	22,367	0	(158)	0	(158)	0	22,208	0	0	0	685	07/01/2016
31371J-6U-3	FNMA POOL NO 253883 6.000% 08/01/16		12/01/2012	Paydown		675	675	685	680	0	(5)	0	(5)	0	675	0	0	0	22	08/01/2016
31371J-6V-1	FNMA POOL NO 253884 6.500% 08/01/16		12/01/2012	Paydown		7,441	7,441	7,610	7,535	0	(94)	0	(94)	0	7,441	0	0	0	258	08/01/2016
31371J-A8-7	FNMA POOL NO 253031 6.500% 01/01/15		12/01/2012	Paydown		3,014	3,014	2,907	2,957	0	57	0	57	0	3,014	0	0	0	104	01/01/2015
31371J-F9-0	FNMA POOL NO 253192 7.000% 04/01/15		12/01/2012	Paydown		2,953	2,953	3,050	2,994	0	(41)	0	(41)	0	2,953	0	0	0	113	04/01/2015
31371J-TR-5	FNMA POOL NO 253560 6.500% 11/01/15		12/01/2012	Paydown		1,846	1,846	1,815	1,822	0	24	0	24	0	1,846	0	0	0	66	11/01/2015
31371J-V2-7	FNMA POOL NO 253633 6.500% 01/01/16		12/01/2012	Paydown		585	585	574	578	0	8	0	8	0	585	0	0	0	18	01/01/2016
31371J-XF-6	FNMA POOL NO 253678 6.500% 02/01/16		12/01/2012	Paydown		879	879	900	890	0	(11)	0	(11)	0	879	0	0	0	27	02/01/2016
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		12/01/2012	Paydown		1,239,188	1,239,188	1,348,004	1,346,230	0	(107,042)	0	(107,042)	0	1,239,188	0	0	0	34,563	04/01/2033
31371K-3L-3	FNMA POOL NO 254703 6.000% 03/01/18		12/01/2012	Paydown		15,588	15,588	15,851	15,766	0	(178)	0	(178)	0	15,588	0	0	0	501	03/01/2018
31371K-4K-4	FNMA POOL NO 254726 5.500% 05/01/33		12/01/2012	Paydown		1,125,887	1,125,887	1,138,751	1,138,317	0	(12,430)	0	(12,430)	0	1,125,887	0	0	0	32,433	05/01/2033
31371K-5U-1	FNMA POOL NO 254759 4.500% 06/01/18		12/01/2012	Paydown		46,605	46,605	45,534	45,877	0	727	0	727	0	46,605	0	0	0	1,104	06/01/2018
31371K-7E-5	FNMA POOL NO 254793 5.000% 07/01/33		12/01/2012	Paydown		1,997	1,997	1,974	1,975	0	22	0	22	0	1,997	0	0	0	53	07/01/2033
31371K-7M-7	FNMA POOL NO 254800 5.500% 07/01/23		12/01/2012	Paydown		1,924,423	1,924,423	2,000,648	1,984,757	0	(60,334)	0	(60,334)	0	1,924,423	0	0	0	57,134	07/01/2023
31371K-BK-6	FNMA POOL NO 253942 6.000% 09/01/16		12/01/2012	Paydown		100,212	100,212	101,733	100,987	0	(775)	0	(775)	0	100,212	0	0	0	3,111	09/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2012	Paydown		3,573	3,573	3,625	3,623	0	(50)	0	(50)	0	3,573	0	0	0	140	09/01/2031
31371K-DG-3	FNMA POOL NO 254003 6.000% 10/01/16		12/01/2012	Paydown		22,737	22,737	22,964	22,878	0	(141)	0	(141)	0	22,737	0	0	0	683	10/01/2016
31371K-EU-1	FNMA POOL NO 254047 6.000% 11/01/16		12/01/2012	Paydown		6,156	6,156	6,250	6,201	0	(45)	0	(45)	0	6,156	0	0	0	200	11/01/2016
31371K-EV-9	FNMA POOL NO 254048 6.500% 11/01/16		12/01/2012	Paydown		3,107	3,107	3,177	3,148	0	(40)	0	(40)	0	3,107	0	0	0	114	11/01/2016
31371K-F6-3	FNMA POOL NO 254089 6.000% 12/01/16		12/01/2012	Paydown		824	824	855	842	0	(18)	0	(18)	0	824	0	0	0	25	12/01/2016
31371K-F9-7	FNMA POOL NO 254092 6.500% 12/01/31		12/01/2012	Paydown		50,899	50,899	51,678	51,620	0	(721)	0	(721)	0	50,899	0	0	0	1,684	12/01/2031
31371K-H9-5	FNMA POOL NO 254156 6.500% 11/01/31		12/01/2012	Paydown		58,337	58,337	59,230	59,161	0	(824)	0	(824)	0	58,337	0	0	0	1,899	11/01/2031
31371K-HR-5	FNMA POOL NO 254140 5.500% 01/01/17		12/01/2012	Paydown		1,017	1,017	1,043	1,031	0	(14)	0	(14)	0	1,017	0	0	0	30	01/01/2017
31371K-HS-3	FNMA POOL NO 254141 6.000% 01/01/17		12/01/2012	Paydown		18,974	18,974	19,229	19,132	0	(158)	0	(158)	0	18,974	0	0	0	593	01/01/2017
31371K-KH-3	FNMA POOL NO 254196 6.000% 02/01/17		12/01/2012	Paydown		17,292	17,292	17,465	17,400	0	(108)	0	(108)	0	17,292	0	0	0	536	02/01/2017
31371K-LQ-2	FNMA POOL NO 254235 6.000% 03/01/17		12/01/2012	Paydown		121,288	121,288	123,356	122,632	0	(1,345)	0	(1,345)	0	121,288	0	0	0	3,816	03/01/2017
31371K-NY-3	FNMA POOL NO 254307 6.000% 05/01/17		12/01/2012	Paydown		1,307	1,307	1,329	1,322	0	(15)	0	(15)	0	1,307	0	0	0	43	05/01/2017
31371K-P3-9	FNMA POOL NO 254342 6.000% 06/01/17		12/01/2012	Paydown		47,877	47,877	49,611	48,913	0	(1,035)	0	(1,035)	0	47,877	0	0	0	1,558	06/01/2017
31371K-RY-9	FNMA POOL NO 254403 6.000% 08/01/17		12/01/2012	Paydown		7,891	7,891	8,027	7,984	0	(93)	0	(93)	0	7,891	0	0	0	255	08/01/2017
31371K-W6-4	FNMA POOL NO 254569 6.000% 11/01/12		10/01/2012	Paydown		5,055	5,055	5,138	5,061	0	(6)	0	(6)	0	5,055	0	0	0	111	11/01/2012
31371K-Y8-8	FNMA POOL NO 254635 6.000% 02/01/23		12/01/2012	Paydown		83,180	83,180	86,930	86,227	0	(3,047)	0	(3,047)	0	83,180	0	0	0	2,611	02/01/2023
31371K-Z6-1	FNMA POOL NO 254665 6.000% 02/01/18		12/01/2012	Paydown		2,168	2,168	2,205	2,192	0	(24)	0	(24)	0	2,168	0	0	0	70	02/01/2018
31371K-ZA-2	FNMA POOL NO 254637 5.500% 02/01/33		12/01/2012	Paydown		5,760	5,760	5,665	5,670	0	90	0	90	0	5,760	0	0	0	167	02/01/2033
31371L-CA-5	FNMA POOL NO 254865 4.500% 09/01/18		12/01/2012	Paydown		309,539	309,539	309,702	309,329	0	210	0	210	0	309,539	0	0	0	7,064	09/01/2018
31371L-FY-0	FNMA POOL NO 254983 5.500% 12/01/33		12/01/2012	Paydown		220,696	220,696	217,075	217,254	0	3,442	0	3,442	0	220,696	0	0	0	6,792	12/01/2033
31371L-GH-6	FNMA POOL NO 255000 4.500% 11/01/33		12/01/2012	Paydown		52,030	52,030	49,282	49,510	0	2,520	0	2,520	0	52,030	0	0	0	1,292	11/01/2033
31371L-HX-0	FNMA POOL NO 255046 6.000% 12/01/18		12/01/2012	Paydown		46,529	46,529	47,154	46,968	0	(440)	0	(440)	0	46,529	0	0	0	1,662	12/01/2018
31371L-K8-1	FNMA POOL NO 255119 6.000% 02/01/19		12/01/2012	Paydown		17,757	17,757	18,048	17,960	0	(203)	0	(203)	0	17,757	0	0	0	420	02/01/2019
31371L-KE-8	FNMA POOL NO 255093 6.000% 01/01/19		12/01/2012	Paydown		24,197	24,197	24,594	24,477	0	(279)	0	(279)	0	24,197	0	0	0	743	01/01/2019
31371L-LP-2	FNMA POOL NO 255134 6.500% 01/01/24		12/01/2012	Paydown		211,513	211,513	223,113	220,753	0	(9,240)	0	(9,240)	0	211,513	0	0	0	9,552	01/01/2024
31371L-MR-7	FNMA POOL NO 255168 7.000% 02/01/34		12/01/2012	Paydown		10,415	10,415	10,721	10,706	0	(291)	0	(291)	0	10,415	0	0	0	535	02/01/2034
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2012	Paydown		7,593,610	7,593,610	7,513,521	7,516,573	0	77,037	0	77,037	0	7,593,610	0	0	0	213,387	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2012	Paydown		11,354,643	11,354,643	10,902,992	10,931,823	0	422,820	0	422,820	0	11,354,643	0	0	0	307,994	06/01/2034
31371L-XE-4	FNMA POOL NO 255477 6.000% 09/01/19		12/01/2012	Paydown		21,342	21,342	21,709	21,614	0	(272)	0	(272)	0	21,342	0	0	0	658	09/01/2019
31371L-ZM-4	FNMA POOL NO 255548 5.000% 01/01/20		12/01/2012	Paydown		193,428	193,428	189,862	190,469	0	2,959	0	2,959	0	193,428	0	0	0	5,210	01/01/2020
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2012	Paydown		3,830,600	3,830,600	3,958,985	3,953,401	0	(122,801)	0	(122,801)	0	3,830,600	0	0	0	92,813	07/01/2035
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2012	Paydown		2,416,901	2,416,901	2,497,905	2,494,286	0	(77,385)	0	(77,385)	0	2,416,901	0	0	0	66,097	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2012	Paydown		3,628,232	3,628,232	3,570,265	3,572,685	0	55,547	0	55,547	0	3,628,232	0	0	0	114,078	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2012	Paydown		12,916,405	12,916,405	12,645,968	12,657,655	0	258,750	0	258,750	0	12,916,405	0	0	0	379,990	11/01/2035
31371M-LY-1	FNMA POOL NO 256043 4.500% 11/01/15		12/01/2012	Paydown		4,592	4,592	4,451	4,500	0	91	0	91	0	4,592	0	0	0	110	11/01/2015
31371M-MK-0	FNMA POOL NO 256062 5.500% 01/01/21		12/01/2012	Paydown		83,326	83,326	83,516	83,448	0	(122)	0	(122)	0	83,326	0	0	0	2,422	01/01/2021
31371M-NW-3	FNMA POOL NO 256105 5.500% 02/01/21		12/01/2012	Paydown		295,931	295,931	296,607	296,398	0	(467)	0	(467)	0	295,931	0	0	0	8,427	02/01/2021
31371M-PW-1	FNMA POOL NO 256137 6.000% 02/01/16		12/01/2012	Paydown		18,814	18,814	19,123	18,974	0	(160)	0	(160)	0	18,814	0	0	0	573	02/01/2016
31371M-R7-4	FNMA POOL NO 256210 6.000% 04/01/21		12/01/2012	Paydown		523,248	523,248	531,921	530,091	0	(6,843)	0	(6,843)	0	523,248	0	0	0	17,616	04/01/2021
31371M-TY-3	FNMA POOL NO 256267 4.500% 04/01/16		12/01/2012	Paydown		13,619	13,619	13,200	13,343	0	276	0	276	0	13,619	0	0	0	330	04/01/2016
31371N-4H-5	FNMA POOL NO 257424 5.500% 10/01/28		12/01/2012	Paydown		102,414	102,414	110,479	110,226	0	(7,811)	0	(7,811)	0	102,414	0	0	0	2,970	10/01/2028
31371N-KY-0	FNMA POOL NO 256911 6.000% 09/01/17		12/01/2012	Paydown		6,277	6,277	6,380	6,345	0	(68)	0	(68)	0	6,277	0	0	0	190	09/01/2017
31371S-GG-3	FNMA POOL NO 260399 8.000% 08/01/22		05/01/2012	Paydown		2,995	2,995	2,980	2,980	0	15	0	15	0	2,995	0	0	0	99	08/01/2022
31372A-K9-2	FNMA POOL NO 266820 6.000% 01/01/24		12/01/2012	Paydown		79	79	78	78	0	1	0	1	0	79	0	0	0	2	01/01/2024
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2012	Paydown		24,276	24,276	23,027	23,170	0	1,106	0	1,106	0	24,276	0	0	0	543	01/01/2024
31372E-5D-2	FNMA POOL NO 270944 7.000% 06/01/23		12/01/2012	Paydown		307	307	296	298	0	10	0	10	0	307	0	0	0	11	06/01/2023
31372K-F8-8	FNMA POOL NO 274791 6.000% 02/01/24		12/01/2012	Paydown		6,928	6,928	6,628	6,678	0	250	0	250	0	6,928	0	0	0	97	02/01/2024
31372N-W8-3	FNMA POOL NO 277971 8.000% 06/01/24		12/01/2012	Paydown		550	550	564	562	0	(12)	0	(12)	0	550	0	0	0	24	06/01/2024
31372R-F3-4	FNMA POOL NO 280186 6.500% 04/01/24		12/01/2012	Paydown		16,111	16,111	15,258	15,420	0	692	0	692	0	16,111	0	0	0	575	04/01/2024
31372R-VW-2	FNMA POOL NO 280629 6.500% 11/01/22		12/01/2012	Paydown		20,510	20,510	19,245	19,510	0	1,000	0	1,000	0	20,510	0	0	0	634	11/01/2022
31372S-PL-1	FNMA POOL NO 281327 7.000% 05/01/24		12/01/2012	Paydown		443	443	431	432	0	11	0	11	0	443	0	0	0	17	05/01/2024
31372T-Y6-2	FNMA POOL NO 282533 8.500% 10/01/21		12/01/2012	Paydown		163	163	162	162	0	1	0	1	0	163	0	0	0	8	10/01/2021
31372V-DQ-6	FNMA POOL NO 283711 7.500% 05/01/24		12/01/2012	Paydown		362	362	371	370	0	(8)	0	(8)	0	362	0	0	0	15	05/01/2024
31372V-VS-2	FNMA POOL NO 284225 6.500% 05/01/24		12/01/2012	Paydown		5,344	5,344	5,057	5,094	0	250	0	250	0	5,344	0	0	0	196	05/01/2024
31373A-L6-6	FNMA POOL NO 287549 6.500% 06/01/24		12/01/2012	Paydown		3,535	3,535	3,357	3,372	0	163	0	163	0	3,535	0	0	0	126	06/01/2024
31373B-SX-8	FNMA POOL NO 288634 8.000% 07/01/24		12/01/2012	Paydown		181	181	186	185	0	(4)	0	(4)	0	181	0	0	0	8	07/01/2024
31373C-XT-9	FNMA POOL NO 289690 9.000% 08/01/24		08/01/2012	Paydown		4,941	4,941	5,106	5,078	0	(137)	0	(137)	0	4,941	0	0	0	293	08/01/2024
31373D-NE-1	FNMA POOL NO 290289 8.000% 10/01/24		12/01/2012	Paydown		252	252	258	258	0	(6)	0	(6)	0	252	0	0	0	11	10/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31373E-5D-1	FNMA POOL NO 291644 8.000% 09/01/22		12/01/2012	Paydown		708	708	726	723	0	(15)	0	(15)	0	708	0	0	0	31	09/01/2022
31373E-7A-5	FNMA POOL NO 291689 8.500% 02/01/25		12/01/2012	Paydown		288	288	300	299	0	(11)	0	(11)	0	288	0	0	0	13	02/01/2025
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2012	Paydown		434	434	446	444	0	(10)	0	(10)	0	434	0	0	0	24	09/01/2024
31373G-S4-1	FNMA POOL NO 293139 8.000% 09/01/24		01/01/2012	Paydown		475	475	487	486	0	(11)	0	(11)	0	475	0	0	0	3	09/01/2024
31373H-G4-2	FNMA POOL NO 293719 8.000% 09/01/24		12/01/2012	Paydown		85	85	88	88	0	(2)	0	(2)	0	85	0	0	0	4	09/01/2024
31373L-E9-4	FNMA POOL NO 296360 9.000% 12/01/24		12/01/2012	Paydown		173	173	179	178	0	(5)	0	(5)	0	173	0	0	0	9	12/01/2024
31373L-QP-5	FNMA POOL NO 296662 9.000% 11/01/24		12/01/2012	Paydown		184	184	191	190	0	(7)	0	(7)	0	184	0	0	0	9	11/01/2024
31373M-MY-8	FNMA POOL NO 297475 9.000% 11/01/24		12/01/2012	Paydown		532	532	549	546	0	(14)	0	(14)	0	532	0	0	0	26	11/01/2024
31373P-UQ-9	FNMA POOL NO 299491 9.000% 12/01/24		12/01/2012	Paydown		708	708	731	728	0	(20)	0	(20)	0	708	0	0	0	44	12/01/2024
31373Q-B8-8	FNMA POOL NO 299863 9.000% 12/01/24		12/01/2012	Paydown		704	704	727	723	0	(19)	0	(19)	0	704	0	0	0	35	12/01/2024
31373T-2K-5	FNMA POOL NO 303278 7.000% 01/01/25		12/01/2012	Paydown		1,358	1,358	1,338	1,340	0	19	0	19	0	1,358	0	0	0	46	01/01/2025
31373T-5M-8	FNMA POOL NO 303352 8.000% 06/01/25		12/01/2012	Paydown		6,677	6,677	6,837	6,817	0	(140)	0	(140)	0	6,677	0	0	0	341	06/01/2025
31373T-6J-4	FNMA POOL NO 303373 8.500% 08/01/23		12/01/2012	Paydown		33,292	33,292	34,289	34,116	0	(825)	0	(825)	0	33,292	0	0	0	1,592	08/01/2023
31373T-7E-4	FNMA POOL NO 303393 6.000% 09/01/24		12/01/2012	Paydown		1,554	1,554	1,556	1,555	0	(1)	0	(1)	0	1,554	0	0	0	50	09/01/2024
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2012	Paydown		335	335	343	342	0	(8)	0	(8)	0	335	0	0	0	15	09/01/2024
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2012	Paydown		119	119	122	122	0	(3)	0	(3)	0	119	0	0	0	6	11/01/2024
31373T-WR-7	FNMA POOL NO 303156 7.000% 12/01/23		12/01/2012	Paydown		48,017	48,017	49,878	49,532	0	(1,515)	0	(1,515)	0	48,017	0	0	0	2,263	12/01/2023
31373T-XP-0	FNMA POOL NO 303186 8.000% 02/01/25		12/01/2012	Paydown		9,929	9,929	10,166	10,135	0	(206)	0	(206)	0	9,929	0	0	0	492	02/01/2025
31373T-Y3-8	FNMA POOL NO 303230 8.000% 12/01/22		12/01/2012	Paydown		4,491	4,491	4,599	4,578	0	(87)	0	(87)	0	4,491	0	0	0	207	12/01/2022
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2012	Paydown		149	149	152	152	0	(3)	0	(3)	0	149	0	0	0	7	01/01/2025
31373T-Y9-5	FNMA POOL NO 303236 8.000% 04/01/25		12/01/2012	Paydown		1,683	1,683	1,722	1,719	0	(36)	0	(36)	0	1,683	0	0	0	63	04/01/2025
31373U-4S-3	FNMA POOL NO 304233 8.500% 01/01/25		12/01/2012	Paydown		431	431	449	447	0	(16)	0	(16)	0	431	0	0	0	20	01/01/2025
31373U-EF-0	FNMA POOL NO 303534 8.000% 11/01/23		12/01/2012	Paydown		40,019	40,019	40,915	40,774	0	(755)	0	(755)	0	40,019	0	0	0	1,590	11/01/2023
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2012	Paydown		215	215	216	216	0	(1)	0	(1)	0	215	0	0	0	9	10/01/2025
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2012	Paydown		177	177	182	182	0	(4)	0	(4)	0	177	0	0	0	7	10/01/2025
31373U-HH-3	FNMA POOL NO 303632 8.500% 07/01/25		12/01/2012	Paydown		1,569	1,569	1,641	1,633	0	(64)	0	(64)	0	1,569	0	0	0	69	07/01/2025
31373U-ST-5	FNMA POOL NO 303930 8.000% 06/01/26		12/01/2012	Paydown		1,888	1,888	1,931	1,929	0	(41)	0	(41)	0	1,888	0	0	0	94	06/01/2026
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2012	Paydown		802	802	822	821	0	(19)	0	(19)	0	802	0	0	0	33	01/01/2026
31373V-LD-5	FNMA POOL NO 304624 8.500% 04/01/25		12/01/2012	Paydown		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	2	04/01/2025
31373V-U5-2	FNMA POOL NO 304904 9.000% 02/01/25		12/01/2012	Paydown		55	55	57	57	0	(2)	0	(2)	0	55	0	0	0	3	02/01/2025
31373W-6Q-1	FNMA POOL NO 306079 8.000% 06/01/25		12/01/2012	Paydown		1,050	1,050	1,075	1,072	0	(21)	0	(21)	0	1,050	0	0	0	47	06/01/2025
31373W-AK-9	FNMA POOL NO 305210 6.000% 11/01/25		12/01/2012	Paydown		508	508	509	508	0	(1)	0	(1)	0	508	0	0	0	17	11/01/2025
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2012	Paydown		222	222	231	231	0	(8)	0	(8)	0	222	0	0	0	10	06/01/2025
31373Y-UQ-0	FNMA POOL NO 307591 9.000% 03/01/25		12/01/2012	Paydown		144	144	150	149	0	(5)	0	(5)	0	144	0	0	0	7	03/01/2025
31373Y-WS-4	FNMA POOL NO 307657 8.000% 03/01/25		12/01/2012	Paydown		195	195	200	199	0	(5)	0	(5)	0	195	0	0	0	9	03/01/2025
31374A-SL-5	FNMA POOL NO 308423 9.000% 04/01/25		12/01/2012	Paydown		412	412	427	425	0	(13)	0	(13)	0	412	0	0	0	20	04/01/2025
31374C-AU-0	FNMA POOL NO 309719 8.500% 05/01/25		12/01/2012	Paydown		5,266	5,266	5,479	5,458	0	(192)	0	(192)	0	5,266	0	0	0	223	05/01/2025
31374C-B8-8	FNMA POOL NO 309763 8.500% 05/01/25		12/01/2012	Paydown		171	171	178	178	0	(6)	0	(6)	0	171	0	0	0	8	05/01/2025
31374C-BD-7	FNMA POOL NO 309736 8.000% 05/01/25		12/01/2012	Paydown		255	255	261	261	0	(5)	0	(5)	0	255	0	0	0	11	05/01/2025
31374D-PJ-7	FNMA POOL NO 311025 8.000% 05/01/25		12/01/2012	Paydown		579	579	592	591	0	(12)	0	(12)	0	579	0	0	0	25	05/01/2025
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		12/01/2012	Paydown		209	209	217	216	0	(8)	0	(8)	0	209	0	0	0	10	06/01/2025
31374F-4J-5	FNMA POOL NO 313225 8.000% 12/01/26		12/01/2012	Paydown		1,205	1,205	1,232	1,231	0	(25)	0	(25)	0	1,205	0	0	0	47	12/01/2026
31374F-5F-2	FNMA POOL NO 313246 8.500% 11/01/26		12/01/2012	Paydown		2,017	2,017	2,080	2,074	0	(57)	0	(57)	0	2,017	0	0	0	89	11/01/2026
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2012	Paydown		311	311	324	323	0	(11)	0	(11)	0	311	0	0	0	15	06/01/2025
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2012	Paydown		656	656	673	671	0	(16)	0	(16)	0	656	0	0	0	29	08/01/2026
31374F-XH-7	FNMA POOL NO 313080 8.000% 07/01/26		12/01/2012	Paydown		1,804	1,804	1,847	1,843	0	(39)	0	(39)	0	1,804	0	0	0	85	07/01/2026
31374G-CV-7	FNMA POOL NO 313384 6.500% 03/01/12		02/01/2012	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	0	03/01/2012
31374G-G4-3	FNMA POOL NO 313519 7.500% 05/01/12		04/01/2012	Paydown		4,297	4,297	4,431	4,291	0	7	0	7	0	4,297	0	0	0	55	05/01/2012
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2012	Paydown		215	215	221	220	0	(5)	0	(5)	0	215	0	0	0	10	07/01/2027
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2012	Paydown		943	943	947	947	0	(4)	0	(4)	0	943	0	0	0	36	09/01/2027
31374G-NV-5	FNMA POOL NO 313704 7.500% 09/01/12		09/01/2012	Paydown		7,047	7,047	7,080	7,028	0	19	0	19	0	7,047	0	0	0	151	09/01/2012
31374G-PD-3	FNMA POOL NO 313720 7.500% 09/01/12		09/01/2012	Paydown		408	408	413	407	0	1	0	1	0	408	0	0	0	9	09/01/2012
31374G-S4-0	FNMA POOL NO 313839 6.500% 11/01/12		10/01/2012	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	1	11/01/2012
31374G-SR-9	FNMA POOL NO 313828 7.000% 10/01/27		12/01/2012	Paydown		11,676	11,676	11,726	11,718	0	(42)	0	(42)	0	11,676	0	0	0	510	10/01/2027
31374G-UU-9	FNMA POOL NO 313895 6.500% 12/01/12		12/01/2012	Paydown		9,996	9,996	9,908	9,944	0	52	0	52	0	9,996	0	0	0	261	12/01/2012
31374G-WT-0	FNMA POOL NO 313958 6.500% 01/01/13		12/01/2012	Paydown		3,875	3,875	3,844	3,855	0	20	0	20	0	3,875	0	0	0	113	01/01/2013
31374G-X4-4	FNMA POOL NO 313999 6.000% 02/01/13		12/01/2012	Paydown		7,416	7,416	7,541	7,433	0	(17)	0	(17)	0	7,416	0	0	0	208	02/01/2013
31374J-2S-9	FNMA POOL NO 315885 8.500% 07/01/25		09/01/2012	Paydown		2,961	2,961	3,081	3,070	0	(109)	0	(109)	0	2,961	0	0	0	186	07/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31374J-FS-5	FNMA POOL NO 315277 8.500% 06/01/25		12/01/2012	Paydown		79	79	82	82	0	(3)	0	(3)	0	79	0	0	0	4	06/01/2025
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2012	Paydown		809	809	830	827	0	(18)	0	(18)	0	809	0	0	0	36	07/01/2025
31374K-MB-1	FNMA POOL NO 316354 8.000% 07/01/25		12/01/2012	Paydown		4,783	4,783	4,900	4,885	0	(102)	0	(102)	0	4,783	0	0	0	147	07/01/2025
31374K-PY-8	FNMA POOL NO 316439 9.000% 06/01/25		12/01/2012	Paydown		773	773	799	794	0	(21)	0	(21)	0	773	0	0	0	38	06/01/2025
31374K-UX-4	FNMA POOL NO 316598 8.500% 07/01/25		12/01/2012	Paydown		362	362	377	375	0	(13)	0	(13)	0	362	0	0	0	17	07/01/2025
31374M-QK-3	FNMA POOL NO 318258 7.000% 07/01/25		12/01/2012	Paydown		3,696	3,696	3,652	3,657	0	39	0	39	0	3,696	0	0	0	142	07/01/2025
31374N-JD-5	FNMA POOL NO 318960 8.000% 08/01/25		12/01/2012	Paydown		234	234	240	239	0	(5)	0	(5)	0	234	0	0	0	10	08/01/2025
31374P-H8-3	FNMA POOL NO 319855 8.500% 08/01/25		12/01/2012	Paydown		822	822	855	852	0	(30)	0	(30)	0	822	0	0	0	37	08/01/2025
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2012	Paydown		113	113	116	116	0	(3)	0	(3)	0	113	0	0	0	5	08/01/2025
31374P-R3-3	FNMA POOL NO 320106 8.000% 10/01/25		12/01/2012	Paydown		1,396	1,396	1,426	1,424	0	(29)	0	(29)	0	1,396	0	0	0	63	10/01/2025
31374Q-JC-0	FNMA POOL NO 320759 7.500% 11/01/25		12/01/2012	Paydown		434	434	445	444	0	(10)	0	(10)	0	434	0	0	0	18	11/01/2025
31374S-4U-2	FNMA POOL NO 323135 6.000% 05/01/13		12/01/2012	Paydown		29,552	29,552	30,060	29,653	0	(101)	0	(101)	0	29,552	0	0	0	869	05/01/2013
31374S-6A-4	FNMA POOL NO 323165 6.000% 06/01/13		12/01/2012	Paydown		258,659	258,659	257,922	257,759	0	900	0	900	0	258,659	0	0	0	7,557	06/01/2013
31374S-6C-0	FNMA POOL NO 323167 7.500% 05/01/13		12/01/2012	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	1	05/01/2013
31374S-YR-6	FNMA POOL NO 323020 6.500% 02/01/13		12/01/2012	Paydown		4,182	4,182	4,157	4,163	0	20	0	20	0	4,182	0	0	0	135	02/01/2013
31374S-ZL-8	FNMA POOL NO 323047 7.500% 12/01/24		12/01/2012	Paydown		809	809	830	827	0	(18)	0	(18)	0	809	0	0	0	26	12/01/2024
31374S-ZW-4	FNMA POOL NO 323057 6.500% 03/01/13		12/01/2012	Paydown		2,031	2,031	2,023	2,022	0	9	0	9	0	2,031	0	0	0	67	03/01/2013
31374T-2M-0	FNMA POOL NO 323980 6.000% 04/01/14		12/01/2012	Paydown		11,286	11,286	11,475	11,352	0	(66)	0	(66)	0	11,286	0	0	0	342	04/01/2014
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2012	Paydown		702	702	699	699	0	3	0	3	0	702	0	0	0	33	09/01/2025
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2012	Paydown		741	741	760	759	0	(18)	0	(18)	0	741	0	0	0	34	06/01/2028
31374T-B4-0	FNMA POOL NO 323259 6.000% 08/01/13		12/01/2012	Paydown		799	799	813	802	0	(3)	0	(3)	0	799	0	0	0	24	08/01/2013
31374T-C3-1	FNMA FNMA 15YR 6.000% 09/01/13		12/01/2012	Paydown		21,660	21,660	22,032	21,757	0	(97)	0	(97)	0	21,660	0	0	0	651	09/01/2013
31374T-D2-2	FNMA POOL NO 323321 6.500% 10/01/13		12/01/2012	Paydown		1,838	1,838	1,827	1,829	0	9	0	9	0	1,838	0	0	0	60	10/01/2013
31374T-D3-0	FNMA POOL NO 323322 6.000% 10/01/13		12/01/2012	Paydown		1,257	1,257	1,278	1,262	0	(6)	0	(6)	0	1,257	0	0	0	38	10/01/2013
31374T-D8-9	FNMA POOL NO 323327 7.000% 10/01/28		12/01/2012	Paydown		2,508	2,508	2,465	2,467	0	41	0	41	0	2,508	0	0	0	100	10/01/2028
31374T-DN-6	FNMA POOL NO 323309 6.000% 09/01/13		12/01/2012	Paydown		30,249	30,249	30,769	30,385	0	(136)	0	(136)	0	30,249	0	0	0	893	09/01/2013
31374T-DY-2	FNMA POOL NO 323319 7.000% 10/01/28		12/01/2012	Paydown		6,354	6,354	6,384	6,380	0	(26)	0	(26)	0	6,354	0	0	0	258	10/01/2028
31374T-F5-3	FNMA POOL NO 323388 6.000% 11/01/13		12/01/2012	Paydown		7,810	7,810	7,925	7,841	0	(32)	0	(32)	0	7,810	0	0	0	233	11/01/2013
31374T-FC-8	FNMA POOL NO 323363 6.000% 11/01/13		12/01/2012	Paydown		20,410	20,410	20,449	20,365	0	45	0	45	0	20,410	0	0	0	612	11/01/2013
31374T-FU-8	FNMA POOL NO 323379 6.000% 11/01/13		12/01/2012	Paydown		4,382	4,382	4,456	4,403	0	(21)	0	(21)	0	4,382	0	0	0	131	11/01/2013
31374T-MH-9	FNMA POOL NO 323560 5.500% 01/01/14		12/01/2012	Paydown		157,298	157,298	155,654	156,317	0	981	0	981	0	157,298	0	0	0	4,439	01/01/2014
31374T-N9-6	FNMA POOL NO 323616 7.000% 02/01/14		12/01/2012	Paydown		8,592	8,592	8,576	8,566	0	27	0	27	0	8,592	0	0	0	261	02/01/2014
31374T-NR-6	FNMA POOL NO 323600 8.000% 11/01/28		12/01/2012	Paydown		3,100	3,100	3,169	3,163	0	(63)	0	(63)	0	3,100	0	0	0	133	11/01/2028
31374T-Q6-9	FNMA POOL NO 323677 8.000% 08/01/28		12/01/2012	Paydown		11,718	11,718	12,004	11,982	0	(264)	0	(264)	0	11,718	0	0	0	528	08/01/2028
31374T-QF-9	FNMA POOL NO 323654 6.500% 04/01/14		12/01/2012	Paydown		215,821	215,821	221,284	217,195	0	(1,375)	0	(1,375)	0	215,821	0	0	0	7,086	04/01/2014
31374T-SD-2	FNMA POOL NO 323716 6.000% 05/01/14		12/01/2012	Paydown		1,486	1,486	1,512	1,496	0	(9)	0	(9)	0	1,486	0	0	0	45	05/01/2014
31374T-TQ-2	FNMA POOL NO 323759 8.000% 12/01/23		12/01/2012	Paydown		84,956	84,956	86,679	86,406	0	(1,450)	0	(1,450)	0	84,956	0	0	0	3,707	12/01/2023
31374T-UG-2	FNMA POOL NO 323783 6.000% 06/01/14		12/01/2012	Paydown		6,165	6,165	6,056	6,108	0	56	0	56	0	6,165	0	0	0	187	06/01/2014
31374T-UM-9	FNMA POOL NO 323788 6.500% 06/01/14		12/01/2012	Paydown		8,350	8,350	8,203	8,267	0	83	0	83	0	8,350	0	0	0	282	06/01/2014
31374T-UN-7	FNMA POOL NO 323789 6.000% 06/01/14		12/01/2012	Paydown		1,808	1,808	1,839	1,820	0	(11)	0	(11)	0	1,808	0	0	0	56	06/01/2014
31374T-V2-2	FNMA POOL NO 323833 6.000% 07/01/14		12/01/2012	Paydown		881	881	844	863	0	18	0	18	0	881	0	0	0	24	07/01/2014
31374T-VE-6	FNMA POOL NO 323813 7.000% 06/01/29		12/01/2012	Paydown		9,748	9,748	9,797	9,791	0	(43)	0	(43)	0	9,748	0	0	0	501	06/01/2029
31374T-XQ-7	FNMA POOL NO 323887 6.000% 12/01/13		12/01/2012	Paydown		2,237	2,237	2,275	2,248	0	(11)	0	(11)	0	2,237	0	0	0	67	12/01/2013
31374T-YZ-6	FNMA POOL NO 323928 7.000% 09/01/14		12/01/2012	Paydown		377	377	369	373	0	4	0	4	0	377	0	0	0	13	09/01/2014
31374U-JY-3	FNMA POOL NO 324379 7.500% 05/01/24		12/01/2012	Paydown		1,664	1,664	1,708	1,700	0	(36)	0	(36)	0	1,664	0	0	0	90	05/01/2024
31374V-HR-8	FNMA POOL NO 325240 7.000% 10/01/25		12/01/2012	Paydown		52	52	52	52	0	0	0	0	0	52	0	0	0	2	10/01/2025
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2012	Paydown		678	678	695	693	0	(16)	0	(16)	0	678	0	0	0	30	12/01/2025
31374W-BJ-0	FNMA POOL NO 325941 8.000% 10/01/25		12/01/2012	Paydown		137	137	140	139	0	(3)	0	(3)	0	137	0	0	0	6	10/01/2025
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2012	Paydown		451	451	469	467	0	(17)	0	(17)	0	451	0	0	0	22	12/01/2025
31374Y-T4-0	FNMA POOL NO 328271 8.000% 11/01/25		12/01/2012	Paydown		562	562	574	574	0	(12)	0	(12)	0	562	0	0	0	25	11/01/2025
31375B-A2-3	FNMA POOL NO 329525 7.500% 11/01/25		12/01/2012	Paydown		615	615	632	631	0	(16)	0	(16)	0	615	0	0	0	26	11/01/2025
31375B-QC-4	FNMA POOL NO 329951 7.500% 11/01/25		12/01/2012	Paydown		576	576	592	590	0	(14)	0	(14)	0	576	0	0	0	24	11/01/2025
31375B-UQ-8	FNMA POOL NO 330091 8.000% 02/01/23		12/01/2012	Paydown		54,060	54,060	55,300	55,046	0	(986)	0	(986)	0	54,060	0	0	0	2,290	02/01/2023
31375F-VL-9	FNMA POOL NO 333719 8.500% 08/01/25		12/01/2012	Paydown		1,390	1,390	1,446	1,438	0	(48)	0	(48)	0	1,390	0	0	0	65	08/01/2025
31375J-6H-8	FNMA POOL NO 336672 6.500% 02/01/13		11/01/2012	Paydown		165	165	169	165	0	0	0	0	0	165	0	0	0	6	02/01/2013
31375K-5G-8	FNMA POOL NO 337547 6.500% 04/01/24		12/01/2012	Paydown		3,171	3,171	3,066	3,081	0	90	0	90	0	3,171	0	0	0	69	04/01/2024
31375K-5K-9	FNMA POOL NO 337550 8.000% 01/01/23		12/01/2012	Paydown		1,536	1,536	1,576	1,570	0	(33)	0	(33)	0	1,536	0	0	0	63	01/01/2023
31375Q-ST-2	FNMA POOL NO 341730 8.000% 12/01/25		12/01/2012	Paydown		4,262	4,262	4,422	4,403	0	(142)	0	(142)	0	4,262	0	0	0	187	12/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31375T-E3-8	FNMA POOL NO 344054 8.000% 01/01/26		12/01/2012	Paydown		1,496	1,496	1,554	1,548	0	(52)	0	(52)	0	1,496	0	0	0	74	01/01/2026
31375V-AS-2	FNMA POOL NO 345717 8.000% 08/01/26		12/01/2012	Paydown		354	354	362	362	0	(8)	0	(8)	0	354	0	0	0	15	08/01/2026
31375W-QS-3	FNMA POOL NO 347065 8.500% 08/01/26		12/01/2012	Paydown		9	9	10	10	0	0	0	0	0	9	0	0	0	1	08/01/2026
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2012	Paydown		80	80	80	80	0	0	0	0	0	80	0	0	0	3	09/01/2024
31375Y-DM-6	FNMA POOL NO 348508 8.000% 06/01/26		12/01/2012	Paydown		51	51	53	53	0	(1)	0	(1)	0	51	0	0	0	2	06/01/2026
31376A-YY-8	FNMA POOL NO 350027 7.500% 04/01/16		12/01/2012	Paydown		881	881	902	892	0	(11)	0	(11)	0	881	0	0	0	37	04/01/2016
31376C-LA-0	FNMA POOL NO 351421 8.500% 06/01/26		04/01/2012	Paydown		4,698	4,698	4,849	4,836	0	(138)	0	(138)	0	4,698	0	0	0	85	06/01/2026
31376C-RB-2	FNMA POOL NO 351582 8.000% 05/01/25		12/01/2012	Paydown		9,533	9,533	9,779	9,735	0	(202)	0	(202)	0	9,533	0	0	0	418	05/01/2025
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2012	Paydown		401	401	414	412	0	(11)	0	(11)	0	401	0	0	0	19	07/01/2025
31376G-FF-7	FNMA POOL NO 354866 8.500% 08/01/26		12/01/2012	Paydown		1,043	1,043	1,077	1,073	0	(29)	0	(29)	0	1,043	0	0	0	49	08/01/2026
31376H-2L-6	FNMA POOL NO 356379 8.000% 01/01/27		12/01/2012	Paydown		3,823	3,823	3,871	3,865	0	(42)	0	(42)	0	3,823	0	0	0	119	01/01/2027
31376H-RE-5	FNMA POOL NO 356085 8.000% 09/01/26		12/01/2012	Paydown		13,944	13,944	14,154	14,124	0	(180)	0	(180)	0	13,944	0	0	0	610	09/01/2026
31376J-VF-3	FNMA POOL NO 357114 6.000% 04/01/16		12/01/2012	Paydown		718	718	729	723	0	(5)	0	(5)	0	718	0	0	0	21	04/01/2016
31376J-VP-1	FNMA POOL NO 357122 6.000% 05/01/16		12/01/2012	Paydown		797	797	810	805	0	(8)	0	(8)	0	797	0	0	0	26	05/01/2016
31376J-VS-5	FNMA POOL NO 357125 6.000% 05/01/16		12/01/2012	Paydown		5,634	5,634	5,720	5,677	0	(43)	0	(43)	0	5,634	0	0	0	180	05/01/2016
31376K-CL-8	FNMA POOL NO 357475 4.500% 01/01/19		12/01/2012	Paydown		1,277,807	1,277,807	1,243,355	1,250,548	0	27,260	0	27,260	0	1,277,807	0	0	0	31,675	01/01/2019
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2012	Paydown		4,542,939	4,542,939	4,361,931	4,372,882	0	170,057	0	170,057	0	4,542,939	0	0	0	114,075	05/01/2034
31376L-QT-4	FNMA POOL NO 358766 8.000% 09/01/26		12/01/2012	Paydown		48,767	48,767	50,216	49,966	0	(1,199)	0	(1,199)	0	48,767	0	0	0	2,843	09/01/2026
31376M-TE-2	FNMA POOL NO 359749 8.000% 10/01/26		12/01/2012	Paydown		8,760	8,760	8,882	8,866	0	(106)	0	(106)	0	8,760	0	0	0	382	10/01/2026
31376R-6D-8	FNMA POOL NO 363668 8.000% 11/01/26		12/01/2012	Paydown		10,442	10,442	10,583	10,562	0	(120)	0	(120)	0	10,442	0	0	0	420	11/01/2026
31376R-6M-8	FNMA POOL NO 363676 8.000% 11/01/26		12/01/2012	Paydown		3,227	3,227	3,275	3,269	0	(43)	0	(43)	0	3,227	0	0	0	142	11/01/2026
31376R-YN-5	FNMA POOL NO 363517 7.500% 04/01/12		04/01/2012	Paydown		1,803	1,803	1,823	1,796	0	7	0	7	0	1,803	0	0	0	23	04/01/2012
31376S-WD-7	FNMA POOL NO 364344 7.500% 02/01/12		01/01/2012	Paydown		440	440	442	438	0	2	0	2	0	440	0	0	0	3	02/01/2012
31376U-RR-7	FNMA POOL NO 365996 8.500% 10/01/26		01/01/2012	Paydown		23,468	23,468	24,191	24,145	0	(678)	0	(678)	0	23,468	0	0	0	166	10/01/2026
31376W-HS-2	FNMA POOL NO 367541 8.000% 12/01/26		12/01/2012	Paydown		4,441	4,441	4,497	4,491	0	(50)	0	(50)	0	4,441	0	0	0	194	12/01/2026
31376Z-6J-7	FNMA POOL NO 370873 8.000% 02/01/27		12/01/2012	Paydown		13,117	13,117	13,296	13,264	0	(147)	0	(147)	0	13,117	0	0	0	573	02/01/2027
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2012	Paydown		356	356	365	364	0	(8)	0	(8)	0	356	0	0	0	16	05/01/2027
31377B-QR-9	FNMA POOL NO 372264 8.000% 06/01/27		12/01/2012	Paydown		516	516	525	525	0	(9)	0	(9)	0	516	0	0	0	23	06/01/2027
31377B-ZP-3	FNMA POOL NO 372550 8.000% 03/01/27		12/01/2012	Paydown		3,103	3,103	3,151	3,145	0	(42)	0	(42)	0	3,103	0	0	0	136	03/01/2027
31377D-AU-5	FNMA POOL NO 373619 8.500% 03/01/27		12/01/2012	Paydown		2,689	2,689	2,768	2,759	0	(70)	0	(70)	0	2,689	0	0	0	126	03/01/2027
31377D-GT-2	FNMA POOL NO 373810 7.000% 04/01/12		04/01/2012	Paydown		77	77	77	77	0	0	0	0	0	77	0	0	0	1	04/01/2012
31377D-PZ-8	FNMA POOL NO 374040 7.500% 08/01/27		12/01/2012	Paydown		1,035	1,035	1,062	1,059	0	(25)	0	(25)	0	1,035	0	0	0	43	08/01/2027
31377G-5W-0	FNMA POOL NO 377161 7.000% 04/01/17		12/01/2012	Paydown		1,172	1,172	1,167	1,167	0	5	0	5	0	1,172	0	0	0	45	04/01/2017
31377G-QP-2	FNMA POOL NO 376762 8.000% 09/01/27		04/01/2012	Paydown		22,610	22,610	23,112	23,055	0	(444)	0	(444)	0	22,610	0	0	0	600	09/01/2027
31377G-XV-1	FNMA POOL NO 376992 7.500% 08/01/27		12/01/2012	Paydown		6,024	6,024	6,174	6,157	0	(133)	0	(133)	0	6,024	0	0	0	322	08/01/2027
31377K-MR-3	FNMA POOL NO 379368 7.500% 05/01/12		04/01/2012	Paydown		670	670	676	667	0	2	0	2	0	670	0	0	0	10	05/01/2012
31377K-VN-2	FNMA POOL NO 379621 6.000% 04/01/28		12/01/2012	Paydown		160	160	155	156	0	4	0	4	0	160	0	0	0	5	04/01/2028
31377K-X5-9	FNMA POOL NO 379700 6.500% 05/01/27		12/01/2012	Paydown		2,178	2,178	2,105	2,109	0	68	0	68	0	2,178	0	0	0	78	05/01/2027
31377K-X6-7	FNMA POOL NO 379701 7.000% 05/01/27		12/01/2012	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	3	05/01/2027
31377X-G5-0	FNMA POOL NO 390020 6.500% 04/01/12		03/01/2012	Paydown		191	191	191	190	0	1	0	1	0	191	0	0	0	2	04/01/2012
31377X-NR-4	FNMA POOL NO 390200 6.500% 05/01/12		04/01/2012	Paydown		638	638	632	634	0	3	0	3	0	638	0	0	0	7	05/01/2012
31377X-NW-3	FNMA POOL NO 390205 7.500% 06/01/12		05/01/2012	Paydown		196	196	197	195	0	1	0	1	0	196	0	0	0	3	06/01/2012
31377Z-6Z-0	FNMA POOL NO 392488 7.500% 07/01/12		07/01/2012	Paydown		746	746	753	743	0	2	0	2	0	746	0	0	0	17	07/01/2012
31377Z-7L-0	FNMA POOL NO 392499 7.500% 08/01/12		06/01/2012	Paydown		47	47	48	47	0	0	0	0	0	47	0	0	0	1	08/01/2012
31378A-AG-1	FNMA POOL NO 392507 7.500% 08/01/27		12/01/2012	Paydown		161	161	165	164	0	(4)	0	(4)	0	161	0	0	0	6	08/01/2027
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2012	Paydown		220	220	225	225	0	(5)	0	(5)	0	220	0	0	0	9	09/01/2027
31378A-AW-6	FNMA POOL NO 392521 7.500% 09/01/27		12/01/2012	Paydown		1,109	1,109	1,138	1,136	0	(27)	0	(27)	0	1,109	0	0	0	48	09/01/2027
31378B-CR-3	FNMA POOL NO 393480 8.000% 07/01/27		12/01/2012	Paydown		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	1	07/01/2027
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2012	Paydown		70	70	71	71	0	(2)	0	(2)	0	70	0	0	0	3	08/01/2027
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2012	Paydown		243	243	249	248	0	(6)	0	(6)	0	243	0	0	0	14	09/01/2027
31378D-BM-1	FNMA POOL NO 395244 6.500% 06/01/19		12/01/2012	Paydown		19,166	19,166	18,836	18,906	0	261	0	261	0	19,166	0	0	0	682	06/01/2019
31378D-GQ-7	FNMA POOL NO 395407 8.000% 10/01/27		12/01/2012	Paydown		610	610	624	623	0	(13)	0	(13)	0	610	0	0	0	27	10/01/2027
31378D-QR-4	FNMA POOL NO 395664 8.000% 08/01/27		12/01/2012	Paydown		105	105	108	108	0	(3)	0	(3)	0	105	0	0	0	2	08/01/2027
31378E-AM-0	FNMA POOL NO 396112 8.000% 10/01/27		12/01/2012	Paydown		537	537	547	547	0	(9)	0	(9)	0	537	0	0	0	28	10/01/2027
31378E-BE-7	FNMA POOL NO 396137 7.000% 10/01/27		12/01/2012	Paydown		227	227	226	226	0	1	0	1	0	227	0	0	0	9	10/01/2027
31378E-GJ-1	FNMA POOL NO 396301 7.500% 08/01/27		12/01/2012	Paydown		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	2	08/01/2027
31378E-GS-1	FNMA POOL NO 396309 8.000% 08/01/27		12/01/2012	Paydown		7,893	7,893	8,065	8,048	0	(155)	0	(155)	0	7,893	0	0	0	65	08/01/2027
31378F-4C-6	FNMA POOL NO 397819 6.500% 01/01/13		12/01/2012	Paydown		955	955	946	950	0	5	0	5	0	955	0	0	0	19	01/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31378F-4U-6	FNMA POOL NO 397835 6.500% 09/01/12		07/01/2012	Paydown		380	380	381	379	0	1	0	1	0	380	0	0	0	9	09/01/2012
31378F-D6-9	FNMA POOL NO 397125 8.000% 03/01/17		12/01/2012	Paydown		3,432	3,432	3,489	3,460	0	(29)	0	(29)	0	3,432	0	0	0	151	03/01/2017
31378F-VC-6	FNMA POOL NO 397611 8.000% 09/01/27		12/01/2012	Paydown		186	186	190	190	0	(4)	0	(4)	0	186	0	0	0	8	09/01/2027
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2012	Paydown		1,877	1,877	1,926	1,922	0	(45)	0	(45)	0	1,877	0	0	0	40	10/01/2027
31378G-2C-6	FNMA POOL NO 398671 8.000% 09/01/27		12/01/2012	Paydown		219	219	224	224	0	(5)	0	(5)	0	219	0	0	0	10	09/01/2027
31378G-M3-4	FNMA POOL NO 398278 5.500% 03/01/13		12/01/2012	Paydown		1,050	1,050	1,005	1,036	0	14	0	14	0	1,050	0	0	0	32	03/01/2013
31378G-N4-1	FNMA POOL NO 398311 6.000% 03/01/13		12/01/2012	Paydown		22,194	22,194	22,493	22,234	0	(40)	0	(40)	0	22,194	0	0	0	624	03/01/2013
31378G-NQ-2	FNMA POOL NO 398299 6.000% 03/01/13		12/01/2012	Paydown		1,433	1,433	1,456	1,436	0	(3)	0	(3)	0	1,433	0	0	0	42	03/01/2013
31378G-TG-8	FNMA POOL NO 398451 6.500% 02/01/13		12/01/2012	Paydown		697	697	703	696	0	1	0	1	0	697	0	0	0	25	02/01/2013
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2012	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	09/01/2027
31378H-7B-1	FNMA POOL NO 399690 7.500% 09/01/27		12/01/2012	Paydown		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	09/01/2027
31378H-HW-4	FNMA POOL NO 399045 7.500% 09/01/27		12/01/2012	Paydown		209	209	214	213	0	(5)	0	(5)	0	209	0	0	0	8	09/01/2027
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2012	Paydown		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	2	09/01/2027
31378J-D5-3	FNMA POOL NO 399824 7.500% 09/01/27		12/01/2012	Paydown		199	199	203	203	0	(4)	0	(4)	0	199	0	0	0	8	09/01/2027
31378J-LH-8	FNMA POOL NO 400028 6.500% 02/01/13		12/01/2012	Paydown		428	428	425	426	0	2	0	2	0	428	0	0	0	13	02/01/2013
31378J-LK-1	FNMA POOL NO 400030 6.500% 03/01/13		11/01/2012	Paydown		415	415	413	413	0	2	0	2	0	415	0	0	0	13	03/01/2013
31378K-K7-8	FNMA POOL NO 400918 8.000% 11/01/27		12/01/2012	Paydown		824	824	852	849	0	(25)	0	(25)	0	824	0	0	0	36	11/01/2027
31378K-KD-5	FNMA POOL NO 400892 8.000% 10/01/27		12/01/2012	Paydown		1,916	1,916	1,940	1,937	0	(21)	0	(21)	0	1,916	0	0	0	90	10/01/2027
31378K-SV-7	FNMA POOL NO 401132 8.000% 06/01/26		10/01/2012	Paydown		2,435	2,435	2,480	2,477	0	(42)	0	(42)	0	2,435	0	0	0	91	06/01/2026
31378K-ZF-4	FNMA POOL NO 401342 6.500% 10/01/12		09/01/2012	Paydown		540	540	540	538	0	2	0	2	0	540	0	0	0	14	10/01/2012
31378L-2N-1	FNMA POOL NO 402281 6.500% 10/01/12		08/01/2012	Paydown		98	98	98	98	0	0	0	0	0	98	0	0	0	2	10/01/2012
31378L-3G-5	FNMA POOL NO 402299 6.000% 04/01/13		12/01/2012	Paydown		817	817	819	815	0	2	0	2	0	817	0	0	0	28	04/01/2013
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2012	Paydown		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	4	10/01/2027
31378M-NK-2	FNMA POOL NO 402794 8.000% 11/01/27		12/01/2012	Paydown		787	787	801	801	0	(14)	0	(14)	0	787	0	0	0	34	11/01/2027
31378M-UK-4	FNMA POOL NO 402986 8.000% 09/01/26		12/01/2012	Paydown		10,616	10,616	10,790	10,744	0	(128)	0	(128)	0	10,616	0	0	0	466	09/01/2026
31378M-VX-5	FNMA POOL NO 403030 8.000% 10/01/27		12/01/2012	Paydown		453	453	464	464	0	(11)	0	(11)	0	453	0	0	0	20	10/01/2027
31378M-X5-4	FNMA POOL NO 403100 6.000% 11/01/12		07/01/2012	Paydown		198	198	196	197	0	1	0	1	0	198	0	0	0	4	11/01/2012
31378N-AX-6	FNMA POOL NO 403322 8.000% 01/01/28		12/01/2012	Paydown		62	62	64	63	0	(1)	0	(1)	0	62	0	0	0	3	01/01/2028
31378N-HE-1	FNMA POOL NO 403529 6.500% 03/01/13		12/01/2012	Paydown		124	124	124	123	0	0	0	0	0	124	0	0	0	4	03/01/2013
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2012	Paydown		2,805	2,805	2,878	2,873	0	(68)	0	(68)	0	2,805	0	0	0	135	11/01/2027
31378P-H7-1	FNMA POOL NO 404454 6.500% 11/01/12		09/01/2012	Paydown		3,215	3,215	3,199	3,199	0	16	0	16	0	3,215	0	0	0	94	11/01/2012
31378P-M8-3	FNMA POOL NO 404583 8.000% 11/01/27		12/01/2012	Paydown		247	247	255	255	0	(8)	0	(8)	0	247	0	0	0	11	11/01/2027
31378P-M9-1	FNMA POOL NO 404584 8.000% 11/01/27		12/01/2012	Paydown		3,782	3,782	3,849	3,846	0	(64)	0	(64)	0	3,782	0	0	0	234	11/01/2027
31378P-ME-0	FNMA POOL NO 404557 6.500% 01/01/13		11/01/2012	Paydown		303	303	301	301	0	1	0	1	0	303	0	0	0	10	01/01/2013
31378Q-VE-8	FNMA POOL NO 405713 6.500% 02/01/13		12/01/2012	Paydown		4,420	4,420	4,379	4,396	0	24	0	24	0	4,420	0	0	0	142	02/01/2013
31378T-DZ-5	FNMA POOL NO 407920 7.500% 12/01/17		12/01/2012	Paydown		7,591	7,591	7,766	7,678	0	(87)	0	(87)	0	7,591	0	0	0	273	12/01/2017
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2012	Paydown		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	2	12/01/2027
31378U-G7-1	FNMA POOL NO 408922 6.500% 02/01/13		12/01/2012	Paydown		3,734	3,734	3,745	3,724	0	10	0	10	0	3,734	0	0	0	132	02/01/2013
31378U-L2-6	FNMA POOL NO 409045 8.000% 12/01/27		12/01/2012	Paydown		7,684	7,684	7,833	7,827	0	(142)	0	(142)	0	7,684	0	0	0	208	12/01/2027
31378U-N5-7	FNMA POOL NO 409112 6.500% 12/01/12		12/01/2012	Paydown		961	961	946	954	0	6	0	6	0	961	0	0	0	34	12/01/2012
31378W-R4-2	FNMA POOL NO 411007 6.500% 02/01/13		12/01/2012	Paydown		1,814	1,814	1,803	1,805	0	8	0	8	0	1,814	0	0	0	56	02/01/2013
31378W-R6-7	FNMA POOL NO 411009 6.500% 02/01/13		12/01/2012	Paydown		2,179	2,179	2,161	2,168	0	12	0	12	0	2,179	0	0	0	75	02/01/2013
31378X-7C-4	FNMA POOL NO 412291 6.500% 02/01/13		12/01/2012	Paydown		1,559	1,559	1,564	1,556	0	2	0	2	0	1,559	0	0	0	51	02/01/2013
31378X-DG-8	FNMA POOL NO 411503 6.500% 04/01/13		12/01/2012	Paydown		178	178	177	178	0	1	0	1	0	178	0	0	0	5	04/01/2013
31378X-RQ-1	FNMA POOL NO 411895 5.500% 03/01/13		12/01/2012	Paydown		10,781	10,781	10,319	10,663	0	118	0	118	0	10,781	0	0	0	259	03/01/2013
31378X-RT-5	FNMA POOL NO 411898 5.500% 04/01/13		12/01/2012	Paydown		446	446	427	441	0	5	0	5	0	446	0	0	0	13	04/01/2013
31378Y-MH-4	FNMA POOL NO 412660 6.000% 03/01/28		12/01/2012	Paydown		11,412	11,412	11,112	11,140	0	272	0	272	0	11,412	0	0	0	357	03/01/2028
31378Y-R5-5	FNMA POOL NO 412808 6.500% 02/01/13		12/01/2012	Paydown		404	404	405	403	0	1	0	1	0	404	0	0	0	15	02/01/2013
31378Y-RY-2	FNMA POOL NO 412803 7.500% 01/01/13		11/01/2012	Paydown		277	277	280	276	0	0	0	0	0	277	0	0	0	9	01/01/2013
31378Y-SM-7	FNMA POOL NO 412824 6.500% 03/01/13		12/01/2012	Paydown		282	282	280	280	0	1	0	1	0	282	0	0	0	10	03/01/2013
31379A-FK-6	FNMA POOL NO 413370 7.500% 01/01/13		11/01/2012	Paydown		1,013	1,013	1,022	1,011	0	2	0	2	0	1,013	0	0	0	39	01/01/2013
31379A-MT-9	FNMA POOL NO 413570 6.500% 01/01/13		08/01/2012	Paydown		1,049	1,049	1,053	1,046	0	3	0	3	0	1,049	0	0	0	16	01/01/2013
31379A-ST-3	FNMA POOL NO 413730 6.500% 01/01/13		12/01/2012	Paydown		1,505	1,505	1,506	1,500	0	5	0	5	0	1,505	0	0	0	47	01/01/2013
31379B-HC-0	FNMA POOL NO 414327 6.500% 02/01/13		12/01/2012	Paydown		4,182	4,182	4,157	4,162	0	20	0	20	0	4,182	0	0	0	130	02/01/2013
31379B-LD-3	FNMA POOL NO 414424 8.000% 05/01/26		12/01/2012	Paydown		6,522	6,522	6,650	6,627	0	(104)	0	(104)	0	6,522	0	0	0	270	05/01/2026
31379B-PV-9	FNMA POOL NO 414536 8.000% 05/01/26		12/01/2012	Paydown		12,866	12,866	13,179	13,128	0	(262)	0	(262)	0	12,866	0	0	0	565	05/01/2026
31379C-5P-2	FNMA POOL NO 415854 8.000% 01/01/28		12/01/2012	Paydown		6,145	6,145	6,285	6,274	0	(129)	0	(129)	0	6,145	0	0	0	92	01/01/2028
31379C-HV-6	FNMA POOL NO 415244 6.500% 02/01/13		12/01/2012	Paydown		5,854	5,854	5,818	5,826	0	27	0	27	0	5,854	0	0	0	207	02/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31379C-VX-6	FNMA POOL NO 415630 6.500% 02/01/13		12/01/2012	Paydown		1,249	1,249	1,251	1,246	0	(4)	0	(4)	0	1,249	0	0	0	45	02/01/2013
31379D-3E-7	FNMA POOL NO 416697 7.000% 12/01/28		12/01/2012	Paydown		1,330	1,330	1,337	1,336	0	(5)	0	(5)	0	1,330	0	0	0	51	12/01/2028
31379D-FY-0	FNMA POOL NO 416083 6.500% 02/01/13		12/01/2012	Paydown		3,375	3,375	3,355	3,360	0	16	0	16	0	3,375	0	0	0	114	02/01/2013
31379D-LJ-6	FNMA POOL NO 416229 8.000% 12/01/27		12/01/2012	Paydown		3,153	3,153	3,219	3,211	0	(58)	0	(58)	0	3,153	0	0	0	138	12/01/2027
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2012	Paydown		595	595	592	592	0	3	0	3	0	595	0	0	0	32	02/01/2028
31379E-FS-1	FNMA POOL NO 416977 6.500% 02/01/13		02/01/2012	Paydown		1,734	1,734	1,723	1,725	0	8	0	8	0	1,734	0	0	0	17	02/01/2013
31379E-QW-0	FNMA POOL NO 417269 6.500% 02/01/13		12/01/2012	Paydown		3,548	3,548	3,561	3,541	0	6	0	6	0	3,548	0	0	0	126	02/01/2013
31379E-SX-6	FNMA POOL NO 417334 6.000% 03/01/28		12/01/2012	Paydown		768	768	735	737	0	32	0	32	0	768	0	0	0	25	03/01/2028
31379E-X2-8	FNMA POOL NO 417497 6.500% 03/01/13		12/01/2012	Paydown		545	545	547	544	0	1	0	1	0	545	0	0	0	18	03/01/2013
31379E-ZD-2	FNMA POOL NO 417540 6.000% 03/01/28		12/01/2012	Paydown		269	269	257	258	0	11	0	11	0	269	0	0	0	9	03/01/2028
31379E-ZJ-9	FNMA POOL NO 417545 8.000% 08/01/26		12/01/2012	Paydown		695	695	706	705	0	(10)	0	(10)	0	695	0	0	0	31	08/01/2026
31379F-2W-3	FNMA POOL NO 418489 5.500% 06/01/13		12/01/2012	Paydown		267	267	255	263	0	4	0	4	0	267	0	0	0	6	06/01/2013
31379F-D2-7	FNMA POOL NO 417821 6.000% 03/01/28		12/01/2012	Paydown		1,204	1,204	1,151	1,156	0	48	0	48	0	1,204	0	0	0	40	03/01/2028
31379F-QV-9	FNMA POOL NO 418168 6.000% 03/01/13		12/01/2012	Paydown		3,811	3,811	3,848	3,814	0	(2)	0	(2)	0	3,811	0	0	0	122	03/01/2013
31379G-BY-7	FNMA POOL NO 418655 6.500% 04/01/13		12/01/2012	Paydown		759	759	748	754	0	6	0	6	0	759	0	0	0	28	04/01/2013
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2012	Paydown		2,544	2,544	2,371	2,383	0	161	0	161	0	2,544	0	0	0	116	09/01/2028
31379H-RB-8	FNMA POOL NO 419982 6.500% 04/01/13		12/01/2012	Paydown		578	578	574	575	0	3	0	3	0	578	0	0	0	13	04/01/2013
31379H-SN-1	FNMA POOL NO 420025 6.500% 04/01/13		12/01/2012	Paydown		867	867	862	863	0	4	0	4	0	867	0	0	0	30	04/01/2013
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2012	Paydown		179	179	183	183	0	(4)	0	(4)	0	179	0	0	0	8	05/01/2026
31379H-Z6-0	FNMA POOL NO 420265 6.500% 03/01/13		12/01/2012	Paydown		2,719	2,719	2,696	2,705	0	14	0	14	0	2,719	0	0	0	93	03/01/2013
31379J-2V-7	FNMA POOL NO 421188 6.500% 04/01/13		12/01/2012	Paydown		295	295	296	294	0	1	0	1	0	295	0	0	0	9	04/01/2013
31379J-3L-8	FNMA POOL NO 421203 6.500% 04/01/13		12/01/2012	Paydown		11,451	11,451	11,348	11,383	0	68	0	68	0	11,451	0	0	0	335	04/01/2013
31379J-4H-6	FNMA POOL NO 421224 6.500% 05/01/13		12/01/2012	Paydown		915	915	910	911	0	4	0	4	0	915	0	0	0	29	05/01/2013
31379J-5J-1	FNMA POOL NO 421249 6.000% 03/01/13		12/01/2012	Paydown		6,019	6,019	6,122	6,036	0	(17)	0	(17)	0	6,019	0	0	0	190	03/01/2013
31379J-BA-3	FNMA POOL NO 420433 6.500% 03/01/13		12/01/2012	Paydown		7,358	7,358	7,314	7,324	0	34	0	34	0	7,358	0	0	0	262	03/01/2013
31379J-BL-9	FNMA POOL NO 420443 6.500% 03/01/13		12/01/2012	Paydown		841	841	846	840	0	2	0	2	0	841	0	0	0	27	03/01/2013
31379J-J5-6	FNMA POOL NO 420684 6.500% 04/01/13		12/01/2012	Paydown		574	574	571	572	0	3	0	3	0	574	0	0	0	20	04/01/2013
31379J-MM-5	FNMA POOL NO 420764 6.000% 06/01/13		12/01/2012	Paydown		1,918	1,918	1,937	1,920	0	(2)	0	(2)	0	1,918	0	0	0	63	06/01/2013
31379J-NW-2	FNMA POOL NO 420805 6.000% 06/01/13		12/01/2012	Paydown		4,257	4,257	4,330	4,271	0	(14)	0	(14)	0	4,257	0	0	0	124	06/01/2013
31379J-S9-8	FNMA POOL NO 420944 6.500% 03/01/13		12/01/2012	Paydown		693	693	689	690	0	3	0	3	0	693	0	0	0	21	03/01/2013
31379K-L3-5	FNMA POOL NO 421646 6.000% 03/01/28		12/01/2012	Paydown		42,727	42,727	44,059	43,957	0	(1,230)	0	(1,230)	0	42,727	0	0	0	800	03/01/2028
31379K-S7-9	FNMA POOL NO 421842 6.500% 04/01/13		12/01/2012	Paydown		3,905	3,905	3,882	3,887	0	18	0	18	0	3,905	0	0	0	107	04/01/2013
31379L-09-5	FNMA POOL NO 422680 6.500% 04/01/13		12/01/2012	Paydown		451	451	448	449	0	2	0	2	0	451	0	0	0	16	04/01/2013
31379L-WB-3	FNMA POOL NO 422842 6.500% 04/01/13		12/01/2012	Paydown		218	218	219	218	0	1	0	1	0	218	0	0	0	7	04/01/2013
31379L-YR-6	FNMA POOL NO 422920 5.500% 04/01/13		12/01/2012	Paydown		448	448	428	443	0	5	0	5	0	448	0	0	0	11	04/01/2013
31379N-VE-4	FNMA POOL NO 424613 6.500% 06/01/13		12/01/2012	Paydown		467	467	467	465	0	1	0	1	0	467	0	0	0	16	06/01/2013
31379N-Z7-5	FNMA POOL NO 424766 8.000% 01/01/26		12/01/2012	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	0	2	01/01/2026
31379P-3B-6	FNMA POOL NO 425694 6.000% 06/01/13		12/01/2012	Paydown		9,843	9,843	9,938	9,852	0	(9)	0	(9)	0	9,843	0	0	0	193	06/01/2013
31379P-UZ-3	FNMA POOL NO 425500 5.500% 06/01/13		12/01/2012	Paydown		7,701	7,701	7,372	7,618	0	83	0	83	0	7,701	0	0	0	158	06/01/2013
31379Q-A8-3	FNMA POOL NO 425831 7.000% 04/01/28		12/01/2012	Paydown		485	485	482	482	0	3	0	3	0	485	0	0	0	19	04/01/2028
31379Q-NG-1	FNMA POOL NO 426191 8.000% 11/01/26		12/01/2012	Paydown		453	453	469	468	0	(15)	0	(15)	0	453	0	0	0	20	11/01/2026
31379Q-W2-2	FNMA POOL NO 426465 6.000% 12/01/13		12/01/2012	Paydown		2,247	2,247	2,154	2,210	0	37	0	37	0	2,247	0	0	0	58	12/01/2013
31379Q-W3-0	FNMA POOL NO 426466 5.500% 12/01/13		12/01/2012	Paydown		1,075	1,075	1,022	1,054	0	21	0	21	0	1,075	0	0	0	30	12/01/2013
31379Q-WL-0	FNMA POOL NO 426451 5.500% 11/01/13		12/01/2012	Paydown		347	347	316	335	0	12	0	12	0	347	0	0	0	10	11/01/2013
31379R-20-0	FNMA POOL NO 427483 6.500% 05/01/13		12/01/2012	Paydown		2,790	2,790	2,795	2,782	0	8	0	8	0	2,790	0	0	0	103	05/01/2013
31379R-6N-3	FNMA POOL NO 427577 6.500% 05/01/13		12/01/2012	Paydown		925	925	912	918	0	7	0	7	0	925	0	0	0	31	05/01/2013
31379R-E3-8	FNMA POOL NO 426854 8.000% 11/01/13		12/01/2012	Paydown		739	739	756	744	0	(4)	0	(4)	0	739	0	0	0	25	11/01/2013
31379R-JY-5	FNMA POOL NO 426979 8.000% 05/01/28		12/01/2012	Paydown		7,348	7,348	7,470	7,454	0	(106)	0	(106)	0	7,348	0	0	0	324	05/01/2028
31379T-NT-7	FNMA POOL NO 428902 7.500% 06/01/13		10/01/2012	Paydown		3,130	3,130	3,164	3,124	0	6	0	6	0	3,130	0	0	0	84	06/01/2013
31379T-W5-9	FNMA POOL NO 429168 6.000% 05/01/13		12/01/2012	Paydown		782	782	796	785	0	(3)	0	(3)	0	782	0	0	0	24	05/01/2013
31379T-Y6-5	FNMA POOL NO 429233 6.500% 05/01/13		12/01/2012	Paydown		394	394	392	393	0	2	0	2	0	394	0	0	0	14	05/01/2013
31379U-KU-4	FNMA POOL NO 429707 6.500% 05/01/13		12/01/2012	Paydown		5,860	5,860	5,825	5,833	0	28	0	28	0	5,860	0	0	0	199	05/01/2013
31379U-SL-6	FNMA POOL NO 429923 6.000% 07/01/13		07/01/2012	Paydown		5,484	5,484	5,574	5,507	0	(23)	0	(23)	0	5,484	0	0	0	159	07/01/2013
31379V-LV-9	FNMA POOL NO 430640 6.000% 07/01/13		12/01/2012	Paydown		2,889	2,889	2,864	2,874	0	15	0	15	0	2,889	0	0	0	95	07/01/2013
31379V-XF-1	FNMA POOL NO 430978 6.000% 06/01/13		12/01/2012	Paydown		5,395	5,395	5,445	5,400	0	(5)	0	(5)	0	5,395	0	0	0	160	06/01/2013
31379W-A4-9	FNMA POOL NO 431227 6.500% 06/01/13		12/01/2012	Paydown		587	587	583	584	0	3	0	3	0	587	0	0	0	16	06/01/2013
31379W-LK-1	FNMA POOL NO 431530 6.000% 09/01/28		12/01/2012	Paydown		463	463	450	452	0	12	0	12	0	463	0	0	0	17	09/01/2028
31379X-D9-3	FNMA POOL NO 432228 6.500% 10/01/13		12/01/2012	Paydown		3,002	3,002	2,984	2,987	0	14	0	14	0	3,002	0	0	0	107	10/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31379X-ER-2	FNMA POOL NO 432244 6.500% 06/01/13		12/01/2012	Paydown		20,903	20,903	20,941	20,842	0	61	0	61	0	20,903	0	0	0	624	06/01/2013
31379X-GA-7	FNMA POOL NO 432293 6.000% 06/01/13		12/01/2012	Paydown		9,581	9,581	9,738	9,612	0	(31)	0	(31)	0	9,581	0	0	0	304	06/01/2013
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2012	Paydown		111	111	114	114	0	(3)	0	(3)	0	111	0	0	0	5	05/01/2028
31379X-UN-3	FNMA POOL NO 432689 6.500% 07/01/13		12/01/2012	Paydown		1,176	1,176	1,168	1,170	0	6	0	6	0	1,176	0	0	0	42	07/01/2013
31379Y-FF-5	FNMA POOL NO 433166 6.500% 07/01/13		12/01/2012	Paydown		958	958	952	953	0	5	0	5	0	958	0	0	0	34	07/01/2013
31379Y-W8-2	FNMA POOL NO 433671 5.500% 10/01/13		12/01/2012	Paydown		5,974	5,974	5,394	5,779	0	195	0	195	0	5,974	0	0	0	180	10/01/2013
31379Y-WM-1	FNMA POOL NO 433652 5.500% 10/01/13		12/01/2012	Paydown		564	564	540	556	0	9	0	9	0	564	0	0	0	17	10/01/2013
31379Y-WW-9	FNMA POOL NO 433661 6.500% 10/01/13		12/01/2012	Paydown		2,541	2,541	2,526	2,528	0	12	0	12	0	2,541	0	0	0	55	10/01/2013
31380A-FP-2	FNMA POOL NO 434074 6.000% 07/01/13		12/01/2012	Paydown		206	206	207	206	0	1	0	1	0	206	0	0	0	5	07/01/2013
31380A-MX-7	FNMA POOL NO 434274 5.500% 09/01/13		12/01/2012	Paydown		6,259	6,259	5,991	6,166	0	92	0	92	0	6,259	0	0	0	163	09/01/2013
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2012	Paydown		305	305	292	293	0	13	0	13	0	305	0	0	0	9	08/01/2028
31380B-UW-8	FNMA POOL NO 435397 8.000% 07/01/28		12/01/2012	Paydown		323	323	328	327	0	(5)	0	(5)	0	323	0	0	0	14	07/01/2028
31380C-TC-2	FNMA POOL NO 436247 6.500% 08/01/13		12/01/2012	Paydown		296	296	294	295	0	1	0	1	0	296	0	0	0	10	08/01/2013
31380D-7B-6	FNMA POOL NO 437490 6.500% 07/01/13		12/01/2012	Paydown		899	899	894	895	0	4	0	4	0	899	0	0	0	32	07/01/2013
31380D-F2-7	FNMA POOL NO 436785 6.500% 05/01/13		12/01/2012	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	1	05/01/2013
31380D-S2-3	FNMA POOL NO 437137 6.000% 08/01/28		12/01/2012	Paydown		1,548	1,548	1,480	1,486	0	62	0	62	0	1,548	0	0	0	51	08/01/2028
31380E-DD-3	FNMA POOL NO 437600 6.000% 07/01/28		12/01/2012	Paydown		3,464	3,464	3,307	3,316	0	148	0	148	0	3,464	0	0	0	20	07/01/2028
31380E-UK-8	FNMA POOL NO 438086 7.500% 08/01/23		12/01/2012	Paydown		22,647	22,647	23,250	23,150	0	(502)	0	(502)	0	22,647	0	0	0	602	08/01/2023
31380E-YJ-7	FNMA POOL NO 438213 6.500% 08/01/13		12/01/2012	Paydown		1,926	1,926	1,914	1,916	0	9	0	9	0	1,926	0	0	0	72	08/01/2013
31380F-5V-9	FNMA POOL NO 439260 6.500% 08/01/13		04/01/2012	Paydown		2,895	2,895	2,878	2,882	0	14	0	14	0	2,895	0	0	0	58	08/01/2013
31380F-ZT-1	FNMA POOL NO 439154 8.000% 04/01/28		12/01/2012	Paydown		6,855	6,855	7,032	7,020	0	(164)	0	(164)	0	6,855	0	0	0	247	04/01/2028
31380G-GP-8	FNMA POOL NO 439506 6.000% 08/01/28		12/01/2012	Paydown		951	951	904	907	0	44	0	44	0	951	0	0	0	31	08/01/2028
31380G-WR-6	FNMA POOL NO 439956 5.500% 11/01/13		12/01/2012	Paydown		1,294	1,294	1,223	1,266	0	29	0	29	0	1,294	0	0	0	37	11/01/2013
31380H-JD-0	FNMA POOL NO 440460 6.000% 09/01/28		12/01/2012	Paydown		597	597	569	570	0	27	0	27	0	597	0	0	0	20	09/01/2028
31380H-W5-2	FNMA POOL NO 440868 6.000% 11/01/13		12/01/2012	Paydown		7,570	7,570	7,227	7,433	0	137	0	137	0	7,570	0	0	0	231	11/01/2013
31380H-XJ-1	FNMA POOL NO 440881 5.500% 12/01/13		12/01/2012	Paydown		14,406	14,406	13,527	14,104	0	302	0	302	0	14,406	0	0	0	401	12/01/2013
31380J-H8-9	FNMA POOL NO 441355 6.000% 10/01/28		12/01/2012	Paydown		9,789	9,789	9,804	9,799	0	(9)	0	(9)	0	9,789	0	0	0	379	10/01/2028
31380K-5T-3	FNMA POOL NO 442858 6.500% 02/01/14		12/01/2012	Paydown		1,403	1,403	1,408	1,401	0	2	0	2	0	1,403	0	0	0	50	02/01/2014
31380L-3J-5	FNMA POOL NO 443701 6.000% 09/01/28		12/01/2012	Paydown		4,348	4,348	4,355	4,352	0	(4)	0	(4)	0	4,348	0	0	0	161	09/01/2028
31380L-AG-3	FNMA POOL NO 442907 6.000% 09/01/28		12/01/2012	Paydown		900	900	876	879	0	21	0	21	0	900	0	0	0	30	09/01/2028
31380M-J4-9	FNMA POOL NO 444083 7.000% 11/01/28		12/01/2012	Paydown		31,227	31,227	31,092	31,091	0	137	0	137	0	31,227	0	0	0	1,329	11/01/2028
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2012	Paydown		404	404	402	403	0	2	0	2	0	404	0	0	0	15	12/01/2028
31380M-R7-3	FNMA POOL NO 444310 6.000% 11/01/13		12/01/2012	Paydown		8,302	8,302	8,445	8,343	0	(41)	0	(41)	0	8,302	0	0	0	274	11/01/2013
31380N-DU-5	FNMA POOL NO 444815 6.500% 09/01/13		12/01/2012	Paydown		270	270	276	271	0	(1)	0	(1)	0	270	0	0	0	10	09/01/2013
31380N-MP-6	FNMA POOL NO 445066 7.000% 09/01/27		12/01/2012	Paydown		143	143	142	142	0	1	0	1	0	143	0	0	0	5	09/01/2027
31380N-R8-9	FNMA POOL NO 445211 6.500% 09/01/13		12/01/2012	Paydown		2,379	2,379	2,365	2,368	0	11	0	11	0	2,379	0	0	0	99	09/01/2013
31380N-S3-9	FNMA POOL NO 445238 5.500% 10/01/13		12/01/2012	Paydown		3,659	3,659	3,502	3,605	0	54	0	54	0	3,659	0	0	0	109	10/01/2013
31380N-ST-2	FNMA POOL NO 445230 5.500% 09/01/13		12/01/2012	Paydown		3,152	3,152	2,881	3,061	0	91	0	91	0	3,152	0	0	0	88	09/01/2013
31380N-TK-0	FNMA POOL NO 445254 5.500% 12/01/13		12/01/2012	Paydown		5,158	5,158	4,657	4,992	0	165	0	165	0	5,158	0	0	0	149	12/01/2013
31380N-WQ-3	FNMA POOL NO 445355 6.500% 12/01/13		12/01/2012	Paydown		2,393	2,393	2,392	2,385	0	8	0	8	0	2,393	0	0	0	83	12/01/2013
31380P-5S-4	FNMA POOL NO 446457 5.500% 10/01/13		12/01/2012	Paydown		8,472	8,472	7,905	8,274	0	197	0	197	0	8,472	0	0	0	235	10/01/2013
31380P-5X-3	FNMA POOL NO 446462 5.500% 10/01/13		12/01/2012	Paydown		1,132	1,132	1,084	1,115	0	17	0	17	0	1,132	0	0	0	31	10/01/2013
31380P-7A-1	FNMA POOL NO 446489 5.500% 11/01/13		12/01/2012	Paydown		1,193	1,193	1,129	1,169	0	24	0	24	0	1,193	0	0	0	36	11/01/2013
31380P-HQ-5	FNMA POOL NO 445839 5.500% 11/01/13		12/01/2012	Paydown		736	736	705	723	0	13	0	13	0	736	0	0	0	22	11/01/2013
31380P-JA-8	FNMA POOL NO 445857 5.500% 12/01/13		12/01/2012	Paydown		540	540	492	521	0	19	0	19	0	540	0	0	0	13	12/01/2013
31380P-W8-8	FNMA POOL NO 446271 7.500% 07/01/12		05/01/2012	Paydown		82	82	83	81	0	0	0	0	0	82	0	0	0	2	07/01/2012
31380P-Y3-7	FNMA POOL NO 446330 8.000% 07/01/27		08/01/2012	Paydown		40,908	40,908	41,497	41,430	0	(521)	0	(521)	0	40,908	0	0	0	2,160	07/01/2027
31380Q-GA-9	FNMA POOL NO 446693 6.500% 10/01/13		12/01/2012	Paydown		86	86	85	85	0	0	0	0	0	86	0	0	0	3	10/01/2013
31380Q-V9-5	FNMA POOL NO 447140 7.500% 11/01/29		12/01/2012	Paydown		253	253	244	245	0	8	0	8	0	253	0	0	0	11	11/01/2029
31380R-6B-6	FNMA POOL NO 448266 5.500% 10/01/13		12/01/2012	Paydown		6,199	6,199	5,831	6,073	0	126	0	126	0	6,199	0	0	0	187	10/01/2013
31380R-BC-8	FNMA POOL NO 447435 6.000% 01/01/14		12/01/2012	Paydown		722	722	722	720	0	2	0	2	0	722	0	0	0	18	01/01/2014
31380R-BG-9	FNMA POOL NO 447439 6.000% 03/01/14		12/01/2012	Paydown		3,551	3,551	3,407	3,487	0	64	0	64	0	3,551	0	0	0	116	03/01/2014
31380R-RK-3	FNMA POOL NO 447890 5.500% 01/01/14		12/01/2012	Paydown		19,891	19,891	19,072	19,470	0	421	0	421	0	19,891	0	0	0	566	01/01/2014
31380R-RP-2	FNMA POOL NO 447894 6.000% 02/01/14		12/01/2012	Paydown		1,261	1,261	1,282	1,268	0	(6)	0	(6)	0	1,261	0	0	0	42	02/01/2014
31380S-4U-4	FNMA POOL NO 449135 5.500% 11/01/13		12/01/2012	Paydown		938	938	856	905	0	33	0	33	0	938	0	0	0	29	11/01/2013
31380S-7E-7	FNMA POOL NO 449193 5.500% 12/01/13		12/01/2012	Paydown		9,166	9,166	8,660	8,974	0	192	0	192	0	9,166	0	0	0	253	12/01/2013
31380S-RP-0	FNMA POOL NO 448794 7.000% 10/01/28		12/01/2012	Paydown		287	287	289	289	0	(1)	0	(1)	0	287	0	0	0	11	10/01/2028
31380S-SC-8	FNMA POOL NO 448815 7.000% 11/01/28		12/01/2012	Paydown		2,102	2,102	2,109	2,108	0	(6)	0	(6)	0	2,102	0	0	0	81	11/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31380S-TS-2	FNMA POOL NO 448861 6.000% 11/01/13		12/01/2012	Paydown		528	528	506	519	0	9	0	9	0	528	0	0	0	8	11/01/2013
31380S-WS-8	FNMA POOL NO 448957 5.500% 12/01/13		12/01/2012	Paydown		24,846	24,846	23,808	24,307	0	539	0	539	0	24,846	0	0	0	614	12/01/2013
31380S-ZP-1	FNMA POOL NO 449050 5.500% 10/01/13		12/01/2012	Paydown		4,539	4,539	4,344	4,466	0	73	0	73	0	4,539	0	0	0	133	10/01/2013
31380T-CD-1	FNMA POOL NO 449268 6.000% 01/01/14		12/01/2012	Paydown		53,040	53,040	53,753	53,233	0	(194)	0	(194)	0	53,040	0	0	0	1,423	01/01/2014
31380T-FQ-9	FNMA POOL NO 449375 7.000% 06/01/28		12/01/2012	Paydown		48,529	48,529	48,304	48,313	0	216	0	216	0	48,529	0	0	0	1,252	06/01/2028
31380T-GB-1	FNMA POOL NO 449394 7.000% 11/01/28		12/01/2012	Paydown		1,493	1,493	1,501	1,499	0	(6)	0	(6)	0	1,493	0	0	0	57	11/01/2028
31380U-3M-8	FNMA POOL NO 450904 6.000% 12/01/13		02/01/2012	Paydown		5,060	5,060	4,844	4,976	0	84	0	84	0	5,060	0	0	0	50	12/01/2013
31380U-5D-6	FNMA POOL NO 450944 5.500% 11/01/13		12/01/2012	Paydown		4,306	4,306	4,071	4,221	0	85	0	85	0	4,306	0	0	0	128	11/01/2013
31380U-BB-3	FNMA POOL NO 450134 7.000% 12/01/28		12/01/2012	Paydown		332	332	333	333	0	(1)	0	(1)	0	332	0	0	0	12	12/01/2028
31380U-CK-2	FNMA POOL NO 450174 6.000% 12/01/13		12/01/2012	Paydown		947	947	962	951	0	(5)	0	(5)	0	947	0	0	0	29	12/01/2013
31380U-SX-7	FNMA POOL NO 450634 6.000% 12/01/28		04/01/2012	Paydown		32,329	32,329	30,906	31,023	0	1,306	0	1,306	0	32,329	0	0	0	644	12/01/2028
31380U-UU-0	FNMA POOL NO 450695 8.000% 08/01/27		12/01/2012	Paydown		2,532	2,532	2,590	2,582	0	(50)	0	(50)	0	2,532	0	0	0	111	08/01/2027
31380U-ZH-4	FNMA POOL NO 450844 7.000% 11/01/28		12/01/2012	Paydown		270	270	271	271	0	(1)	0	(1)	0	270	0	0	0	10	11/01/2028
31380U-ZJ-0	FNMA POOL NO 450845 7.000% 12/01/28		12/01/2012	Paydown		2,862	2,862	2,876	2,874	0	(12)	0	(12)	0	2,862	0	0	0	86	12/01/2028
31380V-CJ-3	FNMA POOL NO 451073 5.500% 02/01/14		12/01/2012	Paydown		27,473	27,473	27,113	27,313	0	160	0	160	0	27,473	0	0	0	675	02/01/2014
31380V-ZY-5	FNMA POOL NO 451759 5.500% 11/01/13		12/01/2012	Paydown		3,525	3,525	3,314	3,448	0	77	0	77	0	3,525	0	0	0	92	11/01/2013
31380W-BC-7	FNMA POOL NO 451935 5.500% 11/01/13		12/01/2012	Paydown		32,643	32,643	30,891	32,006	0	637	0	637	0	32,643	0	0	0	1,015	11/01/2013
31380W-GQ-1	FNMA POOL NO 452107 7.000% 11/01/28		06/01/2012	Paydown		51,346	51,346	51,504	51,479	0	(132)	0	(132)	0	51,346	0	0	0	1,786	11/01/2028
31380W-GY-4	FNMA POOL NO 452115 7.000% 11/01/28		12/01/2012	Paydown		466	466	463	463	0	3	0	3	0	466	0	0	0	18	11/01/2028
31380W-HP-2	FNMA POOL NO 452138 6.000% 12/01/13		12/01/2012	Paydown		714	714	715	713	0	1	0	1	0	714	0	0	0	24	12/01/2013
31380W-PH-1	FNMA POOL NO 452324 7.000% 12/01/28		12/01/2012	Paydown		2,198	2,198	2,206	2,204	0	(6)	0	(6)	0	2,198	0	0	0	84	12/01/2028
31380W-Q6-4	FNMA POOL NO 452377 6.000% 01/01/14		12/01/2012	Paydown		4,948	4,948	4,743	4,864	0	84	0	84	0	4,948	0	0	0	138	01/01/2014
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2012	Paydown		164	164	164	164	0	(1)	0	(1)	0	164	0	0	0	6	04/01/2029
31380W-XR-0	FNMA POOL NO 452588 7.000% 06/01/29		12/01/2012	Paydown		174	174	175	175	0	(1)	0	(1)	0	174	0	0	0	7	06/01/2029
31380X-5T-5	FNMA POOL NO 453658 7.000% 12/01/28		12/01/2012	Paydown		590	590	607	606	0	(16)	0	(16)	0	590	0	0	0	23	12/01/2028
31380X-LD-2	FNMA POOL NO 453124 6.000% 12/01/13		12/01/2012	Paydown		6,823	6,823	6,935	6,854	0	(32)	0	(32)	0	6,823	0	0	0	214	12/01/2013
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		12/01/2012	Paydown		187	187	187	187	0	0	0	0	0	187	0	0	0	6	02/01/2029
31380Y-3P-3	FNMA POOL NO 454506 8.000% 08/01/27		12/01/2012	Paydown		3,250	3,250	3,299	3,290	0	(40)	0	(40)	0	3,250	0	0	0	151	08/01/2027
31380Y-DW-7	FNMA POOL NO 453817 6.000% 11/01/13		12/01/2012	Paydown		3,536	3,536	3,389	3,479	0	57	0	57	0	3,536	0	0	0	108	11/01/2013
31381A-7D-7	FNMA POOL NO 455492 6.000% 01/01/29		12/01/2012	Paydown		1,461	1,461	1,355	1,366	0	96	0	96	0	1,461	0	0	0	48	01/01/2029
31381A-GF-2	FNMA POOL NO 454798 7.000% 12/01/28		12/01/2012	Paydown		102,278	102,278	102,642	102,573	0	(295)	0	(295)	0	102,278	0	0	0	2,253	12/01/2028
31381A-K4-2	FNMA POOL NO 454915 5.500% 04/01/14		12/01/2012	Paydown		2,476	2,476	2,381	2,437	0	39	0	39	0	2,476	0	0	0	72	04/01/2014
31381A-KK-6	FNMA POOL NO 454898 5.500% 02/01/14		12/01/2012	Paydown		20,716	20,716	19,413	20,251	0	466	0	466	0	20,716	0	0	0	624	02/01/2014
31381A-M8-1	FNMA POOL NO 454983 6.000% 01/01/14		12/01/2012	Paydown		5,715	5,715	5,725	5,703	0	12	0	12	0	5,715	0	0	0	208	01/01/2014
31381A-QC-8	FNMA POOL NO 455051 6.000% 12/01/13		12/01/2012	Paydown		3,721	3,721	3,724	3,712	0	9	0	9	0	3,721	0	0	0	102	12/01/2013
31381A-UU-3	FNMA POOL NO 455195 6.000% 01/01/14		12/01/2012	Paydown		668	668	638	654	0	14	0	14	0	668	0	0	0	22	01/01/2014
31381B-5L-9	FNMA POOL NO 456351 6.000% 12/01/13		12/01/2012	Paydown		1,136	1,136	1,155	1,141	0	(5)	0	(5)	0	1,136	0	0	0	35	12/01/2013
31381B-CB-3	FNMA POOL NO 455566 6.000% 12/01/28		12/01/2012	Paydown		25,688	25,688	24,538	24,650	0	1,038	0	1,038	0	25,688	0	0	0	865	12/01/2028
31381B-EM-7	FNMA POOL NO 455640 5.500% 12/01/13		12/01/2012	Paydown		67,531	67,531	63,654	66,177	0	1,354	0	1,354	0	67,531	0	0	0	1,745	12/01/2013
31381B-KQ-1	FNMA POOL NO 455803 7.000% 02/01/29		12/01/2012	Paydown		2,550	2,550	2,558	2,557	0	(7)	0	(7)	0	2,550	0	0	0	98	02/01/2029
31381C-CM-7	FNMA POOL NO 456476 6.500% 02/01/14		12/01/2012	Paydown		1,783	1,783	1,757	1,767	0	17	0	17	0	1,783	0	0	0	62	02/01/2014
31381C-P2-7	FNMA POOL NO 456841 7.000% 02/01/29		12/01/2012	Paydown		222	222	222	222	0	(1)	0	(1)	0	222	0	0	0	9	02/01/2029
31381C-VC-8	FNMA POOL NO 457011 7.000% 01/01/29		12/01/2012	Paydown		3,360	3,360	3,371	3,369	0	(9)	0	(9)	0	3,360	0	0	0	128	01/01/2029
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2012	Paydown		4,567	4,567	4,546	4,547	0	20	0	20	0	4,567	0	0	0	175	01/01/2029
31381D-CT-0	FNMA POOL NO 457382 6.000% 01/01/14		12/01/2012	Paydown		385	385	385	384	0	1	0	1	0	385	0	0	0	13	01/01/2014
31381D-QK-4	FNMA POOL NO 457758 7.000% 01/01/29		12/01/2012	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	01/01/2029
31381E-6B-4	FNMA POOL NO 459066 6.000% 01/01/14		12/01/2012	Paydown		10,694	10,694	10,878	10,750	0	(56)	0	(56)	0	10,694	0	0	0	364	01/01/2014
31381E-6D-0	FNMA POOL NO 459068 6.000% 01/01/14		12/01/2012	Paydown		927	927	928	925	0	2	0	2	0	927	0	0	0	30	01/01/2014
31381F-JZ-4	FNMA POOL NO 459380 7.000% 02/01/29		12/01/2012	Paydown		53	53	53	53	0	0	0	0	0	53	0	0	0	2	02/01/2029
31381F-SG-6	FNMA POOL NO 459619 7.000% 01/01/29		12/01/2012	Paydown		20,037	20,037	20,152	20,132	0	(95)	0	(95)	0	20,037	0	0	0	910	01/01/2029
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2012	Paydown		369	369	370	370	0	(1)	0	(1)	0	369	0	0	0	14	03/01/2029
31381F-VN-7	FNMA POOL NO 459721 5.500% 02/01/14		12/01/2012	Paydown		1,447	1,447	1,317	1,393	0	54	0	54	0	1,447	0	0	0	42	02/01/2014
31381F-XL-9	FNMA POOL NO 459783 7.000% 01/01/28		12/01/2012	Paydown		2,761	2,761	2,750	2,749	0	12	0	12	0	2,761	0	0	0	111	01/01/2028
31381F-XY-1	FNMA POOL NO 459795 6.500% 06/01/29		12/01/2012	Paydown		1,783	1,783	1,718	1,723	0	60	0	60	0	1,783	0	0	0	75	06/01/2029
31381K-4D-8	FNMA POOL NO 463520 4.550% 10/01/19		12/01/2012	Paydown		39,742	39,742	40,437	40,284	0	(542)	0	(542)	0	39,742	0	0	0	1,007	10/01/2019
31381K-E6-2	FNMA POOL NO 462857 4.450% 07/01/19		12/01/2012	Paydown		194,731	194,731	195,949	195,590	0	(858)	0	(858)	0	194,731	0	0	0	4,733	07/01/2019
31381L-BY-2	FNMA POOL NO 463655 4.490% 10/01/19		12/01/2012	Paydown		251,300	251,300	254,274	253,573	0	(2,273)	0	(2,273)	0	251,300	0	0	0	6,281	10/01/2019
31381L-ER-4	FNMA POOL NO 463744 4.120% 12/01/19		12/01/2012	Paydown		85,353	85,353	83,926	84,142	0	1,211	0	1,211	0	85,353	0	0	0	1,955	12/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31381L-GR-2	FNMA POOL NO 463808 4.310% 11/01/19		12/01/2012	Paydown		33,022	33,022	33,040	33,019	0	3	0	3	0	33,022	0	0	0	792	11/01/2019
31381L-J7-3	FNMA POOL NO 463886 4.400% 12/01/19		12/01/2012	Paydown		28,093	28,093	28,216	28,179	0	(85)	0	(85)	0	28,093	0	0	0	688	12/01/2019
31381L-LG-0	FNMA POOL NO 463927 4.430% 12/01/19		12/01/2012	Paydown		24,451	24,451	24,515	24,490	0	(39)	0	(39)	0	24,451	0	0	0	603	12/01/2019
31381L-LM-7	FNMA POOL NO 463932 4.320% 12/01/19		12/01/2012	Paydown		14,033	14,033	14,003	14,001	0	32	0	32	0	14,033	0	0	0	337	12/01/2019
31381L-Q4-2	FNMA POOL NO 464075 4.450% 12/01/19		12/01/2012	Paydown		93,449	93,449	93,800	93,684	0	(235)	0	(235)	0	93,449	0	0	0	2,314	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076 4.450% 12/01/19		12/01/2012	Paydown		77,991	77,991	78,275	78,180	0	(188)	0	(188)	0	77,991	0	0	0	1,931	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077 4.450% 12/01/19		12/01/2012	Paydown		56,530	56,530	56,733	56,664	0	(135)	0	(135)	0	56,530	0	0	0	1,400	12/01/2019
31382D-4G-6	FNMA POOL NO 479723 5.500% 01/01/14		12/01/2012	Paydown		4,006	4,006	3,811	3,934	0	72	0	72	0	4,006	0	0	0	120	01/01/2014
31382D-F4-1	FNMA POOL NO 479087 7.000% 01/01/29		12/01/2012	Paydown		28,404	28,404	28,495	28,478	0	(75)	0	(75)	0	28,404	0	0	0	1,446	01/01/2029
31382D-N6-7	FNMA POOL NO 479313 6.000% 01/01/29		12/01/2012	Paydown		2,988	2,988	2,768	2,790	0	198	0	198	0	2,988	0	0	0	98	01/01/2029
31382D-QY-3	FNMA POOL NO 479371 5.500% 02/01/14		12/01/2012	Paydown		6,622	6,622	6,216	6,483	0	139	0	139	0	6,622	0	0	0	189	02/01/2014
31382D-RJ-5	FNMA POOL NO 479389 5.500% 02/01/14		12/01/2012	Paydown		7,308	7,308	6,860	7,160	0	148	0	148	0	7,308	0	0	0	220	02/01/2014
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2012	Paydown		1,105	1,105	1,055	1,057	0	48	0	48	0	1,105	0	0	0	25	04/01/2029
31382D-VY-7	FNMA POOL NO 479531 6.500% 06/01/29		12/01/2012	Paydown		118	118	114	114	0	4	0	4	0	118	0	0	0	4	06/01/2029
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2012	Paydown		1,083	1,083	1,044	1,046	0	38	0	38	0	1,083	0	0	0	64	08/01/2029
31382D-WM-2	FNMA POOL NO 479552 7.500% 09/01/29		12/01/2012	Paydown		88	88	85	86	0	3	0	3	0	88	0	0	0	4	09/01/2029
31382E-2P-6	FNMA POOL NO 480582 6.000% 04/01/14		12/01/2012	Paydown		6,008	6,008	5,736	5,902	0	106	0	106	0	6,008	0	0	0	192	04/01/2014
31382E-CD-2	FNMA POOL NO 479868 7.000% 02/01/29		12/01/2012	Paydown		2,841	2,841	2,848	2,847	0	(7)	0	(7)	0	2,841	0	0	0	109	02/01/2029
31382E-EF-5	FNMA POOL NO 479934 5.500% 01/01/14		12/01/2012	Paydown		1,437	1,437	1,365	1,408	0	29	0	29	0	1,437	0	0	0	43	01/01/2014
31382E-RD-6	FNMA POOL NO 480284 7.000% 06/01/29		01/01/2012	Paydown		9,062	9,062	9,093	9,090	0	(28)	0	(28)	0	9,062	0	0	0	53	06/01/2029
31382E-RJ-3	FNMA POOL NO 480289 7.000% 06/01/29		12/01/2012	Paydown		3,667	3,667	3,685	3,681	0	(15)	0	(15)	0	3,667	0	0	0	140	06/01/2029
31382E-VK-5	FNMA POOL NO 480418 6.500% 04/01/14		12/01/2012	Paydown		466	466	477	469	0	(3)	0	(3)	0	466	0	0	0	17	04/01/2014
31382E-YK-2	FNMA POOL NO 480514 6.000% 01/01/14		12/01/2012	Paydown		896	896	855	877	0	19	0	19	0	896	0	0	0	30	01/01/2014
31382E-YW-6	FNMA POOL NO 480525 6.000% 01/01/14		12/01/2012	Paydown		2,274	2,274	2,177	2,234	0	40	0	40	0	2,274	0	0	0	75	01/01/2014
31382E-Z7-0	FNMA POOL NO 480566 6.000% 03/01/14		12/01/2012	Paydown		2,130	2,130	2,045	2,093	0	37	0	37	0	2,130	0	0	0	59	03/01/2014
31382E-ZE-5	FNMA POOL NO 480541 6.000% 02/01/14		12/01/2012	Paydown		944	944	904	926	0	19	0	19	0	944	0	0	0	31	02/01/2014
31382F-2H-1	FNMA POOL NO 481476 7.000% 02/01/29		12/01/2012	Paydown		453	453	455	455	0	(1)	0	(1)	0	453	0	0	0	17	02/01/2029
31382F-6C-8	FNMA POOL NO 481567 6.000% 02/01/29		12/01/2012	Paydown		2,051	2,051	1,906	1,914	0	137	0	137	0	2,051	0	0	0	90	02/01/2029
31382F-HX-0	FNMA POOL NO 480946 7.000% 03/01/29		04/01/2012	Paydown		24,746	24,746	24,823	24,806	0	(61)	0	(61)	0	24,746	0	0	0	575	03/01/2029
31382F-RE-1	FNMA POOL NO 481185 5.500% 02/01/14		12/01/2012	Paydown		2,629	2,629	2,481	2,568	0	61	0	61	0	2,629	0	0	0	76	02/01/2014
31382F-UF-4	FNMA POOL NO 481282 6.000% 04/01/14		12/01/2012	Paydown		1,375	1,375	1,317	1,348	0	26	0	26	0	1,375	0	0	0	33	04/01/2014
31382G-5A-1	FNMA POOL NO 482441 7.000% 03/01/29		08/01/2012	Paydown		22,756	22,756	22,830	22,821	0	(65)	0	(65)	0	22,756	0	0	0	1,052	03/01/2029
31382G-CS-4	FNMA POOL NO 481681 7.000% 03/01/29		12/01/2012	Paydown		78,078	78,078	78,491	78,408	0	(330)	0	(330)	0	78,078	0	0	0	1,118	03/01/2029
31382G-GB-7	FNMA POOL NO 481794 7.000% 05/01/29		12/01/2012	Paydown		380	380	379	379	0	2	0	2	0	380	0	0	0	14	05/01/2029
31382G-HT-7	FNMA POOL NO 481842 8.000% 10/01/28		12/01/2012	Paydown		261	261	267	267	0	(6)	0	(6)	0	261	0	0	0	11	10/01/2028
31382G-L4-7	FNMA POOL NO 481947 6.000% 02/01/14		12/01/2012	Paydown		1,244	1,244	1,245	1,241	0	3	0	3	0	1,244	0	0	0	41	02/01/2014
31382G-LN-5	FNMA POOL NO 481933 7.000% 02/01/29		12/01/2012	Paydown		25,032	25,032	25,116	25,098	0	(66)	0	(66)	0	25,032	0	0	0	450	02/01/2029
31382G-Q8-3	FNMA POOL NO 482079 5.500% 02/01/14		12/01/2012	Paydown		3,143	3,143	3,104	3,123	0	20	0	20	0	3,143	0	0	0	83	02/01/2014
31382G-TQ-0	FNMA POOL NO 482159 7.000% 02/01/29		12/01/2012	Paydown		162	162	163	163	0	0	0	0	0	162	0	0	0	6	02/01/2029
31382G-TW-7	FNMA POOL NO 482165 5.500% 02/01/14		12/01/2012	Paydown		57,601	57,601	56,842	57,244	0	358	0	358	0	57,601	0	0	0	1,694	02/01/2014
31382G-UG-0	FNMA POOL NO 482183 5.500% 02/01/14		12/01/2012	Paydown		23,253	23,253	21,886	22,804	0	449	0	449	0	23,253	0	0	0	728	02/01/2014
31382G-XP-7	FNMA POOL NO 482286 7.000% 01/01/29		12/01/2012	Paydown		704	704	701	701	0	3	0	3	0	704	0	0	0	22	01/01/2029
31382H-3M-5	FNMA POOL NO 483304 5.500% 02/01/14		12/01/2012	Paydown		2,389	2,389	2,357	2,372	0	17	0	17	0	2,389	0	0	0	72	02/01/2014
31382H-3R-4	FNMA POOL NO 483308 5.500% 02/01/14		12/01/2012	Paydown		19,143	19,143	17,907	18,682	0	460	0	460	0	19,143	0	0	0	584	02/01/2014
31382H-5G-6	FNMA POOL NO 483347 5.500% 01/01/14		12/01/2012	Paydown		909	909	864	891	0	18	0	18	0	909	0	0	0	34	01/01/2014
31382H-6Z-3	FNMA POOL NO 483388 7.000% 02/01/29		12/01/2012	Paydown		3,116	3,116	3,132	3,129	0	(13)	0	(13)	0	3,116	0	0	0	125	02/01/2029
31382H-A3-9	FNMA POOL NO 482526 5.500% 01/01/14		12/01/2012	Paydown		2,514	2,514	2,376	2,461	0	53	0	53	0	2,514	0	0	0	67	01/01/2014
31382H-AN-5	FNMA POOL NO 482513 5.500% 01/01/14		12/01/2012	Paydown		11,448	11,448	10,331	11,051	0	397	0	397	0	11,448	0	0	0	300	01/01/2014
31382H-AQ-8	FNMA POOL NO 482515 5.500% 01/01/14		12/01/2012	Paydown		2,568	2,568	2,427	2,512	0	56	0	56	0	2,568	0	0	0	73	01/01/2014
31382H-AR-6	FNMA POOL NO 482516 6.000% 01/01/14		12/01/2012	Paydown		175	175	176	175	0	0	0	0	0	175	0	0	0	6	01/01/2014
31382H-C5-2	FNMA POOL NO 482592 5.500% 01/01/14		07/01/2012	Paydown		11,105	11,105	10,584	10,912	0	193	0	193	0	11,105	0	0	0	189	01/01/2014
31382H-K3-8	FNMA POOL NO 482814 6.000% 01/01/14		12/01/2012	Paydown		829	829	794	813	0	16	0	16	0	829	0	0	0	28	01/01/2014
31382H-Z2-4	FNMA POOL NO 483261 7.000% 02/01/29		12/01/2012	Paydown		19,499	19,499	19,377	19,382	0	117	0	117	0	19,499	0	0	0	441	02/01/2029
31382J-3S-8	FNMA POOL NO 484209 6.000% 02/01/14		07/01/2012	Paydown		87	87	89	88	0	(1)	0	(1)	0	87	0	0	0	2	02/01/2014
31382J-J7-7	FNMA POOL NO 483686 8.000% 12/01/28		12/01/2012	Paydown		6,662	6,662	6,780	6,763	0	(102)	0	(102)	0	6,662	0	0	0	292	12/01/2028
31382J-UT-6	FNMA POOL NO 483994 6.000% 04/01/14		12/01/2012	Paydown		3,267	3,267	3,129	3,205	0	62	0	62	0	3,267	0	0	0	106	04/01/2014
31382J-W8-0	FNMA POOL NO 484071 7.000% 03/01/29		12/01/2012	Paydown		286	286	285	285	0	1	0	1	0	286	0	0	0	11	03/01/2029
31382J-XQ-9	FNMA POOL NO 484087 5.500% 01/01/14		12/01/2012	Paydown		57,335	57,335	56,650	57,020	0	314	0	314	0	57,335	0	0	0	1,412	01/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2012	Paydown		373	373	374	374	0	(1)	0	(1)	0	373	0	0	0	14	02/01/2029
31382K-2S-6	FNMA POOL NO 485085 7.500% 10/01/29		12/01/2012	Paydown		121	121	117	117	0	4	0	4	0	121	0	0	0	5	10/01/2029
31382K-4V-7	FNMA POOL NO 485136 7.000% 02/01/29		12/01/2012	Paydown		1,441	1,441	1,447	1,446	0	(4)	0	(4)	0	1,441	0	0	0	55	02/01/2029
31382K-GN-2	FNMA POOL NO 484505 7.000% 02/01/29		12/01/2012	Paydown		477	477	479	479	0	(2)	0	(2)	0	477	0	0	0	18	02/01/2029
31382K-N5-3	FNMA POOL NO 484712 6.000% 02/01/14		12/01/2012	Paydown		2,958	2,958	2,911	2,932	0	26	0	26	0	2,958	0	0	0	90	02/01/2014
31382K-PW-2	FNMA POOL NO 484737 6.000% 03/01/14		12/01/2012	Paydown		2,448	2,448	2,338	2,400	0	48	0	48	0	2,448	0	0	0	65	03/01/2014
31382K-RT-7	FNMA POOL NO 484798 6.000% 04/01/14		12/01/2012	Paydown		15,339	15,339	14,636	15,047	0	292	0	292	0	15,339	0	0	0	450	04/01/2014
31382K-UH-9	FNMA POOL NO 484884 7.000% 05/01/29		12/01/2012	Paydown		1,286	1,286	1,292	1,291	0	(5)	0	(5)	0	1,286	0	0	0	47	05/01/2029
31382K-UP-1	FNMA POOL NO 484890 6.000% 05/01/14		12/01/2012	Paydown		15,108	15,108	15,309	15,148	0	(40)	0	(40)	0	15,108	0	0	0	491	05/01/2014
31382K-W9-5	FNMA POOL NO 484972 6.500% 06/01/14		12/01/2012	Paydown		7,378	7,378	7,308	7,326	0	52	0	52	0	7,378	0	0	0	273	06/01/2014
31382K-X6-0	FNMA POOL NO 485001 6.500% 06/01/14		12/01/2012	Paydown		432	432	426	428	0	4	0	4	0	432	0	0	0	12	06/01/2014
31382K-XE-3	FNMA POOL NO 484977 6.500% 06/01/29		12/01/2012	Paydown		20	20	19	19	0	1	0	1	0	20	0	0	0	1	06/01/2029
31382L-2R-6	FNMA POOL NO 485984 7.000% 06/01/29		09/01/2012	Paydown		27,004	27,004	27,140	27,120	0	(116)	0	(116)	0	27,004	0	0	0	1,404	06/01/2029
31382L-2Y-1	FNMA POOL NO 485991 5.500% 02/01/14		12/01/2012	Paydown		56,352	56,352	52,918	55,226	0	1,126	0	1,126	0	56,352	0	0	0	1,465	02/01/2014
31382L-4Q-6	FNMA POOL NO 486031 6.000% 03/01/14		08/01/2012	Paydown		5,833	5,833	5,595	5,731	0	103	0	103	0	5,833	0	0	0	155	03/01/2014
31382L-5A-0	FNMA POOL NO 486041 5.500% 03/01/14		12/01/2012	Paydown		254	254	241	248	0	6	0	6	0	254	0	0	0	8	03/01/2014
31382L-6W-1	FNMA POOL NO 486085 7.000% 04/01/29		12/01/2012	Paydown		752	752	756	756	0	(3)	0	(3)	0	752	0	0	0	29	04/01/2029
31382L-D9-4	FNMA POOL NO 485328 5.500% 02/01/14		07/01/2012	Paydown		816	816	764	792	0	24	0	24	0	816	0	0	0	14	02/01/2014
31382L-HB-5	FNMA POOL NO 485426 7.000% 02/01/29		12/01/2012	Paydown		7,569	7,569	7,593	7,587	0	(18)	0	(18)	0	7,569	0	0	0	302	02/01/2029
31382L-P2-6	FNMA POOL NO 485641 6.500% 07/01/29		12/01/2012	Paydown		375	375	361	362	0	13	0	13	0	375	0	0	0	15	07/01/2029
31382L-PD-2	FNMA POOL NO 485620 6.000% 05/01/14		12/01/2012	Paydown		1,328	1,328	1,273	1,303	0	25	0	25	0	1,328	0	0	0	45	05/01/2014
31382L-Q8-2	FNMA POOL NO 485679 6.000% 03/01/14		12/01/2012	Paydown		441	441	422	432	0	9	0	9	0	441	0	0	0	13	03/01/2014
31382L-QY-5	FNMA POOL NO 485671 6.500% 03/01/14		12/01/2012	Paydown		630	630	618	624	0	6	0	6	0	630	0	0	0	19	03/01/2014
31382L-RK-4	FNMA POOL NO 485690 6.500% 03/01/14		12/01/2012	Paydown		13,700	13,700	13,486	13,563	0	137	0	137	0	13,700	0	0	0	425	03/01/2014
31382L-ZY-5	FNMA POOL NO 485959 7.000% 05/01/29		12/01/2012	Paydown		1,566	1,566	1,574	1,573	0	(7)	0	(7)	0	1,566	0	0	0	60	05/01/2029
31382M-DN-1	FNMA POOL NO 486209 5.500% 03/01/14		12/01/2012	Paydown		10,765	10,765	10,106	10,525	0	240	0	240	0	10,765	0	0	0	324	03/01/2014
31382M-M6-8	FNMA POOL NO 486481 6.000% 02/01/14		12/01/2012	Paydown		2,042	2,042	1,958	2,007	0	35	0	35	0	2,042	0	0	0	67	02/01/2014
31382M-PM-0	FNMA POOL NO 486528 6.000% 02/01/14		12/01/2012	Paydown		1,507	1,507	1,444	1,480	0	27	0	27	0	1,507	0	0	0	42	02/01/2014
31382M-PU-2	FNMA POOL NO 486535 6.000% 02/01/29		12/01/2012	Paydown		1,568	1,568	1,451	1,461	0	107	0	107	0	1,568	0	0	0	52	02/01/2029
31382M-XP-4	FNMA POOL NO 486786 5.500% 03/01/14		12/01/2012	Paydown		12,208	12,208	11,460	11,925	0	283	0	283	0	12,208	0	0	0	253	03/01/2014
31382N-DJ-8	FNMA POOL NO 487105 7.000% 03/01/29		12/01/2012	Paydown		656	656	652	652	0	4	0	4	0	656	0	0	0	25	03/01/2029
31382N-UR-1	FNMA POOL NO 487592 5.500% 02/01/14		12/01/2012	Paydown		10,498	10,498	9,807	10,256	0	242	0	242	0	10,498	0	0	0	316	02/01/2014
31382N-UT-7	FNMA POOL NO 487594 6.000% 03/01/14		12/01/2012	Paydown		18,456	18,456	17,629	18,184	0	272	0	272	0	18,456	0	0	0	730	03/01/2014
31382P-2L-0	FNMA POOL NO 488679 8.000% 09/01/27		12/01/2012	Paydown		21,549	21,549	22,050	22,000	0	(451)	0	(451)	0	21,549	0	0	0	866	09/01/2027
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		12/01/2012	Paydown		19	19	19	19	0	0	0	0	0	19	0	0	0	1	03/01/2029
31382P-DX-2	FNMA POOL NO 488018 6.000% 03/01/14		12/01/2012	Paydown		11,298	11,298	10,791	11,116	0	182	0	182	0	11,298	0	0	0	371	03/01/2014
31382P-GN-1	FNMA POOL NO 488105 5.500% 02/01/14		12/01/2012	Paydown		1,395	1,395	1,319	1,365	0	30	0	30	0	1,395	0	0	0	37	02/01/2014
31382P-H7-5	FNMA POOL NO 488154 6.000% 03/01/14		12/01/2012	Paydown		1,730	1,730	1,658	1,699	0	31	0	31	0	1,730	0	0	0	57	03/01/2014
31382P-HD-2	FNMA POOL NO 488128 5.500% 02/01/14		12/01/2012	Paydown		60,142	60,142	56,507	59,088	0	1,054	0	1,054	0	60,142	0	0	0	1,545	02/01/2014
31382P-JD-0	FNMA POOL NO 488160 6.000% 03/01/14		12/01/2012	Paydown		4,483	4,483	4,292	4,404	0	79	0	79	0	4,483	0	0	0	149	03/01/2014
31382P-LZ-8	FNMA POOL NO 488244 6.500% 02/01/14		12/01/2012	Paydown		122	122	120	120	0	1	0	1	0	122	0	0	0	5	02/01/2014
31382P-PV-3	FNMA POOL NO 488336 6.000% 03/01/14		12/01/2012	Paydown		597	597	572	585	0	12	0	12	0	597	0	0	0	20	03/01/2014
31382P-RE-9	FNMA POOL NO 488385 6.000% 03/01/14		12/01/2012	Paydown		361	361	346	354	0	7	0	7	0	361	0	0	0	12	03/01/2014
31382P-RJ-8	FNMA POOL NO 488389 6.000% 03/01/14		12/01/2012	Paydown		5,303	5,303	5,065	5,212	0	91	0	91	0	5,303	0	0	0	154	03/01/2014
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		12/01/2012	Paydown		140	140	141	141	0	0	0	0	0	140	0	0	0	6	03/01/2029
31382Q-DB-8	FNMA POOL NO 488898 7.000% 05/01/29		12/01/2012	Paydown		347	347	348	348	0	(1)	0	(1)	0	347	0	0	0	13	05/01/2029
31382Q-EK-7	FNMA POOL NO 488938 6.000% 03/01/14		12/01/2012	Paydown		909	909	870	890	0	19	0	19	0	909	0	0	0	22	03/01/2014
31382Q-NZ-4	FNMA POOL NO 489208 6.500% 08/01/29		12/01/2012	Paydown		2,163	2,163	2,084	2,088	0	75	0	75	0	2,163	0	0	0	48	08/01/2029
31382Q-S2-2	FNMA POOL NO 489337 6.000% 03/01/29		12/01/2012	Paydown		18,496	18,496	17,225	17,341	0	1,155	0	1,155	0	18,496	0	0	0	542	03/01/2029
31382Q-W8-4	FNMA POOL NO 489471 7.000% 04/01/29		12/01/2012	Paydown		571	571	573	573	0	(2)	0	(2)	0	571	0	0	0	22	04/01/2029
31382Q-XW-0	FNMA POOL NO 489493 7.000% 06/01/29		12/01/2012	Paydown		22,426	22,426	22,546	22,530	0	(105)	0	(105)	0	22,426	0	0	0	1,546	06/01/2029
31382R-4A-8	FNMA POOL NO 490517 7.000% 03/01/29		12/01/2012	Paydown		242	242	243	243	0	(1)	0	(1)	0	242	0	0	0	9	03/01/2029
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		12/01/2012	Paydown		110	110	110	110	0	0	0	0	0	110	0	0	0	4	05/01/2029
31382R-CP-6	FNMA POOL NO 489778 6.000% 04/01/14		12/01/2012	Paydown		3,558	3,558	3,618	3,579	0	(21)	0	(21)	0	3,558	0	0	0	100	04/01/2014
31382R-EM-1	FNMA POOL NO 489840 6.000% 06/01/14		12/01/2012	Paydown		36,328	36,328	34,646	35,745	0	584	0	584	0	36,328	0	0	0	1,004	06/01/2014
31382R-HL-0	FNMA POOL NO 489935 6.000% 05/01/14		12/01/2012	Paydown		1,301	1,301	1,248	1,278	0	23	0	23	0	1,301	0	0	0	43	05/01/2014
31382R-PB-3	FNMA POOL NO 490118 7.000% 03/01/29		12/01/2012	Paydown		61	61	62	62	0	0	0	0	0	61	0	0	0	2	03/01/2029
31382R-PF-4	FNMA POOL NO 490122 7.000% 03/01/29		12/01/2012	Paydown		7,938	7,938	7,978	7,973	0	(35)	0	(35)	0	7,938	0	0	0	154	03/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382R-US-0	FNMA POOL NO 490293 6.000% 03/01/14		12/01/2012	Paydown		238	238	228	234	0	4	0	4	0	238	0	0	0	8	03/01/2014
31382R-VD-2	FNMA POOL NO 490312 6.000% 03/01/14		12/01/2012	Paydown		7,241	7,241	6,954	7,124	0	117	0	117	0	7,241	0	0	0	182	03/01/2014
31382R-YB-3	FNMA POOL NO 490406 7.000% 03/01/29		12/01/2012	Paydown		846	846	849	849	0	(2)	0	(2)	0	846	0	0	0	33	03/01/2029
31382S-20-3	FNMA POOL NO 491383 6.000% 07/01/14		12/01/2012	Paydown		1,146	1,146	1,098	1,123	0	23	0	23	0	1,146	0	0	0	32	07/01/2014
31382S-F6-3	FNMA POOL NO 490789 5.500% 03/01/14		12/01/2012	Paydown		941	941	884	916	0	25	0	25	0	941	0	0	0	25	03/01/2014
31382S-PM-7	FNMA POOL NO 491028 6.000% 07/01/14		12/01/2012	Paydown		545	545	554	548	0	(4)	0	(4)	0	545	0	0	0	18	07/01/2014
31382S-UG-4	FNMA POOL NO 491183 7.000% 03/01/29		12/01/2012	Paydown		2,795	2,795	2,804	2,804	0	(8)	0	(8)	0	2,795	0	0	0	113	03/01/2029
31382S-Y2-1	FNMA POOL NO 491329 7.000% 04/01/29		12/01/2012	Paydown		292	292	293	292	0	(1)	0	(1)	0	292	0	0	0	11	04/01/2029
31382S-Z6-1	FNMA POOL NO 491365 6.500% 06/01/14		12/01/2012	Paydown		187	187	180	183	0	3	0	3	0	187	0	0	0	5	06/01/2014
31382S-ZW-4	FNMA POOL NO 491357 5.500% 06/01/14		12/01/2012	Paydown		1,313	1,313	1,263	1,289	0	24	0	24	0	1,313	0	0	0	40	06/01/2014
31382T-FW-4	FNMA POOL NO 491681 6.000% 03/01/14		12/01/2012	Paydown		68,237	68,237	65,292	67,100	0	1,137	0	1,137	0	68,237	0	0	0	2,230	03/01/2014
31382T-J4-2	FNMA POOL NO 491783 6.000% 03/01/14		12/01/2012	Paydown		5,783	5,783	5,514	5,677	0	106	0	106	0	5,783	0	0	0	183	03/01/2014
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		12/01/2012	Paydown		559	559	561	560	0	(2)	0	(2)	0	559	0	0	0	21	04/01/2029
31382T-QA-0	FNMA POOL NO 491949 7.000% 04/01/29		12/01/2012	Paydown		390	390	392	391	0	(1)	0	(1)	0	390	0	0	0	15	04/01/2029
31382T-TH-2	FNMA POOL NO 492052 6.000% 04/01/14		12/01/2012	Paydown		2,146	2,146	2,056	2,105	0	41	0	41	0	2,146	0	0	0	69	04/01/2014
31382T-UA-5	FNMA POOL NO 492077 6.000% 04/01/14		12/01/2012	Paydown		2,237	2,237	2,141	2,195	0	41	0	41	0	2,237	0	0	0	73	04/01/2014
31382T-WK-1	FNMA POOL NO 492150 5.500% 03/01/14		12/01/2012	Paydown		4,083	4,083	3,833	3,980	0	103	0	103	0	4,083	0	0	0	123	03/01/2014
31382U-6A-9	FNMA POOL NO 493265 6.000% 04/01/14		12/01/2012	Paydown		1,117	1,117	1,071	1,097	0	20	0	20	0	1,117	0	0	0	37	04/01/2014
31382U-EM-4	FNMA POOL NO 492540 6.500% 10/01/13		12/01/2012	Paydown		11,951	11,951	11,805	11,880	0	71	0	71	0	11,951	0	0	0	422	10/01/2013
31382U-NQ-5	FNMA POOL NO 492799 6.500% 08/01/14		12/01/2012	Paydown		160	160	157	158	0	2	0	2	0	160	0	0	0	5	08/01/2014
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		12/01/2012	Paydown		68	68	69	69	0	0	0	0	0	68	0	0	0	3	10/01/2028
31382U-WZ-5	FNMA POOL NO 493064 6.500% 06/01/29		02/01/2012	Paydown		7,238	7,238	6,974	6,988	0	250	0	250	0	7,238	0	0	0	78	06/01/2029
31382V-7C-2	FNMA POOL NO 494191 7.000% 03/01/29		12/01/2012	Paydown		480	480	482	482	0	(1)	0	(1)	0	480	0	0	0	18	03/01/2029
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		12/01/2012	Paydown		416	416	418	417	0	(1)	0	(1)	0	416	0	0	0	16	04/01/2029
31382V-LU-6	FNMA POOL NO 493639 6.000% 04/01/14		12/01/2012	Paydown		1,771	1,771	1,694	1,734	0	37	0	37	0	1,771	0	0	0	31	04/01/2014
31382V-LV-4	FNMA POOL NO 493640 6.000% 04/01/14		12/01/2012	Paydown		527	527	504	516	0	11	0	11	0	527	0	0	0	14	04/01/2014
31382V-MF-8	FNMA POOL NO 493658 6.000% 04/01/29		12/01/2012	Paydown		1,383	1,383	1,283	1,290	0	93	0	93	0	1,383	0	0	0	46	04/01/2029
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		12/01/2012	Paydown		329	329	330	329	0	(1)	0	(1)	0	329	0	0	0	8	04/01/2029
31382V-P7-3	FNMA POOL NO 493746 6.000% 05/01/14		12/01/2012	Paydown		9,699	9,699	9,259	9,511	0	188	0	188	0	9,699	0	0	0	287	05/01/2014
31382W-3X-8	FNMA POOL NO 495014 6.500% 06/01/14		12/01/2012	Paydown		7,611	7,611	7,473	7,536	0	75	0	75	0	7,611	0	0	0	268	06/01/2014
31382W-DX-7	FNMA POOL NO 494318 6.000% 04/01/14		12/01/2012	Paydown		3,437	3,437	3,300	3,380	0	57	0	57	0	3,437	0	0	0	122	04/01/2014
31382W-FH-0	FNMA POOL NO 494368 7.000% 04/01/29		12/01/2012	Paydown		2,091	2,091	2,101	2,099	0	(8)	0	(8)	0	2,091	0	0	0	79	04/01/2029
31382W-UZ-3	FNMA POOL NO 494800 6.000% 05/01/14		12/01/2012	Paydown		3,038	3,038	2,914	2,983	0	55	0	55	0	3,038	0	0	0	77	05/01/2014
31382W-Y4-8	FNMA POOL NO 494931 7.000% 05/01/29		09/01/2012	Paydown		28,940	28,940	28,761	28,763	0	177	0	177	0	28,940	0	0	0	1,504	05/01/2029
31382X-5P-1	FNMA POOL NO 495954 7.000% 05/01/29		12/01/2012	Paydown		3,624	3,624	3,640	3,639	0	(15)	0	(15)	0	3,624	0	0	0	145	05/01/2029
31382X-JP-6	FNMA POOL NO 495370 7.000% 04/01/29		12/01/2012	Paydown		1,065	1,065	1,068	1,067	0	(3)	0	(3)	0	1,065	0	0	0	41	04/01/2029
31382X-QN-3	FNMA POOL NO 495561 7.000% 05/01/29		12/01/2012	Paydown		59	59	59	59	0	0	0	0	0	59	0	0	0	2	05/01/2029
31382Y-3Z-9	FNMA POOL NO 496816 5.500% 06/01/14		12/01/2012	Paydown		1,231	1,231	1,123	1,184	0	46	0	46	0	1,231	0	0	0	37	06/01/2014
31382Y-4A-3	FNMA POOL NO 496817 6.000% 06/01/14		12/01/2012	Paydown		602	602	576	589	0	13	0	13	0	602	0	0	0	19	06/01/2014
31382Y-SG-4	FNMA POOL NO 496519 6.500% 06/01/29		12/01/2012	Paydown		1,712	1,712	1,649	1,652	0	60	0	60	0	1,712	0	0	0	20	06/01/2029
31382Y-V3-9	FNMA POOL NO 496634 6.000% 05/01/14		12/01/2012	Paydown		2,411	2,411	2,311	2,366	0	45	0	45	0	2,411	0	0	0	69	05/01/2014
31382Y-W9-5	FNMA POOL NO 496672 7.000% 05/01/29		12/01/2012	Paydown		680	680	687	687	0	(7)	0	(7)	0	680	0	0	0	26	05/01/2029
31383A-DB-2	FNMA POOL NO 496998 6.000% 05/01/14		10/01/2012	Paydown		2,169	2,169	2,076	2,123	0	46	0	46	0	2,169	0	0	0	84	05/01/2014
31383A-Y5-2	FNMA POOL NO 497632 6.000% 05/01/14		12/01/2012	Paydown		1,396	1,396	1,337	1,370	0	26	0	26	0	1,396	0	0	0	43	05/01/2014
31383B-3C-9	FNMA POOL NO 498595 7.000% 06/01/29		12/01/2012	Paydown		2,399	2,399	2,469	2,465	0	(66)	0	(66)	0	2,399	0	0	0	26	06/01/2029
31383B-3R-6	FNMA POOL NO 498608 7.000% 05/01/29		12/01/2012	Paydown		63,648	63,648	63,867	63,826	0	(178)	0	(178)	0	63,648	0	0	0	1,163	05/01/2029
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		12/01/2012	Paydown		118	118	110	110	0	8	0	8	0	118	0	0	0	4	09/01/2029
31383C-2H-7	FNMA POOL NO 499476 6.000% 05/01/14		12/01/2012	Paydown		4,486	4,486	4,275	4,385	0	101	0	101	0	4,486	0	0	0	101	05/01/2014
31383C-2Z-7	FNMA POOL NO 499492 7.000% 06/01/29		12/01/2012	Paydown		216	216	217	217	0	(1)	0	(1)	0	216	0	0	0	8	06/01/2029
31383C-3G-8	FNMA POOL NO 499499 6.000% 06/01/14		12/01/2012	Paydown		8,475	8,475	8,094	8,316	0	159	0	159	0	8,475	0	0	0	277	06/01/2014
31383C-F5-9	FNMA POOL NO 498888 6.500% 02/01/13		10/01/2012	Paydown		1,482	1,482	1,455	1,471	0	10	0	10	0	1,482	0	0	0	45	02/01/2013
31383C-HF-5	FNMA POOL NO 498930 6.500% 06/01/29		12/01/2012	Paydown		266	266	250	251	0	15	0	15	0	266	0	0	0	10	06/01/2029
31383C-NX-9	FNMA POOL NO 499106 6.500% 05/01/29		12/01/2012	Paydown		794	794	744	747	0	47	0	47	0	794	0	0	0	30	05/01/2029
31383C-UB-9	FNMA POOL NO 499278 6.500% 08/01/29		12/01/2012	Paydown		44	44	41	41	0	3	0	3	0	44	0	0	0	2	08/01/2029
31383C-UR-4	FNMA POOL NO 499292 6.500% 08/01/29		12/01/2012	Paydown		1,284	1,284	1,237	1,240	0	45	0	45	0	1,284	0	0	0	70	08/01/2029
31383C-VY-8	FNMA POOL NO 499331 6.000% 08/01/14		12/01/2012	Paydown		11,425	11,425	11,577	11,454	0	(29)	0	(29)	0	11,425	0	0	0	311	08/01/2014
31383C-VZ-5	FNMA POOL NO 499332 6.500% 08/01/14		12/01/2012	Paydown		719	719	701	709	0	10	0	10	0	719	0	0	0	25	08/01/2014
31383D-4S-9	FNMA POOL NO 500433 6.500% 06/01/14		12/01/2012	Paydown		1,054	1,054	1,007	1,031	0	23	0	23	0	1,054	0	0	0	37	06/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383D-5B-5	FNMA POOL NO 500442 7.000% 06/01/29		12/01/2012	Paydown		9,212	9,212	9,259	9,251	0	(39)	0	(39)	0	9,212	0	0	0	522	06/01/2029
31383D-5T-6	FNMA POOL NO 500458 7.000% 06/01/29		12/01/2012	Paydown		36,177	36,177	36,303	36,283	0	(106)	0	(106)	0	36,177	0	0	0	843	06/01/2029
31383D-C4-3	FNMA POOL NO 499691 6.000% 05/01/14		12/01/2012	Paydown		1,285	1,285	1,232	1,261	0	24	0	24	0	1,285	0	0	0	40	05/01/2014
31383D-EB-5	FNMA POOL NO 499730 7.000% 06/01/28		12/01/2012	Paydown		1,992	1,992	1,979	1,980	0	12	0	12	0	1,992	0	0	0	35	06/01/2028
31383D-MG-5	FNMA POOL NO 499959 7.500% 08/01/29		12/01/2012	Paydown		1,114	1,114	1,076	1,078	0	36	0	36	0	1,114	0	0	0	46	08/01/2029
31383E-2M-2	FNMA POOL NO 501280 6.500% 06/01/29		12/01/2012	Paydown		6,388	6,388	5,993	6,007	0	381	0	381	0	6,388	0	0	0	230	06/01/2029
31383E-7D-7	FNMA POOL NO 501392 6.500% 06/01/14		12/01/2012	Paydown		208	208	205	206	0	2	0	2	0	208	0	0	0	8	06/01/2014
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		12/01/2012	Paydown		176	176	177	177	0	(1)	0	(1)	0	176	0	0	0	7	05/01/2029
31383E-AH-4	FNMA POOL NO 500508 6.000% 05/01/14		12/01/2012	Paydown		2,023	2,023	1,939	1,988	0	35	0	35	0	2,023	0	0	0	66	05/01/2014
31383E-BT-7	FNMA POOL NO 500550 6.500% 06/01/14		12/01/2012	Paydown		3,286	3,286	3,223	3,256	0	30	0	30	0	3,286	0	0	0	89	06/01/2014
31383E-CB-5	FNMA POOL NO 500566 7.000% 06/01/29		12/01/2012	Paydown		2,886	2,886	2,898	2,895	0	(9)	0	(9)	0	2,886	0	0	0	111	06/01/2029
31383E-CS-8	FNMA POOL NO 500581 7.000% 06/01/29		12/01/2012	Paydown		520	520	522	522	0	(1)	0	(1)	0	520	0	0	0	20	06/01/2029
31383E-HS-3	FNMA POOL NO 500741 6.500% 06/01/29		12/01/2012	Paydown		14,368	14,368	13,504	13,555	0	814	0	814	0	14,368	0	0	0	446	06/01/2029
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		12/01/2012	Paydown		21	21	20	20	0	1	0	1	0	21	0	0	0	1	08/01/2029
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		12/01/2012	Paydown		127	127	128	128	0	(1)	0	(1)	0	127	0	0	0	5	06/01/2029
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		12/01/2012	Paydown		164	164	165	165	0	(1)	0	(1)	0	164	0	0	0	7	06/01/2029
31383E-ZC-8	FNMA POOL NO 501239 7.000% 06/01/29		12/01/2012	Paydown		28,069	28,069	27,896	27,900	0	170	0	170	0	28,069	0	0	0	1,860	06/01/2029
31383E-ZD-6	FNMA POOL NO 501240 7.000% 06/01/29		12/01/2012	Paydown		1,219	1,219	1,212	1,212	0	7	0	7	0	1,219	0	0	0	47	06/01/2029
31383F-CK-2	FNMA POOL NO 501474 6.500% 09/01/14		12/01/2012	Paydown		68	68	66	67	0	1	0	1	0	68	0	0	0	2	09/01/2014
31383F-PT-9	FNMA POOL NO 501834 6.500% 12/01/14		12/01/2012	Paydown		187	187	184	185	0	2	0	2	0	187	0	0	0	7	12/01/2014
31383G-2Y-1	FNMA POOL NO 503091 7.000% 06/01/29		12/01/2012	Paydown		961	961	966	966	0	(4)	0	(4)	0	961	0	0	0	42	06/01/2029
31383G-3D-6	FNMA POOL NO 503096 7.000% 06/01/29		12/01/2012	Paydown		728	728	731	731	0	(3)	0	(3)	0	728	0	0	0	28	06/01/2029
31383G-CG-9	FNMA POOL NO 502371 6.500% 02/01/15		12/01/2012	Paydown		762	762	741	749	0	12	0	12	0	762	0	0	0	27	02/01/2015
31383G-VB-9	FNMA POOL NO 502910 7.000% 06/01/29		12/01/2012	Paydown		7,978	7,978	8,020	8,013	0	(35)	0	(35)	0	7,978	0	0	0	313	06/01/2029
31383G-WR-3	FNMA POOL NO 502956 7.500% 08/01/29		12/01/2012	Paydown		82	82	79	80	0	3	0	3	0	82	0	0	0	3	08/01/2029
31383G-YT-7	FNMA POOL NO 503022 6.500% 06/01/29		12/01/2012	Paydown		2,573	2,573	2,479	2,486	0	87	0	87	0	2,573	0	0	0	75	06/01/2029
31383H-5M-2	FNMA POOL NO 504052 7.000% 06/01/29		12/01/2012	Paydown		2,621	2,621	2,642	2,639	0	(18)	0	(18)	0	2,621	0	0	0	83	06/01/2029
31383H-6M-1	FNMA POOL NO 504076 6.500% 06/01/29		12/01/2012	Paydown		2,053	2,053	1,978	1,982	0	71	0	71	0	2,053	0	0	0	57	06/01/2029
31383H-A6-1	FNMA POOL NO 503229 6.500% 07/01/29		12/01/2012	Paydown		76	76	74	74	0	3	0	3	0	76	0	0	0	3	07/01/2029
31383H-AB-0	FNMA POOL NO 503202 7.000% 06/01/29		12/01/2012	Paydown		14,090	14,090	14,162	14,153	0	(62)	0	(62)	0	14,090	0	0	0	873	06/01/2029
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		12/01/2012	Paydown		123	123	118	118	0	4	0	4	0	123	0	0	0	5	07/01/2029
31383H-TK-0	FNMA POOL NO 503754 6.500% 07/01/29		12/01/2012	Paydown		669	669	644	646	0	23	0	23	0	669	0	0	0	12	07/01/2029
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		12/01/2012	Paydown		316	316	304	305	0	11	0	11	0	316	0	0	0	14	07/01/2029
31383H-U3-6	FNMA POOL NO 503802 6.500% 07/01/14		12/01/2012	Paydown		1,097	1,097	1,080	1,087	0	10	0	10	0	1,097	0	0	0	39	07/01/2014
31383H-WM-2	FNMA POOL NO 503852 6.500% 07/01/29		12/01/2012	Paydown		899	899	866	868	0	31	0	31	0	899	0	0	0	15	07/01/2029
31383H-ZF-4	FNMA POOL NO 503942 6.500% 07/01/29		12/01/2012	Paydown		564	564	544	545	0	20	0	20	0	564	0	0	0	15	07/01/2029
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		12/01/2012	Paydown		213	213	206	207	0	7	0	7	0	213	0	0	0	9	07/01/2029
31383J-7D-6	FNMA POOL NO 504992 6.500% 08/01/14		12/01/2012	Paydown		488	488	470	478	0	10	0	10	0	488	0	0	0	17	08/01/2014
31383J-AA-8	FNMA POOL NO 504101 7.000% 06/01/29		12/01/2012	Paydown		13,045	13,045	13,118	13,107	0	(62)	0	(62)	0	13,045	0	0	0	95	06/01/2029
31383J-DZ-0	FNMA POOL NO 504220 6.500% 07/01/29		12/01/2012	Paydown		3,336	3,336	3,215	3,221	0	115	0	115	0	3,336	0	0	0	143	07/01/2029
31383J-HH-6	FNMA POOL NO 504332 7.000% 10/01/29		01/01/2012	Paydown		2,455	2,455	2,424	2,425	0	30	0	30	0	2,455	0	0	0	14	10/01/2029
31383J-XX-3	FNMA POOL NO 504794 6.500% 06/01/14		12/01/2012	Paydown		122	122	120	120	0	1	0	1	0	122	0	0	0	4	06/01/2014
31383K-AA-5	FNMA POOL NO 505001 7.500% 09/01/29		12/01/2012	Paydown		42	42	41	41	0	1	0	1	0	42	0	0	0	2	09/01/2029
31383K-CC-9	FNMA POOL NO 505067 6.000% 06/01/14		12/01/2012	Paydown		17,540	17,540	16,810	17,218	0	322	0	322	0	17,540	0	0	0	508	06/01/2014
31383K-CV-7	FNMA POOL NO 505084 7.500% 10/01/13		12/01/2012	Paydown		16,357	16,357	16,518	16,360	0	(4)	0	(4)	0	16,357	0	0	0	674	10/01/2013
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		12/01/2012	Paydown		3,067	3,067	2,849	2,861	0	206	0	206	0	3,067	0	0	0	158	07/01/2029
31383K-HV-2	FNMA POOL NO 505244 6.500% 07/01/29		12/01/2012	Paydown		321	321	310	310	0	11	0	11	0	321	0	0	0	11	07/01/2029
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		12/01/2012	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	08/01/2029
31383K-R6-6	FNMA POOL NO 505509 6.500% 07/01/29		12/01/2012	Paydown		487	487	469	470	0	17	0	17	0	487	0	0	0	8	07/01/2029
31383K-RB-5	FNMA POOL NO 505482 6.000% 07/01/14		12/01/2012	Paydown		8,813	8,813	8,930	8,842	0	(30)	0	(30)	0	8,813	0	0	0	283	07/01/2014
31383K-RK-5	FNMA POOL NO 505490 6.000% 07/01/14		12/01/2012	Paydown		17,295	17,295	17,524	17,331	0	(36)	0	(36)	0	17,295	0	0	0	538	07/01/2014
31383K-SP-3	FNMA POOL NO 505526 6.500% 07/01/29		12/01/2012	Paydown		5,412	5,412	5,215	5,227	0	185	0	185	0	5,412	0	0	0	252	07/01/2029
31383K-X3-6	FNMA POOL NO 505698 6.500% 07/01/14		12/01/2012	Paydown		297	297	293	294	0	3	0	3	0	297	0	0	0	11	07/01/2014
31383L-3V-5	FNMA POOL NO 506712 6.500% 09/01/14		12/01/2012	Paydown		598	598	588	592	0	6	0	6	0	598	0	0	0	22	09/01/2014
31383L-HT-5	FNMA POOL NO 506142 6.500% 07/01/14		12/01/2012	Paydown		4,351	4,351	4,266	4,307	0	43	0	43	0	4,351	0	0	0	132	07/01/2014
31383L-NE-1	FNMA POOL NO 506289 6.500% 07/01/29		12/01/2012	Paydown		1,569	1,569	1,474	1,479	0	89	0	89	0	1,569	0	0	0	40	07/01/2029
31383L-T7-0	FNMA POOL NO 506474 6.500% 07/01/29		12/01/2012	Paydown		543	543	523	524	0	19	0	19	0	543	0	0	0	25	07/01/2029
31383L-TB-1	FNMA POOL NO 506446 7.500% 08/01/12		06/01/2012	Paydown		135	135	136	134	0	0	0	0	0	135	0	0	0	3	08/01/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31383L-VZ-5	FNMA POOL NO 506532 6.500% 07/01/29		12/01/2012	Paydown		240	240	232	232	0	8	0	8	0	240	0	0	0	9	07/01/2029
31383L-XV-2	FNMA POOL NO 506592 6.500% 07/01/29		12/01/2012	Paydown		165	165	159	159	0	6	0	6	0	165	0	0	0	6	07/01/2029
31383M-2L-6	FNMA POOL NO 507579 6.500% 07/01/29		12/01/2012	Paydown		672	672	648	649	0	23	0	23	0	672	0	0	0	17	07/01/2029
31383M-H7-1	FNMA POOL NO 507054 7.500% 09/01/29		12/01/2012	Paydown		8,549	8,549	8,261	8,277	0	272	0	272	0	8,549	0	0	0	375	09/01/2029
31383M-HL-0	FNMA POOL NO 507035 7.500% 08/01/29		12/01/2012	Paydown		134	134	130	130	0	4	0	4	0	134	0	0	0	5	08/01/2029
31383M-HY-2	FNMA POOL NO 507047 6.500% 08/01/29		08/01/2012	Paydown		1,243	1,243	1,198	1,199	0	44	0	44	0	1,243	0	0	0	53	08/01/2029
31383M-LZ-4	FNMA POOL NO 507144 6.000% 10/01/14		12/01/2012	Paydown		4,245	4,245	4,287	4,263	0	(18)	0	(18)	0	4,245	0	0	0	136	10/01/2014
31383M-QC-0	FNMA POOL NO 507251 8.000% 12/01/27		12/01/2012	Paydown		3,869	3,869	3,963	3,953	0	(84)	0	(84)	0	3,869	0	0	0	169	12/01/2027
31383M-TF-0	FNMA POOL NO 507350 6.500% 08/01/29		12/01/2012	Paydown		5,935	5,935	5,718	5,731	0	204	0	204	0	5,935	0	0	0	182	08/01/2029
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29		12/01/2012	Paydown		2,271	2,271	2,196	2,200	0	71	0	71	0	2,271	0	0	0	109	07/01/2029
31383P-5S-1	FNMA POOL NO 509457 7.500% 10/01/29		12/01/2012	Paydown		1,777	1,777	1,717	1,719	0	57	0	57	0	1,777	0	0	0	88	10/01/2029
31383P-H7-4	FNMA POOL NO 508854 7.500% 08/01/29		12/01/2012	Paydown		884	884	855	856	0	28	0	28	0	884	0	0	0	36	08/01/2029
31383P-HA-7	FNMA POOL NO 508825 6.500% 08/01/14		12/01/2012	Paydown		283	283	279	280	0	3	0	3	0	283	0	0	0	10	08/01/2014
31383P-RC-2	FNMA POOL NO 509083 7.500% 09/01/29		12/01/2012	Paydown		384	384	371	372	0	12	0	12	0	384	0	0	0	16	09/01/2029
31383P-SS-6	FNMA POOL NO 509129 5.500% 08/01/14		12/01/2012	Paydown		20,141	20,141	18,919	19,760	0	380	0	380	0	20,141	0	0	0	442	08/01/2014
31383Q-DC-5	FNMA POOL NO 509599 8.000% 08/01/29		12/01/2012	Paydown		3,446	3,446	3,463	3,461	0	(15)	0	(15)	0	3,446	0	0	0	151	08/01/2029
31383Q-FC-3	FNMA POOL NO 509663 7.500% 08/01/29		12/01/2012	Paydown		272	272	263	264	0	9	0	9	0	272	0	0	0	11	08/01/2029
31383Q-FW-9	FNMA POOL NO 509681 6.500% 08/01/29		12/01/2012	Paydown		822	822	792	794	0	29	0	29	0	822	0	0	0	35	08/01/2029
31383Q-FY-5	FNMA POOL NO 509683 7.500% 08/01/29		12/01/2012	Paydown		1,898	1,898	1,835	1,838	0	61	0	61	0	1,898	0	0	0	136	08/01/2029
31383Q-XV-1	FNMA POOL NO 510192 7.500% 08/01/29		12/01/2012	Paydown		146	146	141	141	0	5	0	5	0	146	0	0	0	6	08/01/2029
31383Q-ZW-7	FNMA POOL NO 510257 7.500% 09/01/29		12/01/2012	Paydown		884	884	854	855	0	29	0	29	0	884	0	0	0	42	09/01/2029
31383Q-ZY-3	FNMA POOL NO 510259 6.500% 08/01/29		12/01/2012	Paydown		717	717	691	693	0	24	0	24	0	717	0	0	0	26	08/01/2029
31383R-C2-6	FNMA POOL NO 510489 7.500% 08/01/29		12/01/2012	Paydown		1,437	1,437	1,390	1,391	0	46	0	46	0	1,437	0	0	0	28	08/01/2029
31383R-H3-9	FNMA POOL NO 510650 6.000% 08/01/14		12/01/2012	Paydown		26,086	26,086	26,433	26,166	0	(79)	0	(79)	0	26,086	0	0	0	722	08/01/2014
31383R-ME-9	FNMA POOL NO 510757 6.500% 08/01/14		12/01/2012	Paydown		262	262	258	260	0	3	0	3	0	262	0	0	0	8	08/01/2014
31383R-X7-2	FNMA POOL NO 511102 6.500% 08/01/29		12/01/2012	Paydown		521	521	502	503	0	18	0	18	0	521	0	0	0	19	08/01/2029
31383R-Z4-7	FNMA POOL NO 511163 8.000% 09/01/29		12/01/2012	Paydown		74	74	74	74	0	0	0	0	0	74	0	0	0	3	09/01/2029
31383S-5P-1	FNMA POOL NO 512154 6.000% 07/01/14		12/01/2012	Paydown		1,261	1,261	1,282	1,269	0	(8)	0	(8)	0	1,261	0	0	0	38	07/01/2014
31383S-C6-5	FNMA POOL NO 511393 7.500% 09/01/29		12/01/2012	Paydown		1,918	1,918	1,853	1,857	0	62	0	62	0	1,918	0	0	0	123	09/01/2029
31383S-SF-8	FNMA POOL NO 511818 6.000% 03/01/16		05/01/2012	Paydown		1,794	1,794	1,824	1,814	0	(20)	0	(20)	0	1,794	0	0	0	43	03/01/2016
31383S-SY-7	FNMA POOL NO 511835 6.500% 08/01/29		12/01/2012	Paydown		991	991	955	957	0	34	0	34	0	991	0	0	0	12	08/01/2029
31383T-CB-2	FNMA POOL NO 512266 6.500% 10/01/14		12/01/2012	Paydown		1,276	1,276	1,252	1,262	0	14	0	14	0	1,276	0	0	0	45	10/01/2014
31383T-DP-0	FNMA POOL NO 512310 6.500% 08/01/13		12/01/2012	Paydown		1,473	1,473	1,464	1,466	0	7	0	7	0	1,473	0	0	0	52	08/01/2013
31383T-JS-8	FNMA POOL NO 512473 7.500% 09/01/29		12/01/2012	Paydown		50,902	50,902	49,186	49,281	0	1,621	0	1,621	0	50,902	0	0	0	3,110	09/01/2029
31383T-Q6-8	FNMA POOL NO 512677 7.500% 09/01/29		12/01/2012	Paydown		68	68	65	65	0	2	0	2	0	68	0	0	0	3	09/01/2029
31383T-RP-5	FNMA POOL NO 512694 6.500% 09/01/14		12/01/2012	Paydown		299	299	293	296	0	3	0	3	0	299	0	0	0	9	09/01/2014
31383U-2T-1	FNMA POOL NO 513886 7.500% 09/01/29		12/01/2012	Paydown		163	163	158	158	0	5	0	5	0	163	0	0	0	7	09/01/2029
31383U-TH-8	FNMA POOL NO 513652 7.500% 09/01/29		12/01/2012	Paydown		594	594	574	575	0	19	0	19	0	594	0	0	0	12	09/01/2029
31383V-2C-6	FNMA POOL NO 514771 7.000% 12/01/29		12/01/2012	Paydown		350	350	345	345	0	5	0	5	0	350	0	0	0	14	12/01/2029
31383V-AP-8	FNMA POOL NO 514014 7.500% 10/01/29		12/01/2012	Paydown		1,610	1,610	1,556	1,558	0	52	0	52	0	1,610	0	0	0	16	10/01/2029
31383V-LV-3	FNMA POOL NO 514340 7.500% 09/01/29		12/01/2012	Paydown		195	195	188	189	0	6	0	6	0	195	0	0	0	8	09/01/2029
31383V-YN-7	FNMA POOL NO 514717 6.500% 06/01/16		12/01/2012	Paydown		626	626	641	633	0	(7)	0	(7)	0	626	0	0	0	22	06/01/2016
31383W-X7-1	FNMA POOL NO 515602 6.500% 11/01/29		12/01/2012	Paydown		3,002	3,002	2,893	2,899	0	103	0	103	0	3,002	0	0	0	116	11/01/2029
31383X-EG-0	FNMA POOL NO 515935 7.500% 09/01/29		08/01/2012	Paydown		326	326	315	316	0	10	0	10	0	326	0	0	0	11	09/01/2029
31383Y-ED-5	FNMA POOL NO 516832 7.500% 01/01/30		12/01/2012	Paydown		103	103	99	99	0	3	0	3	0	103	0	0	0	4	01/01/2030
31383Y-NE-3	FNMA POOL NO 517089 7.500% 10/01/29		12/01/2012	Paydown		1,399	1,399	1,352	1,354	0	45	0	45	0	1,399	0	0	0	53	10/01/2029
31384A-DH-8	FNMA POOL NO 517704 7.000% 07/01/14		12/01/2012	Paydown		19,020	19,020	19,435	19,102	0	(82)	0	(82)	0	19,020	0	0	0	729	07/01/2014
31384A-G7-7	FNMA POOL NO 517822 7.500% 02/01/30		12/01/2012	Paydown		590	590	570	571	0	19	0	19	0	590	0	0	0	24	02/01/2030
31384A-T9-9	FNMA POOL NO 518176 6.500% 10/01/29		04/01/2012	Paydown		11,679	11,679	11,258	11,280	0	399	0	399	0	11,679	0	0	0	252	10/01/2029
31384C-Q5-6	FNMA POOL NO 519876 7.500% 02/01/30		12/01/2012	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	02/01/2030
31384D-4R-0	FNMA POOL NO 521132 7.000% 12/01/29		12/01/2012	Paydown		87	87	86	86	0	1	0	1	0	87	0	0	0	4	12/01/2029
31384D-5G-3	FNMA POOL NO 521147 7.500% 12/01/29		12/01/2012	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	12/01/2029
31384D-AF-9	FNMA POOL NO 520306 6.500% 11/01/14		12/01/2012	Paydown		99	99	97	98	0	1	0	1	0	99	0	0	0	4	11/01/2014
31384D-LC-4	FNMA POOL NO 520623 7.500% 11/01/29		12/01/2012	Paydown		133	133	129	129	0	4	0	4	0	133	0	0	0	6	11/01/2029
31384D-RM-6	FNMA POOL NO 520792 6.500% 11/01/29		12/01/2012	Paydown		566	566	545	547	0	20	0	20	0	566	0	0	0	20	11/01/2029
31384E-A5-9	FNMA POOL NO 521228 7.000% 12/01/29		12/01/2012	Paydown		2,162	2,162	2,129	2,131	0	31	0	31	0	2,162	0	0	0	83	12/01/2029
31384E-DG-2	FNMA POOL NO 521303 6.500% 12/01/14		12/01/2012	Paydown		259	259	255	256	0	3	0	3	0	259	0	0	0	9	12/01/2014
31384F-HC-4	FNMA POOL NO 522327 7.000% 10/01/29		12/01/2012	Paydown		207	207	213	213	0	(6)	0	(6)	0	207	0	0	0	10	10/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384F-WD-5	FNMA POOL NO 522744 6.500% 11/01/29		12/01/2012	Paydown		517	517	498	499	0	18	0	18	0	517	0	0	0	18	11/01/2029
31384F-XD-4	FNMA POOL NO 522776 7.500% 12/01/29		12/01/2012	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	2	12/01/2029
31384F-XG-7	FNMA POOL NO 522779 7.000% 12/01/29		12/01/2012	Paydown		1,585	1,585	1,560	1,561	0	23	0	23	0	1,585	0	0	0	61	12/01/2029
31384F-XH-5	FNMA POOL NO 522780 7.500% 12/01/29		12/01/2012	Paydown		1,470	1,470	1,420	1,422	0	48	0	48	0	1,470	0	0	0	86	12/01/2029
31384F-Y7-6	FNMA POOL NO 522834 6.500% 02/01/15		12/01/2012	Paydown		265	265	261	262	0	3	0	3	0	265	0	0	0	10	02/01/2015
31384F-YN-1	FNMA POOL NO 522817 6.500% 01/01/15		12/01/2012	Paydown		1,146	1,146	1,103	1,122	0	23	0	23	0	1,146	0	0	0	41	01/01/2015
31384F-YR-2	FNMA POOL NO 522820 6.500% 01/01/15		12/01/2012	Paydown		472	472	463	467	0	5	0	5	0	472	0	0	0	17	01/01/2015
31384F-YU-5	FNMA POOL NO 522823 6.500% 01/01/15		12/01/2012	Paydown		550	550	530	539	0	11	0	11	0	550	0	0	0	18	01/01/2015
31384F-YY-7	FNMA POOL NO 522827 6.500% 01/01/15		12/01/2012	Paydown		16,932	16,932	16,629	16,749	0	183	0	183	0	16,932	0	0	0	802	01/01/2015
31384H-3E-1	FNMA POOL NO 524697 6.500% 12/01/14		12/01/2012	Paydown		912	912	895	902	0	10	0	10	0	912	0	0	0	27	12/01/2014
31384H-6Y-4	FNMA POOL NO 524787 7.500% 01/01/30		12/01/2012	Paydown		53	53	51	51	0	2	0	2	0	53	0	0	0	2	01/01/2030
31384H-DS-9	FNMA POOL NO 524013 7.500% 12/01/29		12/01/2012	Paydown		665	665	643	644	0	21	0	21	0	665	0	0	0	12	12/01/2029
31384H-PU-1	FNMA POOL NO 524335 7.500% 05/01/30		12/01/2012	Paydown		27	27	26	26	0	1	0	1	0	27	0	0	0	1	05/01/2030
31384H-SN-4	FNMA POOL NO 524425 6.500% 01/01/15		12/01/2012	Paydown		1,747	1,747	1,681	1,710	0	38	0	38	0	1,747	0	0	0	62	01/01/2015
31384H-TL-7	FNMA POOL NO 524455 6.500% 01/01/15		10/01/2012	Paydown		1,933	1,933	1,897	1,910	0	23	0	23	0	1,933	0	0	0	93	01/01/2015
31384H-ZL-0	FNMA POOL NO 524647 7.500% 01/01/30		12/01/2012	Paydown		1,638	1,638	1,582	1,584	0	53	0	53	0	1,638	0	0	0	69	01/01/2030
31384H-ZN-6	FNMA POOL NO 524649 7.500% 01/01/30		12/01/2012	Paydown		809	809	782	783	0	26	0	26	0	809	0	0	0	33	01/01/2030
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30		12/01/2012	Paydown		747	747	722	723	0	24	0	24	0	747	0	0	0	37	01/01/2030
31384J-K9-9	FNMA POOL NO 525120 7.500% 01/01/30		12/01/2012	Paydown		69	69	67	67	0	2	0	2	0	69	0	0	0	3	01/01/2030
31384J-W7-0	FNMA POOL NO 525470 7.500% 02/01/30		12/01/2012	Paydown		787	787	761	763	0	25	0	25	0	787	0	0	0	21	02/01/2030
31384K-DG-8	FNMA POOL NO 525803 6.500% 12/01/14		12/01/2012	Paydown		2,502	2,502	2,455	2,472	0	30	0	30	0	2,502	0	0	0	89	12/01/2014
31384K-KW-5	FNMA POOL NO 526009 7.500% 01/01/30		12/01/2012	Paydown		573	573	554	555	0	19	0	19	0	573	0	0	0	23	01/01/2030
31384K-T3-0	FNMA POOL NO 526270 7.000% 12/01/29		12/01/2012	Paydown		560	560	552	552	0	8	0	8	0	560	0	0	0	22	12/01/2029
31384L-3X-0	FNMA POOL NO 527414 7.500% 01/01/30		12/01/2012	Paydown		223	223	216	216	0	7	0	7	0	223	0	0	0	9	01/01/2030
31384L-E2-6	FNMA POOL NO 526753 6.500% 12/01/14		12/01/2012	Paydown		354	354	347	350	0	4	0	4	0	354	0	0	0	13	12/01/2014
31384L-GM-0	FNMA POOL NO 526804 6.500% 12/01/14		12/01/2012	Paydown		2,770	2,770	2,719	2,740	0	30	0	30	0	2,770	0	0	0	94	12/01/2014
31384L-QX-5	FNMA POOL NO 527070 5.500% 03/01/14		12/01/2012	Paydown		32,019	32,019	28,877	31,030	0	989	0	989	0	32,019	0	0	0	779	03/01/2014
31384L-XZ-2	FNMA POOL NO 527296 7.000% 11/01/14		12/01/2012	Paydown		22,348	22,348	22,849	22,531	0	(183)	0	(183)	0	22,348	0	0	0	675	11/01/2014
31384L-Z2-3	FNMA POOL NO 527361 6.500% 09/01/14		12/01/2012	Paydown		2,748	2,748	2,676	2,709	0	39	0	39	0	2,748	0	0	0	93	09/01/2014
31384M-3S-9	FNMA POOL NO 528309 6.500% 05/01/15		12/01/2012	Paydown		13,169	13,169	12,928	13,023	0	146	0	146	0	13,169	0	0	0	385	05/01/2015
31384M-6W-7	FNMA POOL NO 528385 6.500% 02/01/15		12/01/2012	Paydown		1,074	1,074	1,054	1,062	0	12	0	12	0	1,074	0	0	0	38	02/01/2015
31384M-C4-2	FNMA POOL NO 527591 7.500% 01/01/30		12/01/2012	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	1	01/01/2030
31384M-H3-9	FNMA POOL NO 527750 7.500% 01/01/30		12/01/2012	Paydown		418	418	404	405	0	14	0	14	0	418	0	0	0	18	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30		12/01/2012	Paydown		190	190	184	184	0	6	0	6	0	190	0	0	0	8	01/01/2030
31384M-QV-7	FNMA POOL NO 527968 7.500% 01/01/30		12/01/2012	Paydown		1,822	1,822	1,761	1,765	0	58	0	58	0	1,822	0	0	0	75	01/01/2030
31384N-FV-7	FNMA POOL NO 528580 6.500% 01/01/15		12/01/2012	Paydown		988	988	969	976	0	12	0	12	0	988	0	0	0	35	01/01/2015
31384N-LL-2	FNMA POOL NO 528731 7.000% 02/01/30		12/01/2012	Paydown		903	903	929	927	0	(24)	0	(24)	0	903	0	0	0	35	02/01/2030
31384N-W2-2	FNMA POOL NO 529065 7.500% 03/01/30		12/01/2012	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/01/2030
31384P-GD-1	FNMA POOL NO 529496 7.500% 02/01/30		12/01/2012	Paydown		9,455	9,455	9,136	9,150	0	305	0	305	0	9,455	0	0	0	576	02/01/2030
31384P-XM-2	FNMA POOL NO 529984 7.500% 02/01/30		12/01/2012	Paydown		390	390	376	377	0	13	0	13	0	390	0	0	0	16	02/01/2030
31384Q-7E-7	FNMA POOL NO 531093 7.500% 10/01/29		12/01/2012	Paydown		235	235	227	228	0	8	0	8	0	235	0	0	0	10	10/01/2029
31384R-VZ-1	FNMA POOL NO 531732 7.000% 02/01/30		12/01/2012	Paydown		569	569	542	544	0	25	0	25	0	569	0	0	0	22	02/01/2030
31384R-WE-7	FNMA POOL NO 531745 7.500% 02/01/30		12/01/2012	Paydown		1,312	1,312	1,268	1,270	0	43	0	43	0	1,312	0	0	0	36	02/01/2030
31384S-BG-3	FNMA POOL NO 532039 7.500% 06/01/30		12/01/2012	Paydown		620	620	600	600	0	20	0	20	0	620	0	0	0	24	06/01/2030
31384S-E2-1	FNMA POOL NO 532153 7.500% 02/01/30		12/01/2012	Paydown		979	979	946	947	0	32	0	32	0	979	0	0	0	66	02/01/2030
31384S-EZ-8	FNMA POOL NO 532152 7.500% 02/01/30		12/01/2012	Paydown		661	661	638	639	0	22	0	22	0	661	0	0	0	43	02/01/2030
31384S-QS-1	FNMA POOL NO 532465 6.500% 02/01/15		12/01/2012	Paydown		572	572	561	565	0	7	0	7	0	572	0	0	0	20	02/01/2015
31384S-UJ-6	FNMA POOL NO 532585 6.500% 02/01/15		12/01/2012	Paydown		439	439	431	434	0	5	0	5	0	439	0	0	0	15	02/01/2015
31384T-VS-3	FNMA POOL NO 533525 7.500% 03/01/30		12/01/2012	Paydown		113	113	109	110	0	4	0	4	0	113	0	0	0	5	03/01/2030
31384U-7L-2	FNMA POOL NO 534699 7.500% 05/01/30		12/01/2012	Paydown		82	82	79	79	0	3	0	3	0	82	0	0	0	4	05/01/2030
31384U-D3-5	FNMA POOL NO 533922 6.500% 03/01/15		12/01/2012	Paydown		272	272	267	269	0	3	0	3	0	272	0	0	0	9	03/01/2015
31384U-E3-4	FNMA POOL NO 533954 6.500% 06/01/15		12/01/2012	Paydown		451	451	430	439	0	12	0	12	0	451	0	0	0	16	06/01/2015
31384V-2K-7	FNMA POOL NO 535478 6.000% 11/01/14		12/01/2012	Paydown		77,664	77,664	78,707	78,105	0	(441)	0	(441)	0	77,664	0	0	0	2,305	11/01/2014
31384V-KK-7	FNMA POOL NO 534998 6.000% 06/01/14		12/01/2012	Paydown		966	966	982	973	0	(7)	0	(7)	0	966	0	0	0	26	06/01/2014
31384V-LN-0	FNMA POOL NO 535033 7.500% 12/01/29		12/01/2012	Paydown		1,695	1,695	1,638	1,640	0	55	0	55	0	1,695	0	0	0	62	12/01/2029
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29		12/01/2012	Paydown		75	75	73	73	0	2	0	2	0	75	0	0	0	3	12/01/2029
31384V-MB-5	FNMA POOL NO 535054 6.500% 11/01/14		12/01/2012	Paydown		34,778	34,778	35,808	35,135	0	(356)	0	(356)	0	34,778	0	0	0	1,171	11/01/2014
31384V-MD-1	FNMA POOL NO 535056 6.500% 12/01/14		12/01/2012	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	12/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31384V-ML-3	FNMA POOL NO 535063 6.500% 12/01/14		12/01/2012	Paydown		157,928	157,928	161,728	159,270	0	(1,342)	0	(1,342)	0	157,928	0	0	0	5,282	12/01/2014
31384V-MM-1	FNMA POOL NO 535064 6.500% 12/01/14		12/01/2012	Paydown		308,568	308,568	315,993	311,187	0	(2,619)	0	(2,619)	0	308,568	0	0	0	10,481	12/01/2014
31384V-N7-3	FNMA POOL NO 535114 6.000% 12/01/13		12/01/2012	Paydown		1,368	1,368	1,391	1,375	0	(7)	0	(7)	0	1,368	0	0	0	43	12/01/2013
31384V-NU-2	FNMA POOL NO 535103 7.000% 01/01/15		12/01/2012	Paydown		10,315	10,315	10,101	10,181	0	134	0	134	0	10,315	0	0	0	370	01/01/2015
31384V-QX-3	FNMA POOL NO 535170 5.500% 09/01/14		12/01/2012	Paydown		4,774	4,774	4,511	4,658	0	116	0	116	0	4,774	0	0	0	136	09/01/2014
31384V-R2-0	FNMA POOL NO 535205 7.000% 03/01/15		12/01/2012	Paydown		8,456	8,456	8,280	8,344	0	111	0	111	0	8,456	0	0	0	310	03/01/2015
31384V-R5-3	FNMA POOL NO 535208 7.000% 03/01/15		12/01/2012	Paydown		38,559	38,559	37,302	37,701	0	858	0	858	0	38,559	0	0	0	1,430	03/01/2015
31384V-S2-9	FNMA POOL NO 535237 7.000% 12/01/24		12/01/2012	Paydown		3,636	3,636	3,743	3,730	0	(94)	0	(94)	0	3,636	0	0	0	110	12/01/2024
31384V-VK-5	FNMA POOL NO 535318 7.000% 12/01/29		12/01/2012	Paydown		857	857	883	881	0	(24)	0	(24)	0	857	0	0	0	30	12/01/2029
31384V-ZQ-8	FNMA POOL NO 535451 6.000% 06/01/15		12/01/2012	Paydown		10,168	10,168	10,343	10,256	0	(88)	0	(88)	0	10,168	0	0	0	312	06/01/2015
31384V-ZT-2	FNMA POOL NO 535454 6.000% 02/01/15		12/01/2012	Paydown		3,132	3,132	3,183	3,156	0	(24)	0	(24)	0	3,132	0	0	0	95	02/01/2015
31384W-2A-7	FNMA POOL NO 536369 7.500% 04/01/30		12/01/2012	Paydown		898	898	867	868	0	29	0	29	0	898	0	0	0	37	04/01/2030
31384W-DV-9	FNMA POOL NO 535716 6.500% 06/01/15		12/01/2012	Paydown		126,728	126,728	130,328	128,336	0	(1,609)	0	(1,609)	0	126,728	0	0	0	3,944	06/01/2015
31384W-EU-0	FNMA POOL NO 535747 6.000% 12/01/14		12/01/2012	Paydown		191,163	191,163	190,373	190,392	0	771	0	771	0	191,163	0	0	0	5,780	12/01/2014
31384W-EX-4	FNMA POOL NO 535750 6.000% 06/01/15		12/01/2012	Paydown		203,498	203,498	206,773	204,690	0	(1,192)	0	(1,192)	0	203,498	0	0	0	6,173	06/01/2015
31384W-GU-8	FNMA POOL NO 535811 6.500% 04/01/31		12/01/2012	Paydown		1,952	1,952	1,982	1,980	0	(28)	0	(28)	0	1,952	0	0	0	70	04/01/2031
31384W-HT-0	FNMA POOL NO 535842 6.000% 04/01/16		12/01/2012	Paydown		1,744	1,744	1,774	1,762	0	(18)	0	(18)	0	1,744	0	0	0	53	04/01/2016
31384W-JP-6	FNMA POOL NO 535870 6.500% 04/01/16		12/01/2012	Paydown		7,009	7,009	7,176	7,098	0	(89)	0	(89)	0	7,009	0	0	0	244	04/01/2016
31384W-L2-4	FNMA POOL NO 535945 6.000% 05/01/16		12/01/2012	Paydown		5,139	5,139	5,331	5,242	0	(103)	0	(103)	0	5,139	0	0	0	165	05/01/2016
31384W-LM-0	FNMA POOL NO 535932 6.000% 05/01/31		12/01/2012	Paydown		5,440	5,440	5,379	5,381	0	59	0	59	0	5,440	0	0	0	179	05/01/2031
31384W-MD-9	FNMA POOL NO 535956 6.500% 05/01/16		12/01/2012	Paydown		16,824	16,824	17,206	17,038	0	(214)	0	(214)	0	16,824	0	0	0	565	05/01/2016
31384X-6J-2	FNMA POOL NO 537373 6.500% 06/01/15		12/01/2012	Paydown		10,434	10,434	10,192	10,289	0	146	0	146	0	10,434	0	0	0	371	06/01/2015
31384X-XW-3	FNMA POOL NO 537193 7.500% 06/01/30		12/01/2012	Paydown		57	57	55	55	0	2	0	2	0	57	0	0	0	2	06/01/2030
31385A-2M-8	FNMA POOL NO 539080 7.000% 02/01/15		03/01/2012	Paydown		24,990	24,990	25,551	25,235	0	(246)	0	(246)	0	24,990	0	0	0	287	02/01/2015
31385A-JL-2	FNMA POOL NO 538567 7.500% 05/01/30		12/01/2012	Paydown		142	142	138	138	0	5	0	5	0	142	0	0	0	6	05/01/2030
31385E-MX-4	FNMA POOL NO 542274 7.500% 06/01/30		12/01/2012	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/01/2030
31385H-3H-3	FNMA POOL NO 545400 5.500% 01/01/17		12/01/2012	Paydown		572	572	586	580	0	(8)	0	(8)	0	572	0	0	0	16	01/01/2017
31385H-N7-3	FNMA POOL NO 545014 6.000% 06/01/16		12/01/2012	Paydown		1,758	1,758	1,787	1,776	0	(18)	0	(18)	0	1,758	0	0	0	55	06/01/2016
31385H-N8-1	FNMA POOL NO 545015 6.000% 06/01/16		12/01/2012	Paydown		12,553	12,553	12,755	12,665	0	(113)	0	(113)	0	12,553	0	0	0	419	06/01/2016
31385H-PM-8	FNMA POOL NO 545028 6.000% 11/01/14		12/01/2012	Paydown		436,306	436,306	433,541	434,097	0	2,209	0	2,209	0	436,306	0	0	0	13,272	11/01/2014
31385H-PX-4	FNMA POOL NO 545038 6.000% 09/01/14		12/01/2012	Paydown		50,611	50,611	51,443	50,961	0	(349)	0	(349)	0	50,611	0	0	0	1,467	09/01/2014
31385H-RA-2	FNMA POOL NO 545081 6.500% 06/01/15		12/01/2012	Paydown		75,349	75,349	77,645	76,345	0	(996)	0	(996)	0	75,349	0	0	0	2,421	06/01/2015
31385H-RK-0	FNMA POOL NO 545090 6.000% 07/01/16		12/01/2012	Paydown		11,093	11,093	11,263	11,176	0	(83)	0	(83)	0	11,093	0	0	0	349	07/01/2016
31385H-SN-3	FNMA POOL NO 545125 6.000% 08/01/16		12/01/2012	Paydown		39,771	39,771	40,454	40,201	0	(431)	0	(431)	0	39,771	0	0	0	1,251	08/01/2016
31385H-TJ-1	FNMA POOL NO 545153 6.500% 12/01/14		12/01/2012	Paydown		126,488	126,488	130,212	128,045	0	(1,557)	0	(1,557)	0	126,488	0	0	0	4,201	12/01/2014
31385H-XY-3	FNMA POOL NO 545295 7.000% 07/01/24		12/01/2012	Paydown		231,377	231,377	240,397	239,218	0	(7,841)	0	(7,841)	0	231,377	0	0	0	5,764	07/01/2024
31385H-XZ-0	FNMA POOL NO 545296 6.000% 11/01/16		12/01/2012	Paydown		590	590	600	597	0	(7)	0	(7)	0	590	0	0	0	17	11/01/2016
31385J-4M-7	FNMA POOL NO 546328 7.000% 12/01/12		11/01/2012	Paydown		55,797	55,797	56,974	55,843	0	(46)	0	(46)	0	55,797	0	0	0	1,538	12/01/2012
31385J-4N-5	FNMA POOL NO 546329 7.000% 06/01/15		12/01/2012	Paydown		35,009	35,009	35,796	35,341	0	(332)	0	(332)	0	35,009	0	0	0	1,307	06/01/2015
31385J-BH-0	FNMA POOL NO 545540 6.000% 11/01/13		12/01/2012	Paydown		543	543	552	546	0	(3)	0	(3)	0	543	0	0	0	14	11/01/2013
31385J-RB-6	FNMA POOL NO 545982 6.000% 10/01/17		12/01/2012	Paydown		434	434	442	439	0	(5)	0	(5)	0	434	0	0	0	14	10/01/2017
31385K-NR-2	FNMA POOL NO 546800 6.000% 04/01/16		12/01/2012	Paydown		361	361	367	364	0	(3)	0	(3)	0	361	0	0	0	12	04/01/2016
31385N-3T-4	FNMA POOL NO 548110 7.000% 08/01/15		12/01/2012	Paydown		3,710	3,710	3,632	3,658	0	52	0	52	0	3,710	0	0	0	142	08/01/2015
31385R-BD-1	FNMA POOL NO 550036 6.500% 10/01/15		12/01/2012	Paydown		68	68	66	67	0	1	0	1	0	68	0	0	0	2	10/01/2015
31385U-EV-1	FNMA POOL NO 552848 6.500% 11/01/15		12/01/2012	Paydown		2,204	2,204	2,162	2,177	0	27	0	27	0	2,204	0	0	0	79	11/01/2015
31385W-2P-3	FNMA POOL NO 555282 5.000% 03/01/33		12/01/2012	Paydown		2,757,282	2,757,282	2,671,224	2,676,877	0	80,404	0	80,404	0	2,757,282	0	0	0	82,134	03/01/2033
31385W-5C-9	FNMA POOL NO 555343 6.000% 08/01/17		12/01/2012	Paydown		2,170	2,170	2,206	2,194	0	(24)	0	(24)	0	2,170	0	0	0	67	08/01/2017
31385W-RZ-4	FNMA POOL NO 555004 6.000% 06/01/17		12/01/2012	Paydown		29,642	29,642	30,151	29,992	0	(351)	0	(351)	0	29,642	0	0	0	895	06/01/2017
31385W-TM-1	FNMA POOL NO 555056 6.000% 11/01/17		12/01/2012	Paydown		2,844	2,844	2,892	2,878	0	(34)	0	(34)	0	2,844	0	0	0	90	11/01/2017
31385W-U2-3	FNMA FNMA 15YR 6.000% 10/01/17		12/01/2012	Paydown		2,365	2,365	2,406	2,394	0	(28)	0	(28)	0	2,365	0	0	0	75	10/01/2017
31385W-UV-9	FNMA POOL NO 555096 6.000% 12/01/13		12/01/2012	Paydown		5,532	5,532	5,627	5,561	0	(29)	0	(29)	0	5,532	0	0	0	166	12/01/2013
31385W-XH-7	FNMA POOL NO 555180 6.000% 11/01/17		12/01/2012	Paydown		9,288	9,288	9,448	9,403	0	(115)	0	(115)	0	9,288	0	0	0	280	11/01/2017
31385W-ZD-4	FNMA POOL NO 555240 6.000% 01/01/18		12/01/2012	Paydown		2,010	2,010	2,044	2,035	0	(25)	0	(25)	0	2,010	0	0	0	64	01/01/2018
31385X-A4-9	FNMA POOL NO 555427 6.000% 02/01/18		12/01/2012	Paydown		37,269	37,269	37,909	37,720	0	(451)	0	(451)	0	37,269	0	0	0	1,202	02/01/2018
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		12/01/2012	Paydown		12,051,094	12,051,094	13,106,390	13,089,110	0	(1,038,016)	0	(1,038,016)	0	12,051,094	0	0	0	350,674	05/01/2033
31385X-DS-3	FNMA POOL NO 555513 6.000% 05/01/18		12/01/2012	Paydown		11,309	11,309	11,495	11,435	0	(126)	0	(126)	0	11,309	0	0	0	393	05/01/2018
31385X-EC-7	FNMA POOL NO 555531 5.500% 06/01/33		12/01/2012	Paydown		1,958,454	1,958,454	2,121,557	2,117,123	0	(158,669)	0	(158,669)	0	1,958,454	0	0	0	56,949	06/01/2033
31385X-GQ-4	FNMA POOL NO 555607 4.500% 07/01/18		12/01/2012	Paydown		32,881	32,881	32,126	32,363	0	518	0	518	0	32,881	0	0	0	763	07/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31385X-J8-1	FNMA POOL NO 555687 5.500% 07/01/33		12/01/2012	Paydown		5,311,446	5,311,446	5,228,455	5,233,490	0	77,957	0	77,957	0	5,311,446	0	0	0	160,095	07/01/2033
31385X-KD-8	FNMA POOL NO 555692 5.500% 07/01/33		12/01/2012	Paydown		22,613	22,613	22,235	22,257	0	356	0	356	0	22,613	0	0	0	673	07/01/2033
31385X-M8-7	FNMA POOL NO 555783 4.500% 10/01/33		12/01/2012	Paydown		13,888,743	13,888,743	13,301,516	13,351,802	0	536,941	0	536,941	0	13,888,743	0	0	0	329,438	10/01/2033
31385X-N8-6	FNMA POOL NO 555815 6.000% 08/01/18		12/01/2012	Paydown		2,350	2,350	2,390	2,379	0	(29)	0	(29)	0	2,350	0	0	0	75	08/01/2018
31385X-PB-7	FNMA POOL NO 555818 6.000% 12/01/14		12/01/2012	Paydown		4,477	4,477	4,551	4,508	0	(31)	0	(31)	0	4,477	0	0	0	137	12/01/2014
31385X-TY-3	FNMA POOL NO 555967 5.500% 11/01/33		12/01/2012	Paydown		282,020	282,020	281,843	281,795	0	225	0	225	0	282,020	0	0	0	8,323	11/01/2033
31385Y-LT-0	FNMA POOL NO 556638 6.500% 10/01/15		12/01/2012	Paydown		284	284	279	280	0	4	0	4	0	284	0	0	0	10	10/01/2015
31386A-5W-2	FNMA POOL NO 558061 6.500% 12/01/15		12/01/2012	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	12/01/2015
31386A-PC-4	FNMA POOL NO 557619 6.500% 12/01/15		12/01/2012	Paydown		86	86	88	87	0	(1)	0	(1)	0	86	0	0	0	3	12/01/2015
31386C-LF-7	FNMA POOL NO 559326 6.500% 10/01/15		12/01/2012	Paydown		4,558	4,558	4,473	4,504	0	53	0	53	0	4,558	0	0	0	162	10/01/2015
31386E-KQ-0	FNMA POOL NO 561103 6.500% 04/01/16		12/01/2012	Paydown		6,462	6,462	6,604	6,532	0	(70)	0	(70)	0	6,462	0	0	0	231	04/01/2016
31386E-R9-1	FNMA POOL NO 561312 6.500% 12/01/15		12/01/2012	Paydown		1,137	1,137	1,116	1,121	0	16	0	16	0	1,137	0	0	0	41	12/01/2015
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31		12/01/2012	Paydown		2,298	2,298	2,272	2,273	0	25	0	25	0	2,298	0	0	0	108	02/01/2031
31386H-VN-8	FNMA POOL NO 564121 6.500% 02/01/31		12/01/2012	Paydown		698	698	708	707	0	(10)	0	(10)	0	698	0	0	0	25	02/01/2031
31386J-KH-9	FNMA POOL NO 564696 6.500% 12/01/15		12/01/2012	Paydown		526	526	516	519	0	7	0	7	0	526	0	0	0	19	12/01/2015
31386J-QX-8	FNMA POOL NO 564870 6.000% 05/01/16		12/01/2012	Paydown		404	404	410	407	0	(3)	0	(3)	0	404	0	0	0	13	05/01/2016
31386L-WH-1	FNMA POOL NO 566848 5.500% 09/01/16		12/01/2012	Paydown		313	313	321	318	0	(5)	0	(5)	0	313	0	0	0	10	09/01/2016
31386N-CE-6	FNMA POOL NO 568069 6.000% 06/01/16		12/01/2012	Paydown		1,124	1,124	1,142	1,135	0	(11)	0	(11)	0	1,124	0	0	0	39	06/01/2016
31386N-YE-2	FNMA POOL NO 568709 7.000% 02/01/16		12/01/2012	Paydown		1,464	1,464	1,512	1,492	0	(28)	0	(28)	0	1,464	0	0	0	56	02/01/2016
31386P-L4-3	FNMA POOL NO 569247 6.500% 09/01/16		12/01/2012	Paydown		629	629	644	637	0	(8)	0	(8)	0	629	0	0	0	20	09/01/2016
31386P-LJ-0	FNMA POOL NO 569229 6.500% 08/01/16		12/01/2012	Paydown		462	462	474	469	0	(7)	0	(7)	0	462	0	0	0	16	08/01/2016
31386P-LV-3	FNMA POOL NO 569240 6.500% 09/01/16		12/01/2012	Paydown		2,305	2,305	2,357	2,331	0	(26)	0	(26)	0	2,305	0	0	0	73	09/01/2016
31386Q-KV-2	FNMA POOL NO 570108 6.000% 03/01/31		12/01/2012	Paydown		243	243	240	241	0	3	0	3	0	243	0	0	0	8	03/01/2031
31386R-ZN-2	FNMA POOL NO 571449 6.500% 09/01/31		12/01/2012	Paydown		4,332	4,332	4,395	4,394	0	(61)	0	(61)	0	4,332	0	0	0	27	09/01/2031
31386S-CP-0	FNMA POOL NO 571678 6.500% 03/01/31		12/01/2012	Paydown		11,854	11,854	12,035	12,022	0	(168)	0	(168)	0	11,854	0	0	0	489	03/01/2031
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31		12/01/2012	Paydown		7,566	7,566	7,675	7,672	0	(106)	0	(106)	0	7,566	0	0	0	315	07/01/2031
31386S-PE-1	FNMA POOL NO 572021 5.500% 04/01/16		12/01/2012	Paydown		507	507	520	514	0	(7)	0	(7)	0	507	0	0	0	15	04/01/2016
31386T-6F-7	FNMA POOL NO 573370 6.500% 04/01/31		12/01/2012	Paydown		463	463	471	470	0	(7)	0	(7)	0	463	0	0	0	16	04/01/2031
31386T-ER-2	FNMA POOL NO 572644 5.500% 04/01/16		12/01/2012	Paydown		1,098	1,098	1,127	1,110	0	(11)	0	(11)	0	1,098	0	0	0	33	04/01/2016
31386U-2U-5	FNMA POOL NO 574187 6.000% 04/01/16		12/01/2012	Paydown		810	810	823	818	0	(8)	0	(8)	0	810	0	0	0	24	04/01/2016
31386U-5B-4	FNMA POOL NO 574242 6.000% 05/01/16		12/01/2012	Paydown		11,817	11,817	11,998	11,902	0	(85)	0	(85)	0	11,817	0	0	0	419	05/01/2016
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31		12/01/2012	Paydown		90	90	91	91	0	(1)	0	(1)	0	90	0	0	0	3	08/01/2031
31386U-EX-6	FNMA POOL NO 573550 6.000% 04/01/16		12/01/2012	Paydown		770	770	782	775	0	(6)	0	(6)	0	770	0	0	0	23	04/01/2016
31386V-PW-4	FNMA POOL NO 574737 6.000% 03/01/16		12/01/2012	Paydown		1,231	1,231	1,252	1,244	0	(13)	0	(13)	0	1,231	0	0	0	41	03/01/2016
31386V-TW-0	FNMA POOL NO 574865 6.000% 04/01/16		12/01/2012	Paydown		145	145	147	146	0	(1)	0	(1)	0	145	0	0	0	4	04/01/2016
31386W-D9-6	FNMA POOL NO 575328 6.500% 04/01/31		02/01/2012	Paydown		1,769	1,769	1,795	1,794	0	(25)	0	(25)	0	1,769	0	0	0	19	04/01/2031
31386W-RH-3	FNMA POOL NO 575688 6.500% 03/01/31		12/01/2012	Paydown		3,757	3,757	3,811	3,809	0	(53)	0	(53)	0	3,757	0	0	0	181	03/01/2031
31386W-UQ-9	FNMA POOL NO 575791 6.500% 08/01/31		12/01/2012	Paydown		615	615	624	623	0	(8)	0	(8)	0	615	0	0	0	22	08/01/2031
31386X-2D-7	FNMA POOL NO 576872 6.500% 06/01/31		12/01/2012	Paydown		3,674	3,674	3,727	3,725	0	(51)	0	(51)	0	3,674	0	0	0	131	06/01/2031
31386X-B6-2	FNMA POOL NO 576161 6.500% 03/01/16		12/01/2012	Paydown		3,251	3,251	3,313	3,290	0	(40)	0	(40)	0	3,251	0	0	0	114	03/01/2016
31386X-BK-1	FNMA POOL NO 576142 6.500% 09/01/31		12/01/2012	Paydown		690	690	700	700	0	(10)	0	(10)	0	690	0	0	0	24	09/01/2031
31386X-E2-8	FNMA POOL NO 576253 6.000% 04/01/16		12/01/2012	Paydown		6,268	6,268	6,364	6,314	0	(46)	0	(46)	0	6,268	0	0	0	177	04/01/2016
31386Y-3U-6	FNMA POOL NO 577811 6.000% 04/01/16		12/01/2012	Paydown		17,241	17,241	17,505	17,362	0	(121)	0	(121)	0	17,241	0	0	0	663	04/01/2016
31386Y-4U-5	FNMA POOL NO 577835 6.000% 04/01/16		12/01/2012	Paydown		478	478	486	482	0	(3)	0	(3)	0	478	0	0	0	16	04/01/2016
31386Y-5X-8	FNMA POOL NO 577862 6.500% 04/01/31		12/01/2012	Paydown		33,271	33,271	33,780	33,738	0	(468)	0	(468)	0	33,271	0	0	0	643	04/01/2031
31386Y-FJ-8	FNMA POOL NO 577169 6.500% 05/01/31		12/01/2012	Paydown		712	712	723	722	0	(10)	0	(10)	0	712	0	0	0	25	05/01/2031
31386Y-LV-4	FNMA POOL NO 577340 6.000% 04/01/16		12/01/2012	Paydown		39,476	39,476	40,944	40,301	0	(826)	0	(826)	0	39,476	0	0	0	1,183	04/01/2016
31386Y-RC-0	FNMA POOL NO 577483 6.500% 04/01/31		12/01/2012	Paydown		674	674	685	684	0	(10)	0	(10)	0	674	0	0	0	26	04/01/2031
31386Y-RW-6	FNMA POOL NO 577501 6.500% 05/01/31		12/01/2012	Paydown		23,604	23,604	23,965	23,939	0	(335)	0	(335)	0	23,604	0	0	0	1,145	05/01/2031
31387A-3Z-6	FNMA POOL NO 578716 6.500% 09/01/16		12/01/2012	Paydown		2,433	2,433	2,489	2,468	0	(35)	0	(35)	0	2,433	0	0	0	87	09/01/2016
31387A-DU-6	FNMA POOL NO 578015 6.500% 05/01/31		12/01/2012	Paydown		214	214	217	217	0	(3)	0	(3)	0	214	0	0	0	8	05/01/2031
31387A-FR-1	FNMA POOL NO 578076 6.000% 04/01/16		12/01/2012	Paydown		226	226	230	228	0	(2)	0	(2)	0	226	0	0	0	8	04/01/2016
31387B-CM-3	FNMA POOL NO 578876 6.500% 05/01/31		12/01/2012	Paydown		6,370	6,370	6,462	6,458	0	(89)	0	(89)	0	6,370	0	0	0	239	05/01/2031
31387B-CZ-4	FNMA POOL NO 578888 6.000% 06/01/16		12/01/2012	Paydown		418	418	424	421	0	(3)	0	(3)	0	418	0	0	0	16	06/01/2016
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		12/01/2012	Paydown		2,441	2,441	2,476	2,475	0	(34)	0	(34)	0	2,441	0	0	0	69	04/01/2031
31387B-N7-4	FNMA POOL NO 579214 6.500% 03/01/31		12/01/2012	Paydown		308	308	313	313	0	(4)	0	(4)	0	308	0	0	0	11	03/01/2031
31387B-UV-3	FNMA POOL NO 579396 6.500% 05/01/31		12/01/2012	Paydown		559	559	567	567	0	(8)	0	(8)	0	559	0	0	0	20	05/01/2031
31387C-4P-3	FNMA POOL NO 580530 6.500% 05/01/31		12/01/2012	Paydown		10,986	10,986	11,148	11,137	0	(151)	0	(151)	0	10,986	0	0	0	347	05/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31387C-M2-4	FNMA POOL NO 580077 6.500% 09/01/31		12/01/2012	Paydown		20,797	20,797	21,098	21,093	0	(296)	0	(296)	0	20,797	0	0	0	556	09/01/2031
31387C-QA-2	FNMA POOL NO 580149 6.500% 07/01/31		12/01/2012	Paydown		1,228	1,228	1,245	1,245	0	(17)	0	(17)	0	1,228	0	0	0	48	07/01/2031
31387C-QH-7	FNMA POOL NO 580156 6.000% 08/01/16		12/01/2012	Paydown		25,168	25,168	25,506	25,381	0	(212)	0	(212)	0	25,168	0	0	0	784	08/01/2016
31387C-QT-1	FNMA POOL NO 580166 6.000% 09/01/16		12/01/2012	Paydown		210	210	213	212	0	(2)	0	(2)	0	210	0	0	0	6	09/01/2016
31387C-RL-7	FNMA POOL NO 580191 6.000% 05/01/16		12/01/2012	Paydown		4,398	4,398	4,465	4,432	0	(34)	0	(34)	0	4,398	0	0	0	148	05/01/2016
31387C-X3-0	FNMA POOL NO 580398 6.000% 05/01/16		12/01/2012	Paydown		4,897	4,897	4,972	4,935	0	(38)	0	(38)	0	4,897	0	0	0	121	05/01/2016
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		12/01/2012	Paydown		383	383	389	389	0	(6)	0	(6)	0	383	0	0	0	12	04/01/2031
31387D-FJ-3	FNMA POOL NO 580769 6.500% 05/01/31		12/01/2012	Paydown		487	487	494	494	0	(7)	0	(7)	0	487	0	0	0	4	05/01/2031
31387D-H6-9	FNMA POOL NO 580853 6.500% 05/01/31		12/01/2012	Paydown		3,070	3,070	3,115	3,114	0	(43)	0	(43)	0	3,070	0	0	0	78	05/01/2031
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31		12/01/2012	Paydown		1,200	1,200	1,218	1,217	0	(17)	0	(17)	0	1,200	0	0	0	41	05/01/2031
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31		12/01/2012	Paydown		2,302	2,302	2,335	2,334	0	(32)	0	(32)	0	2,302	0	0	0	121	05/01/2031
31387E-XK-8	FNMA POOL NO 582182 6.000% 05/01/16		12/01/2012	Paydown		194	194	197	195	0	(1)	0	(1)	0	194	0	0	0	7	05/01/2016
31387E-ZH-3	FNMA POOL NO 582244 6.000% 06/01/16		12/01/2012	Paydown		539	539	548	542	0	(3)	0	(3)	0	539	0	0	0	18	06/01/2016
31387E-ZZ-3	FNMA POOL NO 582260 6.500% 06/01/16		12/01/2012	Paydown		328	328	335	332	0	(4)	0	(4)	0	328	0	0	0	12	06/01/2016
31387F-3Z-5	FNMA POOL NO 583216 6.500% 05/01/31		12/01/2012	Paydown		9,516	9,516	9,653	9,649	0	(133)	0	(133)	0	9,516	0	0	0	333	05/01/2031
31387F-DK-7	FNMA POOL NO 582506 6.500% 05/01/31		12/01/2012	Paydown		4,918	4,918	4,993	4,987	0	(70)	0	(70)	0	4,918	0	0	0	121	05/01/2031
31387F-L7-7	FNMA POOL NO 582750 6.000% 07/01/16		12/01/2012	Paydown		1,639	1,639	1,664	1,651	0	(12)	0	(12)	0	1,639	0	0	0	66	07/01/2016
31387F-WT-7	FNMA POOL NO 583058 6.000% 05/01/16		12/01/2012	Paydown		1,340	1,340	1,363	1,355	0	(15)	0	(15)	0	1,340	0	0	0	26	05/01/2016
31387F-ZA-5	FNMA POOL NO 583137 6.500% 05/01/31		12/01/2012	Paydown		3,038	3,038	3,085	3,082	0	(44)	0	(44)	0	3,038	0	0	0	18	05/01/2031
31387G-2Y-7	FNMA POOL NO 584091 6.500% 06/01/16		12/01/2012	Paydown		4,749	4,749	4,862	4,807	0	(59)	0	(59)	0	4,749	0	0	0	142	06/01/2016
31387G-4N-9	FNMA POOL NO 584129 6.500% 09/01/31		12/01/2012	Paydown		1,853	1,853	1,880	1,880	0	(26)	0	(26)	0	1,853	0	0	0	66	09/01/2031
31387G-6P-2	FNMA POOL NO 584178 6.000% 06/01/16		12/01/2012	Paydown		804	804	816	810	0	(6)	0	(6)	0	804	0	0	0	28	06/01/2016
31387G-GZ-9	FNMA POOL NO 583516 6.500% 06/01/16		12/01/2012	Paydown		7,039	7,039	7,195	7,112	0	(73)	0	(73)	0	7,039	0	0	0	255	06/01/2016
31387G-P6-3	FNMA POOL NO 583745 6.000% 06/01/16		12/01/2012	Paydown		5,831	5,831	5,909	5,876	0	(46)	0	(46)	0	5,831	0	0	0	188	06/01/2016
31387G-QB-1	FNMA POOL NO 583750 6.500% 06/01/31		12/01/2012	Paydown		48,234	48,234	48,930	48,905	0	(671)	0	(671)	0	48,234	0	0	0	2,256	06/01/2031
31387G-SM-5	FNMA POOL NO 583824 6.000% 07/01/16		12/01/2012	Paydown		181	181	184	182	0	(2)	0	(2)	0	181	0	0	0	6	07/01/2016
31387H-U6-5	FNMA POOL NO 584805 6.000% 05/01/16		12/01/2012	Paydown		1,377	1,377	1,398	1,387	0	(10)	0	(10)	0	1,377	0	0	0	49	05/01/2016
31387H-W6-3	FNMA POOL NO 584869 6.500% 06/01/31		12/01/2012	Paydown		123	123	125	125	0	(2)	0	(2)	0	123	0	0	0	5	06/01/2031
31387H-WV-8	FNMA POOL NO 584860 6.500% 06/01/31		12/01/2012	Paydown		3,298	3,298	3,346	3,345	0	(47)	0	(47)	0	3,298	0	0	0	129	06/01/2031
31387J-6U-5	FNMA POOL NO 585983 6.500% 05/01/16		12/01/2012	Paydown		803	803	821	811	0	(9)	0	(9)	0	803	0	0	0	28	05/01/2016
31387J-BU-9	FNMA POOL NO 585151 6.500% 07/01/31		12/01/2012	Paydown		1,417	1,417	1,437	1,437	0	(20)	0	(20)	0	1,417	0	0	0	67	07/01/2031
31387J-FB-7	FNMA POOL NO 585262 6.500% 05/01/31		12/01/2012	Paydown		1,527	1,527	1,550	1,548	0	(22)	0	(22)	0	1,527	0	0	0	23	05/01/2031
31387J-L4-6	FNMA POOL NO 585447 6.000% 07/01/16		12/01/2012	Paydown		12,481	12,481	12,672	12,585	0	(104)	0	(104)	0	12,481	0	0	0	413	07/01/2016
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31		12/01/2012	Paydown		1,170	1,170	1,187	1,187	0	(16)	0	(16)	0	1,170	0	0	0	47	06/01/2031
31387J-VT-0	FNMA POOL NO 585726 6.000% 05/01/16		12/01/2012	Paydown		12,168	12,168	12,354	12,256	0	(88)	0	(88)	0	12,168	0	0	0	384	05/01/2016
31387J-VU-7	FNMA POOL NO 585727 6.000% 05/01/16		12/01/2012	Paydown		47,514	47,514	48,330	48,023	0	(509)	0	(509)	0	47,514	0	0	0	1,582	05/01/2016
31387K-BR-3	FNMA POOL NO 586048 6.500% 08/01/16		12/01/2012	Paydown		525	525	537	531	0	(6)	0	(6)	0	525	0	0	0	19	08/01/2016
31387K-HE-6	FNMA POOL NO 586229 6.500% 07/01/31		12/01/2012	Paydown		1,388	1,388	1,408	1,408	0	(20)	0	(20)	0	1,388	0	0	0	50	07/01/2031
31387K-KJ-1	FNMA POOL NO 586297 6.000% 06/01/16		12/01/2012	Paydown		258	258	262	260	0	(2)	0	(2)	0	258	0	0	0	10	06/01/2016
31387L-6T-3	FNMA POOL NO 587782 6.000% 08/01/16		12/01/2012	Paydown		351	351	357	355	0	(4)	0	(4)	0	351	0	0	0	12	08/01/2016
31387M-LV-9	FNMA POOL NO 588140 6.500% 07/01/31		12/01/2012	Paydown		7,666	7,666	7,776	7,771	0	(106)	0	(106)	0	7,666	0	0	0	363	07/01/2031
31387M-S9-1	FNMA POOL NO 588344 6.000% 06/01/16		12/01/2012	Paydown		13,294	13,294	13,498	13,400	0	(106)	0	(106)	0	13,294	0	0	0	287	06/01/2016
31387N-2P-1	FNMA POOL NO 589482 6.000% 07/01/16		12/01/2012	Paydown		12,433	12,433	12,611	12,529	0	(95)	0	(95)	0	12,433	0	0	0	409	07/01/2016
31387N-2W-6	FNMA POOL NO 589489 6.500% 08/01/16		12/01/2012	Paydown		7,734	7,734	7,904	7,833	0	(99)	0	(99)	0	7,734	0	0	0	298	08/01/2016
31387N-NE-3	FNMA POOL NO 589089 6.500% 10/01/31		12/01/2012	Paydown		20,767	20,767	21,085	21,064	0	(297)	0	(297)	0	20,767	0	0	0	310	10/01/2031
31387N-V9-5	FNMA POOL NO 589340 6.500% 06/01/31		12/01/2012	Paydown		1,221	1,221	1,239	1,239	0	(17)	0	(17)	0	1,221	0	0	0	17	06/01/2031
31387N-WG-8	FNMA POOL NO 589347 6.500% 06/01/16		12/01/2012	Paydown		2,201	2,201	2,250	2,228	0	(27)	0	(27)	0	2,201	0	0	0	82	06/01/2016
31387P-FN-7	FNMA POOL NO 589773 6.500% 06/01/16		05/01/2012	Paydown		8,018	8,018	8,190	8,109	0	(91)	0	(91)	0	8,018	0	0	0	188	06/01/2016
31387P-QV-7	FNMA POOL NO 590068 6.000% 06/01/16		12/01/2012	Paydown		25,718	25,718	26,674	26,223	0	(505)	0	(505)	0	25,718	0	0	0	794	06/01/2016
31387P-RE-4	FNMA POOL NO 590085 6.000% 06/01/16		12/01/2012	Paydown		8,093	8,093	8,217	8,150	0	(58)	0	(58)	0	8,093	0	0	0	263	06/01/2016
31387Q-3T-5	FNMA POOL NO 591310 6.500% 08/01/31		12/01/2012	Paydown		203	203	207	206	0	(3)	0	(3)	0	203	0	0	0	7	08/01/2031
31387Q-JD-3	FNMA POOL NO 590760 6.500% 06/01/31		12/01/2012	Paydown		2,045	2,045	2,074	2,073	0	(29)	0	(29)	0	2,045	0	0	0	125	06/01/2031
31387Q-KS-8	FNMA POOL NO 590805 6.500% 06/01/31		12/01/2012	Paydown		1,324	1,324	1,343	1,343	0	(19)	0	(19)	0	1,324	0	0	0	81	06/01/2031
31387Q-TF-7	FNMA POOL NO 591050 6.500% 08/01/16		12/01/2012	Paydown		10,294	10,294	10,525	10,425	0	(131)	0	(131)	0	10,294	0	0	0	286	08/01/2016
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31		12/01/2012	Paydown		8,864	8,864	8,992	8,987	0	(123)	0	(123)	0	8,864	0	0	0	315	08/01/2031
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		12/01/2012	Paydown		2,791	2,791	2,832	2,830	0	(39)	0	(39)	0	2,791	0	0	0	151	09/01/2031
31387R-WV-6	FNMA POOL NO 592060 6.000% 06/01/16		12/01/2012	Paydown		11,311	11,311	11,484	11,397	0	(86)	0	(86)	0	11,311	0	0	0	328	06/01/2016
31387S-GH-3	FNMA POOL NO 592500 6.000% 07/01/16		12/01/2012	Paydown		268	268	273	271	0	(2)	0	(2)	0	268	0	0	0	9	07/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31387S-MJ6-0	FNMA POOL NO 592681 6.000% 06/01/16		12/01/2012	Paydown		245	245	249	247	0	(2)	0	(2)	0	245	0	0	0	7	06/01/2016
31387S-ME-3	FNMA POOL NO 592657 6.000% 06/01/16		12/01/2012	Paydown		9,827	9,827	9,972	9,917	0	(90)	0	(90)	0	9,827	0	0	0	335	06/01/2016
31387S-MW-3	FNMA POOL NO 592673 6.000% 07/01/16		12/01/2012	Paydown		7,296	7,296	7,408	7,349	0	(53)	0	(53)	0	7,296	0	0	0	233	07/01/2016
31387S-TZ-9	FNMA POOL NO 592868 6.500% 07/01/31		12/01/2012	Paydown		5,191	5,191	5,267	5,263	0	(72)	0	(72)	0	5,191	0	0	0	271	07/01/2031
31387S-VN-3	FNMA POOL NO 592921 6.500% 07/01/16		12/01/2012	Paydown		851	851	871	860	0	(10)	0	(10)	0	851	0	0	0	30	07/01/2016
31387U-VV-0	FNMA POOL NO 594728 6.500% 07/01/31		12/01/2012	Paydown		706	706	717	716	0	(10)	0	(10)	0	706	0	0	0	26	07/01/2031
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		12/01/2012	Paydown		1,523	1,523	1,545	1,544	0	(21)	0	(21)	0	1,523	0	0	0	28	09/01/2031
31387V-3K-3	FNMA POOL NO 595802 6.500% 09/01/31		12/01/2012	Paydown		6,452	6,452	6,545	6,542	0	(91)	0	(91)	0	6,452	0	0	0	324	09/01/2031
31387V-3W-7	FNMA POOL NO 595813 6.500% 07/01/16		12/01/2012	Paydown		6,317	6,317	6,460	6,395	0	(78)	0	(78)	0	6,317	0	0	0	205	07/01/2016
31387V-3Y-3	FNMA POOL NO 595815 6.500% 08/01/31		12/01/2012	Paydown		9,617	9,617	9,756	9,754	0	(136)	0	(136)	0	9,617	0	0	0	343	08/01/2031
31387V-4A-4	FNMA POOL NO 595817 6.500% 08/01/31		12/01/2012	Paydown		3,602	3,602	3,657	3,654	0	(51)	0	(51)	0	3,602	0	0	0	78	08/01/2031
31387V-4D-8	FNMA POOL NO 595820 6.500% 08/01/31		12/01/2012	Paydown		2,651	2,651	2,692	2,689	0	(38)	0	(38)	0	2,651	0	0	0	94	08/01/2031
31387V-P5-2	FNMA POOL NO 595444 6.500% 09/01/31		12/01/2012	Paydown		1,565	1,565	1,587	1,587	0	(22)	0	(22)	0	1,565	0	0	0	35	09/01/2031
31387V-PX-1	FNMA POOL NO 595438 6.500% 08/01/16		12/01/2012	Paydown		4,400	4,400	4,498	4,452	0	(52)	0	(52)	0	4,400	0	0	0	169	08/01/2016
31387V-YP-8	FNMA POOL NO 595718 6.000% 08/01/16		12/01/2012	Paydown		51,900	51,900	52,645	52,296	0	(396)	0	(396)	0	51,900	0	0	0	1,704	08/01/2016
31387W-EE-3	FNMA POOL NO 596033 6.500% 08/01/31		12/01/2012	Paydown		196	196	199	198	0	(3)	0	(3)	0	196	0	0	0	7	08/01/2031
31387W-GN-1	FNMA POOL NO 596105 6.500% 12/01/31		12/01/2012	Paydown		1,055	1,055	1,070	1,070	0	(15)	0	(15)	0	1,055	0	0	0	38	12/01/2031
31387W-JZ-1	FNMA POOL NO 596180 6.500% 09/01/31		12/01/2012	Paydown		4,790	4,790	4,860	4,857	0	(67)	0	(67)	0	4,790	0	0	0	300	09/01/2031
31387W-T7-2	FNMA POOL NO 596474 6.500% 10/01/31		12/01/2012	Paydown		17,488	17,488	17,745	17,730	0	(241)	0	(241)	0	17,488	0	0	0	501	10/01/2031
31387W-U9-6	FNMA POOL NO 596508 6.500% 09/01/16		12/01/2012	Paydown		5,073	5,073	5,188	5,147	0	(73)	0	(73)	0	5,073	0	0	0	171	09/01/2016
31387W-UA-3	FNMA POOL NO 596477 6.500% 11/01/31		12/01/2012	Paydown		4,553	4,553	4,622	4,617	0	(65)	0	(65)	0	4,553	0	0	0	162	11/01/2031
31387W-UX-3	FNMA POOL NO 596498 6.000% 07/01/16		12/01/2012	Paydown		617	617	624	621	0	(4)	0	(4)	0	617	0	0	0	15	07/01/2016
31387W-Z8-3	FNMA POOL NO 596667 6.000% 08/01/16		12/01/2012	Paydown		864	864	879	873	0	(9)	0	(9)	0	864	0	0	0	31	08/01/2016
31387X-JU-0	FNMA POOL NO 597075 6.500% 09/01/16		12/01/2012	Paydown		8,507	8,507	8,700	8,615	0	(108)	0	(108)	0	8,507	0	0	0	313	09/01/2016
31387Y-AN-3	FNMA POOL NO 597713 6.500% 08/01/16		12/01/2012	Paydown		303	303	309	306	0	(4)	0	(4)	0	303	0	0	0	10	08/01/2016
31387Y-B9-3	FNMA POOL NO 597764 6.500% 09/01/16		12/01/2012	Paydown		593	593	607	602	0	(9)	0	(9)	0	593	0	0	0	21	09/01/2016
31387Y-NG-4	FNMA POOL NO 598091 6.500% 10/01/31		12/01/2012	Paydown		3,409	3,409	3,459	3,456	0	(47)	0	(47)	0	3,409	0	0	0	37	10/01/2031
31387Y-NS-8	FNMA POOL NO 598101 6.500% 10/01/31		12/01/2012	Paydown		173	173	176	176	0	(3)	0	(3)	0	173	0	0	0	6	10/01/2031
31387Y-UX-9	FNMA POOL NO 598298 6.500% 08/01/31		12/01/2012	Paydown		1,455	1,455	1,477	1,475	0	(21)	0	(21)	0	1,455	0	0	0	52	08/01/2031
31387Y-YQ-0	FNMA POOL NO 598419 6.000% 12/01/16		12/01/2012	Paydown		2,147	2,147	2,183	2,171	0	(24)	0	(24)	0	2,147	0	0	0	74	12/01/2016
31388A-6E-9	FNMA POOL NO 599469 6.500% 11/01/31		12/01/2012	Paydown		3,130	3,130	3,178	3,175	0	(45)	0	(45)	0	3,130	0	0	0	65	11/01/2031
31388A-W8-3	FNMA POOL NO 599271 6.500% 09/01/16		12/01/2012	Paydown		7,302	7,302	7,467	7,401	0	(99)	0	(99)	0	7,302	0	0	0	242	09/01/2016
31388B-C7-5	FNMA POOL NO 599594 6.500% 08/01/16		12/01/2012	Paydown		8,228	8,228	8,415	8,334	0	(107)	0	(107)	0	8,228	0	0	0	325	08/01/2016
31388B-GG-1	FNMA POOL NO 599699 6.500% 09/01/31		12/01/2012	Paydown		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	2	09/01/2031
31388B-V7-4	FNMA POOL NO 600138 6.500% 08/01/31		12/01/2012	Paydown		485	485	492	492	0	(7)	0	(7)	0	485	0	0	0	17	08/01/2031
31388B-VW-9	FNMA POOL NO 600129 6.500% 08/01/31		12/01/2012	Paydown		4,104	4,104	4,164	4,162	0	(57)	0	(57)	0	4,104	0	0	0	238	08/01/2031
31388B-W4-0	FNMA POOL NO 600167 6.000% 07/01/16		12/01/2012	Paydown		1,372	1,372	1,393	1,381	0	(9)	0	(9)	0	1,372	0	0	0	51	07/01/2016
31388C-2U-3	FNMA POOL NO 601187 6.500% 10/01/16		12/01/2012	Paydown		478	478	489	484	0	(6)	0	(6)	0	478	0	0	0	17	10/01/2016
31388C-FZ-8	FNMA POOL NO 600584 6.500% 08/01/31		12/01/2012	Paydown		19,463	19,463	19,744	19,740	0	(277)	0	(277)	0	19,463	0	0	0	718	08/01/2031
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31		12/01/2012	Paydown		2,623	2,623	2,661	2,660	0	(37)	0	(37)	0	2,623	0	0	0	117	08/01/2031
31388C-MX-5	FNMA POOL NO 600774 6.500% 08/01/31		12/01/2012	Paydown		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	08/01/2031
31388C-ZW-3	FNMA POOL NO 601157 6.500% 09/01/31		12/01/2012	Paydown		4,738	4,738	4,810	4,805	0	(68)	0	(68)	0	4,738	0	0	0	189	09/01/2031
31388D-AW-8	FNMA POOL NO 601321 6.500% 08/01/31		11/01/2012	Paydown		7,036	7,036	7,138	7,137	0	(100)	0	(100)	0	7,036	0	0	0	237	08/01/2031
31388D-BL-1	FNMA POOL NO 601343 6.500% 09/01/31		12/01/2012	Paydown		6,148	6,148	6,237	6,235	0	(88)	0	(88)	0	6,148	0	0	0	295	09/01/2031
31388D-X5-2	FNMA POOL NO 602000 6.500% 08/01/16		12/01/2012	Paydown		5,770	5,770	5,901	5,845	0	(75)	0	(75)	0	5,770	0	0	0	178	08/01/2016
31388D-YN-2	FNMA POOL NO 602017 6.500% 08/01/16		12/01/2012	Paydown		5,753	5,753	5,884	5,826	0	(73)	0	(73)	0	5,753	0	0	0	203	08/01/2016
31388D-ZB-7	FNMA POOL NO 602038 6.500% 08/01/31		12/01/2012	Paydown		2,138	2,138	2,169	2,169	0	(30)	0	(30)	0	2,138	0	0	0	49	08/01/2031
31388D-ZG-6	FNMA POOL NO 602043 6.500% 08/01/16		12/01/2012	Paydown		7,873	7,873	8,051	7,975	0	(103)	0	(103)	0	7,873	0	0	0	306	08/01/2016
31388E-4K-9	FNMA POOL NO 603026 6.500% 08/01/16		12/01/2012	Paydown		8,499	8,499	8,692	8,608	0	(109)	0	(109)	0	8,499	0	0	0	275	08/01/2016
31388E-FR-2	FNMA POOL NO 602376 6.000% 08/01/16		12/01/2012	Paydown		8,226	8,226	8,367	8,318	0	(93)	0	(93)	0	8,226	0	0	0	331	08/01/2016
31388E-FY-7	FNMA POOL NO 602383 6.500% 08/01/16		12/01/2012	Paydown		10,624	10,624	10,864	10,759	0	(135)	0	(135)	0	10,624	0	0	0	259	08/01/2016
31388E-YD-2	FNMA POOL NO 602908 6.000% 10/01/16		12/01/2012	Paydown		4,683	4,683	4,763	4,730	0	(48)	0	(48)	0	4,683	0	0	0	141	10/01/2016
31388F-EW-9	FNMA POOL NO 603249 6.500% 09/01/31		09/01/2012	Paydown		9,538	9,538	9,676	9,672	0	(134)	0	(134)	0	9,538	0	0	0	461	09/01/2031
31388F-QA-4	FNMA POOL NO 603549 6.500% 10/01/31		12/01/2012	Paydown		149	149	151	151	0	(2)	0	(2)	0	149	0	0	0	4	10/01/2031
31388F-T8-6	FNMA POOL NO 603675 6.500% 10/01/31		12/01/2012	Paydown		2,875	2,875	2,917	2,916	0	(40)	0	(40)	0	2,875	0	0	0	104	10/01/2031
31388G-3S-8	FNMA POOL NO 604809 6.500% 09/01/31		12/01/2012	Paydown		9,962	9,962	10,106	10,101	0	(139)	0	(139)	0	9,962	0	0	0	374	09/01/2031
31388G-B9-1	FNMA POOL NO 604064 6.500% 09/01/31		11/01/2012	Paydown		24,348	24,348	24,698	24,695	0	(347)	0	(347)	0	24,348	0	0	0	1,436	09/01/2031
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31		12/01/2012	Paydown		312	312	317	316	0	(4)	0	(4)	0	312	0	0	0	11	09/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31388G-CC-3	FNMA POOL NO 604067 6.500% 09/01/31		12/01/2012	Paydown		60	60	61	61	0	(1)	0	(1)	0	60	0	0	0	2	09/01/2031
31388G-CP-4	FNMA POOL NO 604078 6.500% 09/01/31		12/01/2012	Paydown		4,247	4,247	4,309	4,307	0	(60)	0	(60)	0	4,247	0	0	0	211	09/01/2031
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31		12/01/2012	Paydown		1,109	1,109	1,125	1,124	0	(15)	0	(15)	0	1,109	0	0	0	46	09/01/2031
31388G-HJ-3	FNMA POOL NO 604233 6.500% 11/01/31		12/01/2012	Paydown		19,848	19,848	20,152	20,129	0	(281)	0	(281)	0	19,848	0	0	0	1,033	11/01/2031
31388G-Q5-3	FNMA POOL NO 604476 6.500% 10/01/31		12/01/2012	Paydown		199	199	202	202	0	(3)	0	(3)	0	199	0	0	0	7	10/01/2031
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31		12/01/2012	Paydown		35,890	35,890	35,487	35,503	0	387	0	387	0	35,890	0	0	0	1,747	10/01/2031
31388H-G4-5	FNMA POOL NO 605119 6.500% 09/01/16		12/01/2012	Paydown		11,756	11,756	12,016	11,885	0	(128)	0	(128)	0	11,756	0	0	0	423	09/01/2016
31388H-NL-9	FNMA POOL NO 605295 6.500% 09/01/16		12/01/2012	Paydown		5,711	5,711	5,841	5,782	0	(71)	0	(71)	0	5,711	0	0	0	203	09/01/2016
31388H-PE-3	FNMA POOL NO 605321 6.500% 09/01/31		05/01/2012	Paydown		1,760	1,760	1,787	1,785	0	(25)	0	(25)	0	1,760	0	0	0	47	09/01/2031
31388H-UL-1	FNMA POOL NO 605487 6.500% 10/01/31		12/01/2012	Paydown		9,692	9,692	9,834	9,826	0	(134)	0	(134)	0	9,692	0	0	0	351	10/01/2031
31388J-H7-3	FNMA POOL NO 606054 6.500% 10/01/16		12/01/2012	Paydown		13,738	13,738	14,045	13,897	0	(158)	0	(158)	0	13,738	0	0	0	428	10/01/2016
31388J-MU-6	FNMA POOL NO 606171 6.500% 10/01/31		12/01/2012	Paydown		89,265	89,265	90,568	90,473	0	(1,207)	0	(1,207)	0	89,265	0	0	0	4,624	10/01/2031
31388K-DY-5	FNMA POOL NO 606819 6.000% 10/01/16		12/01/2012	Paydown		507	507	515	512	0	(6)	0	(6)	0	507	0	0	0	17	10/01/2016
31388K-FT-4	FNMA POOL NO 606878 6.500% 10/01/31		12/01/2012	Paydown		1,861	1,861	1,888	1,887	0	(26)	0	(26)	0	1,861	0	0	0	67	10/01/2031
31388K-HQ-8	FNMA POOL NO 606939 6.500% 10/01/31		12/01/2012	Paydown		276	276	280	280	0	(4)	0	(4)	0	276	0	0	0	16	10/01/2031
31388K-JX-1	FNMA POOL NO 606978 6.500% 10/01/31		12/01/2012	Paydown		964	964	978	978	0	(14)	0	(14)	0	964	0	0	0	35	10/01/2031
31388K-K9-2	FNMA POOL NO 607020 6.500% 10/01/31		12/01/2012	Paydown		414	414	421	420	0	(6)	0	(6)	0	414	0	0	0	14	10/01/2031
31388K-MS-8	FNMA POOL NO 607069 6.500% 11/01/31		12/01/2012	Paydown		1,665	1,665	1,689	1,688	0	(23)	0	(23)	0	1,665	0	0	0	43	11/01/2031
31388K-W5-7	FNMA POOL NO 607368 6.500% 11/01/31		12/01/2012	Paydown		62,785	62,785	63,747	63,676	0	(891)	0	(891)	0	62,785	0	0	0	2,892	11/01/2031
31388K-W6-5	FNMA POOL NO 607369 6.500% 11/01/31		12/01/2012	Paydown		2,075	2,075	2,105	2,105	0	(30)	0	(30)	0	2,075	0	0	0	46	11/01/2031
31388K-Z5-4	FNMA POOL NO 607464 5.500% 11/01/16		12/01/2012	Paydown		1,144	1,144	1,173	1,160	0	(15)	0	(15)	0	1,144	0	0	0	34	11/01/2016
31388L-5B-2	FNMA POOL NO 608442 6.500% 09/01/31		12/01/2012	Paydown		11,323	11,323	11,489	11,481	0	(158)	0	(158)	0	11,323	0	0	0	325	09/01/2031
31388L-7F-1	FNMA POOL NO 608494 5.500% 11/01/16		12/01/2012	Paydown		461	461	473	468	0	(7)	0	(7)	0	461	0	0	0	18	11/01/2016
31388L-FV-7	FNMA POOL NO 607780 6.500% 12/01/31		12/01/2012	Paydown		1,488	1,488	1,510	1,509	0	(21)	0	(21)	0	1,488	0	0	0	77	12/01/2031
31388L-YQ-7	FNMA POOL NO 608319 6.500% 09/01/31		12/01/2012	Paydown		41,691	41,691	42,293	42,282	0	(591)	0	(591)	0	41,691	0	0	0	1,281	09/01/2031
31388L-ZN-3	FNMA POOL NO 608349 6.000% 11/01/16		12/01/2012	Paydown		28,296	28,296	28,644	28,531	0	(235)	0	(235)	0	28,296	0	0	0	826	11/01/2016
31388M-6Y-9	FNMA POOL NO 609387 6.500% 10/01/31		12/01/2012	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	10/01/2031
31388M-CT-3	FNMA POOL NO 608582 6.000% 10/01/16		12/01/2012	Paydown		2,128	2,128	2,164	2,152	0	(24)	0	(24)	0	2,128	0	0	0	71	10/01/2016
31388M-FD-5	FNMA POOL NO 608664 6.500% 10/01/31		12/01/2012	Paydown		19,742	19,742	20,028	20,019	0	(277)	0	(277)	0	19,742	0	0	0	739	10/01/2031
31388M-JY-5	FNMA POOL NO 608779 6.000% 09/01/16		12/01/2012	Paydown		4,493	4,493	4,562	4,527	0	(34)	0	(34)	0	4,493	0	0	0	150	09/01/2016
31388N-DD-5	FNMA POOL NO 609500 6.500% 10/01/31		12/01/2012	Paydown		4,584	4,584	4,656	4,651	0	(66)	0	(66)	0	4,584	0	0	0	217	10/01/2031
31388N-PT-7	FNMA POOL NO 609834 6.500% 10/01/31		12/01/2012	Paydown		732	732	743	742	0	(10)	0	(10)	0	732	0	0	0	27	10/01/2031
31388N-QC-3	FNMA POOL NO 609851 6.500% 10/01/31		12/01/2012	Paydown		143	143	145	145	0	(2)	0	(2)	0	143	0	0	0	5	10/01/2031
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31		12/01/2012	Paydown		401	401	396	396	0	4	0	4	0	401	0	0	0	13	10/01/2031
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		12/01/2012	Paydown		37,276	37,276	36,846	36,864	0	413	0	413	0	37,276	0	0	0	1,566	10/01/2031
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		12/01/2012	Paydown		22,914	22,914	23,247	23,233	0	(319)	0	(319)	0	22,914	0	0	0	1,261	10/01/2031
31388N-VT-0	FNMA POOL NO 610026 6.500% 10/01/31		12/01/2012	Paydown		22,244	22,244	22,565	22,561	0	(317)	0	(317)	0	22,244	0	0	0	820	10/01/2031
31388P-2T-7	FNMA POOL NO 611086 6.500% 10/01/31		12/01/2012	Paydown		329	329	334	333	0	(5)	0	(5)	0	329	0	0	0	12	10/01/2031
31388P-CH-2	FNMA POOL NO 610372 6.000% 10/01/31		12/01/2012	Paydown		351,746	351,746	347,691	347,850	0	3,896	0	3,896	0	351,746	0	0	0	9,994	10/01/2031
31388P-HP-9	FNMA POOL NO 610538 6.500% 11/01/31		12/01/2012	Paydown		8,629	8,629	8,753	8,749	0	(121)	0	(121)	0	8,629	0	0	0	103	11/01/2031
31388P-Y8-8	FNMA POOL NO 611035 6.000% 04/01/17		12/01/2012	Paydown		1,604	1,604	1,631	1,622	0	(18)	0	(18)	0	1,604	0	0	0	50	04/01/2017
31388P-YP-0	FNMA POOL NO 611018 6.000% 01/01/17		12/01/2012	Paydown		2,171	2,171	2,194	2,185	0	(14)	0	(14)	0	2,171	0	0	0	80	01/01/2017
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		12/01/2012	Paydown		12,322	12,322	12,500	12,494	0	(172)	0	(172)	0	12,322	0	0	0	439	11/01/2031
31388Q-DX-4	FNMA POOL NO 611318 6.500% 10/01/31		12/01/2012	Paydown		7,945	7,945	8,069	8,059	0	(114)	0	(114)	0	7,945	0	0	0	138	10/01/2031
31388Q-JV-2	FNMA POOL NO 611476 5.500% 11/01/16		12/01/2012	Paydown		333	333	341	338	0	(5)	0	(5)	0	333	0	0	0	5	11/01/2016
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		12/01/2012	Paydown		3,554	3,554	3,606	3,603	0	(49)	0	(49)	0	3,554	0	0	0	126	11/01/2031
31388R-C6-2	FNMA POOL NO 612193 6.000% 11/01/16		12/01/2012	Paydown		25,558	25,558	25,926	25,800	0	(242)	0	(242)	0	25,558	0	0	0	634	11/01/2016
31388R-Y8-4	FNMA POOL NO 612835 6.000% 12/01/16		12/01/2012	Paydown		156,255	156,255	158,506	157,476	0	(1,221)	0	(1,221)	0	156,255	0	0	0	4,412	12/01/2016
31388S-AF-2	FNMA POOL NO 613006 6.500% 06/01/16		12/01/2012	Paydown		167,154	167,154	171,620	169,530	0	(2,376)	0	(2,376)	0	167,154	0	0	0	5,926	06/01/2016
31388S-ED-3	FNMA POOL NO 613132 6.500% 11/01/31		12/01/2012	Paydown		3,639	3,639	3,691	3,690	0	(52)	0	(52)	0	3,639	0	0	0	120	11/01/2031
31388S-FH-3	FNMA POOL NO 613168 6.500% 11/01/31		12/01/2012	Paydown		2,602	2,602	2,641	2,639	0	(37)	0	(37)	0	2,602	0	0	0	84	11/01/2031
31388S-LU-7	FNMA POOL NO 613339 6.500% 11/01/31		12/01/2012	Paydown		2,976	2,976	3,019	3,018	0	(42)	0	(42)	0	2,976	0	0	0	133	11/01/2031
31388S-X6-7	FNMA POOL NO 613701 6.500% 11/01/31		12/01/2012	Paydown		30,823	30,823	31,295	31,260	0	(437)	0	(437)	0	30,823	0	0	0	1,625	11/01/2031
31388T-2D-4	FNMA POOL NO 614672 6.500% 11/01/31		12/01/2012	Paydown		676	676	686	686	0	(9)	0	(9)	0	676	0	0	0	24	11/01/2031
31388U-KZ-2	FNMA POOL NO 615112 6.500% 11/01/31		12/01/2012	Paydown		4,576	4,576	4,643	4,641	0	(65)	0	(65)	0	4,576	0	0	0	203	11/01/2031
31388U-SQ-4	FNMA POOL NO 615327 5.500% 12/01/16		12/01/2012	Paydown		402	402	412	408	0	(6)	0	(6)	0	402	0	0	0	12	12/01/2016
31388V-5K-0	FNMA POOL NO 616550 5.500% 12/01/16		12/01/2012	Paydown		1,143	1,143	1,172	1,156	0	(13)	0	(13)	0	1,143	0	0	0	34	12/01/2016
31388W-RJ-7	FNMA POOL NO 617089 6.000% 12/01/31		12/01/2012	Paydown		200,541	200,541	202,202	202,159	0	(1,618)	0	(1,618)	0	200,541	0	0	0	6,160	12/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31388W-W9-3	FNMA POOL NO 617272 6.000% 01/01/17		12/01/2012	Paydown		748	748	761	756	0	(8)	0	(8)	0	748	0	0	0	25	01/01/2017
31388X-U4-4	FNMA POOL NO 618103 5.500% 12/01/16		12/01/2012	Paydown		3,610	3,610	3,544	3,565	0	45	0	45	0	3,610	0	0	0	112	12/01/2016
31388X-UP-7	FNMA POOL NO 618090 5.500% 12/01/16		12/01/2012	Paydown		1,340	1,340	1,315	1,322	0	17	0	17	0	1,340	0	0	0	38	12/01/2016
31388Y-UU-4	FNMA POOL NO 618995 5.500% 12/01/16		12/01/2012	Paydown		14,398	14,398	14,132	14,221	0	177	0	177	0	14,398	0	0	0	343	12/01/2016
31389A-NM-1	FNMA POOL NO 619696 6.500% 12/01/31		12/01/2012	Paydown		15,400	15,400	15,641	15,625	0	(225)	0	(225)	0	15,400	0	0	0	819	12/01/2031
31389B-YS-4	FNMA POOL NO 620921 6.000% 12/01/16		12/01/2012	Paydown		663	663	674	671	0	(8)	0	(8)	0	663	0	0	0	22	12/01/2016
31389D-AT-4	FNMA POOL NO 622018 5.500% 01/01/17		12/01/2012	Paydown		705	705	692	696	0	10	0	10	0	705	0	0	0	18	01/01/2017
31389J-FQ-2	FNMA POOL NO 626675 5.500% 04/01/17		12/01/2012	Paydown		4,585	4,585	4,500	4,535	0	50	0	50	0	4,585	0	0	0	138	04/01/2017
31389J-K8-6	FNMA POOL NO 626819 6.000% 08/01/17		12/01/2012	Paydown		57,533	57,533	59,672	58,906	0	(1,373)	0	(1,373)	0	57,533	0	0	0	2,164	08/01/2017
31389J-K9-4	FNMA POOL NO 626820 6.000% 08/01/17		12/01/2012	Paydown		22,757	22,757	23,604	23,284	0	(526)	0	(526)	0	22,757	0	0	0	736	08/01/2017
31389M-AA-5	FNMA POOL NO 629201 5.500% 04/01/17		12/01/2012	Paydown		8,640	8,640	8,481	8,531	0	109	0	109	0	8,640	0	0	0	260	04/01/2017
31389M-PE-1	FNMA POOL NO 629621 5.500% 03/01/17		12/01/2012	Paydown		1,856	1,856	1,822	1,833	0	23	0	23	0	1,856	0	0	0	49	03/01/2017
31389P-BP-4	FNMA POOL NO 631046 5.500% 02/01/17		12/01/2012	Paydown		1,899	1,899	1,864	1,875	0	23	0	23	0	1,899	0	0	0	57	02/01/2017
31389P-KB-5	FNMA POOL NO 631290 5.500% 02/01/17		12/01/2012	Paydown		1,583	1,583	1,553	1,562	0	20	0	20	0	1,583	0	0	0	56	02/01/2017
31389P-LB-4	FNMA POOL NO 631322 5.500% 02/01/17		12/01/2012	Paydown		928	928	951	941	0	(13)	0	(13)	0	928	0	0	0	21	02/01/2017
31389P-LJ-7	FNMA POOL NO 631329 6.000% 03/01/17		12/01/2012	Paydown		2,706	2,706	2,752	2,737	0	(30)	0	(30)	0	2,706	0	0	0	85	03/01/2017
31389P-SJ-0	FNMA POOL NO 631521 5.500% 02/01/17		12/01/2012	Paydown		2,436	2,436	2,391	2,408	0	29	0	29	0	2,436	0	0	0	73	02/01/2017
31389Q-PN-2	FNMA POOL NO 632329 6.000% 03/01/32		12/01/2012	Paydown		37,094	37,094	38,270	38,239	0	(1,146)	0	(1,146)	0	37,094	0	0	0	1,721	03/01/2032
31389Q-QX-9	FNMA POOL NO 632370 6.000% 06/01/17		12/01/2012	Paydown		15,927	15,927	16,086	16,032	0	(106)	0	(106)	0	15,927	0	0	0	478	06/01/2017
31389R-7A-8	FNMA POOL NO 633689 6.000% 07/01/16		12/01/2012	Paydown		24,125	24,125	24,539	24,355	0	(231)	0	(231)	0	24,125	0	0	0	725	07/01/2016
31389T-UG-5	FNMA POOL NO 635183 6.000% 08/01/17		12/01/2012	Paydown		41,895	41,895	43,452	42,772	0	(877)	0	(877)	0	41,895	0	0	0	1,119	08/01/2017
31389U-HE-2	FNMA POOL NO 635729 7.000% 03/01/32		12/01/2012	Paydown		212,384	212,384	217,619	217,159	0	(4,775)	0	(4,775)	0	212,384	0	0	0	8,238	03/01/2032
31389U-HF-9	FNMA POOL NO 635730 7.000% 03/01/32		12/01/2012	Paydown		104,648	104,648	107,191	106,971	0	(2,322)	0	(2,322)	0	104,648	0	0	0	2,125	03/01/2032
31389U-KV-0	FNMA POOL NO 635808 7.000% 03/01/32		12/01/2012	Paydown		8,981	8,981	9,245	9,231	0	(250)	0	(250)	0	8,981	0	0	0	515	03/01/2032
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		12/01/2012	Paydown		445,708	445,708	443,736	443,815	0	1,893	0	1,893	0	445,708	0	0	0	12,137	04/01/2032
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		12/01/2012	Paydown		38,417	38,417	38,247	38,254	0	163	0	163	0	38,417	0	0	0	764	04/01/2032
31389V-SB-4	FNMA POOL NO 636914 6.000% 03/01/17		12/01/2012	Paydown		1,808	1,808	1,838	1,828	0	(20)	0	(20)	0	1,808	0	0	0	58	03/01/2017
31389V-W3-7	FNMA POOL NO 637066 6.000% 03/01/17		12/01/2012	Paydown		7,496	7,496	7,619	7,576	0	(80)	0	(80)	0	7,496	0	0	0	278	03/01/2017
31389V-Z6-7	FNMA POOL NO 637165 6.000% 03/01/17		12/01/2012	Paydown		34,265	34,265	34,854	34,667	0	(403)	0	(403)	0	34,265	0	0	0	1,102	03/01/2017
31389W-NM-3	FNMA POOL NO 637696 6.500% 04/01/32		12/01/2012	Paydown		163,442	163,442	162,719	162,748	0	694	0	694	0	163,442	0	0	0	5,395	04/01/2032
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		12/01/2012	Paydown		214,229	214,229	213,326	213,322	0	908	0	908	0	214,229	0	0	0	5,356	04/01/2032
31389X-K4-4	FNMA POOL NO 638515 6.000% 04/01/17		12/01/2012	Paydown		28,857	28,857	29,331	29,172	0	(314)	0	(314)	0	28,857	0	0	0	910	04/01/2017
3138A1-6A-4	FNMA POOL NO AH0864 4.000% 12/01/40		12/01/2012	Paydown		19,437	19,437	19,804	19,797	0	(360)	0	(360)	0	19,437	0	0	0	621	12/01/2040
3138A1-AH-4	FNMA POOL NO AH0007 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		179,873	170,888	174,119	174,050	0	26	0	26	0	174,077	0	5,796	5,796	1,918	12/01/2040
3138A1-AH-4	FNMA POOL NO AH0007 4.000% 12/01/40		03/01/2012	Paydown		12,861	12,861	13,104	13,099	0	(238)	0	(238)	0	12,861	0	0	0	92	12/01/2040
3138A1-AR-2	FNMA POOL NO AH0015 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		499,100	474,169	483,133	482,951	0	88	0	88	0	483,039	0	16,061	16,061	5,321	12/01/2040
3138A1-AR-2	FNMA POOL NO AH0015 4.000% 12/01/40		03/01/2012	Paydown		53,308	53,308	54,316	54,296	0	(987)	0	(987)	0	53,308	0	0	0	404	12/01/2040
3138A1-FC-0	FNMA POOL NO AH0162 4.000% 11/01/40		03/08/2012	Goldman Sachs & Co		53,081	50,429	51,383	51,353	0	(2)	0	(2)	0	51,352	0	1,729	1,729	566	11/01/2040
3138A1-FC-0	FNMA POOL NO AH0162 4.000% 11/01/40		03/01/2012	Paydown		1,377	1,377	1,403	1,403	0	(25)	0	(25)	0	1,377	0	0	0	11	11/01/2040
3138A1-GP-0	FNMA POOL NO AH0205 4.000% 12/01/40		12/01/2012	Paydown		140,504	140,504	143,160	143,074	0	(2,570)	0	(2,570)	0	140,504	0	0	0	3,914	12/01/2040
3138A1-P4-7	FNMA POOL NO AH0442 4.000% 12/01/40		12/01/2012	Paydown		8,232	8,232	8,387	8,382	0	(151)	0	(151)	0	8,232	0	0	0	206	12/01/2040
3138A1-VB-4	FNMA POOL NO AH0609 4.000% 12/01/40		12/01/2012	Paydown		115,740	115,740	117,928	117,868	0	(2,128)	0	(2,128)	0	115,740	0	0	0	3,646	12/01/2040
3138A1-VQ-1	FNMA POOL NO AH0622 4.000% 01/01/41		03/08/2012	Goldman Sachs & Co		237,124	225,280	229,539	229,444	0	51	0	51	0	229,495	0	7,629	7,629	2,528	01/01/2041
3138A1-VQ-1	FNMA POOL NO AH0622 4.000% 01/01/41		03/01/2012	Paydown		23,179	23,179	23,617	23,607	0	(429)	0	(429)	0	23,179	0	0	0	169	01/01/2041
3138A1-VS-7	FNMA POOL NO AH0624 4.000% 01/01/41		03/08/2012	Goldman Sachs & Co		469,729	446,265	454,703	454,524	0	115	0	115	0	454,639	0	15,091	15,091	5,008	01/01/2041
3138A1-VS-7	FNMA POOL NO AH0624 4.000% 01/01/41		03/01/2012	Paydown		75,446	75,446	76,872	76,842	0	(1,396)	0	(1,396)	0	75,446	0	0	0	510	01/01/2041
3138A2-5M-7	FNMA POOL NO AH1751 4.000% 12/01/40		12/01/2012	Paydown		15,724	15,724	16,022	16,014	0	(289)	0	(289)	0	15,724	0	0	0	420	12/01/2040
3138A2-6G-9	FNMA POOL NO AH1770 4.000% 12/01/40		12/01/2012	Paydown		13,714	13,714	13,973	13,966	0	(252)	0	(252)	0	13,714	0	0	0	344	12/01/2040
3138A2-BQ-1	FNMA POOL NO AH0946 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		118,427	112,511	114,639	114,588	0	13	0	13	0	114,601	0	3,826	3,826	1,263	12/01/2040
3138A2-BQ-1	FNMA POOL NO AH0946 4.000% 12/01/40		03/01/2012	Paydown		6,762	6,762	6,890	6,887	0	(125)	0	(125)	0	6,762	0	0	0	47	12/01/2040
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		12/01/2012	Paydown		17,867,620	17,867,620	17,926,248	17,921,710	0	(54,090)	0	(54,090)	0	17,867,620	0	0	0	361,991	12/01/2025
3138A2-DD-8	FNMA POOL NO AH0999 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		675,810	642,052	654,191	653,877	0	(25)	0	(25)	0	653,852	0	21,957	21,957	7,205	12/01/2040
3138A2-DD-8	FNMA POOL NO AH0999 4.000% 12/01/40		03/01/2012	Paydown		12,061	12,061	12,289	12,283	0	(222)	0	(222)	0	12,061	0	0	0	109	12/01/2040
3138A2-ET-2	FNMA POOL NO AH1045 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		797,689	757,843	772,171	771,800	0	(18)	0	(18)	0	771,781	0	25,907	25,907	8,505	12/01/2040
3138A2-ET-2	FNMA POOL NO AH1045 4.000% 12/01/40		03/01/2012	Paydown		28,724	28,724	29,267	29,253	0	(529)	0	(529)	0	28,724	0	0	0	250	12/01/2040
3138A2-GH-6	FNMA POOL NO AH1099 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		728,714	692,313	705,402	705,090	0	74	0	74	0	705,164	0	23,550	23,550	7,769	12/01/2040
3138A2-GH-6	FNMA POOL NO AH1099 4.000% 12/01/40		03/01/2012	Paydown		35,433	35,433	36,103	36,087	0	(654)	0	(654)	0	35,433	0	0	0	263	12/01/2040
3138A2-GP-8	FNMA POOL NO AH1105 3.500% 12/01/25		12/01/2012	Paydown		124,760	124,760	125,637	125,585	0	(824)	0	(824)	0	124,760	0	0	0	2,518	12/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138A2-KC-2	FNMA POOL NO AH1190 4.000% 01/01/41		03/08/2012	Goldman Sachs & Co		1,070,079	1,016,626	1,035,847	1,035,380	0	123	0	123	0	1,035,503	0	34,576	34,576	11,409	01/01/2041
3138A2-KC-2	FNMA POOL NO AH1190 4.000% 01/01/41		03/01/2012	Paydown		59,251	59,251	60,371	60,344	0	(1,093)	0	(1,093)	0	59,251	0	0	0	443	01/01/2041
3138A2-LL-1	FNMA POOL NO AH1230 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		2,019,069	1,918,213	1,954,479	1,953,568	0	301	0	301	0	1,953,869	0	65,200	65,200	21,527	12/01/2040
3138A2-LL-1	FNMA POOL NO AH1230 4.000% 12/01/40		03/01/2012	Paydown		144,655	144,655	147,390	147,321	0	(2,666)	0	(2,666)	0	144,655	0	0	0	1,056	12/01/2040
3138A3-A9-8	FNMA POOL NO AH1831 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		460,213	437,225	445,491	445,300	0	58	0	58	0	445,358	0	14,855	14,855	4,907	12/01/2040
3138A3-A9-8	FNMA POOL NO AH1831 4.000% 12/01/40		03/01/2012	Paydown		28,781	28,781	29,326	29,313	0	(532)	0	(532)	0	28,781	0	0	0	179	12/01/2040
3138A3-FW-2	FNMA POOL NO AH1980 4.000% 12/01/40		12/01/2012	Paydown		15,800	15,800	16,098	16,089	0	(290)	0	(290)	0	15,800	0	0	0	375	12/01/2040
3138A6-CB-4	FNMA POOL NO AH4565 3.500% 03/01/26		12/01/2012	Paydown		129,328	129,328	130,237	130,172	0	(844)	0	(844)	0	129,328	0	0	0	2,237	03/01/2026
3138A6-E3-0	FNMA POOL NO AH4653 3.500% 02/01/26		12/01/2012	Paydown		35,070	35,070	35,317	35,303	0	(233)	0	(233)	0	35,070	0	0	0	709	02/01/2026
3138A6-TF-7	FNMA POOL NO AH5049 3.500% 03/01/26		12/01/2012	Paydown		16,443	16,443	16,559	16,552	0	(109)	0	(109)	0	16,443	0	0	0	319	03/01/2026
3138A7-G2-8	FNMA POOL NO AH5616 3.500% 02/01/26		12/01/2012	Paydown		209,885	209,885	211,361	211,270	0	(1,384)	0	(1,384)	0	209,885	0	0	0	4,472	02/01/2026
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		12/01/2012	Paydown		8,580,959	8,580,959	8,769,728	8,762,861	0	(181,902)	0	(181,902)	0	8,580,959	0	0	0	190,237	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		12/01/2012	Paydown		1,786,647	1,786,647	1,866,348	1,865,629	0	(78,982)	0	(78,982)	0	1,786,647	0	0	0	42,204	04/01/2041
3138AW-3M-3	FNMA POOL NO AJ5303 4.000% 11/01/41		03/08/2012	Goldman Sachs & Co		30,559,207	29,032,721	30,486,625	30,484,007	0	(3,399)	0	(3,399)	0	30,480,608	0	78,599	78,599	325,812	11/01/2041
3138AW-3M-3	FNMA POOL NO AJ5303 4.000% 11/01/41		12/01/2012	Paydown		958,150	958,150	1,006,133	1,006,046	0	(47,896)	0	(47,896)	0	958,150	0	0	0	10,105	11/01/2041
31390A-3K-4	FNMA POOL NO 640802 5.500% 04/01/17		12/01/2012	Paydown		459	459	470	466	0	(8)	0	(8)	0	459	0	0	0	14	04/01/2017
31390A-5V-8	FNMA POOL NO 640860 5.500% 04/01/17		12/01/2012	Paydown		321	321	330	326	0	(5)	0	(5)	0	321	0	0	0	10	04/01/2017
31390B-PC-6	FNMA POOL NO 641319 6.500% 04/01/32		12/01/2012	Paydown		179,825	179,825	179,030	179,062	0	763	0	763	0	179,825	0	0	0	2,542	04/01/2032
31390C-AK-2	FNMA POOL NO 641810 6.000% 04/01/17		12/01/2012	Paydown		2,395	2,395	2,435	2,424	0	(29)	0	(29)	0	2,395	0	0	0	82	04/01/2017
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		12/01/2012	Paydown		69,851	69,851	69,556	69,555	0	296	0	296	0	69,851	0	0	0	2,438	04/01/2032
31390D-N5-9	FNMA POOL NO 643112 6.000% 05/01/32		12/01/2012	Paydown		65,012	65,012	67,064	67,030	0	(2,019)	0	(2,019)	0	65,012	0	0	0	3,196	05/01/2032
31390D-XC-3	FNMA POOL NO 643375 6.000% 06/01/17		12/01/2012	Paydown		683	683	695	691	0	(8)	0	(8)	0	683	0	0	0	22	06/01/2017
31390F-GK-9	FNMA POOL NO 644702 7.000% 05/01/32		12/01/2012	Paydown		11,532	11,532	11,871	11,852	0	(320)	0	(320)	0	11,532	0	0	0	701	05/01/2032
31390G-H2-6	FNMA POOL NO 645649 6.000% 06/01/17		12/01/2012	Paydown		11,520	11,520	11,718	11,646	0	(126)	0	(126)	0	11,520	0	0	0	451	06/01/2017
31390H-CU-7	FNMA POOL NO 646383 6.000% 06/01/17		12/01/2012	Paydown		97,971	97,971	101,614	100,225	0	(2,254)	0	(2,254)	0	97,971	0	0	0	3,035	06/01/2017
31390J-E9-8	FNMA POOL NO 647360 6.000% 08/01/17		12/01/2012	Paydown		24,836	24,836	25,760	25,340	0	(503)	0	(503)	0	24,836	0	0	0	808	08/01/2017
31390J-EV-9	FNMA POOL NO 647348 6.000% 08/01/17		12/01/2012	Paydown		2,115	2,115	2,194	2,162	0	(46)	0	(46)	0	2,115	0	0	0	78	08/01/2017
31390K-JA-7	FNMA POOL NO 648357 6.000% 06/01/17		12/01/2012	Paydown		7,466	7,466	7,723	7,626	0	(160)	0	(160)	0	7,466	0	0	0	253	06/01/2017
31390K-UL-0	FNMA POOL NO 648687 7.000% 07/01/32		12/01/2012	Paydown		1,557	1,557	1,603	1,600	0	(43)	0	(43)	0	1,557	0	0	0	52	07/01/2032
31390K-WZ-7	FNMA POOL NO 648764 6.000% 08/01/17		12/01/2012	Paydown		109,070	109,070	113,126	111,671	0	(2,601)	0	(2,601)	0	109,070	0	0	0	4,326	08/01/2017
31390K-X8-6	FNMA POOL NO 648803 6.000% 08/01/17		12/01/2012	Paydown		27,118	27,118	28,126	27,706	0	(588)	0	(588)	0	27,118	0	0	0	608	08/01/2017
31390L-NS-1	FNMA POOL NO 649401 5.500% 07/01/17		12/01/2012	Paydown		906	906	929	917	0	(11)	0	(11)	0	906	0	0	0	27	07/01/2017
31390L-VZ-6	FNMA POOL NO 649632 6.000% 08/01/17		12/01/2012	Paydown		1,733	1,733	1,757	1,750	0	(16)	0	(16)	0	1,733	0	0	0	57	08/01/2017
31390M-3F-9	FNMA POOL NO 650698 6.000% 07/01/17		12/01/2012	Paydown		22,208	22,208	23,034	22,713	0	(505)	0	(505)	0	22,208	0	0	0	733	07/01/2017
31390M-GM-0	FNMA POOL NO 650104 6.000% 08/01/17		12/01/2012	Paydown		41,885	41,885	43,443	42,749	0	(864)	0	(864)	0	41,885	0	0	0	1,321	08/01/2017
31390M-TF-1	FNMA POOL NO 650450 6.000% 09/01/17		12/01/2012	Paydown		9,128	9,128	9,278	9,234	0	(105)	0	(105)	0	9,128	0	0	0	308	09/01/2017
31390N-PQ-9	FNMA POOL NO 651231 6.000% 07/01/17		12/01/2012	Paydown		17,960	17,960	18,255	18,162	0	(202)	0	(202)	0	17,960	0	0	0	624	07/01/2017
31390Q-F7-5	FNMA POOL NO 652790 7.000% 08/01/32		12/01/2012	Paydown		1,220	1,220	1,256	1,254	0	(34)	0	(34)	0	1,220	0	0	0	40	08/01/2032
31390R-P8-0	FNMA POOL NO 653947 6.000% 08/01/17		12/01/2012	Paydown		87,452	87,452	90,704	89,400	0	(1,947)	0	(1,947)	0	87,452	0	0	0	2,065	08/01/2017
31390S-GT-2	FNMA POOL NO 654610 6.000% 08/01/17		12/01/2012	Paydown		43,310	43,310	43,892	43,685	0	(376)	0	(376)	0	43,310	0	0	0	1,539	08/01/2017
31390U-4U-7	FNMA POOL NO 657035 5.500% 01/01/33		12/01/2012	Paydown		180,134	180,134	177,179	177,325	0	2,810	0	2,810	0	180,134	0	0	0	5,521	01/01/2033
31390U-ET-9	FNMA POOL NO 656346 6.000% 08/01/17		12/01/2012	Paydown		58,823	58,823	61,010	60,089	0	(1,266)	0	(1,266)	0	58,823	0	0	0	2,203	08/01/2017
31390U-F9-2	FNMA POOL NO 656392 6.000% 08/01/17		12/01/2012	Paydown		22,284	22,284	23,113	22,791	0	(507)	0	(507)	0	22,284	0	0	0	698	08/01/2017
31390U-KS-4	FNMA POOL NO 656505 6.000% 09/01/17		12/01/2012	Paydown		20,785	20,785	21,558	21,224	0	(439)	0	(439)	0	20,785	0	0	0	522	09/01/2017
31390U-KX-3	FNMA POOL NO 656510 6.000% 09/01/17		12/01/2012	Paydown		74,795	74,795	77,577	76,588	0	(1,792)	0	(1,792)	0	74,795	0	0	0	2,712	09/01/2017
31390U-LF-1	FNMA POOL NO 656526 6.000% 09/01/17		12/01/2012	Paydown		1,135	1,135	1,178	1,158	0	(23)	0	(23)	0	1,135	0	0	0	31	09/01/2017
31390U-R6-5	FNMA POOL NO 656709 6.000% 08/01/17		12/01/2012	Paydown		18,674	18,674	19,368	19,042	0	(369)	0	(369)	0	18,674	0	0	0	605	08/01/2017
31390U-R7-3	FNMA POOL NO 656710 6.000% 08/01/17		12/01/2012	Paydown		3,964	3,964	4,112	4,053	0	(89)	0	(89)	0	3,964	0	0	0	161	08/01/2017
31390V-EQ-3	FNMA POOL NO 657243 6.000% 09/01/32		12/01/2012	Paydown		4,712	4,712	4,861	4,858	0	(146)	0	(146)	0	4,712	0	0	0	170	09/01/2032
31390V-HN-7	FNMA POOL NO 657337 6.000% 08/01/17		12/01/2012	Paydown		219,404	219,404	227,563	223,589	0	(4,185)	0	(4,185)	0	219,404	0	0	0	6,741	08/01/2017
31390W-5Z-1	FNMA POOL NO 658864 6.000% 08/01/17		12/01/2012	Paydown		140,427	140,427	145,649	143,632	0	(3,204)	0	(3,204)	0	140,427	0	0	0	4,476	08/01/2017
31390W-6A-5	FNMA POOL NO 658865 6.000% 08/01/17		12/01/2012	Paydown		56,328	56,328	58,423	57,579	0	(1,250)	0	(1,250)	0	56,328	0	0	0	1,900	08/01/2017
31390W-6B-3	FNMA POOL NO 658866 6.000% 08/01/17		12/01/2012	Paydown		13,304	13,304	13,799	13,603	0	(298)	0	(298)	0	13,304	0	0	0	394	08/01/2017
31390W-6C-1	FNMA POOL NO 658867 6.000% 08/01/17		12/01/2012	Paydown		3,710	3,710	3,760	3,743	0	(32)	0	(32)	0	3,710	0	0	0	97	08/01/2017
31390X-LW-8	FNMA POOL NO 659241 6.000% 09/01/32		12/01/2012	Paydown		522	522	538	538	0	(16)	0	(16)	0	522	0	0	0	17	09/01/2032
31391B-T2-3	FNMA POOL NO 662169 6.000% 09/01/32		12/01/2012	Paydown		291	291	301	300	0	(9)	0	(9)	0	291	0	0	0	9	09/01/2032
31391C-MB-8	FNMA POOL NO 662854 6.000% 11/01/17		12/01/2012	Paydown		27,077	27,077	27,441	27,304	0	(227)	0	(227)	0	27,077	0	0	0	782	11/01/2017
31391C-YW-9	FNMA POOL NO 663225 6.000% 10/01/32		12/01/2012	Paydown		194,344	194,344	200,514	200,350	0	(6,006)	0	(6,006)	0	194,344	0	0	0	6,158	10/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31391D-Y6-4	FNMA POOL NO 664133 5.500% 11/01/17		12/01/2012	Paydown		214	214	220	218	0	(4)	0	(4)	0	214	0	0	0	8	11/01/2017
31391F-KD-9	FNMA POOL NO 665492 6.000% 10/01/17		12/01/2012	Paydown		4,199	4,199	4,270	4,250	0	(51)	0	(51)	0	4,199	0	0	0	89	10/01/2017
31391G-PV-2	FNMA POOL NO 666536 5.500% 11/01/32		12/01/2012	Paydown		7,873	7,873	7,741	7,747	0	126	0	126	0	7,873	0	0	0	245	11/01/2032
31391K-UD-7	FNMA POOL NO 669380 5.500% 11/01/32		12/01/2012	Paydown		1,392	1,392	1,369	1,370	0	22	0	22	0	1,392	0	0	0	57	11/01/2032
31391K-VK-0	FNMA POOL NO 669418 6.000% 11/01/17		12/01/2012	Paydown		8,115	8,115	8,224	8,181	0	(66)	0	(66)	0	8,115	0	0	0	266	11/01/2017
31391L-W9-2	FNMA POOL NO 670372 6.000% 09/01/17		12/01/2012	Paydown		1,306	1,306	1,329	1,322	0	(16)	0	(16)	0	1,306	0	0	0	42	09/01/2017
31391T-UL-0	FNMA POOL NO 676587 5.500% 12/01/32		12/01/2012	Paydown		8,210	8,210	8,189	8,190	0	19	0	19	0	8,210	0	0	0	246	12/01/2032
31391U-NU-5	FNMA POOL NO 677303 5.500% 01/01/33		12/01/2012	Paydown		338,909	338,909	333,392	333,646	0	5,264	0	5,264	0	338,909	0	0	0	9,997	01/01/2033
31391V-HC-0	FNMA POOL NO 678027 6.000% 09/01/17		12/01/2012	Paydown		1,610	1,610	1,638	1,629	0	(19)	0	(19)	0	1,610	0	0	0	49	09/01/2017
31392C-XJ-8	FANNIEMAE WHOLE LOAN CMO		12/01/2012	Paydown		1,840,700	1,840,700	1,886,148	1,875,580	0	(34,880)	0	(34,880)	0	1,840,700	0	0	0	71,419	04/25/2032
313946-ST-3	FHLMC GOLD POOL NO D12330		12/01/2012	Paydown		1,533	1,533	1,578	1,562	0	(29)	0	(29)	0	1,533	0	0	0	63	10/01/2018
313947-QR-7	FHLMC GOLD POOL NO D13164		12/01/2012	Paydown		177	177	186	184	0	(7)	0	(7)	0	177	0	0	0	9	06/01/2020
313949-VV-8	FHLMC GOLD POOL NO D15128		07/01/2012	Paydown		65	65	64	64	0	1	0	1	0	65	0	0	0	2	02/01/2022
313952-06-3	FHLMC GOLD POOL NO D17677		12/01/2012	Paydown		386	386	403	400	0	(14)	0	(14)	0	386	0	0	0	16	04/01/2022
313961-AJ-3	FHLMC GOLD POOL NO D24509		12/01/2012	Paydown		1,204	1,204	1,256	1,243	0	(40)	0	(40)	0	1,204	0	0	0	50	09/01/2022
313961-NY-6	FHLMC GOLD POOL NO D24907		12/01/2012	Paydown		1,397	1,397	1,459	1,444	0	(47)	0	(47)	0	1,397	0	0	0	72	10/01/2022
313962-E7-3	FHLMC GOLD POOL NO D25558		12/01/2012	Paydown		2,809	2,809	2,906	2,884	0	(76)	0	(76)	0	2,809	0	0	0	115	10/01/2022
313964-WL-8	FHLMC GOLD POOL NO D27851		12/01/2012	Paydown		3,237	3,237	3,155	3,172	0	65	0	65	0	3,237	0	0	0	132	12/01/2022
313964-YA-0	FHLMC GOLD POOL NO D27905		12/01/2012	Paydown		1,191	1,191	1,227	1,219	0	(28)	0	(28)	0	1,191	0	0	0	50	11/01/2022
313965-GA-7	FHLMC GOLD POOL NO D28293		12/01/2012	Paydown		9,945	9,945	10,361	10,269	0	(324)	0	(324)	0	9,945	0	0	0	698	12/01/2022
313965-SE-6	FHLMC GOLD POOL NO D28617		12/01/2012	Paydown		2,660	2,660	2,777	2,754	0	(94)	0	(94)	0	2,660	0	0	0	108	12/01/2022
313966-2L-6	FHLMC GOLD POOL NO D29779		12/01/2012	Paydown		914	914	958	954	0	(39)	0	(39)	0	914	0	0	0	20	12/01/2022
313966-AY-9	FHLMC GOLD POOL NO D29023		12/01/2012	Paydown		4,245	4,245	4,384	4,356	0	(111)	0	(111)	0	4,245	0	0	0	159	08/01/2022
313968-6Z-7	FHLMC GOLD POOL NO D30888		12/01/2012	Paydown		4,456	4,456	4,321	4,341	0	116	0	116	0	4,456	0	0	0	207	02/01/2023
313968-NT-2	FHLMC GOLD POOL NO D30402		12/01/2012	Paydown		1,175	1,175	1,146	1,150	0	25	0	25	0	1,175	0	0	0	49	02/01/2023
313968-RF-8	FHLMC GOLD POOL NO D30486		12/01/2012	Paydown		38	38	38	38	0	1	0	1	0	38	0	0	0	2	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547		12/01/2012	Paydown		101	101	99	99	0	2	0	2	0	101	0	0	0	4	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550		12/01/2012	Paydown		50	50	49	49	0	1	0	1	0	50	0	0	0	2	02/01/2023
313968-V2-2	FHLMC GOLD POOL NO D30633		12/01/2012	Paydown		832	832	812	814	0	18	0	18	0	832	0	0	0	34	01/01/2023
313969-DE-4	FHLMC GOLD POOL NO D31001		12/01/2012	Paydown		536	536	519	522	0	13	0	13	0	536	0	0	0	22	02/01/2023
313973-B4-0	FHLMC GOLD POOL NO D34559		12/01/2012	Paydown		578	578	558	561	0	17	0	17	0	578	0	0	0	24	06/01/2023
313974-ES-2	FHLMC GOLD POOL NO D35545		12/01/2012	Paydown		2,243	2,243	2,254	2,252	0	(8)	0	(8)	0	2,243	0	0	0	92	01/01/2023
313976-B6-8	FHLMC GOLD POOL NO D37261		12/01/2012	Paydown		3,304	3,304	3,316	3,315	0	(11)	0	(11)	0	3,304	0	0	0	136	07/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER		12/26/2012	Paydown		15,053,682	15,053,682	15,053,682	15,053,682	0	0	0	0	0	15,053,682	0	0	0	2,051	12/25/2036
313989-FX-8	FHLMC GOLD POOL NO D48282		12/01/2012	Paydown		2,141	2,141	2,242	2,205	0	(63)	0	(63)	0	2,141	0	0	0	86	06/01/2019
31398A-3F-7	FANNIE MAE CORP FLOATER		08/23/2012	Maturity		35,000,000	35,000,000	34,978,720	34,993,142	0	6,858	0	6,858	0	35,000,000	0	0	0	64,962	08/23/2012
31398A-4E-9	FANNIE MAE CORP FLOATER		09/17/2012	Maturity		95,000,000	95,000,000	94,961,592	94,986,307	0	13,693	0	13,693	0	95,000,000	0	0	0	204,443	09/17/2012
31398A-7G-1	FANNIE MAE CORP FLOATER		12/20/2012	Maturity		80,000,000	80,000,000	79,967,568	79,984,265	0	15,735	0	15,735	0	80,000,000	0	0	0	220,838	12/20/2012
31400A-GM-4	FNMA POOL NO 681604 7.000% 11/01/32		12/01/2012	Paydown		239	239	246	245	0	(7)	0	(7)	0	239	0	0	0	14	11/01/2032
31400A-VZ-8	FNMA FNMA 30YR 6.000% 03/01/33		12/01/2012	Paydown		34,208	34,208	35,267	35,187	0	(979)	0	(979)	0	34,208	0	0	0	674	03/01/2033
31400B-3B-0	FNMA POOL NO 683094 6.000% 02/01/18		12/01/2012	Paydown		17,296	17,296	17,585	17,507	0	(211)	0	(211)	0	17,296	0	0	0	741	02/01/2018
31400B-WY-8	FNMA POOL NO 682963 5.500% 02/01/33		12/01/2012	Paydown		1,233	1,233	1,213	1,213	0	19	0	19	0	1,233	0	0	0	41	02/01/2033
31400C-EY-6	FNMA POOL NO 683351 5.500% 02/01/33		12/01/2012	Paydown		128,000	128,000	125,860	125,958	0	2,041	0	2,041	0	128,000	0	0	0	3,646	02/01/2033
31400D-GW-6	FNMA POOL NO 684313 5.500% 02/01/33		12/01/2012	Paydown		40,429	40,429	40,330	40,334	0	95	0	95	0	40,429	0	0	0	212	02/01/2033
31400E-PC-8	FNMA POOL NO 685419 5.500% 02/01/33		12/01/2012	Paydown		20,328	20,328	20,278	20,280	0	48	0	48	0	20,328	0	0	0	626	02/01/2033
31400F-X8-5	FNMA POOL NO 686603 6.000% 03/01/33		12/01/2012	Paydown		15,912	15,912	16,417	16,405	0	(494)	0	(494)	0	15,912	0	0	0	728	03/01/2033
31400J-SC-4	FNMA POOL NO 689115 5.500% 02/01/33		12/01/2012	Paydown		238,441	238,441	234,529	234,730	0	3,711	0	3,711	0	238,441	0	0	0	6,301	02/01/2033
31400Q-3K-7	FNMA POOL NO 694802 5.500% 05/01/33		12/01/2012	Paydown		25,152	25,152	24,739	24,764	0	387	0	387	0	25,152	0	0	0	771	05/01/2033
31400R-KS-9	FNMA POOL NO 695205 5.000% 03/01/33		12/01/2012	Paydown		202,743	202,743	194,697	195,186	0	7,558	0	7,558	0	202,743	0	0	0	5,114	03/01/2033
31400S-CD-9	FNMA POOL NO 695868 6.000% 04/01/18		12/01/2012	Paydown		7,118	7,118	7,235	7,203	0	(85)	0	(85)	0	7,118	0	0	0	169	04/01/2018
31400T-AH-0	FNMA POOL NO 696708 5.500% 05/01/33		12/01/2012	Paydown		127,893	127,893	125,794	126,016	0	1,877	0	1,877	0	127,893	0	0	0	4,523	05/01/2033
31400U-MB-7	FNMA POOL NO 697954 4.500% 01/01/19		12/01/2012	Paydown		263,302	263,302	256,178	257,899	0	5,403	0	5,403	0	263,302	0	0	0	8,445	01/01/2019
31400W-BA-7	FNMA POOL NO 699433 5.500% 04/01/33		12/01/2012	Paydown		12,808	12,808	12,776	12,778	0	30	0	30	0	12,808	0	0	0	357	04/01/2033
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2012	Paydown		1,152,615	1,152,615	1,130,644	1,131,552	0	21,064	0	21,064	0	1,152,615	0	0	0	35,674	04/01/2033
31401B-7G-4	FNMA POOL NO 703895 5.500% 05/01/33		12/01/2012	Paydown		27,124	27,124	26,679	26,704	0	420	0	420	0	27,124	0	0	0	730	05/01/2033
31401B-W4-3	FNMA POOL NO 703667 6.000% 05/01/33		12/01/2012	Paydown		25,377	25,377	26,162	26,119	0	(742)	0	(742)	0	25,377	0	0	0	876	05/01/2033
31401J-RR-1	FNMA POOL NO 709796 5.500% 06/01/33		12/01/2012	Paydown		12,894	12,894	12,682	12,695	0	199	0	199	0	12,894	0	0	0	333	06/01/2033
31401J-TE-8	FNMA POOL NO 709849 4.500% 06/01/18		12/01/2012	Paydown		37,129	37,129	36,276	36,563	0	566	0	566	0	37,129	0	0	0	846	06/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31401L-BN-2	FNMA POOL NO 711145 4.500% 07/01/33		12/01/2012	Paydown		102,205	102,205	96,808	97,250	0	4,956	0	4,956	0	102,205	0	0	0	2,330	07/01/2033
31401L-F2-4	FNMA POOL NO 711285 5.500% 01/01/19		12/01/2012	Paydown		56,714	56,714	59,221	58,103	0	(1,389)	0	(1,389)	0	56,714	0	0	0	1,289	01/01/2019
31401N-FV-6	FNMA POOL NO 713080 4.500% 06/01/18		12/01/2012	Paydown		147,349	147,349	143,458	144,726	0	2,623	0	2,623	0	147,349	0	0	0	4,251	06/01/2018
31401P-FT-6	FNMA POOL NO 713978 5.500% 07/01/33		12/01/2012	Paydown		878,786	878,786	864,369	864,943	0	13,843	0	13,843	0	878,786	0	0	0	23,780	07/01/2033
31401W-BH-1	FNMA POOL NO 720140 5.500% 07/01/33		12/01/2012	Paydown		213,958	213,958	210,448	210,637	0	3,321	0	3,321	0	213,958	0	0	0	6,130	07/01/2033
31401W-EB-1	FNMA POOL NO 720230 5.500% 07/01/33		12/01/2012	Paydown		1,703,174	1,703,174	1,681,352	1,682,459	0	20,716	0	20,716	0	1,703,174	0	0	0	37,200	07/01/2033
31401X-KJ-5	FNMA POOL NO 721297 4.500% 07/01/33		12/01/2012	Paydown		108,536	108,536	102,804	103,335	0	5,201	0	5,201	0	108,536	0	0	0	2,808	07/01/2033
31401Y-3C-7	FNMA POOL NO 722695 5.500% 08/01/33		12/01/2012	Paydown		158,815	158,815	156,210	156,373	0	2,443	0	2,443	0	158,815	0	0	0	1,871	08/01/2033
31401Y-6Z-3	FNMA POOL NO 722788 5.500% 09/01/33		12/01/2012	Paydown		166,897	166,897	164,158	164,363	0	2,533	0	2,533	0	166,897	0	0	0	7,235	09/01/2033
31401Y-B6-1	FNMA POOL NO 721961 4.500% 07/01/33		12/01/2012	Paydown		107,490	107,490	101,813	102,218	0	5,272	0	5,272	0	107,490	0	0	0	3,193	07/01/2033
31401Y-K5-3	FNMA POOL NO 722216 4.500% 07/01/33		12/01/2012	Paydown		72,728	72,728	68,887	69,154	0	3,575	0	3,575	0	72,728	0	0	0	1,626	07/01/2033
31401Y-Z7-3	FNMA POOL NO 722666 5.500% 08/01/33		12/01/2012	Paydown		54,204	54,204	53,315	53,392	0	812	0	812	0	54,204	0	0	0	1,481	08/01/2033
31402C-5E-8	FNMA POOL NO 725445 4.500% 05/01/19		12/01/2012	Paydown		18,213	18,213	18,114	18,129	0	84	0	84	0	18,213	0	0	0	430	05/01/2019
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2012	Paydown		709,256	709,256	753,696	752,521	0	(43,264)	0	(43,264)	0	709,256	0	0	0	18,950	11/01/2033
31402C-T8-5	FNMA POOL NO 725175 6.000% 04/01/18		12/01/2012	Paydown		78,087	78,087	79,137	78,802	0	(715)	0	(715)	0	78,087	0	0	0	2,424	04/01/2018
31402C-TT-9	FNMA POOL NO 725162 6.000% 02/01/34		12/01/2012	Paydown		443,454	443,454	457,069	456,306	0	(12,852)	0	(12,852)	0	443,454	0	0	0	14,704	02/01/2034
31402C-U4-2	FNMA POOL NO 725203 6.000% 03/01/18		12/01/2012	Paydown		21,274	21,274	21,640	21,529	0	(255)	0	(255)	0	21,274	0	0	0	663	03/01/2018
31402C-UT-7	FNMA POOL NO 725194 6.000% 12/01/18		12/01/2012	Paydown		3,234	3,234	3,290	3,275	0	(40)	0	(40)	0	3,234	0	0	0	100	12/01/2018
31402C-VZ-2	FNMA POOL NO 725232 5.000% 03/01/34		12/01/2012	Paydown		8,867,964	8,867,964	8,499,796	8,516,388	0	351,575	0	351,575	0	8,867,964	0	0	0	235,283	03/01/2034
31402C-W9-9	FNMA POOL NO 725272 6.000% 01/01/19		12/01/2012	Paydown		1,042	1,042	1,060	1,055	0	(13)	0	(13)	0	1,042	0	0	0	32	01/01/2019
31402C-Y9-7	FNMA POOL NO 725336 6.000% 04/01/16		12/01/2012	Paydown		19,103	19,103	19,416	19,273	0	(170)	0	(170)	0	19,103	0	0	0	581	04/01/2016
31402D-AD-2	FNMA POOL NO 725504 5.000% 01/01/19		12/01/2012	Paydown		3,495,411	3,495,411	3,475,074	3,477,863	0	17,548	0	17,548	0	3,495,411	0	0	0	87,514	01/01/2019
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		12/01/2012	Paydown		3,730,840	3,730,840	4,014,733	4,008,754	0	(277,915)	0	(277,915)	0	3,730,840	0	0	0	111,752	07/01/2034
31402D-GM-6	FNMA POOL NO 725704 6.000% 08/01/34		12/01/2012	Paydown		9,325,263	9,325,263	9,440,724	9,433,658	0	(108,395)	0	(108,395)	0	9,325,263	0	0	0	305,034	08/01/2034
31402E-5G-9	FNMA POOL NO 727247 5.000% 09/01/33		12/01/2012	Paydown		221,053	221,053	219,326	219,420	0	1,634	0	1,634	0	221,053	0	0	0	6,139	09/01/2033
31402E-C2-2	FNMA POOL NO 726489 4.500% 07/01/33		12/01/2012	Paydown		86,235	86,235	81,681	82,005	0	4,230	0	4,230	0	86,235	0	0	0	1,590	07/01/2033
31402E-F2-9	FNMA POOL NO 726585 4.500% 07/01/33		12/01/2012	Paydown		112,715	112,715	106,762	107,228	0	5,487	0	5,487	0	112,715	0	0	0	4,160	07/01/2033
31402E-GK-8	FNMA POOL NO 726602 4.500% 07/01/33		12/01/2012	Paydown		186,242	186,242	176,407	177,489	0	8,754	0	8,754	0	186,242	0	0	0	4,922	07/01/2033
31402E-V5-4	FNMA POOL NO 727036 5.500% 08/01/33		12/01/2012	Paydown		199	199	196	196	0	3	0	3	0	199	0	0	0	6	08/01/2033
31402E-V6-2	FNMA POOL NO 727037 5.000% 08/01/33		12/01/2012	Paydown		718,959	718,959	713,342	713,579	0	5,380	0	5,380	0	718,959	0	0	0	20,073	08/01/2033
31402F-EJ-0	FNMA FNMA 15YR 4.500% 07/01/18		12/01/2012	Paydown		8,320	8,320	8,129	8,187	0	132	0	132	0	8,320	0	0	0	190	07/01/2018
31402G-PD-9	FNMA POOL NO 728620 4.500% 07/01/33		12/01/2012	Paydown		100,771	100,771	95,449	95,944	0	4,827	0	4,827	0	100,771	0	0	0	2,789	07/01/2033
31402H-GL-9	FNMA POOL NO 729303 5.500% 07/01/33		12/01/2012	Paydown		70,529	70,529	70,752	70,721	0	(193)	0	(193)	0	70,529	0	0	0	1,769	07/01/2033
31402J-7A-9	FNMA POOL NO 730889 5.500% 08/01/33		12/01/2012	Paydown		32,914	32,914	32,374	32,400	0	514	0	514	0	32,914	0	0	0	1,187	08/01/2033
31402J-D9-5	FNMA POOL NO 730128 5.500% 08/01/33		12/01/2012	Paydown		29,192	29,192	28,713	28,745	0	447	0	447	0	29,192	0	0	0	707	08/01/2033
31402J-EZ-6	FNMA POOL NO 730152 5.500% 08/01/33		12/01/2012	Paydown		73,203	73,203	72,002	72,077	0	1,126	0	1,126	0	73,203	0	0	0	2,048	08/01/2033
31402J-KC-0	FNMA POOL NO 730291 5.500% 07/01/33		12/01/2012	Paydown		932	932	916	917	0	15	0	15	0	932	0	0	0	28	07/01/2033
31402J-NB-9	FNMA POOL NO 730386 4.500% 08/01/33		12/01/2012	Paydown		40,998	40,998	38,833	38,984	0	2,015	0	2,015	0	40,998	0	0	0	359	08/01/2033
31402J-Q3-4	FNMA POOL NO 730474 4.500% 08/01/33		12/01/2012	Paydown		330,155	330,155	316,743	317,841	0	12,315	0	12,315	0	330,155	0	0	0	8,249	08/01/2033
31402K-J9-6	FNMA POOL NO 731188 4.500% 08/01/33		12/01/2012	Paydown		184,649	184,649	174,897	175,768	0	8,881	0	8,881	0	184,649	0	0	0	4,093	08/01/2033
31402K-LD-4	FNMA POOL NO 731224 5.000% 08/01/33		12/01/2012	Paydown		889,040	889,040	882,094	882,470	0	6,571	0	6,571	0	889,040	0	0	0	20,637	08/01/2033
31402K-P2-4	FNMA POOL NO 731341 4.500% 08/01/33		12/01/2012	Paydown		40,330	40,330	38,200	38,387	0	1,942	0	1,942	0	40,330	0	0	0	637	08/01/2033
31402L-K9-2	FNMA POOL NO 732120 4.500% 08/01/33		12/01/2012	Paydown		5,645	5,645	5,347	5,367	0	278	0	278	0	5,645	0	0	0	121	08/01/2033
31402M-6T-2	FNMA POOL NO 733582 5.500% 08/01/33		12/01/2012	Paydown		146,781	146,781	144,373	144,525	0	2,256	0	2,256	0	146,781	0	0	0	4,527	08/01/2033
31402M-EX-4	FNMA POOL NO 732850 5.500% 09/01/33		12/01/2012	Paydown		54,496	54,496	53,602	53,667	0	829	0	829	0	54,496	0	0	0	990	09/01/2033
31402M-FD-7	FNMA POOL NO 732864 5.500% 09/01/33		12/01/2012	Paydown		266,543	266,543	262,170	262,519	0	4,024	0	4,024	0	266,543	0	0	0	6,345	09/01/2033
31402M-XH-8	FNMA POOL NO 733380 5.500% 08/01/33		12/01/2012	Paydown		29,207	29,207	29,135	29,138	0	69	0	69	0	29,207	0	0	0	859	08/01/2033
31402N-BX-5	FNMA POOL NO 733654 5.500% 09/01/33		12/01/2012	Paydown		837,558	837,558	823,816	824,637	0	12,921	0	12,921	0	837,558	0	0	0	25,869	09/01/2033
31402N-NW-4	FNMA POOL NO 734005 5.500% 08/01/33		12/01/2012	Paydown		66,557	66,557	65,465	65,531	0	1,026	0	1,026	0	66,557	0	0	0	2,111	08/01/2033
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		12/01/2012	Paydown		5,946,238	5,946,238	6,245,957	6,240,116	0	(293,878)	0	(293,878)	0	5,946,238	0	0	0	161,475	03/01/2035
31402Q-4B-4	FNMA POOL NO 735318 4.500% 11/01/19		12/01/2012	Paydown		402,942	402,942	398,459	399,219	0	3,723	0	3,723	0	402,942	0	0	0	9,491	11/01/2019
31402Q-4L-2	FNMA POOL NO 735327 6.000% 11/01/17		12/01/2012	Paydown		11,138	11,138	11,321	11,253	0	(115)	0	(115)	0	11,138	0	0	0	337	11/01/2017
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2012	Paydown		13,465,745	13,465,745	14,140,696	14,129,361	0	(663,616)	0	(663,616)	0	13,465,745	0	0	0	364,518	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2012	Paydown		15,040,184	15,040,184	15,538,977	15,516,815	0	(476,631)	0	(476,631)	0	15,040,184	0	0	0	409,017	04/01/2035
31402Q-EL-1	FNMA POOL NO 734639 4.500% 08/01/33		12/01/2012	Paydown		73,273	73,273	69,403	69,637	0	3,636	0	3,636	0	73,273	0	0	0	1,942	08/01/2033
31402Q-GH-8	FNMA POOL NO 734700 4.000% 09/01/18		12/01/2012	Paydown		901,952	901,952	882,436	888,770	0	13,183	0	13,183	0	901,952	0	0	0	18,628	09/01/2018
31402Q-HE-4	FNMA POOL NO 734729 4.000% 09/01/18		12/01/2012	Paydown		648,060	648,060	633,479	638,451	0	9,609	0	9,609	0	648,060	0	0	0	12,067	09/01/2018
31402Q-JK-8	FNMA POOL NO 734766 4.500% 09/01/18		12/01/2012	Paydown		7,175,578	7,175,578	7,036,551	7,077,326	0	98,252	0	98,252	0	7,175,578	0	0	0	167,623	09/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402Q-LK-5	FNMA POOL NO 734830 4.500% 08/01/33		12/01/2012	Paydown		3,973,808	3,973,808	3,882,398	3,888,755	0	85,053	0	85,053	0	3,973,808	0	0	0	94,902	08/01/2033
31402Q-P7-0	FNMA POOL NO 734946 5.500% 09/01/33		12/01/2012	Paydown		95,594	95,594	95,885	95,841	0	(247)	0	(247)	0	95,594	0	0	0	2,738	09/01/2033
31402Q-V7-3	FNMA POOL NO 735138 7.000% 07/01/34		12/01/2012	Paydown		102,445	102,445	105,454	105,314	0	(2,869)	0	(2,869)	0	102,445	0	0	0	4,625	07/01/2034
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		12/01/2012	Paydown		469,749	469,749	496,392	495,673	0	(25,924)	0	(25,924)	0	469,749	0	0	0	14,134	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2012	Paydown		6,215,232	6,215,232	6,089,956	6,095,078	0	120,154	0	120,154	0	6,215,232	0	0	0	189,843	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2012	Paydown		4,529,331	4,529,331	4,873,638	4,866,242	0	(336,912)	0	(336,912)	0	4,529,331	0	0	0	134,822	02/01/2035
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2012	Paydown		16,308,420	16,308,420	16,684,342	16,670,204	0	(361,784)	0	(361,784)	0	16,308,420	0	0	0	441,785	04/01/2035
31402R-C8-0	FNMA POOL NO 735495 6.000% 01/01/20		12/01/2012	Paydown		55,384	55,384	56,128	55,929	0	(546)	0	(546)	0	55,384	0	0	0	1,842	01/01/2020
31402R-CS-6	FNMA POOL NO 735481 6.000% 08/01/18		12/01/2012	Paydown		4,153	4,153	4,224	4,202	0	(48)	0	(48)	0	4,153	0	0	0	126	08/01/2018
31402R-CZ-0	FNMA POOL NO 735488 7.000% 12/01/34		12/01/2012	Paydown		1,398	1,398	1,439	1,437	0	(39)	0	(39)	0	1,398	0	0	0	53	12/01/2034
31402R-DF-3	FNMA POOL NO 735502 6.000% 04/01/35		12/01/2012	Paydown		121,260	121,260	122,094	122,051	0	(790)	0	(790)	0	121,260	0	0	0	3,995	04/01/2035
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2012	Paydown		96,074,389	96,074,389	99,117,959	99,021,911	0	(2,947,521)	0	(2,947,521)	0	96,074,389	0	0	0	2,575,011	06/01/2035
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2012	Paydown		3,498,489	3,498,489	3,607,384	3,603,555	0	(105,066)	0	(105,066)	0	3,498,489	0	0	0	93,956	06/01/2035
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2012	Paydown		12,742,987	12,742,987	13,100,044	13,086,103	0	(343,116)	0	(343,116)	0	12,742,987	0	0	0	338,230	06/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2012	Paydown		56,822,654	56,822,654	58,054,881	58,007,835	0	(1,185,180)	0	(1,185,180)	0	56,822,654	0	0	0	1,517,036	07/01/2035
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		12/01/2012	Paydown		502,464	502,464	519,579	518,952	0	(16,488)	0	(16,488)	0	502,464	0	0	0	13,327	04/01/2035
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2012	Paydown		72,193,212	72,193,212	74,731,674	74,658,537	0	(2,465,325)	0	(2,465,325)	0	72,193,212	0	0	0	1,946,290	07/01/2035
31402R-P5-2	FNMA POOL NO 735844 6.000% 05/01/20		12/01/2012	Paydown		1,535	1,535	1,562	1,555	0	(20)	0	(20)	0	1,535	0	0	0	49	05/01/2020
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		12/01/2012	Paydown		2,874,284	2,874,284	3,022,489	3,019,961	0	(145,677)	0	(145,677)	0	2,874,284	0	0	0	79,807	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2012	Paydown		5,090,978	5,090,978	5,214,276	5,209,781	0	(118,802)	0	(118,802)	0	5,090,978	0	0	0	141,460	10/01/2035
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		12/01/2012	Paydown		3,387,873	3,387,873	3,647,517	3,642,126	0	(254,253)	0	(254,253)	0	3,387,873	0	0	0	98,092	02/01/2035
31402S-VH-7	FNMA POOL NO 736916 5.500% 08/01/33		12/01/2012	Paydown		157,156	157,156	154,577	154,719	0	2,437	0	2,437	0	157,156	0	0	0	4,907	08/01/2033
31402T-FQ-3	FNMA POOL NO 737375 6.000% 09/01/18		12/01/2012	Paydown		4,919	4,919	5,000	4,979	0	(60)	0	(60)	0	4,919	0	0	0	162	09/01/2018
31402T-HQ-1	FNMA POOL NO 737439 5.500% 09/01/33		12/01/2012	Paydown		1,594	1,594	1,567	1,569	0	25	0	25	0	1,594	0	0	0	45	09/01/2033
31402T-JP-1	FNMA POOL NO 737470 5.500% 09/01/33		12/01/2012	Paydown		28,280	28,280	27,816	27,840	0	440	0	440	0	28,280	0	0	0	706	09/01/2033
31402T-PH-2	FNMA POOL NO 737624 5.500% 09/01/33		12/01/2012	Paydown		168,543	168,543	163,671	163,914	0	4,629	0	4,629	0	168,543	0	0	0	6,322	09/01/2033
31402T-TL-9	FNMA POOL NO 737755 5.500% 08/01/33		12/01/2012	Paydown		13,257	13,257	13,039	13,054	0	203	0	203	0	13,257	0	0	0	560	08/01/2033
31402T-V5-1	FNMA POOL NO 737836 6.000% 10/01/33		12/01/2012	Paydown		349,895	349,895	365,640	364,372	0	(14,477)	0	(14,477)	0	349,895	0	0	0	10,267	10/01/2033
31402U-ME-9	FNMA POOL NO 738457 4.500% 09/01/33		12/01/2012	Paydown		19,556	19,556	18,523	18,605	0	951	0	951	0	19,556	0	0	0	379	09/01/2033
31402U-NS-7	FNMA POOL NO 738501 4.500% 09/01/33		12/01/2012	Paydown		53,989	53,989	51,137	51,333	0	2,656	0	2,656	0	53,989	0	0	0	1,664	09/01/2033
31402U-P7-1	FNMA POOL NO 738546 4.500% 09/01/33		12/01/2012	Paydown		111,680	111,680	105,782	106,336	0	5,344	0	5,344	0	111,680	0	0	0	2,846	09/01/2033
31402U-SX-1	FNMA FNMA 15YR 4.500% 11/01/18		12/01/2012	Paydown		508,372	508,372	493,439	497,774	0	10,598	0	10,598	0	508,372	0	0	0	11,992	11/01/2018
31402V-LN-8	FNMA POOL NO 739333 5.500% 09/01/33		12/01/2012	Paydown		147,500	147,500	145,080	145,204	0	2,297	0	2,297	0	147,500	0	0	0	5,068	09/01/2033
31402V-PV-6	FNMA POOL NO 739436 5.500% 10/01/33		12/01/2012	Paydown		17,276	17,276	17,085	17,094	0	182	0	182	0	17,276	0	0	0	537	10/01/2033
31402W-A5-7	FNMA POOL NO 739928 5.500% 10/01/33		12/01/2012	Paydown		542,268	542,268	537,631	537,818	0	4,450	0	4,450	0	542,268	0	0	0	16,151	10/01/2033
31402W-K2-3	FNMA POOL NO 740213 5.500% 09/01/33		12/01/2012	Paydown		53,557	53,557	52,678	52,717	0	839	0	839	0	53,557	0	0	0	1,570	09/01/2033
31402W-NL-8	FNMA POOL NO 740295 4.500% 10/01/33		12/01/2012	Paydown		90,420	90,420	85,644	86,040	0	4,380	0	4,380	0	90,420	0	0	0	2,063	10/01/2033
31402W-QJ-0	FNMA POOL NO 740357 5.500% 10/01/33		12/01/2012	Paydown		22,401	22,401	22,034	22,053	0	349	0	349	0	22,401	0	0	0	404	10/01/2033
31402W-WQ-7	FNMA POOL NO 740555 5.000% 11/01/18		12/01/2012	Paydown		277,503	277,503	275,780	276,044	0	1,459	0	1,459	0	277,503	0	0	0	9,174	11/01/2018
31402W-YH-5	FNMA POOL NO 740612 6.000% 09/01/18		12/01/2012	Paydown		4,210	4,210	4,282	4,260	0	(50)	0	(50)	0	4,210	0	0	0	176	09/01/2018
31402X-FQ-4	FNMA POOL NO 740975 6.000% 10/01/18		12/01/2012	Paydown		601	601	612	609	0	(7)	0	(7)	0	601	0	0	0	20	10/01/2018
31402Y-AN-4	FNMA POOL NO 741713 6.000% 11/01/33		12/01/2012	Paydown		95,491	95,491	99,773	99,485	0	(3,994)	0	(3,994)	0	95,491	0	0	0	4,036	11/01/2033
31402Y-DF-8	FNMA POOL NO 741802 5.000% 09/01/33		12/01/2012	Paydown		571,763	571,763	567,296	567,535	0	4,228	0	4,228	0	571,763	0	0	0	13,753	09/01/2033
31402Y-L7-7	FNMA POOL NO 742050 4.500% 01/01/19		12/01/2012	Paydown		144,698	144,698	140,810	141,697	0	3,001	0	3,001	0	144,698	0	0	0	2,894	01/01/2019
31403A-3F-0	FNMA POOL NO 743398 5.500% 10/01/33		12/01/2012	Paydown		489,892	489,892	481,855	482,258	0	7,634	0	7,634	0	489,892	0	0	0	17,233	10/01/2033
31403A-5A-9	FNMA POOL NO 743441 5.500% 10/01/33		12/01/2012	Paydown		197,095	197,095	193,862	194,025	0	3,070	0	3,070	0	197,095	0	0	0	6,416	10/01/2033
31403A-R4-9	FNMA POOL NO 743107 5.500% 10/01/33		12/01/2012	Paydown		125,129	125,129	123,076	123,196	0	1,933	0	1,933	0	125,129	0	0	0	4,497	10/01/2033
31403A-S2-2	FNMA POOL NO 743137 6.000% 10/01/33		12/01/2012	Paydown		18,616	18,616	18,942	18,921	0	(305)	0	(305)	0	18,616	0	0	0	656	10/01/2033
31403A-SY-2	FNMA POOL NO 743135 5.500% 10/01/33		12/01/2012	Paydown		181,199	181,199	178,227	178,369	0	2,830	0	2,830	0	181,199	0	0	0	5,207	10/01/2033
31403A-YP-4	FNMA POOL NO 743318 5.500% 10/01/33		12/01/2012	Paydown		55,532	55,532	54,621	54,667	0	866	0	866	0	55,532	0	0	0	1,507	10/01/2033
31403B-DG-5	FNMA POOL NO 743603 7.000% 11/01/33		12/01/2012	Paydown		29,628	29,628	30,498	30,456	0	(828)	0	(828)	0	29,628	0	0	0	767	11/01/2033
31403B-E2-5	FNMA POOL NO 743653 6.000% 11/01/33		12/01/2012	Paydown		14,360	14,360	14,610	14,593	0	(233)	0	(233)	0	14,360	0	0	0	375	11/01/2033
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2012	Paydown		52,624,474	52,624,474	55,987,429	55,946,678	0	(3,322,205)	0	(3,322,205)	0	52,624,474	0	0	0	1,439,971	02/01/2036
31403C-E4-9	FNMA POOL NO 744555 5.500% 10/01/33		12/01/2012	Paydown		16,030	16,030	15,767	15,782	0	248	0	248	0	16,030	0	0	0	448	10/01/2033
31403C-EX-5	FNMA FNMA 30YR 5.000% 09/01/33		12/01/2012	Paydown		480,634	480,634	476,879	477,063	0	3,571	0	3,571	0	480,634	0	0	0	16,383	09/01/2033
31403C-KQ-3	FNMA POOL NO 744703 4.500% 10/01/33		12/01/2012	Paydown		86,204	86,204	81,652	82,003	0	4,201	0	4,201	0	86,204	0	0	0	2,267	10/01/2033
31403C-Q8-7	FNMA POOL NO 744879 4.500% 11/01/18		12/01/2012	Paydown		28,140	28,140	27,493	27,716	0	424	0	424	0	28,140	0	0	0	692	11/01/2018
31403C-RB-9	FNMA POOL NO 744882 4.500% 11/01/33		12/01/2012	Paydown		54,625	54,625	51,740	52,036	0	2,589	0	2,589	0	54,625	0	0	0	1,442	11/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2012	Paydown		8,446,045	8,446,045	8,661,469	8,654,766	0	(208,721)	0	(208,721)	0	8,446,045	0	0	0	241,121	01/01/2036
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2012	Paydown		12,701,420	12,701,420	13,218,424	13,206,499	0	(505,079)	0	(505,079)	0	12,701,420	0	0	0	349,709	03/01/2036
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2012	Paydown		2,853,611	2,853,611	2,775,137	2,778,409	0	75,202	0	75,202	0	2,853,611	0	0	0	87,009	03/01/2036
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2012	Paydown		31,801,525	31,801,525	32,578,110	32,548,662	0	(747,137)	0	(747,137)	0	31,801,525	0	0	0	880,122	03/01/2036
31403D-DK-2	FNMA POOL NO 745406 6.000% 03/01/21		12/01/2012	Paydown		198,346	198,346	201,750	201,064	0	(2,718)	0	(2,718)	0	198,346	0	0	0	6,293	03/01/2021
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		12/01/2012	Paydown		5,440,923	5,440,923	5,890,649	5,879,878	0	(438,956)	0	(438,956)	0	5,440,923	0	0	0	165,926	12/01/2035
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2012	Paydown		24,801,543	24,801,543	25,696,414	25,671,356	0	(869,812)	0	(869,812)	0	24,801,543	0	0	0	757,306	04/01/2036
31403D-ED-7	FNMA POOL NO 745432 5.500% 04/01/36		12/01/2012	Paydown		655,121	655,121	651,897	651,925	0	3,197	0	3,197	0	655,121	0	0	0	19,997	04/01/2036
31403D-GK-9	FNMA POOL NO 745502 6.000% 04/01/21		12/01/2012	Paydown		186,770	186,770	189,989	189,327	0	(2,557)	0	(2,557)	0	186,770	0	0	0	6,151	04/01/2021
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2012	Paydown		272,064	272,064	281,438	281,141	0	(9,077)	0	(9,077)	0	272,064	0	0	0	7,452	05/01/2036
31403D-HB-8	FNMA POOL NO 745526 6.000% 05/01/21		12/01/2012	Paydown		745,819	745,819	755,043	753,136	0	(7,317)	0	(7,317)	0	745,819	0	0	0	24,311	05/01/2021
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2012	Paydown		16,713,899	16,713,899	16,108,020	16,129,441	0	584,459	0	584,459	0	16,713,899	0	0	0	500,469	06/01/2036
31403D-JM-2	FNMA POOL NO 745568 7.000% 12/01/31		12/01/2012	Paydown		79,895	79,895	82,242	82,093	0	(2,198)	0	(2,198)	0	79,895	0	0	0	3,252	12/01/2031
31403D-LY-3	FNMA POOL NO 745643 6.500% 07/01/36		12/01/2012	Paydown		225,553	225,553	229,368	229,216	0	(3,663)	0	(3,663)	0	225,553	0	0	0	7,990	07/01/2036
31403D-PZ-6	FNMA POOL NO 745740 5.000% 07/01/36		12/01/2012	Paydown		5,829	5,829	6,203	6,196	0	(367)	0	(367)	0	5,829	0	0	0	158	07/01/2036
31403D-QD-4	FNMA POOL NO 745752 5.500% 08/01/21		12/01/2012	Paydown		82,881	82,881	82,993	82,944	0	(63)	0	(63)	0	82,881	0	0	0	2,527	08/01/2021
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		12/01/2012	Paydown		3,079,443	3,079,443	3,097,246	3,096,328	0	(16,885)	0	(16,885)	0	3,079,443	0	0	0	82,149	12/01/2035
31403D-SM-2	FNMA POOL NO 745824 6.500% 09/01/36		12/01/2012	Paydown		546,720	546,720	555,707	555,645	0	(8,925)	0	(8,925)	0	546,720	0	0	0	22,574	09/01/2036
31403D-SV-2	FNMA POOL NO 745832 6.000% 04/01/21		12/01/2012	Paydown		34,771	34,771	35,136	35,049	0	(279)	0	(279)	0	34,771	0	0	0	1,099	04/01/2021
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2012	Paydown		1,265,758	1,265,758	1,292,457	1,291,379	0	(25,621)	0	(25,621)	0	1,265,758	0	0	0	46,926	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2012	Paydown		1,012,815	1,012,815	1,045,415	1,044,386	0	(31,571)	0	(31,571)	0	1,012,815	0	0	0	30,697	11/01/2036
31403E-CU-9	FNMA POOL NO 746283 4.500% 10/01/33		12/01/2012	Paydown		6,259	6,259	5,843	5,877	0	382	0	382	0	6,259	0	0	0	126	10/01/2033
31403E-SN-8	FNMA POOL NO 746725 4.000% 10/01/18		12/01/2012	Paydown		488,815	488,815	477,816	481,583	0	7,232	0	7,232	0	488,815	0	0	0	9,607	10/01/2018
31403F-4B-7	FNMA POOL NO 747918 4.500% 11/01/18		12/01/2012	Paydown		431,202	431,202	418,536	422,289	0	8,914	0	8,914	0	431,202	0	0	0	8,386	11/01/2018
31403F-6E-9	FNMA POOL NO 747969 6.000% 12/01/18		12/01/2012	Paydown		5,302	5,302	5,374	5,349	0	(46)	0	(46)	0	5,302	0	0	0	159	12/01/2018
31403F-J6-2	FNMA POOL NO 747385 4.500% 10/01/33		12/01/2012	Paydown		512,466	512,466	489,485	491,885	0	20,581	0	20,581	0	512,466	0	0	0	11,487	10/01/2033
31403F-JX-3	FNMA POOL NO 747378 5.000% 10/01/33		12/01/2012	Paydown		1,826,342	1,826,342	1,812,074	1,812,796	0	13,546	0	13,546	0	1,826,342	0	0	0	50,111	10/01/2033
31403F-LB-8	FNMA POOL NO 747422 5.500% 10/01/33		12/01/2012	Paydown		267,097	267,097	262,715	262,932	0	4,166	0	4,166	0	267,097	0	0	0	6,121	10/01/2033
31403F-MV-3	FNMA POOL NO 747472 5.500% 10/01/33		12/01/2012	Paydown		167,999	167,999	165,242	165,389	0	2,610	0	2,610	0	167,999	0	0	0	7,335	10/01/2033
31403F-NK-6	FNMA POOL NO 747494 4.500% 10/01/33		12/01/2012	Paydown		167,200	167,200	158,369	159,118	0	8,081	0	8,081	0	167,200	0	0	0	3,847	10/01/2033
31403F-P2-4	FNMA POOL NO 747541 4.500% 11/01/33		12/01/2012	Paydown		147,836	147,836	140,028	140,654	0	7,182	0	7,182	0	147,836	0	0	0	3,687	11/01/2033
31403F-XP-4	FNMA POOL NO 747786 6.000% 10/01/18		12/01/2012	Paydown		38,235	38,235	38,862	38,640	0	(405)	0	(405)	0	38,235	0	0	0	1,199	10/01/2018
31403F-Y6-5	FNMA POOL NO 747833 5.000% 11/01/18		12/01/2012	Paydown		2,472,855	2,472,855	2,458,655	2,460,791	0	12,064	0	12,064	0	2,472,855	0	0	0	71,646	11/01/2018
31403G-7E-6	FNMA POOL NO 748893 4.500% 12/01/33		12/01/2012	Paydown		8,112	8,112	7,683	7,712	0	399	0	399	0	8,112	0	0	0	199	12/01/2033
31403G-BV-3	FNMA POOL NO 748052 5.000% 11/01/18		12/01/2012	Paydown		195,228	195,228	194,016	194,193	0	1,035	0	1,035	0	195,228	0	0	0	6,322	11/01/2018
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2012	Paydown		38,384	38,384	37,458	37,521	0	863	0	863	0	38,384	0	0	0	1,123	10/01/2033
31403G-RF-1	FNMA POOL NO 748486 4.500% 10/01/33		12/01/2012	Paydown		222,487	222,487	210,737	211,806	0	10,681	0	10,681	0	222,487	0	0	0	6,835	10/01/2033
31403G-WD-0	FNMA POOL NO 748644 2.293% 09/01/33		12/01/2012	Paydown		488,519	488,519	497,144	496,538	0	(8,019)	0	(8,019)	0	488,519	0	0	0	5,123	09/01/2033
31403H-UZ-1	FNMA POOL NO 749500 5.500% 11/01/33		12/01/2012	Paydown		34,425	34,425	34,341	34,344	0	81	0	81	0	34,425	0	0	0	940	11/01/2033
31403J-BS-4	FNMA POOL NO 749849 4.500% 11/01/18		12/01/2012	Paydown		569,991	569,991	553,248	557,881	0	12,110	0	12,110	0	569,991	0	0	0	11,712	11/01/2018
31403J-EW-2	FNMA POOL NO 749949 4.500% 10/01/33		12/01/2012	Paydown		77,522	77,522	73,428	73,689	0	3,833	0	3,833	0	77,522	0	0	0	2,272	10/01/2033
31403J-HR-0	FNMA POOL NO 750040 4.500% 12/01/18		12/01/2012	Paydown		482,487	482,487	468,314	472,396	0	10,091	0	10,091	0	482,487	0	0	0	11,662	12/01/2018
31403J-KV-7	FNMA POOL NO 750108 5.500% 10/01/33		12/01/2012	Paydown		185,046	185,046	182,011	182,179	0	2,867	0	2,867	0	185,046	0	0	0	5,747	10/01/2033
31403J-S9-8	FNMA POOL NO 750344 6.000% 11/01/33		12/01/2012	Paydown		3,013	3,013	3,107	3,100	0	(87)	0	(87)	0	3,013	0	0	0	136	11/01/2033
31403J-T7-1	FNMA POOL NO 750374 6.000% 11/01/33		12/01/2012	Paydown		73,735	73,735	77,042	76,813	0	(3,078)	0	(3,078)	0	73,735	0	0	0	1,541	11/01/2033
31403J-TC-0	FNMA POOL NO 750347 5.500% 11/01/33		12/01/2012	Paydown		26,252	26,252	25,822	25,844	0	408	0	408	0	26,252	0	0	0	1,082	11/01/2033
31403K-6L-2	FNMA POOL NO 751575 5.500% 09/01/33		12/01/2012	Paydown		20,649	20,649	20,310	20,362	0	287	0	287	0	20,649	0	0	0	622	09/01/2033
31403K-JW-4	FNMA POOL NO 750977 4.500% 11/01/33		12/01/2012	Paydown		72,988	72,988	69,133	69,436	0	3,552	0	3,552	0	72,988	0	0	0	1,672	11/01/2033
31403K-KH-5	FNMA FNMA 15YR 4.500% 11/01/18		12/01/2012	Paydown		305,473	305,473	296,500	299,125	0	6,348	0	6,348	0	305,473	0	0	0	7,876	11/01/2018
31403L-D5-7	FNMA POOL NO 751724 4.500% 11/01/18		12/01/2012	Paydown		584,739	584,739	567,563	572,671	0	12,068	0	12,068	0	584,739	0	0	0	15,071	11/01/2018
31403L-MJ-7	FNMA POOL NO 751961 4.500% 11/01/18		12/01/2012	Paydown		538,667	538,667	522,844	527,245	0	11,423	0	11,423	0	538,667	0	0	0	13,244	11/01/2018
31403L-N3-1	FNMA POOL NO 752010 4.500% 03/01/20		12/01/2012	Paydown		22,983	22,983	22,092	22,278	0	705	0	705	0	22,983	0	0	0	565	03/01/2020
31403L-XM-8	FNMA POOL NO 752284 6.000% 11/01/33		12/01/2012	Paydown		854	854	880	879	0	(25)	0	(25)	0	854	0	0	0	33	11/01/2033
31403M-C9-8	FNMA POOL NO 752596 6.000% 11/01/33		12/01/2012	Paydown		156,491	156,491	163,509	163,009	0	(6,518)	0	(6,518)	0	156,491	0	0	0	5,446	11/01/2033
31403M-E3-9	FNMA POOL NO 752654 4.500% 01/01/19		12/01/2012	Paydown		245,574	245,574	238,803	240,366	0	5,209	0	5,209	0	245,574	0	0	0	5,667	01/01/2019
31403M-U4-9	FNMA POOL NO 753103 5.500% 12/01/33		12/01/2012	Paydown		1,258,448	1,258,448	1,235,786	1,236,870	0	21,578	0	21,578	0	1,258,448	0	0	0	37,698	12/01/2033
31403N-D8-7	FNMA POOL NO 753527 5.500% 11/01/33		12/01/2012	Paydown		6,804	6,804	6,787	6,788	0	16	0	16	0	6,804	0	0	0	199	11/01/2033
31403N-GH-4	FNMA POOL NO 753600 4.500% 11/01/18		12/01/2012	Paydown		348,408	348,408	338,174	341,157	0	7,251	0	7,251	0	348,408	0	0	0	7,587	11/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403N-VH-7	FNMA POOL NO 754016 7.000% 12/01/33		12/01/2012	Paydown		2,949	2,949	3,035	3,031	0	(82)	0	(82)	0	2,949	0	0	0	110	12/01/2033
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2012	Paydown		52,757	52,757	51,480	51,564	0	1,194	0	1,194	0	52,757	0	0	0	1,181	12/01/2033
31403R-GT-9	FNMA POOL NO 755410 6.500% 11/01/33		12/01/2012	Paydown		418	418	438	437	0	(19)	0	(19)	0	418	0	0	0	15	11/01/2033
31403R-GY-8	FNMA POOL NO 755415 6.500% 11/01/33		12/01/2012	Paydown		9,796	9,796	10,255	10,221	0	(425)	0	(425)	0	9,796	0	0	0	433	11/01/2033
31403S-XA-9	FNMA POOL NO 756773 4.500% 11/01/33		12/01/2012	Paydown		156,754	156,754	148,475	149,477	0	7,277	0	7,277	0	156,754	0	0	0	3,528	11/01/2033
31403T-L5-1	FNMA POOL NO 757348 4.500% 10/01/20		12/01/2012	Paydown		54,567	54,567	52,830	53,075	0	1,492	0	1,492	0	54,567	0	0	0	1,244	10/01/2020
31403T-LZ-5	FNMA POOL NO 757344 4.500% 08/01/20		12/01/2012	Paydown		35,180	35,180	34,040	34,215	0	965	0	965	0	35,180	0	0	0	991	08/01/2020
31403U-VY-4	FNMA POOL NO 758531 5.500% 02/01/34		12/01/2012	Paydown		285,043	285,043	280,366	280,732	0	4,311	0	4,311	0	285,043	0	0	0	1,510	02/01/2034
31403V-2X-6	FNMA POOL NO 759590 4.500% 02/01/19		12/01/2012	Paydown		210,002	210,002	203,472	205,672	0	4,329	0	4,329	0	210,002	0	0	0	5,264	02/01/2019
31403V-EJ-4	FNMA POOL NO 758937 6.000% 01/01/19		12/01/2012	Paydown		8,108	8,108	8,248	8,207	0	(99)	0	(99)	0	8,108	0	0	0	268	01/01/2019
31403V-QY-8	FNMA POOL NO 759271 7.000% 01/01/34		12/01/2012	Paydown		1,631	1,631	1,679	1,677	0	(46)	0	(46)	0	1,631	0	0	0	112	01/01/2034
31403V-VZ-9	FNMA POOL NO 759432 5.500% 02/01/34		12/01/2012	Paydown		67,320	67,320	68,408	68,317	0	(997)	0	(997)	0	67,320	0	0	0	2,120	02/01/2034
31403X-S5-5	FNMA POOL NO 761140 4.500% 12/01/18		12/01/2012	Paydown		779,404	779,404	756,509	763,556	0	15,848	0	15,848	0	779,404	0	0	0	18,471	12/01/2018
31403Y-F9-9	FNMA POOL NO 761692 5.500% 12/01/33		12/01/2012	Paydown		415,127	415,127	409,419	409,683	0	5,444	0	5,444	0	415,127	0	0	0	12,068	12/01/2033
31403Y-Z4-8	FNMA POOL NO 762263 7.000% 11/01/33		12/01/2012	Paydown		366	366	377	376	0	(10)	0	(10)	0	366	0	0	0	14	11/01/2033
31404A-SZ-8	FNMA POOL NO 762936 6.000% 02/01/34		12/01/2012	Paydown		21,836	21,836	22,511	22,476	0	(640)	0	(640)	0	21,836	0	0	0	928	02/01/2034
31404A-VN-1	FNMA POOL NO 763021 4.000% 08/01/18		12/01/2012	Paydown		242,127	242,127	236,679	238,665	0	3,462	0	3,462	0	242,127	0	0	0	5,228	08/01/2018
31404B-NY-4	FNMA POOL NO 763707 5.500% 01/01/34		12/01/2012	Paydown		150,891	150,891	146,529	146,717	0	4,174	0	4,174	0	150,891	0	0	0	4,420	01/01/2034
31404E-E7-7	FNMA POOL NO 766158 4.500% 02/01/19		12/01/2012	Paydown		57,121	57,121	55,564	55,885	0	1,236	0	1,236	0	57,121	0	0	0	1,409	02/01/2019
31404E-LB-0	FNMA POOL NO 766322 6.000% 02/01/19		12/01/2012	Paydown		6,528	6,528	6,635	6,608	0	(80)	0	(80)	0	6,528	0	0	0	161	02/01/2019
31404E-XT-8	FNMA POOL NO 766690 6.000% 03/01/19		12/01/2012	Paydown		31,996	31,996	32,546	32,389	0	(393)	0	(393)	0	31,996	0	0	0	1,184	03/01/2019
31404G-3X-7	FNMA POOL NO 768614 5.500% 01/01/34		12/01/2012	Paydown		2,843	2,843	2,797	2,798	0	45	0	45	0	2,843	0	0	0	85	01/01/2034
31404G-Y9-6	FNMA POOL NO 768536 7.000% 06/01/34		12/01/2012	Paydown		239	239	246	246	0	(7)	0	(7)	0	239	0	0	0	9	06/01/2034
31404J-CX-1	FNMA POOL NO 769686 6.000% 03/01/34		12/01/2012	Paydown		15,620	15,620	16,103	16,076	0	(456)	0	(456)	0	15,620	0	0	0	514	03/01/2034
31404K-3S-9	FNMA POOL NO 771309 5.500% 11/01/33		12/01/2012	Paydown		5,227	5,227	5,141	5,146	0	81	0	81	0	5,227	0	0	0	157	11/01/2033
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2012	Paydown		4,321,443	4,321,443	4,149,261	4,158,626	0	162,817	0	162,817	0	4,321,443	0	0	0	125,243	04/01/2034
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2012	Paydown		10,432,333	10,432,333	10,009,335	10,032,244	0	400,089	0	400,089	0	10,432,333	0	0	0	297,061	04/01/2034
31404L-X8-8	FNMA POOL NO 772103 6.000% 09/01/33		12/01/2012	Paydown		60,126	60,126	61,986	61,874	0	(1,748)	0	(1,748)	0	60,126	0	0	0	2,708	09/01/2033
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2012	Paydown		6,431,944	6,431,944	6,171,155	6,188,149	0	243,796	0	243,796	0	6,431,944	0	0	0	153,541	04/01/2034
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2012	Paydown		5,392,049	5,392,049	5,177,210	5,191,271	0	200,778	0	200,778	0	5,392,049	0	0	0	144,899	05/01/2034
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2012	Paydown		4,694,177	4,694,177	4,507,143	4,519,547	0	174,630	0	174,630	0	4,694,177	0	0	0	123,770	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2012	Paydown		6,384,256	6,384,256	6,129,883	6,145,684	0	238,571	0	238,571	0	6,384,256	0	0	0	181,856	05/01/2034
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2012	Paydown		5,365,453	5,365,453	5,147,900	5,161,682	0	203,771	0	203,771	0	5,365,453	0	0	0	145,832	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2012	Paydown		5,188,639	5,188,639	4,981,904	4,995,648	0	192,990	0	192,990	0	5,188,639	0	0	0	131,445	05/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2012	Paydown		5,001,158	5,001,158	4,798,377	4,810,218	0	190,940	0	190,940	0	5,001,158	0	0	0	131,985	05/01/2034
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2012	Paydown		8,437,397	8,437,397	8,095,287	8,113,213	0	324,184	0	324,184	0	8,437,397	0	0	0	215,364	05/01/2034
31404R-RC-3	FNMA POOL NO 776383 2.252% 06/01/34		12/01/2012	Paydown		546,808	546,808	535,287	535,819	0	10,989	0	10,989	0	546,808	0	0	0	5,893	06/01/2034
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2012	Paydown		6,794,780	6,794,780	6,519,273	6,536,232	0	258,548	0	258,548	0	6,794,780	0	0	0	189,919	04/01/2034
31404T-2J-1	FNMA POOL NO 778477 6.000% 08/01/19		12/01/2012	Paydown		77,406	77,406	78,447	78,070	0	(663)	0	(663)	0	77,406	0	0	0	2,372	08/01/2019
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2012	Paydown		3,471,997	3,471,997	3,435,107	3,436,486	0	35,511	0	35,511	0	3,471,997	0	0	0	89,959	06/01/2034
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2012	Paydown		4,965,394	4,965,394	4,912,637	4,914,572	0	50,822	0	50,822	0	4,965,394	0	0	0	160,340	06/01/2034
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2012	Paydown		12,780,027	12,780,027	12,258,841	12,290,366	0	489,661	0	489,661	0	12,780,027	0	0	0	376,487	06/01/2034
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2012	Paydown		4,625,438	4,625,438	4,576,292	4,578,190	0	47,248	0	47,248	0	4,625,438	0	0	0	162,912	06/01/2034
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2012	Paydown		5,175,632	5,175,632	4,965,776	4,979,349	0	196,283	0	196,283	0	5,175,632	0	0	0	127,422	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2012	Paydown		2,657,093	2,657,093	2,628,446	2,629,465	0	27,628	0	27,628	0	2,657,093	0	0	0	90,918	06/01/2034
31404U-Z2-9	FNMA POOL NO 779361 6.000% 06/01/19		12/01/2012	Paydown		3,244	3,244	3,288	3,274	0	(30)	0	(30)	0	3,244	0	0	0	108	06/01/2019
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2012	Paydown		7,066,620	7,066,620	6,780,090	6,800,057	0	266,562	0	266,562	0	7,066,620	0	0	0	188,122	05/01/2034
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2012	Paydown		9,126,336	9,126,336	8,756,292	8,778,153	0	348,183	0	348,183	0	9,126,336	0	0	0	244,527	05/01/2034
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2012	Paydown		2,529,905	2,529,905	2,429,302	2,437,348	0	92,557	0	92,557	0	2,529,905	0	0	0	72,914	05/01/2034
31404X-VL-5	FNMA POOL NO 781919 6.000% 02/01/21		12/01/2012	Paydown		5,282	5,282	5,373	5,359	0	(76)	0	(76)	0	5,282	0	0	0	173	02/01/2021
31404Y-N5-7	FNMA POOL NO 782612 6.000% 07/01/19		12/01/2012	Paydown		29,897	29,897	30,388	30,220	0	(322)	0	(322)	0	29,897	0	0	0	1,024	07/01/2019
31405A-KC-6	FNMA POOL NO 783391 7.000% 09/01/34		12/01/2012	Paydown		2,480	2,480	2,553	2,549	0	(69)	0	(69)	0	2,480	0	0	0	147	09/01/2034
31405D-FQ-5	FNMA POOL NO 785975 6.000% 07/01/19		12/01/2012	Paydown		7,697	7,697	7,823	7,792	0	(95)	0	(95)	0	7,697	0	0	0	330	07/01/2019
31405D-KM-8	FNMA POOL NO 786100 6.000% 07/01/19		12/01/2012	Paydown		29,897	29,897	30,387	30,244	0	(348)	0	(348)	0	29,897	0	0	0	804	07/01/2019
31405E-4V-4	FNMA POOL NO 787536 6.000% 10/01/19		12/01/2012	Paydown		18,986	18,986	19,267	19,181	0	(195)	0	(195)	0	18,986	0	0	0	548	10/01/2019
31405E-CU-7	FNMA POOL NO 786783 6.000% 08/01/19		12/01/2012	Paydown		1,840	1,840	1,872	1,864	0	(24)	0	(24)	0	1,840	0	0	0	67	08/01/2019
31405F-PB-2	FNMA POOL NO 788018 6.000% 07/01/19		12/01/2012	Paydown		9,753	9,753	9,884	9,842	0	(89)	0	(89)	0	9,753	0	0	0	318	07/01/2019
31405H-FF-0	FNMA POOL NO 789566 7.000% 03/01/34		12/01/2012	Paydown		2,263	2,263	2,330	2,327	0	(63)	0	(63)	0	2,263	0	0	0	60	03/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31405J-6M-1	FNMA POOL NO 791176 6.000% 08/01/19		12/01/2012	Paydown		8,274	8,274	8,410	8,370	0	(96)	0	(96)	0	8,274	0	0	0	258	08/01/2019
31405J-DS-0	FNMA POOL NO 790413 6.000% 09/01/19		12/01/2012	Paydown		85,550	85,550	86,953	86,582	0	(1,032)	0	(1,032)	0	85,550	0	0	0	2,308	09/01/2019
31405J-MV-3	FNMA POOL NO 790672 7.000% 09/01/34		12/01/2012	Paydown		654	654	673	672	0	(18)	0	(18)	0	654	0	0	0	26	09/01/2034
31405J-RZ-9	FNMA POOL NO 790804 6.000% 09/01/19		12/01/2012	Paydown		33,217	33,217	33,762	33,604	0	(386)	0	(386)	0	33,217	0	0	0	1,042	09/01/2019
31405J-V5-0	FNMA POOL NO 790936 5.500% 09/01/34		12/01/2012	Paydown		163,543	163,543	166,558	166,307	0	(2,764)	0	(2,764)	0	163,543	0	0	0	5,751	09/01/2034
31405K-GD-7	FNMA POOL NO 791396 6.000% 09/01/19		12/01/2012	Paydown		10,401	10,401	10,580	10,526	0	(125)	0	(125)	0	10,401	0	0	0	311	09/01/2019
31405L-X3-8	FNMA POOL NO 792798 6.000% 12/01/16		12/01/2012	Paydown		1,527	1,527	1,552	1,541	0	(15)	0	(15)	0	1,527	0	0	0	49	12/01/2016
31405M-GD-3	FNMA POOL NO 793196 6.000% 07/01/34		12/01/2012	Paydown		1,117	1,117	1,152	1,150	0	(33)	0	(33)	0	1,117	0	0	0	44	07/01/2034
31405N-LG-8	FNMA POOL NO 794227 5.500% 09/01/34		12/01/2012	Paydown		193,209	193,209	196,771	196,485	0	(3,276)	0	(3,276)	0	193,209	0	0	0	2,871	09/01/2034
31405N-XV-2	FNMA POOL NO 794592 6.000% 09/01/19		12/01/2012	Paydown		10,105	10,105	10,271	10,232	0	(127)	0	(127)	0	10,105	0	0	0	332	09/01/2019
31405P-KY-5	FNMA POOL NO 795111 5.500% 10/01/34		12/01/2012	Paydown		638,223	638,223	633,686	633,873	0	4,350	0	4,350	0	638,223	0	0	0	23,492	10/01/2034
31405P-MZ-0	FNMA POOL NO 795176 7.000% 10/01/34		12/01/2012	Paydown		372	372	383	382	0	(10)	0	(10)	0	372	0	0	0	14	10/01/2034
31405S-LG-7	FNMA POOL NO 797827 4.500% 04/01/20		12/01/2012	Paydown		57,919	57,919	55,675	56,182	0	1,738	0	1,738	0	57,919	0	0	0	1,294	04/01/2020
31405S-QE-7	FNMA POOL NO 797953 6.000% 10/01/34		12/01/2012	Paydown		74,004	74,004	76,294	76,146	0	(2,142)	0	(2,142)	0	74,004	0	0	0	3,775	10/01/2034
31405T-UT-7	FNMA POOL NO 798994 6.000% 01/01/35		12/01/2012	Paydown		39,683	39,683	41,202	41,062	0	(1,379)	0	(1,379)	0	39,683	0	0	0	1,557	01/01/2035
31405U-AB-5	FNMA POOL NO 799302 6.000% 10/01/34		12/01/2012	Paydown		2,646	2,646	2,728	2,724	0	(77)	0	(77)	0	2,646	0	0	0	86	10/01/2034
31405V-ZG-5	FNMA POOL NO 800943 6.000% 10/01/34		12/01/2012	Paydown		21,531	21,531	22,216	22,198	0	(667)	0	(667)	0	21,531	0	0	0	380	10/01/2034
31405W-RM-9	FNMA POOL NO 801592 4.500% 03/01/20		12/01/2012	Paydown		13,123	13,123	12,710	12,803	0	320	0	320	0	13,123	0	0	0	330	03/01/2020
31405X-M5-9	FNMA POOL NO 802380 6.000% 12/01/34		12/01/2012	Paydown		103,241	103,241	106,435	106,201	0	(2,960)	0	(2,960)	0	103,241	0	0	0	4,069	12/01/2034
31406A-JC-7	FNMA POOL NO 804059 6.000% 10/01/34		12/01/2012	Paydown		28,865	28,865	29,758	29,703	0	(837)	0	(837)	0	28,865	0	0	0	913	10/01/2034
31406C-HG-6	FNMA POOL NO 805831 6.000% 08/01/34		12/01/2012	Paydown		6,955	6,955	7,171	7,159	0	(204)	0	(204)	0	6,955	0	0	0	262	08/01/2034
31406C-UC-0	FNMA POOL NO 806179 6.500% 12/01/34		12/01/2012	Paydown		126,766	126,766	131,956	131,652	0	(4,886)	0	(4,886)	0	126,766	0	0	0	2,318	12/01/2034
31406C-Y2-8	FNMA POOL NO 806329 6.000% 12/01/34		12/01/2012	Paydown		73,368	73,368	75,637	75,435	0	(2,067)	0	(2,067)	0	73,368	0	0	0	511	12/01/2034
31406E-PQ-1	FNMA POOL NO 807831 6.000% 12/01/34		12/01/2012	Paydown		4,830	4,830	4,906	4,901	0	(71)	0	(71)	0	4,830	0	0	0	157	12/01/2034
31406F-2D-2	FNMA POOL NO 809072 4.500% 03/01/20		12/01/2012	Paydown		79,484	79,484	76,404	77,187	0	2,296	0	2,296	0	79,484	0	0	0	1,584	03/01/2020
31406F-5G-2	FNMA POOL NO 809147 6.000% 01/01/20		12/01/2012	Paydown		21,272	21,272	21,558	21,484	0	(212)	0	(212)	0	21,272	0	0	0	839	01/01/2020
31406F-BF-7	FNMA POOL NO 808338 5.000% 08/01/33		12/01/2012	Paydown		2,351,925	2,351,925	2,333,551	2,334,386	0	17,539	0	17,539	0	2,351,925	0	0	0	58,625	08/01/2033
31406F-FR-7	FNMA POOL NO 808476 4.500% 03/01/20		12/01/2012	Paydown		8,810	8,810	8,484	8,527	0	283	0	283	0	8,810	0	0	0	332	03/01/2020
31406G-X9-5	FNMA POOL NO 809904 6.000% 02/01/20		12/01/2012	Paydown		41,324	41,324	41,880	41,729	0	(404)	0	(404)	0	41,324	0	0	0	1,353	02/01/2020
31406G-XQ-7	FNMA POOL NO 809887 4.500% 03/01/20		12/01/2012	Paydown		23,743	23,743	22,823	23,035	0	708	0	708	0	23,743	0	0	0	529	03/01/2020
31406H-5P-8	FNMA POOL NO 810954 4.500% 04/01/20		12/01/2012	Paydown		53,258	53,258	51,194	51,611	0	1,648	0	1,648	0	53,258	0	0	0	1,152	04/01/2020
31406H-FG-7	FNMA POOL NO 810267 6.000% 01/01/20		12/01/2012	Paydown		15,863	15,863	16,123	16,054	0	(191)	0	(191)	0	15,863	0	0	0	522	01/01/2020
31406J-M9-1	FNMA POOL NO 811384 4.500% 03/01/20		12/01/2012	Paydown		65,364	65,364	62,831	63,458	0	1,906	0	1,906	0	65,364	0	0	0	1,928	03/01/2020
31406J-NN-9	FNMA POOL NO 811397 4.500% 03/01/20		12/01/2012	Paydown		114,254	114,254	110,055	110,885	0	3,369	0	3,369	0	114,254	0	0	0	3,829	03/01/2020
31406J-NQ-2	FNMA POOL NO 811399 4.500% 03/01/20		12/01/2012	Paydown		3,397	3,397	3,271	3,299	0	99	0	99	0	3,397	0	0	0	100	03/01/2020
31406J-TR-4	FNMA POOL NO 811560 6.000% 05/01/21		12/01/2012	Paydown		468,161	468,161	475,746	474,519	0	(6,358)	0	(6,358)	0	468,161	0	0	0	15,293	05/01/2021
31406M-FX-9	FNMA POOL NO 813882 4.500% 06/01/20		12/01/2012	Paydown		73,111	73,111	74,071	73,881	0	(769)	0	(769)	0	73,111	0	0	0	1,745	06/01/2020
31406M-HW-9	FNMA POOL NO 813945 4.500% 12/01/20		12/01/2012	Paydown		6,284	6,284	6,083	6,116	0	168	0	168	0	6,284	0	0	0	152	12/01/2020
31406M-LH-7	FNMA POOL NO 814028 6.000% 01/01/35		12/01/2012	Paydown		89,751	89,751	92,527	92,367	0	(2,616)	0	(2,616)	0	89,751	0	0	0	2,376	01/01/2035
31406M-R8-1	FNMA POOL NO 814211 4.500% 02/01/20		12/01/2012	Paydown		12,373	12,373	11,893	12,008	0	364	0	364	0	12,373	0	0	0	289	02/01/2020
31406M-SP-2	FNMA POOL NO 814226 4.500% 03/01/20		12/01/2012	Paydown		86,947	86,947	83,578	84,382	0	2,566	0	2,566	0	86,947	0	0	0	2,004	03/01/2020
31406M-UM-6	FNMA POOL NO 814288 7.000% 01/01/35		12/01/2012	Paydown		128	128	132	132	0	(4)	0	(4)	0	128	0	0	0	5	01/01/2035
31406N-DM-3	FNMA POOL NO 814708 6.000% 04/01/20		12/01/2012	Paydown		13,012	13,012	13,232	13,174	0	(162)	0	(162)	0	13,012	0	0	0	425	04/01/2020
31406N-RU-0	FNMA POOL NO 815099 6.000% 04/01/20		12/01/2012	Paydown		11,028	11,028	11,214	11,174	0	(146)	0	(146)	0	11,028	0	0	0	386	04/01/2020
31406N-TF-1	FNMA POOL NO 815150 4.500% 04/01/20		12/01/2012	Paydown		63,549	63,549	61,153	61,540	0	2,010	0	2,010	0	63,549	0	0	0	1,707	04/01/2020
31406N-W5-9	FNMA POOL NO 815268 6.000% 05/01/20		12/01/2012	Paydown		20,594	20,594	20,871	20,801	0	(207)	0	(207)	0	20,594	0	0	0	657	05/01/2020
31406P-3K-3	FNMA POOL NO 816302 4.500% 02/01/20		12/01/2012	Paydown		64,266	64,266	61,776	62,363	0	1,904	0	1,904	0	64,266	0	0	0	1,805	02/01/2020
31406P-6T-1	FNMA POOL NO 816382 4.500% 06/01/20		12/01/2012	Paydown		13,625	13,625	13,097	13,220	0	406	0	406	0	13,625	0	0	0	371	06/01/2020
31406P-N3-9	FNMA POOL NO 815910 4.500% 03/01/20		12/01/2012	Paydown		15,772	15,772	15,273	15,365	0	407	0	407	0	15,772	0	0	0	474	03/01/2020
31406P-SN-0	FNMA POOL NO 816025 7.000% 12/01/34		12/01/2012	Paydown		104	104	108	107	0	(3)	0	(3)	0	104	0	0	0	4	12/01/2034
31406P-ZF-9	FNMA POOL NO 816242 4.500% 03/01/20		12/01/2012	Paydown		15,826	15,826	15,213	15,337	0	489	0	489	0	15,826	0	0	0	333	03/01/2020
31406Q-MP-9	FNMA POOL NO 816766 4.500% 03/01/20		12/01/2012	Paydown		87,176	87,176	83,945	84,688	0	2,488	0	2,488	0	87,176	0	0	0	2,187	03/01/2020
31406S-VP-5	FNMA POOL NO 818822 5.500% 02/01/35		12/01/2012	Paydown		1,073,120	1,073,120	1,057,514	1,058,022	0	15,097	0	15,097	0	1,073,120	0	0	0	33,495	02/01/2035
31406T-JS-1	FNMA POOL NO 819373 4.500% 03/01/20		12/01/2012	Paydown		27,585	27,585	26,516	26,729	0	856	0	856	0	27,585	0	0	0	521	03/01/2020
31406T-L2-5	FNMA POOL NO 819445 6.000% 03/01/35		12/01/2012	Paydown		275	275	283	283	0	(8)	0	(8)	0	275	0	0	0	9	03/01/2035
31406T-VC-2	FNMA POOL NO 819711 4.500% 04/01/20		12/01/2012	Paydown		28,028	28,028	26,941	27,162	0	866	0	866	0	28,028	0	0	0	679	04/01/2020
31406U-NN-4	FNMA POOL NO 820397 6.000% 04/01/20		12/01/2012	Paydown		30,058	30,058	30,574	30,455	0	(397)	0	(397)	0	30,058	0	0	0	1,339	04/01/2020
31406V-UX-2	FNMA POOL NO 821498 6.000% 05/01/20		12/01/2012	Paydown		8,386	8,386	8,524	8,489	0	(102)	0	(102)	0	8,386	0	0	0	274	05/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31406W-YX-6	FNMA POOL NO 822526 6.000% 05/01/20		12/01/2012	Paydown		944	944	960	957	0	(14)	0	(14)	0	944	0	0	0	32	05/01/2020
31407A-F7-1	FNMA POOL NO 824690 4.500% 05/01/20		12/01/2012	Paydown		59,128	59,128	56,837	57,352	0	1,775	0	1,775	0	59,128	0	0	0	1,015	05/01/2020
31407B-RU-5	FNMA POOL NO 825899 4.500% 09/01/20		12/01/2012	Paydown		147,878	147,878	142,928	143,992	0	3,885	0	3,885	0	147,878	0	0	0	3,342	09/01/2020
31407B-RW-1	FNMA POOL NO 825901 4.500% 10/01/20		12/01/2012	Paydown		117,848	117,848	113,898	114,650	0	3,198	0	3,198	0	117,848	0	0	0	3,557	10/01/2020
31407B-RX-9	FNMA POOL NO 825902 4.500% 10/01/20		12/01/2012	Paydown		237,046	237,046	229,068	230,904	0	6,142	0	6,142	0	237,046	0	0	0	6,585	10/01/2020
31407B-VL-0	FNMA POOL NO 826019 6.000% 07/01/20		12/01/2012	Paydown		11,983	11,983	12,189	12,137	0	(154)	0	(154)	0	11,983	0	0	0	394	07/01/2020
31407B-VM-8	FNMA POOL NO 826020 6.000% 07/01/20		12/01/2012	Paydown		2,785	2,785	2,830	2,821	0	(36)	0	(36)	0	2,785	0	0	0	143	07/01/2020
31407C-FG-7	FNMA POOL NO 826467 6.000% 07/01/20		12/01/2012	Paydown		5,046	5,046	5,113	5,103	0	(57)	0	(57)	0	5,046	0	0	0	170	07/01/2020
31407C-VY-0	FNMA POOL NO 826931 5.500% 08/01/35		12/01/2012	Paydown		60,603	60,603	61,682	61,640	0	(1,037)	0	(1,037)	0	60,603	0	0	0	1,871	08/01/2035
31407D-G3-3	FNMA POOL NO 827418 6.000% 05/01/20		12/01/2012	Paydown		1,297	1,297	1,319	1,314	0	(17)	0	(17)	0	1,297	0	0	0	43	05/01/2020
31407D-QT-5	FNMA POOL NO 827666 4.500% 10/01/20		12/01/2012	Paydown		50,019	50,019	48,447	48,816	0	1,203	0	1,203	0	50,019	0	0	0	1,229	10/01/2020
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2012	Paydown		18,373,966	18,373,966	17,989,261	18,005,417	0	368,549	0	368,549	0	18,373,966	0	0	0	542,146	10/01/2035
31407F-SD-3	FNMA POOL NO 829516 4.500% 03/01/20		12/01/2012	Paydown		20,483	20,483	19,716	19,857	0	626	0	626	0	20,483	0	0	0	366	03/01/2020
31407G-CG-1	FNMA POOL NO 829971 4.500% 01/01/34		12/01/2012	Paydown		323,392	323,392	306,313	308,305	0	15,087	0	15,087	0	323,392	0	0	0	10,618	01/01/2034
31407G-ZM-3	FNMA POOL NO 830648 4.500% 10/01/20		12/01/2012	Paydown		3,356	3,356	3,243	3,267	0	89	0	89	0	3,356	0	0	0	82	10/01/2020
31407H-2E-5	FNMA POOL NO 831573 6.000% 07/01/21		12/01/2012	Paydown		18,421	18,421	18,724	18,675	0	(254)	0	(254)	0	18,421	0	0	0	682	07/01/2021
31407H-2K-1	FNMA POOL NO 831578 6.000% 07/01/21		12/01/2012	Paydown		154,491	154,491	156,732	156,383	0	(1,892)	0	(1,892)	0	154,491	0	0	0	4,159	07/01/2021
31407H-AW-6	FNMA POOL NO 830821 7.000% 10/01/35		12/01/2012	Paydown		137	137	141	141	0	(4)	0	(4)	0	137	0	0	0	5	10/01/2035
31407H-T4-8	FNMA POOL NO 831371 6.000% 04/01/21		12/01/2012	Paydown		2,328	2,328	2,367	2,359	0	(32)	0	(32)	0	2,328	0	0	0	99	04/01/2021
31407H-VR-4	FNMA POOL NO 831424 6.000% 04/01/21		12/01/2012	Paydown		47,937	47,937	48,746	48,599	0	(663)	0	(663)	0	47,937	0	0	0	1,820	04/01/2021
31407H-XZ-4	FNMA POOL NO 831496 6.000% 05/01/21		12/01/2012	Paydown		154,844	154,844	157,484	157,069	0	(2,226)	0	(2,226)	0	154,844	0	0	0	4,789	05/01/2021
31407H-YZ-3	FNMA POOL NO 831528 6.000% 06/01/21		12/01/2012	Paydown		126,801	126,801	128,399	128,077	0	(1,276)	0	(1,276)	0	126,801	0	0	0	3,647	06/01/2021
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2012	Paydown		5,213,818	5,213,818	5,175,733	5,176,341	0	37,477	0	37,477	0	5,213,818	0	0	0	183,168	06/01/2036
31407J-D7-4	FNMA POOL NO 831826 6.000% 10/01/21		12/01/2012	Paydown		16,578	16,578	16,752	16,715	0	(137)	0	(137)	0	16,578	0	0	0	487	10/01/2021
31407J-DC-3	FNMA POOL NO 831799 6.500% 09/01/36		12/01/2012	Paydown		319,888	319,888	327,435	327,125	0	(7,237)	0	(7,237)	0	319,888	0	0	0	13,340	09/01/2036
31407K-LC-1	FNMA POOL NO 832923 6.000% 09/01/20		12/01/2012	Paydown		74,454	74,454	75,665	75,461	0	(1,007)	0	(1,007)	0	74,454	0	0	0	3,179	09/01/2020
31407K-LD-9	FNMA POOL NO 832924 6.000% 09/01/20		12/01/2012	Paydown		26,046	26,046	26,396	26,310	0	(264)	0	(264)	0	26,046	0	0	0	965	09/01/2020
31407K-MD-8	FNMA POOL NO 832956 4.500% 08/01/20		12/01/2012	Paydown		21,842	21,842	21,149	21,293	0	549	0	549	0	21,842	0	0	0	537	08/01/2020
31407L-CG-0	FNMA POOL NO 833571 6.000% 07/01/20		12/01/2012	Paydown		141,435	141,435	143,792	143,205	0	(1,769)	0	(1,769)	0	141,435	0	0	0	3,592	07/01/2020
31407L-ED-5	FNMA POOL NO 833632 6.000% 03/01/21		12/01/2012	Paydown		2,394	2,394	2,434	2,426	0	(32)	0	(32)	0	2,394	0	0	0	79	03/01/2021
31407L-EJ-2	FNMA POOL NO 833637 6.000% 04/01/21		12/01/2012	Paydown		23,135	23,135	23,526	23,441	0	(305)	0	(305)	0	23,135	0	0	0	598	04/01/2021
31407L-HQ-3	FNMA POOL NO 833739 4.500% 07/01/20		12/01/2012	Paydown		53,121	53,121	51,341	51,670	0	1,451	0	1,451	0	53,121	0	0	0	1,328	07/01/2020
31407Q-MX-1	FNMA POOL NO 837474 6.000% 09/01/20		04/01/2012	Paydown		48,320	48,320	49,113	49,001	0	(681)	0	(681)	0	48,320	0	0	0	956	09/01/2020
31407S-DA-7	FNMA POOL NO 838997 6.000% 07/01/20		12/01/2012	Paydown		82,835	82,835	84,194	83,845	0	(1,010)	0	(1,010)	0	82,835	0	0	0	807	07/01/2020
31407S-NC-2	FNMA POOL NO 839287 4.500% 09/01/20		12/01/2012	Paydown		76,298	76,298	73,740	74,171	0	2,127	0	2,127	0	76,298	0	0	0	2,057	09/01/2020
31407W-Q9-7	FNMA POOL NO 842980 4.500% 10/01/20		12/01/2012	Paydown		122,284	122,284	118,185	118,998	0	3,286	0	3,286	0	122,284	0	0	0	2,087	10/01/2020
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		12/01/2012	Paydown		8,011,212	8,011,212	7,843,477	7,849,902	0	161,311	0	161,311	0	8,011,212	0	0	0	238,596	11/01/2035
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		12/01/2012	Paydown		15,370,245	15,370,245	15,047,230	15,060,944	0	309,301	0	309,301	0	15,370,245	0	0	0	519,277	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		12/01/2012	Paydown		8,650,962	8,650,962	8,469,832	8,477,899	0	173,063	0	173,063	0	8,650,962	0	0	0	302,637	11/01/2035
31407Y-5R-6	FNMA POOL NO 845156 6.000% 01/01/21		12/01/2012	Paydown		119,277	119,277	121,290	120,792	0	(1,515)	0	(1,515)	0	119,277	0	0	0	4,973	01/01/2021
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		12/01/2012	Paydown		60,860,465	60,860,465	59,590,954	59,645,603	0	1,214,862	0	1,214,862	0	60,860,465	0	0	0	1,850,376	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		12/01/2012	Paydown		7,695,848	7,695,848	7,533,514	7,540,342	0	155,506	0	155,506	0	7,695,848	0	0	0	253,193	12/01/2035
31407Y-NC-9	FNMA POOL NO 844687 6.000% 12/01/20		12/01/2012	Paydown		98,390	98,390	99,712	99,326	0	(936)	0	(936)	0	98,390	0	0	0	3,826	12/01/2020
31408A-H8-6	FNMA POOL NO 845455 6.000% 03/01/21		12/01/2012	Paydown		9,195	9,195	9,353	9,332	0	(136)	0	(136)	0	9,195	0	0	0	302	03/01/2021
31408A-HN-3	FNMA POOL NO 845437 4.500% 02/01/21		12/01/2012	Paydown		3,704	3,704	3,580	3,602	0	102	0	102	0	3,704	0	0	0	92	02/01/2021
31408A-J5-0	FNMA POOL NO 845484 6.000% 06/01/21		12/01/2012	Paydown		80,704	80,704	82,066	81,743	0	(1,039)	0	(1,039)	0	80,704	0	0	0	2,954	06/01/2021
31408A-KU-3	FNMA POOL NO 845507 6.000% 07/01/21		12/01/2012	Paydown		324,832	324,832	329,953	329,115	0	(4,283)	0	(4,283)	0	324,832	0	0	0	9,945	07/01/2021
31408B-LY-2	FNMA POOL NO 846443 6.000% 02/01/21		12/01/2012	Paydown		30,890	30,890	31,421	31,297	0	(407)	0	(407)	0	30,890	0	0	0	1,333	02/01/2021
31408C-VW-3	FNMA POOL NO 847629 4.500% 11/01/20		12/01/2012	Paydown		49,216	49,216	47,643	47,942	0	1,274	0	1,274	0	49,216	0	0	0	1,187	11/01/2020
31408D-6N-9	FNMA POOL NO 848777 6.000% 01/01/36		12/01/2012	Paydown		525,604	525,604	533,488	533,032	0	(7,428)	0	(7,428)	0	525,604	0	0	0	18,211	01/01/2036
31408D-Q8-0	FNMA POOL NO 848379 6.000% 12/01/20		12/01/2012	Paydown		38,701	38,701	39,366	39,181	0	(480)	0	(480)	0	38,701	0	0	0	1,306	12/01/2020
31408F-2F-5	FNMA POOL NO 850474 4.500% 12/01/20		12/01/2012	Paydown		151,442	151,442	146,521	147,425	0	4,017	0	4,017	0	151,442	0	0	0	3,630	12/01/2020
31408F-LE-7	FNMA POOL NO 850025 4.500% 05/01/21		12/01/2012	Paydown		9,053	9,053	8,767	8,823	0	230	0	230	0	9,053	0	0	0	161	05/01/2021
31408G-A4-9	FNMA POOL NO 850627 6.000% 01/01/21		12/01/2012	Paydown		29,760	29,760	30,271	30,158	0	(398)	0	(398)	0	29,760	0	0	0	1,106	01/01/2021
31408G-LK-1	FNMA POOL NO 850930 5.500% 11/01/35		12/01/2012	Paydown		214,491	214,491	208,291	208,656	0	5,835	0	5,835	0	214,491	0	0	0	4,800	11/01/2035
31408H-NQ-4	FNMA POOL NO 851899 7.000% 10/01/35		12/01/2012	Paydown		174	174	179	179	0	(5)	0	(5)	0	174	0	0	0	7	10/01/2035
31408J-HG-9	FNMA POOL NO 852631 6.000% 02/01/36		12/01/2012	Paydown		1,273,112	1,273,112	1,283,406	1,282,832	0	(9,720)	0	(9,720)	0	1,273,112	0	0	0	36,718	02/01/2036
31408J-SW-2	FNMA POOL NO 852933 6.000% 04/01/21		12/01/2012	Paydown		176,652	176,652	179,629	179,109	0	(2,457)	0	(2,457)	0	176,652	0	0	0	5,843	04/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31408X-Z7-8	FNMA POOL NO 863966 4.500% 12/01/20		12/01/2012	Paydown		56,184	56,184	54,413	54,795	0	1,389	0	1,389	0	56,184	0	0	0	1,373	12/01/2020
31409A-HT-9	FNMA POOL NO 865242 6.000% 02/01/21		12/01/2012	Paydown		27,337	27,337	27,786	27,696	0	(359)	0	(359)	0	27,337	0	0	0	712	02/01/2021
31409A-KE-8	FNMA POOL NO 865293 6.000% 02/01/21		12/01/2012	Paydown		14,787	14,787	15,036	14,985	0	(198)	0	(198)	0	14,787	0	0	0	561	02/01/2021
31409A-Q2-8	FNMA POOL NO 865473 6.500% 02/01/36		12/01/2012	Paydown		62,483	62,483	63,559	63,517	0	(1,034)	0	(1,034)	0	62,483	0	0	0	1,050	02/01/2036
31409A-YA-1	FNMA POOL NO 865705 6.000% 03/01/21		12/01/2012	Paydown		49,980	49,980	50,505	50,394	0	(415)	0	(415)	0	49,980	0	0	0	1,739	03/01/2021
31409B-AC-1	FNMA POOL NO 865903 6.000% 03/01/21		12/01/2012	Paydown		27,377	27,377	27,839	27,752	0	(375)	0	(375)	0	27,377	0	0	0	927	03/01/2021
31409B-AF-4	FNMA POOL NO 865906 6.000% 03/01/36		12/01/2012	Paydown		1,610,217	1,610,217	1,622,546	1,621,809	0	(11,592)	0	(11,592)	0	1,610,217	0	0	0	73,830	03/01/2036
31409B-BV-8	FNMA POOL NO 865952 5.500% 03/01/36		12/01/2012	Paydown		1,125,405	1,125,405	1,112,745	1,113,104	0	12,302	0	12,302	0	1,125,405	0	0	0	37,468	03/01/2036
31409B-CX-3	FNMA POOL NO 865986 6.000% 03/01/36		12/01/2012	Paydown		5,189,157	5,189,157	5,228,886	5,226,462	0	(37,306)	0	(37,306)	0	5,189,157	0	0	0	164,395	03/01/2036
31409B-E6-0	FNMA POOL NO 866057 6.000% 03/01/36		12/01/2012	Paydown		212,330	212,330	215,515	215,361	0	(3,030)	0	(3,030)	0	212,330	0	0	0	7,795	03/01/2036
31409B-V9-5	FNMA POOL NO 866540 7.000% 02/01/36		07/01/2012	Paydown		40,240	40,240	41,422	41,370	0	(1,131)	0	(1,131)	0	40,240	0	0	0	1,637	02/01/2036
31409C-AS-4	FNMA POOL NO 866817 4.500% 01/01/21		12/01/2012	Paydown		9,110	9,110	8,821	8,861	0	249	0	249	0	9,110	0	0	0	268	01/01/2021
31409D-4U-4	FNMA POOL NO 868535 6.000% 04/01/21		12/01/2012	Paydown		90,796	90,796	91,796	91,561	0	(765)	0	(765)	0	90,796	0	0	0	2,643	04/01/2021
31409D-YK-3	FNMA POOL NO 868414 6.000% 04/01/21		12/01/2012	Paydown		48,219	48,219	49,047	48,880	0	(662)	0	(662)	0	48,219	0	0	0	2,001	04/01/2021
31409E-7E-5	FNMA POOL NO 869493 4.500% 03/01/21		12/01/2012	Paydown		135,733	135,733	131,415	132,227	0	3,507	0	3,507	0	135,733	0	0	0	4,086	03/01/2021
31409E-CG-4	FNMA POOL NO 868671 6.000% 04/01/21		12/01/2012	Paydown		126,712	126,712	128,890	128,498	0	(1,786)	0	(1,786)	0	126,712	0	0	0	3,652	04/01/2021
31409E-CJ-8	FNMA POOL NO 868673 4.500% 04/01/21		12/01/2012	Paydown		37,111	37,111	35,867	36,101	0	1,010	0	1,010	0	37,111	0	0	0	1,285	04/01/2021
31409E-KZ-3	FNMA POOL NO 868912 6.000% 04/01/21		12/01/2012	Paydown		2,537	2,537	2,580	2,572	0	(35)	0	(35)	0	2,537	0	0	0	112	04/01/2021
31409E-LL-3	FNMA POOL NO 868931 6.000% 05/01/21		12/01/2012	Paydown		50,461	50,461	51,139	51,005	0	(543)	0	(543)	0	50,461	0	0	0	1,656	05/01/2021
31409F-3E-6	FNMA POOL NO 870297 6.000% 03/01/21		12/01/2012	Paydown		27,152	27,152	27,575	27,492	0	(340)	0	(340)	0	27,152	0	0	0	1,143	03/01/2021
31409F-J8-2	FNMA POOL NO 869787 6.000% 03/01/21		12/01/2012	Paydown		16,580	16,580	16,754	16,716	0	(137)	0	(137)	0	16,580	0	0	0	457	03/01/2021
31409F-MJ-4	FNMA POOL NO 869861 6.000% 04/01/21		12/01/2012	Paydown		5,829	5,829	5,907	5,892	0	(64)	0	(64)	0	5,829	0	0	0	264	04/01/2021
31409F-MT-2	FNMA POOL NO 869870 6.000% 04/01/21		12/01/2012	Paydown		161,948	161,948	163,875	163,546	0	(1,597)	0	(1,597)	0	161,948	0	0	0	3,730	04/01/2021
31409F-TK-4	FNMA POOL NO 870054 6.000% 07/01/21		12/01/2012	Paydown		2,034	2,034	2,068	2,065	0	(31)	0	(31)	0	2,034	0	0	0	67	07/01/2021
31409F-UF-3	FNMA POOL NO 870082 6.000% 04/01/21		12/01/2012	Paydown		63,295	63,295	64,021	63,811	0	(515)	0	(515)	0	63,295	0	0	0	2,115	04/01/2021
31409G-6F-8	FNMA POOL NO 871270 7.000% 05/01/36		12/01/2012	Paydown		4,622	4,622	4,758	4,752	0	(130)	0	(130)	0	4,622	0	0	0	175	05/01/2036
31409G-7K-6	FNMA POOL NO 871298 6.000% 05/01/21		12/01/2012	Paydown		79,129	79,129	80,464	80,202	0	(1,073)	0	(1,073)	0	79,129	0	0	0	2,483	05/01/2021
31409G-WE-2	FNMA POOL NO 871045 6.500% 01/01/37		12/01/2012	Paydown		500,603	500,603	508,757	508,714	0	(8,111)	0	(8,111)	0	500,603	0	0	0	20,715	01/01/2037
31409G-WP-7	FNMA POOL NO 871054 6.500% 01/01/37		12/01/2012	Paydown		82,322	82,322	83,740	83,685	0	(1,364)	0	(1,364)	0	82,322	0	0	0	3,531	01/01/2037
31409H-A6-1	FNMA POOL NO 871329 6.000% 04/01/21		12/01/2012	Paydown		1,735	1,735	1,764	1,759	0	(24)	0	(24)	0	1,735	0	0	0	57	04/01/2021
31409J-BM-1	FNMA POOL NO 872244 6.000% 05/01/21		12/01/2012	Paydown		145,930	145,930	148,438	147,904	0	(1,975)	0	(1,975)	0	145,930	0	0	0	3,648	05/01/2021
31409J-R7-7	FNMA POOL NO 872710 6.000% 06/01/36		12/01/2012	Paydown		3,742,883	3,742,883	3,698,144	3,699,309	0	43,575	0	43,575	0	3,742,883	0	0	0	131,599	06/01/2036
31409T-U2-2	FNMA POOL NO 878201 6.000% 09/01/36		12/01/2012	Paydown		1,205,244	1,205,244	1,253,830	1,252,292	0	(47,048)	0	(47,048)	0	1,205,244	0	0	0	39,121	09/01/2036
31409U-VF-9	FNMA POOL NO 879114 6.000% 05/01/21		12/01/2012	Paydown		72,466	72,466	73,228	73,076	0	(609)	0	(609)	0	72,466	0	0	0	3,270	05/01/2021
31409V-3R-2	FNMA POOL NO 880208 6.000% 02/01/21		12/01/2012	Paydown		6,454	6,454	6,540	6,523	0	(70)	0	(70)	0	6,454	0	0	0	214	02/01/2021
31409V-AC-7	FNMA POOL NO 879403 6.000% 02/01/21		12/01/2012	Paydown		12,144	12,144	12,352	12,310	0	(167)	0	(167)	0	12,144	0	0	0	379	02/01/2021
31409V-G5-6	FNMA POOL NO 879620 6.000% 05/01/21		12/01/2012	Paydown		259,413	259,413	263,872	262,983	0	(3,570)	0	(3,570)	0	259,413	0	0	0	6,663	05/01/2021
31409V-GF-4	FNMA POOL NO 879598 6.000% 03/01/21		12/01/2012	Paydown		68,323	68,323	69,444	69,202	0	(878)	0	(878)	0	68,323	0	0	0	2,256	03/01/2021
31409V-HH-9	FNMA POOL NO 879632 6.000% 06/01/21		12/01/2012	Paydown		143,441	143,441	145,855	145,389	0	(1,948)	0	(1,948)	0	143,441	0	0	0	4,285	06/01/2021
31409V-HR-7	FNMA POOL NO 879640 6.000% 07/01/21		12/01/2012	Paydown		19,597	19,597	19,860	19,807	0	(210)	0	(210)	0	19,597	0	0	0	713	07/01/2021
31409V-R3-9	FNMA POOL NO 879906 2.955% 10/01/33		12/01/2012	Paydown		319,683	319,683	317,585	317,663	0	2,020	0	2,020	0	319,683	0	0	0	5,560	10/01/2033
31409W-EJ-6	FNMA POOL NO 880437 6.000% 04/01/21		12/01/2012	Paydown		38,176	38,176	38,689	38,571	0	(395)	0	(395)	0	38,176	0	0	0	1,158	04/01/2021
31409W-FF-3	FNMA POOL NO 880466 6.000% 04/01/21		12/01/2012	Paydown		3,168	3,168	3,219	3,209	0	(41)	0	(41)	0	3,168	0	0	0	87	04/01/2021
31409W-FG-1	FNMA POOL NO 880467 6.000% 04/01/21		12/01/2012	Paydown		11,842	11,842	12,042	12,000	0	(158)	0	(158)	0	11,842	0	0	0	310	04/01/2021
31409W-RP-8	FNMA POOL NO 880794 6.000% 05/01/21		12/01/2012	Paydown		18,459	18,459	18,776	18,731	0	(272)	0	(272)	0	18,459	0	0	0	608	05/01/2021
31409W-W9-8	FNMA POOL NO 880972 6.000% 10/01/21		12/01/2012	Paydown		87,684	87,684	89,161	88,897	0	(1,213)	0	(1,213)	0	87,684	0	0	0	3,038	10/01/2021
31409W-XG-1	FNMA POOL NO 880979 6.000% 11/01/21		12/01/2012	Paydown		42,345	42,345	43,060	42,955	0	(609)	0	(609)	0	42,345	0	0	0	1,732	11/01/2021
31409X-4J-5	FNMA POOL NO 882025 6.000% 05/01/21		12/01/2012	Paydown		75,447	75,447	76,701	76,490	0	(1,043)	0	(1,043)	0	75,447	0	0	0	1,215	05/01/2021
31409X-M5-5	FNMA POOL NO 881580 6.000% 06/01/21		12/01/2012	Paydown		77,896	77,896	79,179	78,975	0	(1,079)	0	(1,079)	0	77,896	0	0	0	1,606	06/01/2021
31409X-X9-5	FNMA POOL NO 881904 6.000% 04/01/21		12/01/2012	Paydown		171,680	171,680	174,577	173,861	0	(2,180)	0	(2,180)	0	171,680	0	0	0	5,261	04/01/2021
31409X-XZ-7	FNMA POOL NO 881896 6.000% 04/01/21		12/01/2012	Paydown		185,996	185,996	188,337	187,901	0	(1,905)	0	(1,905)	0	185,996	0	0	0	7,027	04/01/2021
31409Y-ST-5	FNMA POOL NO 882630 6.000% 04/01/21		12/01/2012	Paydown		9,356	9,356	9,512	9,494	0	(138)	0	(138)	0	9,356	0	0	0	318	04/01/2021
31409Y-SZ-1	FNMA POOL NO 882636 6.000% 05/01/21		12/01/2012	Paydown		48,224	48,224	49,053	48,930	0	(706)	0	(706)	0	48,224	0	0	0	1,568	05/01/2021
31410A-EE-2	FNMA POOL NO 883133 6.000% 04/01/21		12/01/2012	Paydown		33,857	33,857	34,428	34,320	0	(464)	0	(464)	0	33,857	0	0	0	914	04/01/2021
31410A-JB-3	FNMA POOL NO 883258 6.000% 07/01/21		12/01/2012	Paydown		63,183	63,183	63,822	63,729	0	(546)	0	(546)	0	63,183	0	0	0	2,217	07/01/2021
31410B-A3-8	FNMA POOL NO 883926 6.000% 05/01/21		12/01/2012	Paydown		88,185	88,185	89,653	89,439	0	(1,254)	0	(1,254)	0	88,185	0	0	0	3,995	05/01/2021
31410B-C5-1	FNMA POOL NO 883992 6.000% 04/01/36		12/01/2012	Paydown		541,785	541,785	538,928	538,949	0	2,836	0	2,836	0	541,785	0	0	0	13,267	04/01/2036
31410B-C6-9	FNMA POOL NO 883993 6.500% 04/01/36		12/01/2012	Paydown		859,719	859,719	874,093	873,357	0	(13,638)	0	(13,638)	0	859,719	0	0	0	31,396	04/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31410B-CJ-1	FNMA POOL NO 883973 6.000% 06/01/21		12/01/2012	Paydown		17,430	17,430	17,664	17,618	0	(188)	0	(188)	0	17,430	0	0	0	392	06/01/2021
31410B-KJ-2	FNMA POOL NO 884197 6.000% 05/01/21		12/01/2012	Paydown		6,105	6,105	6,208	6,194	0	(88)	0	(88)	0	6,105	0	0	0	346	05/01/2021
31410C-D3-3	FNMA POOL NO 884922 5.000% 04/01/21		12/01/2012	Paydown		30,856	30,856	31,425	31,323	0	(467)	0	(467)	0	30,856	0	0	0	278	04/01/2021
31410C-RD-6	FNMA POOL NO 885284 6.500% 06/01/36		12/01/2012	Paydown		40,492	40,492	41,190	41,161	0	(669)	0	(669)	0	40,492	0	0	0	1,364	06/01/2036
31410C-SC-7	FNMA POOL NO 885315 6.000% 06/01/36		12/01/2012	Paydown		1,633,204	1,633,204	1,620,955	1,621,203	0	12,001	0	12,001	0	1,633,204	0	0	0	55,359	06/01/2036
31410C-UL-4	FNMA POOL NO 885387 6.000% 06/01/21		12/01/2012	Paydown		21,808	21,808	22,165	22,131	0	(323)	0	(323)	0	21,808	0	0	0	719	06/01/2021
31410D-F3-9	FNMA POOL NO 885886 6.000% 07/01/21		12/01/2012	Paydown		813	813	826	823	0	(10)	0	(10)	0	813	0	0	0	27	07/01/2021
31410D-VQ-0	FNMA POOL NO 886323 6.500% 08/01/36		12/01/2012	Paydown		128,418	128,418	130,631	130,529	0	(2,110)	0	(2,110)	0	128,418	0	0	0	3,848	08/01/2036
31410E-B4-9	FNMA POOL NO 886659 6.000% 08/01/21		12/01/2012	Paydown		69,728	69,728	70,903	70,745	0	(1,016)	0	(1,016)	0	69,728	0	0	0	2,267	08/01/2021
31410E-E3-8	FNMA POOL NO 886754 6.000% 09/01/21		12/01/2012	Paydown		286,202	286,202	291,022	290,381	0	(4,179)	0	(4,179)	0	286,202	0	0	0	8,484	09/01/2021
31410E-FU-7	FNMA POOL NO 886779 6.000% 08/01/21		12/01/2012	Paydown		36,628	36,628	37,120	36,996	0	(368)	0	(368)	0	36,628	0	0	0	1,272	08/01/2021
31410E-HT-8	FNMA POOL NO 886842 6.000% 09/01/21		12/01/2012	Paydown		91,049	91,049	92,335	92,058	0	(1,010)	0	(1,010)	0	91,049	0	0	0	2,815	09/01/2021
31410E-ME-5	FNMA POOL NO 886957 6.000% 06/01/21		12/01/2012	Paydown		36,325	36,325	36,931	36,869	0	(544)	0	(544)	0	36,325	0	0	0	813	06/01/2021
31410E-WW-4	FNMA POOL NO 887261 6.000% 07/01/21		12/01/2012	Paydown		54,984	54,984	55,640	55,492	0	(508)	0	(508)	0	54,984	0	0	0	1,794	07/01/2021
31410F-G4-1	FNMA POOL NO 887719 6.000% 03/01/21		12/01/2012	Paydown		62,580	62,580	63,636	63,390	0	(810)	0	(810)	0	62,580	0	0	0	1,656	03/01/2021
31410F-JT-3	FNMA POOL NO 887774 6.000% 07/01/21		12/01/2012	Paydown		114,517	114,517	116,450	116,026	0	(1,509)	0	(1,509)	0	114,517	0	0	0	3,369	07/01/2021
31410F-JX-4	FNMA POOL NO 887778 6.000% 07/01/21		12/01/2012	Paydown		66,694	66,694	67,819	67,679	0	(985)	0	(985)	0	66,694	0	0	0	1,986	07/01/2021
31410F-ST-3	FNMA POOL NO 888030 5.500% 12/01/36		12/01/2012	Paydown		6,006,894	6,006,894	6,115,535	6,111,841	0	(104,947)	0	(104,947)	0	6,006,894	0	0	0	179,082	12/01/2036
31410F-VW-2	FNMA POOL NO 888129 5.500% 02/01/37		12/01/2012	Paydown		1,417,037	1,417,037	1,417,258	1,417,097	0	(61)	0	(61)	0	1,417,037	0	0	0	43,502	02/01/2037
31410F-VX-0	FNMA POOL NO 888130 5.000% 10/01/34		12/01/2012	Paydown		1,401,287	1,401,287	1,427,999	1,426,945	0	(25,658)	0	(25,658)	0	1,401,287	0	0	0	36,534	10/01/2034
31410F-YS-8	FNMA POOL NO 888221 5.500% 03/01/37		12/01/2012	Paydown		74,024	74,024	75,343	75,298	0	(1,274)	0	(1,274)	0	74,024	0	0	0	2,246	03/01/2037
31410G-EJ-8	FNMA POOL NO 888537 6.000% 04/01/21		12/01/2012	Paydown		28,065	28,065	28,526	28,416	0	(351)	0	(351)	0	28,065	0	0	0	818	04/01/2021
31410G-GD-9	FNMA POOL NO 888596 6.500% 07/01/37		12/01/2012	Paydown		283,383	283,383	298,172	297,755	0	(14,372)	0	(14,372)	0	283,383	0	0	0	10,348	07/01/2037
31410G-ML-4	FNMA POOL NO 888763 2.460% 10/01/37		12/01/2012	Paydown		305,074	305,074	306,444	306,386	0	(1,312)	0	(1,312)	0	305,074	0	0	0	8,104	10/01/2037
31410G-YE-7	FNMA POOL NO 889109 5.000% 01/01/23		12/01/2012	Paydown		1,603,872	1,603,872	1,692,085	1,686,749	0	(82,877)	0	(82,877)	0	1,603,872	0	0	0	41,985	01/01/2023
31410K-GR-9	FNMA POOL NO 889508 6.500% 10/01/37		12/01/2012	Paydown		91,640	91,640	96,236	96,100	0	(4,460)	0	(4,460)	0	91,640	0	0	0	3,169	10/01/2037
31410K-JR-6	FNMA POOL NO 889572 5.500% 06/01/38		12/01/2012	Paydown		69,509	69,509	70,723	70,684	0	(1,175)	0	(1,175)	0	69,509	0	0	0	2,112	06/01/2038
31410K-JY-1	FNMA POOL NO 889579 6.000% 05/01/38		12/01/2012	Paydown		36,543,793	36,543,793	37,493,016	37,466,681	0	(922,888)	0	(922,888)	0	36,543,793	0	0	0	1,240,076	05/01/2038
31410K-JZ-8	FNMA POOL NO 889580 5.500% 06/01/38		12/01/2012	Paydown		459,727	459,727	467,916	467,650	0	(7,924)	0	(7,924)	0	459,727	0	0	0	11,413	06/01/2038
31410K-NW-0	FNMA POOL NO 889705 5.500% 06/01/38		12/01/2012	Paydown		26,057,900	26,057,900	25,500,098	25,511,888	0	546,012	0	546,012	0	26,057,900	0	0	0	778,903	06/01/2038
31410K-NY-6	FNMA POOL NO 889707 6.000% 12/01/35		12/01/2012	Paydown		5,736,513	5,736,513	5,767,884	5,766,168	0	(29,655)	0	(29,655)	0	5,736,513	0	0	0	204,783	12/01/2035
31410K-PT-5	FNMA POOL NO 889734 5.500% 06/01/37		12/01/2012	Paydown		75,488	75,488	76,806	76,763	0	(1,275)	0	(1,275)	0	75,488	0	0	0	2,306	06/01/2037
31410K-XY-5	FNMA POOL NO 889995 5.500% 09/01/38		12/01/2012	Paydown		59,758	59,758	60,802	60,768	0	(1,010)	0	(1,010)	0	59,758	0	0	0	1,834	09/01/2038
31410L-CM-2	FNMA POOL NO 890276 6.000% 10/01/39		12/01/2012	Paydown		283,143	283,143	309,113	308,529	0	(25,386)	0	(25,386)	0	283,143	0	0	0	9,227	10/01/2039
31410M-DS-6	FNMA POOL NO 891213 6.000% 06/01/21		12/01/2012	Paydown		21,806	21,806	22,085	22,045	0	(239)	0	(239)	0	21,806	0	0	0	716	06/01/2021
31410M-L4-0	FNMA POOL NO 891447 6.000% 03/01/21		12/01/2012	Paydown		134,580	134,580	135,994	135,645	0	(1,065)	0	(1,065)	0	134,580	0	0	0	4,637	03/01/2021
31410M-U3-2	FNMA POOL NO 891702 6.500% 07/01/36		12/01/2012	Paydown		110,698	110,698	112,605	112,528	0	(1,830)	0	(1,830)	0	110,698	0	0	0	3,493	07/01/2036
31410N-N4-6	FNMA POOL NO 892411 6.000% 07/01/21		12/01/2012	Paydown		225,300	225,300	229,138	228,604	0	(3,304)	0	(3,304)	0	225,300	0	0	0	6,949	07/01/2021
31410Q-6S-5	FNMA POOL NO 894681 5.500% 11/01/36		12/01/2012	Paydown		683,509	683,509	690,398	690,130	0	(6,621)	0	(6,621)	0	683,509	0	0	0	19,945	11/01/2036
31410Q-UG-4	FNMA POOL NO 894383 6.000% 11/01/21		12/01/2012	Paydown		160,844	160,844	163,529	163,125	0	(2,281)	0	(2,281)	0	160,844	0	0	0	6,822	11/01/2021
31410R-3C-1	FNMA POOL NO 895495 6.000% 08/01/21		09/01/2012	Paydown		30,915	30,915	31,330	31,283	0	(369)	0	(369)	0	30,915	0	0	0	1,355	08/01/2021
31410R-ES-4	FNMA POOL NO 894845 6.000% 09/01/21		12/01/2012	Paydown		38,045	38,045	38,556	38,458	0	(413)	0	(413)	0	38,045	0	0	0	1,204	09/01/2021
31410R-FD-6	FNMA POOL NO 894864 6.000% 09/01/21		12/01/2012	Paydown		78,652	78,652	79,979	79,696	0	(1,044)	0	(1,044)	0	78,652	0	0	0	3,815	09/01/2021
31410S-A6-4	FNMA POOL NO 895629 6.000% 05/01/21		12/01/2012	Paydown		160,494	160,494	163,233	162,701	0	(2,207)	0	(2,207)	0	160,494	0	0	0	5,837	05/01/2021
31410T-2T-1	FNMA POOL NO 897286 6.000% 08/01/21		12/01/2012	Paydown		27,703	27,703	28,157	28,074	0	(371)	0	(371)	0	27,703	0	0	0	839	08/01/2021
31410T-2W-4	FNMA POOL NO 897289 6.000% 08/01/21		12/01/2012	Paydown		2,680	2,680	2,708	2,703	0	(23)	0	(23)	0	2,680	0	0	0	87	08/01/2021
31410T-C8-6	FNMA POOL NO 896595 6.000% 08/01/21		12/01/2012	Paydown		96,618	96,618	97,856	97,616	0	(998)	0	(998)	0	96,618	0	0	0	3,312	08/01/2021
31410T-DU-6	FNMA POOL NO 896615 6.000% 09/01/21		12/01/2012	Paydown		601,957	601,957	611,579	609,570	0	(7,613)	0	(7,613)	0	601,957	0	0	0	23,388	09/01/2021
31410T-EU-5	FNMA POOL NO 896647 6.000% 03/01/21		12/01/2012	Paydown		164,085	164,085	166,854	166,152	0	(2,068)	0	(2,068)	0	164,085	0	0	0	7,547	03/01/2021
31410T-EV-3	FNMA POOL NO 896648 6.000% 03/01/21		12/01/2012	Paydown		96,720	96,720	98,296	98,040	0	(1,320)	0	(1,320)	0	96,720	0	0	0	4,036	03/01/2021
31410T-L2-9	FNMA POOL NO 896845 5.000% 02/01/22		12/01/2012	Paydown		5,566	5,566	5,400	5,417	0	149	0	149	0	5,566	0	0	0	118	02/01/2022
31410T-VW-2	FNMA POOL NO 897129 6.500% 09/01/36		12/01/2012	Paydown		200,823	200,823	210,896	210,584	0	(9,761)	0	(9,761)	0	200,823	0	0	0	7,142	09/01/2036
31410T-ZM-0	FNMA POOL NO 897248 6.000% 11/01/36		12/01/2012	Paydown		1,237,401	1,237,401	1,289,217	1,287,560	0	(50,159)	0	(50,159)	0	1,237,401	0	0	0	40,697	11/01/2036
31410U-CW-0	FNMA POOL NO 897485 6.000% 11/01/36		12/01/2012	Paydown		521,254	521,254	529,073	528,655	0	(7,400)	0	(7,400)	0	521,254	0	0	0	19,567	11/01/2036
31410U-NH-1	FNMA POOL NO 897792 6.000% 09/01/36		12/01/2012	Paydown		1,379,323	1,379,323	1,368,547	1,368,697	0	10,626	0	10,626	0	1,379,323	0	0	0	44,850	09/01/2036
31410U-UG-5	FNMA POOL NO 897983 6.000% 06/01/21		12/01/2012	Paydown		1,720	1,720	1,749	1,742	0	(22)	0	(22)	0	1,720	0	0	0	50	06/01/2021
31410V-5J-5	FNMA POOL NO 899149 6.500% 04/01/37		12/01/2012	Paydown		15,842	15,842	16,114	16,103	0	(261)	0	(261)	0	15,842	0	0	0	225	04/01/2037
31410V-ZE-3	FNMA POOL NO 899041 6.000% 02/01/22		12/01/2012	Paydown		41,751	41,751	42,312	42,205	0	(454)	0	(454)	0	41,751	0	0	0	722	02/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31410W-BA-5	FNMA POOL NO 899233 6.000% 03/01/22		12/01/2012	Paydown		33,169	33,169	33,505	33,455	0	(286)	0	(286)	0	33,169	0	0	0	1,633	03/01/2022
31410W-CD-8	FNMA POOL NO 899268 6.000% 04/01/22		12/01/2012	Paydown		40,254	40,254	40,661	40,577	0	(323)	0	(323)	0	40,254	0	0	0	1,059	04/01/2022
31410W-HU-5	FNMA POOL NO 899443 6.000% 06/01/22		12/01/2012	Paydown		5,253	5,253	5,305	5,296	0	(43)	0	(43)	0	5,253	0	0	0	195	06/01/2022
31410W-TS-7	FNMA POOL NO 899761 6.000% 08/01/22		12/01/2012	Paydown		339,222	339,222	344,707	343,786	0	(4,565)	0	(4,565)	0	339,222	0	0	0	12,259	08/01/2022
31410X-VS-2	FNMA POOL NO 900725 6.000% 08/01/21		12/01/2012	Paydown		233,630	233,630	237,573	236,781	0	(3,150)	0	(3,150)	0	233,630	0	0	0	7,115	08/01/2021
31410X-YC-4	FNMA POOL NO 900807 6.000% 12/01/21		12/01/2012	Paydown		8,121	8,121	8,258	8,228	0	(107)	0	(107)	0	8,121	0	0	0	359	12/01/2021
31411A-EZ-4	FNMA POOL NO 902052 6.000% 11/01/21		12/01/2012	Paydown		54,383	54,383	55,229	55,020	0	(637)	0	(637)	0	54,383	0	0	0	2,016	11/01/2021
31411A-JU-0	FNMA POOL NO 902175 6.500% 11/01/36		12/01/2012	Paydown		52,843	52,843	53,753	53,718	0	(876)	0	(876)	0	52,843	0	0	0	2,233	11/01/2036
31411B-B6-9	FNMA POOL NO 902861 5.000% 12/01/36		12/01/2012	Paydown		22,580	22,580	21,307	21,344	0	1,236	0	1,236	0	22,580	0	0	0	706	12/01/2036
31411B-H7-1	FNMA POOL NO 903054 5.000% 12/01/36		12/01/2012	Paydown		75,412	75,412	71,161	71,302	0	4,110	0	4,110	0	75,412	0	0	0	1,466	12/01/2036
31411B-TL-7	FNMA POOL NO 903355 6.000% 10/01/21		12/01/2012	Paydown		12,367	12,367	12,575	12,539	0	(172)	0	(172)	0	12,367	0	0	0	456	10/01/2021
31411C-CU-3	FNMA POOL NO 903783 6.000% 10/01/21		12/01/2012	Paydown		98,061	98,061	99,669	99,312	0	(1,251)	0	(1,251)	0	98,061	0	0	0	3,550	10/01/2021
31411D-2A-6	FNMA POOL NO 905369 6.000% 12/01/21		12/01/2012	Paydown		67,914	67,914	69,081	68,856	0	(943)	0	(943)	0	67,914	0	0	0	2,541	12/01/2021
31411D-CL-1	FNMA POOL NO 904675 6.500% 12/01/36		12/01/2012	Paydown		53,133	53,133	54,048	54,012	0	(880)	0	(880)	0	53,133	0	0	0	1,531	12/01/2036
31411D-TD-1	FNMA POOL NO 905148 6.000% 02/01/37		12/01/2012	Paydown		2,238,020	2,238,020	2,341,528	2,338,628	0	(100,608)	0	(100,608)	0	2,238,020	0	0	0	76,108	02/01/2037
31411D-ZS-1	FNMA POOL NO 905353 6.000% 11/01/21		12/01/2012	Paydown		16,017	16,017	16,288	16,227	0	(210)	0	(210)	0	16,017	0	0	0	319	11/01/2021
31411E-KS-5	FNMA POOL NO 905805 5.500% 01/01/37		12/01/2012	Paydown		5,819	5,819	5,700	5,704	0	116	0	116	0	5,819	0	0	0	170	01/01/2037
31411E-L4-7	FNMA POOL NO 905847 6.500% 01/01/37		12/01/2012	Paydown		36,024	36,024	36,645	36,620	0	(596)	0	(596)	0	36,024	0	0	0	2,003	01/01/2037
31411E-X8-5	FNMA POOL NO 906203 5.000% 01/01/37		12/01/2012	Paydown		68,543	68,543	64,679	64,823	0	3,720	0	3,720	0	68,543	0	0	0	2,105	01/01/2037
31411E-Y6-8	FNMA POOL NO 906233 5.500% 01/01/37		12/01/2012	Paydown		61,961	61,961	63,064	63,028	0	(1,067)	0	(1,067)	0	61,961	0	0	0	1,965	01/01/2037
31411F-HX-5	FNMA POOL NO 906646 6.000% 11/01/21		12/01/2012	Paydown		53,806	53,806	54,529	54,411	0	(605)	0	(605)	0	53,806	0	0	0	1,034	11/01/2021
31411F-MA-9	FNMA POOL NO 906753 6.000% 12/01/36		12/01/2012	Paydown		1,239,742	1,239,742	1,258,338	1,257,418	0	(17,676)	0	(17,676)	0	1,239,742	0	0	0	51,171	12/01/2036
31411J-TX-4	FNMA POOL NO 909666 5.500% 02/01/37		12/01/2012	Paydown		196,656	196,656	192,631	192,754	0	3,903	0	3,903	0	196,656	0	0	0	6,821	02/01/2037
31411K-D2-6	FNMA POOL NO 910121 6.500% 03/01/37		12/01/2012	Paydown		86,805	86,805	88,301	88,243	0	(1,438)	0	(1,438)	0	86,805	0	0	0	3,225	03/01/2037
31411K-LQ-4	FNMA POOL NO 910335 6.500% 03/01/37		12/01/2012	Paydown		403,032	403,032	409,517	409,503	0	(6,471)	0	(6,471)	0	403,032	0	0	0	15,067	03/01/2037
31411K-NJ-8	FNMA POOL NO 910393 6.500% 03/01/37		12/01/2012	Paydown		51,484	51,484	52,370	52,336	0	(853)	0	(853)	0	51,484	0	0	0	2,938	03/01/2037
31411R-VT-2	FNMA POOL NO 913326 6.000% 04/01/22		12/01/2012	Paydown		18,281	18,281	18,527	18,480	0	(199)	0	(199)	0	18,281	0	0	0	587	04/01/2022
31411S-7M-2	FNMA POOL NO 914500 6.000% 03/01/37		12/01/2012	Paydown		265,357	265,357	276,054	275,716	0	(10,359)	0	(10,359)	0	265,357	0	0	0	4,519	03/01/2037
31411U-RN-3	FNMA POOL NO 914993 6.500% 04/01/37		12/01/2012	Paydown		49,660	49,660	50,516	50,481	0	(821)	0	(821)	0	49,660	0	0	0	1,398	04/01/2037
31411U-WP-2	FNMA POOL NO 915154 5.000% 04/01/37		12/01/2012	Paydown		18,701	18,701	19,901	19,878	0	(1,177)	0	(1,177)	0	18,701	0	0	0	546	04/01/2037
31411V-S2-6	FNMA POOL NO 915937 5.000% 03/01/22		12/01/2012	Paydown		114,110	114,110	111,007	111,297	0	2,813	0	2,813	0	114,110	0	0	0	3,059	03/01/2022
31411V-US-6	FNMA POOL NO 915993 6.000% 03/01/22		12/01/2012	Paydown		92,627	92,627	93,561	93,383	0	(756)	0	(756)	0	92,627	0	0	0	2,842	03/01/2022
31411W-YM-3	FNMA POOL NO 917016 6.000% 04/01/22		12/01/2012	Paydown		13,335	13,335	13,515	13,484	0	(148)	0	(148)	0	13,335	0	0	0	408	04/01/2022
31411X-RM-9	FNMA POOL NO 917692 6.000% 05/01/22		12/01/2012	Paydown		19,247	19,247	19,442	19,406	0	(159)	0	(159)	0	19,247	0	0	0	547	05/01/2022
31411X-RN-7	FNMA POOL NO 917693 6.000% 04/01/22		12/01/2012	Paydown		245,192	245,192	249,214	248,300	0	(3,108)	0	(3,108)	0	245,192	0	0	0	8,508	04/01/2022
31411X-U4-5	FNMA POOL NO 917803 6.500% 05/01/37		12/01/2012	Paydown		101,049	101,049	103,433	103,348	0	(2,299)	0	(2,299)	0	101,049	0	0	0	4,049	05/01/2037
31411Y-JP-9	FNMA POOL NO 918370 5.500% 05/01/37		12/01/2012	Paydown		123,199	123,199	125,393	125,321	0	(2,122)	0	(2,122)	0	123,199	0	0	0	4,137	05/01/2037
31411Y-JR-5	FNMA POOL NO 918372 6.500% 05/01/37		12/01/2012	Paydown		11,232	11,232	11,426	11,418	0	(186)	0	(186)	0	11,232	0	0	0	226	05/01/2037
31411Y-Z3-0	FNMA POOL NO 918862 6.000% 04/01/37		12/01/2012	Paydown		2,291,677	2,291,677	2,258,018	2,258,801	0	32,877	0	32,877	0	2,291,677	0	0	0	66,346	04/01/2037
31412A-DE-1	FNMA POOL NO 919101 6.000% 04/01/22		12/01/2012	Paydown		239,106	239,106	243,159	242,495	0	(3,389)	0	(3,389)	0	239,106	0	0	0	10,050	04/01/2022
31412A-FW-9	FNMA POOL NO 919181 6.500% 05/01/37		12/01/2012	Paydown		205,066	205,066	208,599	208,463	0	(3,397)	0	(3,397)	0	205,066	0	0	0	8,407	05/01/2037
31412D-MM-7	FNMA POOL NO 922064 5.500% 02/01/37		12/01/2012	Paydown		128,367	128,367	130,653	130,576	0	(2,210)	0	(2,210)	0	128,367	0	0	0	3,827	02/01/2037
31412E-CT-1	FNMA POOL NO 922682 3.021% 10/01/33		12/01/2012	Paydown		93,042	93,042	92,577	92,586	0	456	0	456	0	93,042	0	0	0	1,541	10/01/2033
31412F-KV-4	FNMA POOL NO 923808 6.000% 04/01/22		12/01/2012	Paydown		99,811	99,811	101,478	101,168	0	(1,357)	0	(1,357)	0	99,811	0	0	0	1,739	04/01/2022
31412F-TC-7	FNMA POOL NO 924047 6.500% 05/01/37		12/01/2012	Paydown		1,200,961	1,200,961	1,226,012	1,225,110	0	(24,150)	0	(24,150)	0	1,200,961	0	0	0	45,615	05/01/2037
31412G-SJ-1	FNMA POOL NO 924921 6.000% 08/01/37		12/01/2012	Paydown		1,311,683	1,311,683	1,331,359	1,330,456	0	(18,773)	0	(18,773)	0	1,311,683	0	0	0	41,415	08/01/2037
31412L-CQ-1	FNMA POOL NO 928079 6.000% 01/01/37		12/01/2012	Paydown		509,554	509,554	510,351	510,233	0	(679)	0	(679)	0	509,554	0	0	0	18,691	01/01/2037
31412L-LK-4	FNMA POOL NO 928330 6.500% 04/01/37		12/01/2012	Paydown		179,617	179,617	188,626	188,346	0	(8,728)	0	(8,728)	0	179,617	0	0	0	5,862	04/01/2037
31412L-MC-1	FNMA POOL NO 928355 6.000% 06/01/22		12/01/2012	Paydown		212,433	212,433	216,003	215,500	0	(3,066)	0	(3,066)	0	212,433	0	0	0	8,784	06/01/2022
31412L-SP-6	FNMA POOL NO 928526 6.000% 07/01/22		12/01/2012	Paydown		84,032	84,032	85,450	85,160	0	(1,128)	0	(1,128)	0	84,032	0	0	0	2,923	07/01/2022
31412L-VD-9	FNMA POOL NO 928612 6.000% 08/01/22		12/01/2012	Paydown		296,925	296,925	301,590	300,882	0	(3,957)	0	(3,957)	0	296,925	0	0	0	10,322	08/01/2022
31412L-WK-2	FNMA POOL NO 928650 6.000% 08/01/37		12/01/2012	Paydown		2,515,391	2,515,391	2,553,122	2,551,632	0	(36,241)	0	(36,241)	0	2,515,391	0	0	0	86,628	08/01/2037
31412L-WS-5	FNMA POOL NO 928657 6.500% 09/01/37		12/01/2012	Paydown		484,861	484,861	496,073	495,677	0	(10,816)	0	(10,816)	0	484,861	0	0	0	18,096	09/01/2037
31412L-WW-6	FNMA POOL NO 928661 6.500% 09/01/37		12/01/2012	Paydown		536,112	536,112	563,001	562,206	0	(26,094)	0	(26,094)	0	536,112	0	0	0	20,484	09/01/2037
31412L-YW-4	FNMA POOL NO 928725 6.000% 09/01/37		12/01/2012	Paydown		3,167,434	3,167,434	3,190,943	3,189,806	0	(22,372)	0	(22,372)	0	3,167,434	0	0	0	111,478	09/01/2037
31412L-ZL-7	FNMA POOL NO 928747 6.500% 09/01/37		12/01/2012	Paydown		98,513	98,513	103,454	103,307	0	(4,794)	0	(4,794)	0	98,513	0	0	0	2,992	09/01/2037
31412N-TU-0	FNMA POOL NO 930363 6.500% 01/01/39		12/01/2012	Paydown		131,160	131,160	137,738	137,565	0	(6,406)	0	(6,406)	0	131,160	0	0	0	2,926	01/01/2039
31412P-BN-0	FNMA POOL NO 930745 4.000% 03/01/39		12/01/2012	Paydown		110,014	110,014	112,094	112,043	0	(2,029)	0	(2,029)	0	110,014	0	0	0	2,554	03/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412Q-XB-0	FNMA POOL NO 932274 4.500% 12/01/39		12/01/2012	Paydown		1,016,994	1,016,994	1,041,942	1,041,463	0	(24,468)	0	(24,468)	0	1,016,994	0	0	0	26,308	12/01/2039
31412R-L5-4	FNMA POOL NO 932848 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		405,388	385,138	392,419	392,239	0	48	0	48	0	392,286	13,101	13,101	13,101	4,322	12/01/2040
31412R-L5-4	FNMA POOL NO 932848 4.000% 12/01/40		03/01/2012	Paydown		21,036	21,036	21,434	21,424	0	(388)	0	(388)	0	21,036	0	0	0	139	12/01/2040
31412R-L8-8	FNMA POOL NO 932851 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		367,291	348,945	355,542	355,373	0	54	0	54	0	355,428	0	11,864	11,864	3,916	12/01/2040
31412R-L8-8	FNMA POOL NO 932851 4.000% 12/01/40		03/01/2012	Paydown		18,458	18,458	18,807	18,798	0	(340)	0	(340)	0	18,458	0	0	0	112	12/01/2040
31412S-A3-9	FNMA POOL NO 933026 6.500% 10/01/37		12/01/2012	Paydown		782,611	782,611	796,093	795,602	0	(12,991)	0	(12,991)	0	782,611	0	0	0	25,257	10/01/2037
31412S-B7-9	FNMA POOL NO 933062 6.500% 10/01/37		12/01/2012	Paydown		37,925	37,925	39,827	39,770	0	(1,845)	0	(1,845)	0	37,925	0	0	0	1,457	10/01/2037
31412S-BU-8	FNMA POOL NO 933051 6.500% 10/01/37		12/01/2012	Paydown		66,162	66,162	67,302	67,259	0	(1,097)	0	(1,097)	0	66,162	0	0	0	1,251	10/01/2037
31412S-PS-8	FNMA POOL NO 933433 5.000% 03/01/38		12/01/2012	Paydown		5,286	5,286	5,626	5,619	0	(333)	0	(333)	0	5,286	0	0	0	140	03/01/2038
31412T-MH-3	FNMA POOL NO 934260 6.000% 06/01/38		12/01/2012	Paydown		1,068,177	1,068,177	1,112,907	1,111,254	0	(43,077)	0	(43,077)	0	1,068,177	0	0	0	27,506	06/01/2038
31412T-TW-3	FNMA POOL NO 934465 5.000% 09/01/23		12/01/2012	Paydown		924,545	924,545	896,375	898,142	0	26,403	0	26,403	0	924,545	0	0	0	29,309	09/01/2023
31412T-XL-2	FNMA POOL NO 934583 6.000% 10/01/38		12/01/2012	Paydown		180,826	180,826	197,411	196,933	0	(16,107)	0	(16,107)	0	180,826	0	0	0	5,591	10/01/2038
31412U-F3-9	FNMA POOL NO 934986 4.000% 02/01/39		12/01/2012	Paydown		77,736	77,736	79,205	79,176	0	(1,441)	0	(1,441)	0	77,736	0	0	0	1,754	02/01/2039
31412U-MZ-0	FNMA POOL NO 935176 6.500% 05/01/39		12/01/2012	Paydown		274,127	274,127	288,433	288,050	0	(13,922)	0	(13,922)	0	274,127	0	0	0	8,160	05/01/2039
31412W-VT-0	FNMA POOL NO 937226 6.000% 05/01/22		12/01/2012	Paydown		153,546	153,546	155,098	154,790	0	(1,244)	0	(1,244)	0	153,546	0	0	0	5,887	05/01/2022
31412X-D7-6	FNMA POOL NO 937626 6.500% 06/01/37		12/01/2012	Paydown		43,237	43,237	43,936	43,934	0	(697)	0	(697)	0	43,237	0	0	0	1,819	06/01/2037
31412X-FP-4	FNMA POOL NO 937674 6.500% 06/01/37		12/01/2012	Paydown		227,315	227,315	230,894	230,886	0	(3,572)	0	(3,572)	0	227,315	0	0	0	10,404	06/01/2037
31412X-M5-0	FNMA POOL NO 937880 5.500% 07/01/37		12/01/2012	Paydown		81,548	81,548	83,000	82,950	0	(1,402)	0	(1,402)	0	81,548	0	0	0	2,176	07/01/2037
31412X-NX-8	FNMA POOL NO 937906 5.500% 07/01/37		12/01/2012	Paydown		175,723	175,723	178,853	178,750	0	(3,027)	0	(3,027)	0	175,723	0	0	0	5,758	07/01/2037
31412Y-GD-8	FNMA POOL NO 938596 6.000% 05/01/22		12/01/2012	Paydown		33,192	33,192	33,527	33,473	0	(281)	0	(281)	0	33,192	0	0	0	1,255	05/01/2022
31412Y-Q5-4	FNMA POOL NO 938876 6.000% 06/01/37		12/01/2012	Paydown		562,178	562,178	570,610	570,114	0	(7,936)	0	(7,936)	0	562,178	0	0	0	20,701	06/01/2037
31413A-6J-7	FNMA POOL NO 940173 6.500% 06/01/37		12/01/2012	Paydown		59,397	59,397	60,420	60,377	0	(981)	0	(981)	0	59,397	0	0	0	1,076	06/01/2037
31413A-E9-0	FNMA POOL NO 939460 6.000% 06/01/22		12/01/2012	Paydown		332,917	332,917	337,946	337,054	0	(4,137)	0	(4,137)	0	332,917	0	0	0	8,793	06/01/2022
31413A-UC-5	FNMA POOL NO 939879 6.000% 06/01/22		12/01/2012	Paydown		34,822	34,822	35,410	35,285	0	(463)	0	(463)	0	34,822	0	0	0	1,750	06/01/2022
31413A-VH-3	FNMA POOL NO 939916 6.500% 06/01/37		12/01/2012	Paydown		3,813	3,813	3,879	3,876	0	(63)	0	(63)	0	3,813	0	0	0	136	06/01/2037
31413B-3K-5	FNMA POOL NO 941002 6.000% 06/01/22		12/01/2012	Paydown		126,943	126,943	129,086	128,624	0	(1,680)	0	(1,680)	0	126,943	0	0	0	4,277	06/01/2022
31413B-C5-8	FNMA POOL NO 940292 6.000% 01/01/21		12/01/2012	Paydown		29,028	29,028	29,468	29,392	0	(364)	0	(364)	0	29,028	0	0	0	918	01/01/2021
31413B-E7-2	FNMA POOL NO 940358 6.000% 06/01/37		12/01/2012	Paydown		424,373	424,373	430,738	430,413	0	(6,040)	0	(6,040)	0	424,373	0	0	0	10,727	06/01/2037
31413B-HZ-7	FNMA POOL NO 940448 6.000% 06/01/22		12/01/2012	Paydown		31,168	31,168	31,482	31,441	0	(273)	0	(273)	0	31,168	0	0	0	946	06/01/2022
31413B-SH-5	FNMA POOL NO 940720 6.500% 10/01/37		12/01/2012	Paydown		152,703	152,703	155,333	155,236	0	(2,533)	0	(2,533)	0	152,703	0	0	0	6,276	10/01/2037
31413B-VL-2	FNMA POOL NO 940819 6.000% 07/01/22		12/01/2012	Paydown		85,347	85,347	86,207	86,047	0	(700)	0	(700)	0	85,347	0	0	0	2,686	07/01/2022
31413B-VM-0	FNMA POOL NO 940820 6.000% 07/01/22		12/01/2012	Paydown		17,950	17,950	18,131	18,121	0	(171)	0	(171)	0	17,950	0	0	0	444	07/01/2022
31413B-XN-6	FNMA POOL NO 940885 6.000% 06/01/37		12/01/2012	Paydown		125,502	125,502	137,013	136,773	0	(11,271)	0	(11,271)	0	125,502	0	0	0	4,067	06/01/2037
31413C-4L-0	FNMA POOL NO 941927 6.000% 07/01/37		12/01/2012	Paydown		1,187,679	1,187,679	1,205,494	1,204,551	0	(16,872)	0	(16,872)	0	1,187,679	0	0	0	40,487	07/01/2037
31413C-R3-5	FNMA POOL NO 941606 4.000% 12/01/40		12/01/2012	Paydown		136,219	136,219	138,794	138,720	0	(2,501)	0	(2,501)	0	136,219	0	0	0	3,581	12/01/2040
31413C-ZG-7	FNMA POOL NO 941843 6.500% 07/01/37		12/01/2012	Paydown		795,333	795,333	814,098	813,395	0	(18,062)	0	(18,062)	0	795,333	0	0	0	23,457	07/01/2037
31413D-2T-3	FNMA POOL NO 942786 6.000% 08/01/37		12/01/2012	Paydown		424,474	424,474	430,841	430,586	0	(6,112)	0	(6,112)	0	424,474	0	0	0	14,047	08/01/2037
31413F-7C-0	FNMA POOL NO 944691 6.500% 07/01/37		12/01/2012	Paydown		51,289	51,289	52,173	52,140	0	(851)	0	(851)	0	51,289	0	0	0	1,142	07/01/2037
31413F-DV-1	FNMA POOL NO 943916 6.500% 08/01/37		12/01/2012	Paydown		38,349	38,349	39,009	38,985	0	(636)	0	(636)	0	38,349	0	0	0	2,018	08/01/2037
31413F-U6-7	FNMA POOL NO 944405 6.000% 08/01/22		12/01/2012	Paydown		12,256	12,256	12,421	12,391	0	(134)	0	(134)	0	12,256	0	0	0	362	08/01/2022
31413G-A8-3	FNMA POOL NO 944731 6.500% 07/01/37		12/01/2012	Paydown		137,329	137,329	144,217	144,020	0	(6,691)	0	(6,691)	0	137,329	0	0	0	4,102	07/01/2037
31413G-H9-4	FNMA POOL NO 944956 6.000% 07/01/22		12/01/2012	Paydown		387,131	387,131	393,495	392,702	0	(5,571)	0	(5,571)	0	387,131	0	0	0	15,040	07/01/2022
31413G-JA-9	FNMA POOL NO 944957 6.000% 07/01/22		12/01/2012	Paydown		129,318	129,318	131,559	131,323	0	(2,004)	0	(2,004)	0	129,318	0	0	0	2,409	07/01/2022
31413H-WQ-7	FNMA POOL NO 946255 6.500% 09/01/37		12/01/2012	Paydown		75,002	75,002	78,764	78,653	0	(3,651)	0	(3,651)	0	75,002	0	0	0	3,486	09/01/2037
31413H-YJ-1	FNMA POOL NO 946313 6.500% 09/01/37		12/01/2012	Paydown		99,274	99,274	100,984	100,918	0	(1,644)	0	(1,644)	0	99,274	0	0	0	3,069	09/01/2037
31413J-LG-7	FNMA POOL NO 946827 6.500% 09/01/37		12/01/2012	Paydown		62,057	62,057	63,126	63,081	0	(1,024)	0	(1,024)	0	62,057	0	0	0	3,541	09/01/2037
31413J-UF-9	FNMA POOL NO 947082 6.500% 10/01/37		12/01/2012	Paydown		690,155	690,155	701,556	701,499	0	(11,344)	0	(11,344)	0	690,155	0	0	0	21,982	10/01/2037
31413J-XY-5	FNMA POOL NO 947195 6.500% 10/01/37		12/01/2012	Paydown		982,117	982,117	1,004,829	1,004,022	0	(21,905)	0	(21,905)	0	982,117	0	0	0	37,535	10/01/2037
31413J-Y5-7	FNMA POOL NO 947232 6.500% 10/01/37		12/01/2012	Paydown		789,093	789,093	807,340	806,684	0	(17,591)	0	(17,591)	0	789,093	0	0	0	37,441	10/01/2037
31413J-ZQ-0	FNMA POOL NO 947251 6.000% 10/01/37		12/01/2012	Paydown		979,406	979,406	994,097	993,502	0	(14,096)	0	(14,096)	0	979,406	0	0	0	34,568	10/01/2037
31413L-D5-5	FNMA POOL NO 948424 6.500% 09/01/37		12/01/2012	Paydown		116,888	116,888	118,901	118,807	0	(1,919)	0	(1,919)	0	116,888	0	0	0	3,212	09/01/2037
31413L-LP-2	FNMA POOL NO 948634 6.500% 08/01/37		12/01/2012	Paydown		141,829	141,829	145,175	145,049	0	(3,220)	0	(3,220)	0	141,829	0	0	0	4,475	08/01/2037
31413M-M9-5	FNMA POOL NO 949584 6.000% 09/01/22		12/01/2012	Paydown		6,000	6,000	6,101	6,087	0	(88)	0	(88)	0	6,000	0	0	0	198	09/01/2022
31413N-F8-3	FNMA POOL NO 950291 6.000% 07/01/22		12/01/2012	Paydown		92,102	92,102	93,362	93,181	0	(1,080)	0	(1,080)	0	92,102	0	0	0	3,236	07/01/2022
31413N-HR-9	FNMA POOL NO 950340 6.500% 11/01/37		12/01/2012	Paydown		360,069	360,069	368,564	368,095	0	(8,026)	0	(8,026)	0	360,069	0	0	0	14,942	11/01/2037
31413N-TF-2	FNMA POOL NO 950650 6.000% 08/01/22		12/01/2012	Paydown		425,538	425,538	432,623	431,345	0	(5,808)	0	(5,808)	0	425,538	0	0	0	13,116	08/01/2022
31413N-VL-6	FNMA POOL NO 950719 6.500% 10/01/37		12/01/2012	Paydown		296,959	296,959	311,853	311,430	0	(14,471)	0	(14,471)	0	296,959	0	0	0	10,928	10/01/2037
31413N-Y8-2	FNMA POOL NO 950835 6.000% 09/01/37		12/01/2012	Paydown		4,519,683	4,519,683	4,587,478	4,584,656	0	(64,973)	0	(64,973)	0	4,519,683	0	0	0	147,504	09/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31413N-ZE-8	FNMA POOL NO 950841 6.500% 09/01/37		12/01/2012	Paydown		519,152	519,152	531,157	530,701	0	(11,549)	0	(11,549)	0	519,152	0	0	0	19,165	09/01/2037
31413Q-2J-6	FNMA POOL NO 952677 6.500% 09/01/37		12/01/2012	Paydown		116,357	116,357	122,193	122,026	0	(5,669)	0	(5,669)	0	116,357	0	0	0	4,595	09/01/2037
31413Q-SA-7	FNMA POOL NO 952413 6.500% 09/01/37		12/01/2012	Paydown		80,398	80,398	81,783	81,731	0	(1,333)	0	(1,333)	0	80,398	0	0	0	1,348	09/01/2037
31413R-2K-1	FNMA POOL NO 953578 6.500% 11/01/37		12/01/2012	Paydown		1,922,928	1,922,928	1,968,297	1,966,405	0	(43,477)	0	(43,477)	0	1,922,928	0	0	0	78,727	11/01/2037
31413R-Q7-4	FNMA POOL NO 953278 6.500% 10/01/37		12/01/2012	Paydown		411,072	411,072	420,578	420,215	0	(9,143)	0	(9,143)	0	411,072	0	0	0	18,321	10/01/2037
31413T-PX-4	FNMA POOL NO 955038 6.000% 10/01/37		12/01/2012	Paydown		298,514	298,514	302,992	302,819	0	(4,305)	0	(4,305)	0	298,514	0	0	0	7,627	10/01/2037
31413X-EE-9	FNMA POOL NO 958333 4.325% 12/01/19		12/01/2012	Paydown		47,722	47,722	47,648	47,636	0	86	0	86	0	47,722	0	0	0	1,150	12/01/2019
31413X-UA-9	FNMA POOL NO 958777 4.430% 05/01/19		12/01/2012	Paydown		234,988	234,988	239,027	238,102	0	(3,114)	0	(3,114)	0	234,988	0	0	0	5,792	05/01/2019
31414C-2W-7	FNMA POOL NO 962589 5.500% 04/01/38		12/01/2012	Paydown		105,553	105,553	113,866	113,707	0	(8,153)	0	(8,153)	0	105,553	0	0	0	3,666	04/01/2038
31414D-Z6-6	FNMA POOL NO 963465 5.500% 06/01/38		12/01/2012	Paydown		639,543	639,543	624,954	625,267	0	14,276	0	14,276	0	639,543	0	0	0	20,845	06/01/2038
31414E-MY-7	FNMA POOL NO 963975 5.500% 07/01/38		12/01/2012	Paydown		11,326	11,326	12,218	12,200	0	(874)	0	(874)	0	11,326	0	0	0	345	07/01/2038
31414F-YS-4	FNMA POOL NO 965221 5.000% 09/01/23		12/01/2012	Paydown		1,233,999	1,233,999	1,196,401	1,199,283	0	34,717	0	34,717	0	1,233,999	0	0	0	28,461	09/01/2023
31414H-H5-9	FNMA POOL NO 966552 6.000% 01/01/38		12/01/2012	Paydown		3,712,096	3,712,096	3,865,800	3,860,872	0	(148,776)	0	(148,776)	0	3,712,096	0	0	0	131,650	01/01/2038
31414H-X7-7	FNMA POOL NO 967002 4.500% 12/01/22		12/01/2012	Paydown		68,950	68,950	66,938	67,134	0	1,816	0	1,816	0	68,950	0	0	0	1,404	12/01/2022
31414K-BZ-2	FNMA POOL NO 968156 6.500% 01/01/38		12/01/2012	Paydown		107,918	107,918	113,331	113,180	0	(5,262)	0	(5,262)	0	107,918	0	0	0	4,071	01/01/2038
31414K-JJ-0	FNMA POOL NO 968365 6.000% 09/01/38		12/01/2012	Paydown		301,238	301,238	328,585	327,914	0	(26,676)	0	(26,676)	0	301,238	0	0	0	9,101	09/01/2038
31414K-YS-3	FNMA POOL NO 968821 5.500% 01/01/38		12/01/2012	Paydown		108,232	108,232	110,160	110,098	0	(1,866)	0	(1,866)	0	108,232	0	0	0	3,533	01/01/2038
31414M-2D-7	FNMA POOL NO 970672 5.500% 11/01/38		12/01/2012	Paydown		2,084,190	2,084,190	2,036,644	2,037,687	0	46,503	0	46,503	0	2,084,190	0	0	0	62,667	11/01/2038
31414N-FF-6	FNMA POOL NO 970966 5.500% 01/01/39		12/01/2012	Paydown		66,759	66,759	72,017	71,889	0	(5,130)	0	(5,130)	0	66,759	0	0	0	2,261	01/01/2039
31414P-7M-5	FNMA POOL NO 972600 5.500% 04/01/38		12/01/2012	Paydown		57,791	57,791	62,342	62,257	0	(4,466)	0	(4,466)	0	57,791	0	0	0	1,603	04/01/2038
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		12/01/2012	Paydown		235,295	235,295	247,869	247,400	0	(12,105)	0	(12,105)	0	235,295	0	0	0	9,777	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455 7.000% 02/01/38		12/01/2012	Paydown		218,287	218,287	229,951	229,550	0	(11,263)	0	(11,263)	0	218,287	0	0	0	4,540	02/01/2038
31414R-A2-1	FNMA POOL NO 973525 7.000% 03/01/38		12/01/2012	Paydown		246,341	246,341	259,505	259,011	0	(12,669)	0	(12,669)	0	246,341	0	0	0	4,779	03/01/2038
31414R-A7-0	FNMA POOL NO 973530 7.000% 03/01/38		12/01/2012	Paydown		737,586	737,586	777,001	775,725	0	(38,139)	0	(38,139)	0	737,586	0	0	0	31,351	03/01/2038
31414S-W4-1	FNMA POOL NO 975067 5.500% 08/01/23		12/01/2012	Paydown		243,605	243,605	247,335	246,720	0	(3,116)	0	(3,116)	0	243,605	0	0	0	7,210	08/01/2023
31414X-U8-3	FNMA POOL NO 979507 5.500% 04/01/38		12/01/2012	Paydown		211,891	211,891	228,577	228,224	0	(16,333)	0	(16,333)	0	211,891	0	0	0	6,053	04/01/2038
31414Y-DE-7	FNMA POOL NO 979901 6.500% 05/01/38		12/01/2012	Paydown		482,713	482,713	507,905	507,097	0	(24,384)	0	(24,384)	0	482,713	0	0	0	17,728	05/01/2038
31414Y-EP-1	FNMA POOL NO 979942 6.000% 05/01/38		12/01/2012	Paydown		99,081	99,081	100,753	100,700	0	(1,619)	0	(1,619)	0	99,081	0	0	0	3,621	05/01/2038
31415A-U6-6	FNMA POOL NO 981305 6.000% 06/01/38		12/01/2012	Paydown		934,992	934,992	974,145	972,860	0	(37,868)	0	(37,868)	0	934,992	0	0	0	41,208	06/01/2038
31415B-E7-0	FNMA POOL NO 981758 5.000% 07/01/23		12/01/2012	Paydown		805,394	805,394	780,855	782,791	0	22,604	0	22,604	0	805,394	0	0	0	17,694	07/01/2023
31415C-LA-3	FNMA POOL NO 982821 6.000% 05/01/38		12/01/2012	Paydown		120,414	120,414	122,446	122,375	0	(1,961)	0	(1,961)	0	120,414	0	0	0	3,477	05/01/2038
31415L-Q4-2	FNMA POOL NO 983475 6.000% 05/01/38		12/01/2012	Paydown		149,877	149,877	163,483	163,187	0	(13,310)	0	(13,310)	0	149,877	0	0	0	4,616	05/01/2038
31415M-6J-9	FNMA POOL NO 984773 5.500% 06/01/38		12/01/2012	Paydown		81,521	81,521	87,940	87,749	0	(6,228)	0	(6,228)	0	81,521	0	0	0	1,964	06/01/2038
31415R-PC-2	FNMA POOL NO 987019 6.000% 08/01/38		12/01/2012	Paydown		44,195	44,195	44,941	44,913	0	(718)	0	(718)	0	44,195	0	0	0	1,340	08/01/2038
31415R-RP-1	FNMA POOL NO 987094 5.500% 09/01/38		12/01/2012	Paydown		114,158	114,158	123,148	122,955	0	(8,797)	0	(8,797)	0	114,158	0	0	0	3,709	09/01/2038
31415S-CY-6	FNMA POOL NO 987587 6.000% 08/01/38		06/01/2012	Paydown		15,532	15,532	16,956	16,917	0	(1,386)	0	(1,386)	0	15,532	0	0	0	324	08/01/2038
31415S-KF-8	FNMA POOL NO 987794 5.000% 09/01/23		12/01/2012	Paydown		802,040	802,040	777,603	779,129	0	22,910	0	22,910	0	802,040	0	0	0	32,321	09/01/2023
31415S-NH-1	FNMA POOL NO 987892 5.000% 09/01/23		12/01/2012	Paydown		223,903	223,903	217,081	217,372	0	6,531	0	6,531	0	223,903	0	0	0	4,801	09/01/2023
31415T-A2-6	FNMA POOL NO 988425 5.000% 10/01/23		12/01/2012	Paydown		982,037	982,037	952,115	954,222	0	27,815	0	27,815	0	982,037	0	0	0	22,305	10/01/2023
31415V-6U-4	FNMA POOL NO 991083 6.000% 11/01/38		12/01/2012	Paydown		3,535	3,535	3,859	3,850	0	(315)	0	(315)	0	3,535	0	0	0	117	11/01/2038
31415V-P8-2	FNMA POOL NO 990647 6.000% 09/01/38		12/01/2012	Paydown		6,244,671	6,244,671	6,395,909	6,391,121	0	(146,450)	0	(146,450)	0	6,244,671	0	0	0	198,070	09/01/2038
31415W-BL-6	FNMA POOL NO 991143 6.500% 10/01/38		12/01/2012	Paydown		168,205	168,205	176,642	176,416	0	(8,211)	0	(8,211)	0	168,205	0	0	0	4,371	10/01/2038
31415W-ZZ-9	FNMA POOL NO 991860 6.000% 10/01/38		12/01/2012	Paydown		4,548	4,548	4,965	4,951	0	(403)	0	(403)	0	4,548	0	0	0	140	10/01/2038
31415X-XF-3	FNMA POOL NO 992678 6.000% 12/01/38		12/01/2012	Paydown		170,341	170,341	177,474	177,268	0	(6,927)	0	(6,927)	0	170,341	0	0	0	6,053	12/01/2038
31416C-EQ-5	FNMA POOL NO 995743 6.500% 09/01/38		12/01/2012	Paydown		53,147	53,147	55,921	55,838	0	(2,690)	0	(2,690)	0	53,147	0	0	0	2,095	09/01/2038
31416C-JR-8	FNMA POOL NO 995872 5.000% 06/01/39		12/01/2012	Paydown		160,697	160,697	171,011	170,787	0	(10,089)	0	(10,089)	0	160,697	0	0	0	4,278	06/01/2039
31416C-KG-0	FNMA POOL NO 995895 5.000% 07/01/39		12/01/2012	Paydown		357,065	357,065	378,656	378,233	0	(21,169)	0	(21,169)	0	357,065	0	0	0	9,343	07/01/2039
31416M-X8-2	FNMA POOL NO AA4302 4.000% 04/01/39		12/01/2012	Paydown		110,365	110,365	112,451	112,400	0	(2,036)	0	(2,036)	0	110,365	0	0	0	2,612	04/01/2039
31416N-JB-9	FNMA POOL NO AA4757 4.000% 12/01/40		12/01/2012	Paydown		4,831	4,831	4,923	4,920	0	(89)	0	(89)	0	4,831	0	0	0	119	12/01/2040
31416P-P2-7	FNMA POOL NO AA5840 4.000% 06/01/39		03/08/2012	Goldman Sachs & Co		69,529	66,056	67,305	67,274	0	6	0	6	0	67,280	0	2,249	2,249	741	06/01/2039
31416P-P2-7	FNMA POOL NO AA5840 4.000% 06/01/39		03/01/2012	Paydown		5,561	5,561	5,667	5,664	0	(103)	0	(103)	0	5,561	0	0	0	39	06/01/2039
31416T-NK-1	FNMA POOL NO AA9393 4.500% 07/01/39		12/01/2012	Paydown		1,008,389	1,008,389	1,021,349	1,020,824	0	(12,435)	0	(12,435)	0	1,008,389	0	0	0	26,820	07/01/2039
31416V-SN-5	FNMA POOL NO AB0524 4.000% 04/01/39		12/01/2012	Paydown		7,971	7,971	8,121	8,118	0	(147)	0	(147)	0	7,971	0	0	0	189	04/01/2039
31416W-U2-6	FNMA POOL NO AB1500 4.000% 09/01/40		03/08/2012	Goldman Sachs & Co		30,625	29,095	29,646	29,635	0	5	0	5	0	29,640	0	986	986	327	09/01/2040
31416W-U2-6	FNMA POOL NO AB1500 4.000% 09/01/40		03/01/2012	Paydown		1,831	1,831	1,865	1,865	0	(34)	0	(34)	0	1,831	0	0	0	13	09/01/2040
31416X-QU-7	FNMA POOL NO AB2266 4.000% 02/01/41		12/01/2012	Paydown		4,647,455	4,647,455	4,673,597	4,673,170	0	(25,715)	0	(25,715)	0	4,647,455	0	0	0	115,002	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267 4.000% 02/01/41		12/01/2012	Paydown		2,715,962	2,715,962	2,740,981	2,740,629	0	(24,666)	0	(24,666)	0	2,715,962	0	0	0	69,227	02/01/2041
31417K-UM-7	FNMA POOL NO AC1487 4.000% 08/01/39		12/01/2012	Paydown		23,392	23,392	23,834	23,822	0	(430)	0	(430)	0	23,392	0	0	0	549	08/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417V-3S-0	FNMA POOL NO AC8908 4.500% 01/01/40		12/01/2012	Paydown		128,392	128,392	134,792	134,675	0	(6,283)	0	(6,283)	0	128,392	0	0	0	3,336	01/01/2040
31417V-QW-6	FNMA POOL NO AC8568 4.500% 01/01/40		12/01/2012	Paydown		285,630	285,630	301,964	301,673	0	(16,043)	0	(16,043)	0	285,630	0	0	0	6,903	01/01/2040
31417W-JT-9	FNMA POOL NO AC9273 4.000% 12/01/40		12/01/2012	Paydown		79,237	79,237	80,735	80,691	0	(1,454)	0	(1,454)	0	79,237	0	0	0	2,011	12/01/2040
31417Y-UH-8	FNMA POOL NO MA0583 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		661,639	628,589	640,474	640,240	0	124	0	124	0	640,364	0	21,275	21,275	7,054	12/01/2040
31417Y-UH-8	FNMA POOL NO MA0583 4.000% 12/01/40		03/01/2012	Paydown		68,674	68,674	69,973	69,947	0	(1,273)	0	(1,273)	0	68,674	0	0	0	468	12/01/2040
31417Y-VG-9	FNMA POOL NO MA0614 4.000% 01/01/41		03/08/2012	Goldman Sachs & Co		281,748	267,674	272,735	272,621	0	39	0	39	0	272,660	0	9,089	9,089	3,004	01/01/2041
31417Y-VG-9	FNMA POOL NO MA0614 4.000% 01/01/41		03/01/2012	Paydown		17,613	17,613	17,946	17,938	0	(325)	0	(325)	0	17,613	0	0	0	123	01/01/2041
31418M-LY-6	FNMA POOL NO AD0342 4.640% 10/01/19		12/01/2012	Paydown		114,490	114,490	117,178	116,596	0	(2,106)	0	(2,106)	0	114,490	0	0	0	2,957	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660 4.530% 12/01/19		12/01/2012	Paydown		106,140	106,140	108,031	107,624	0	(1,483)	0	(1,483)	0	106,140	0	0	0	2,677	12/01/2019
31418N-FD-7	FNMA POOL NO AD1063 4.500% 02/01/40		12/01/2012	Paydown		482,375	482,375	506,418	505,987	0	(23,612)	0	(23,612)	0	482,375	0	0	0	11,599	02/01/2040
31418N-PS-3	FNMA POOL NO AD1332 4.000% 02/01/40		12/01/2012	Paydown		6,659	6,659	6,785	6,782	0	(123)	0	(123)	0	6,659	0	0	0	176	02/01/2040
31418N-ZP-8	FNMA POOL NO AD1649 4.000% 03/01/40		03/08/2012	Goldman Sachs & Co		83,857	79,668	81,174	81,142	0	10	0	10	0	81,152	0	2,705	2,705	894	03/01/2040
31418N-ZP-8	FNMA POOL NO AD1649 4.000% 03/01/40		03/01/2012	Paydown		5,633	5,633	5,739	5,737	0	(104)	0	(104)	0	5,633	0	0	0	40	03/01/2040
31418R-JQ-5	FNMA POOL NO AD3870 4.000% 07/01/40		12/01/2012	Paydown		50,190	50,190	51,138	51,117	0	(927)	0	(927)	0	50,190	0	0	0	1,423	07/01/2040
31418R-JW-2	FNMA POOL NO AD3876 4.000% 09/01/40		12/01/2012	Paydown		211,053	211,053	215,043	214,921	0	(3,868)	0	(3,868)	0	211,053	0	0	0	6,431	09/01/2040
31418T-3C-9	FNMA POOL NO AD6194 5.000% 06/01/40		12/01/2012	Paydown		95,249	95,249	101,362	101,257	0	(6,007)	0	(6,007)	0	95,249	0	0	0	2,650	06/01/2040
31418T-YB-7	FNMA POOL NO AD6105 4.000% 09/01/40		12/01/2012	Paydown		3,316	3,316	3,379	3,377	0	(61)	0	(61)	0	3,316	0	0	0	69	09/01/2040
31418U-ED-2	FNMA POOL NO AD6431 4.500% 06/01/40		12/01/2012	Paydown		10,852,156	10,852,156	11,442,242	11,428,613	0	(576,456)	0	(576,456)	0	10,852,156	0	0	0	269,541	06/01/2040
31418U-H9-8	FNMA POOL NO AD6555 4.000% 12/01/40		12/01/2012	Paydown		57,971	57,971	59,067	59,044	0	(1,074)	0	(1,074)	0	57,971	0	0	0	2,030	12/01/2040
31418V-KN-1	FNMA POOL NO AD7500 3.500% 02/01/26		12/01/2012	Paydown		28,758	28,758	28,960	28,946	0	(188)	0	(188)	0	28,758	0	0	0	534	02/01/2026
31418V-RD-6	FNMA POOL NO AD7683 4.000% 11/01/40		12/01/2012	Paydown		83,381	83,381	83,270	83,267	0	114	0	114	0	83,381	0	0	0	2,357	11/01/2040
31418W-6W-5	FNMA POOL NO AD8984 4.000% 09/01/40		12/01/2012	Paydown		35,311	35,311	35,979	35,957	0	(646)	0	(646)	0	35,311	0	0	0	640	09/01/2040
31418W-EY-2	FNMA POOL NO AD8250 4.000% 08/01/40		03/08/2012	Goldman Sachs & Co		107,666	102,288	104,222	104,183	0	15	0	15	0	104,198	0	3,468	3,468	1,148	08/01/2040
31418W-EY-2	FNMA POOL NO AD8250 4.000% 08/01/40		03/01/2012	Paydown		10,783	10,783	10,987	10,983	0	(200)	0	(200)	0	10,783	0	0	0	73	08/01/2040
31418W-X2-1	FNMA POOL NO AD8796 3.500% 02/01/26		12/01/2012	Paydown		46,941	46,941	47,271	47,249	0	(308)	0	(308)	0	46,941	0	0	0	917	02/01/2026
31418X-GD-4	FNMA POOL NO AD9195 5.000% 08/01/40		12/01/2012	Paydown		367,062	367,062	391,380	390,745	0	(23,683)	0	(23,683)	0	367,062	0	0	0	9,218	08/01/2040
31418Y-CG-9	FNMA POOL NO AD9970 4.000% 08/01/40		03/08/2012	Goldman Sachs & Co		93,232	88,575	90,250	90,197	0	8	0	8	0	90,205	0	3,028	3,028	994	08/01/2040
31418Y-CG-9	FNMA POOL NO AD9970 4.000% 08/01/40		03/01/2012	Paydown		4,867	4,867	4,959	4,957	0	(89)	0	(89)	0	4,867	0	0	0	47	08/01/2040
31419A-DT-1	FNMA POOL NO AE0113 4.000% 07/01/40		03/08/2012	Various		15,095,246	14,341,212	14,818,746	14,808,641	0	2,285	0	2,285	0	14,810,925	0	284,321	284,321	160,941	07/01/2040
31419A-DT-1	FNMA POOL NO AE0113 4.000% 07/01/40		03/01/2012	Paydown		860,074	860,074	888,712	888,106	0	(28,033)	0	(28,033)	0	860,074	0	0	0	5,855	07/01/2040
31419B-7B-5	FNMA POOL NO AE1789 4.000% 10/01/40		12/01/2012	Paydown		2,706,513	2,706,513	2,705,245	2,705,173	0	1,341	0	1,341	0	2,706,513	0	0	0	61,637	10/01/2040
31419B-DA-0	FNMA POOL NO AE0996 4.000% 02/01/41		12/01/2012	Paydown		2,470,786	2,470,786	2,487,000	2,486,727	0	(15,942)	0	(15,942)	0	2,470,786	0	0	0	59,911	02/01/2041
31419B-K7-9	FNMA POOL NO AE1217 4.000% 02/01/41		12/01/2012	Paydown		77,940	77,940	77,160	77,172	0	768	0	768	0	77,940	0	0	0	1,951	02/01/2041
31419B-ST-3	FNMA POOL NO AE1429 4.000% 08/01/40		12/01/2012	Paydown		27,171	27,171	27,685	27,674	0	(503)	0	(503)	0	27,171	0	0	0	833	08/01/2040
31419B-TC-9	FNMA POOL NO AE1446 4.000% 08/01/40		12/01/2012	Paydown		4,189	4,189	4,268	4,266	0	(77)	0	(77)	0	4,189	0	0	0	110	08/01/2040
31419C-6A-6	FNMA POOL NO AE2664 4.000% 12/01/40		12/01/2012	Paydown		67,837	67,837	69,119	69,083	0	(1,246)	0	(1,246)	0	67,837	0	0	0	2,009	12/01/2040
31419C-D3-4	FNMA POOL NO AE1921 4.000% 09/01/40		03/08/2012	Goldman Sachs & Co		169,328	160,870	163,911	163,848	0	52	0	52	0	163,900	0	5,428	5,428	1,805	09/01/2040
31419C-D3-4	FNMA POOL NO AE1921 4.000% 09/01/40		03/01/2012	Paydown		21,570	21,570	21,978	21,969	0	(399)	0	(399)	0	21,570	0	0	0	138	09/01/2040
31419C-WG-4	FNMA POOL NO AE2446 4.000% 11/01/40		12/01/2012	Paydown		16,979	16,979	17,300	17,290	0	(311)	0	(311)	0	16,979	0	0	0	464	11/01/2040
31419C-WN-9	FNMA POOL NO AE2452 4.000% 12/01/40		12/01/2012	Paydown		275,415	275,415	280,622	280,455	0	(5,040)	0	(5,040)	0	275,415	0	0	0	7,527	12/01/2040
31419D-BK-6	FNMA POOL NO AE2741 4.000% 10/01/40		12/01/2012	Paydown		4,074	4,074	4,151	4,149	0	(76)	0	(76)	0	4,074	0	0	0	69	10/01/2040
31419D-JH-5	FNMA POOL NO AE2963 4.000% 10/01/40		12/01/2012	Paydown		1,010	1,010	1,029	1,028	0	(18)	0	(18)	0	1,010	0	0	0	22	10/01/2040
31419D-NL-1	FNMA POOL NO AE3094 4.000% 09/01/40		12/01/2012	Paydown		29,302	29,302	29,856	29,843	0	(541)	0	(541)	0	29,302	0	0	0	673	09/01/2040
31419D-VQ-1	FNMA POOL NO AE3322 4.000% 09/01/40		12/01/2012	Paydown		3,880	3,880	3,954	3,951	0	(71)	0	(71)	0	3,880	0	0	0	85	09/01/2040
31419E-FX-2	FNMA POOL NO AE3781 3.500% 02/01/26		12/01/2012	Paydown		175,553	175,553	176,788	176,713	0	(1,159)	0	(1,159)	0	175,553	0	0	0	3,428	02/01/2026
31419E-QU-6	FNMA POOL NO AE4066 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		25,579	24,302	24,761	24,751	0	2	0	2	0	24,753	0	827	827	273	12/01/2040
31419E-QU-6	FNMA POOL NO AE4066 4.000% 12/01/40		03/01/2012	Paydown		1,776	1,776	1,810	1,809	0	(33)	0	(33)	0	1,776	0	0	0	12	12/01/2040
31419E-QX-0	FNMA POOL NO AE4069 4.000% 12/01/40		12/01/2012	Paydown		261,790	261,790	266,740	266,638	0	(4,848)	0	(4,848)	0	261,790	0	0	0	7,604	12/01/2040
31419E-YG-8	FNMA POOL NO AE4310 4.000% 09/01/40		03/08/2012	Goldman Sachs & Co		54,943	52,199	53,186	53,162	0	4	0	4	0	53,165	0	1,778	1,778	586	09/01/2040
31419E-YG-8	FNMA POOL NO AE4310 4.000% 09/01/40		03/01/2012	Paydown		2,120	2,120	2,160	2,159	0	(39)	0	(39)	0	2,120	0	0	0	14	09/01/2040
31419F-YD-2	FNMA POOL NO AE5207 4.000% 09/01/40		12/01/2012	Paydown		8,028	8,028	8,180	8,176	0	(148)	0	(148)	0	8,028	0	0	0	228	09/01/2040
31419G-2Z-6	FNMA POOL NO AE6191 4.000% 11/01/40		03/08/2012	Goldman Sachs & Co		83,566	79,392	80,893	80,852	0	13	0	13	0	80,864	0	2,702	2,702	891	11/01/2040
31419G-2Z-6	FNMA POOL NO AE6191 4.000% 11/01/40		03/01/2012	Paydown		3,692	3,692	3,762	3,760	0	(68)	0	(68)	0	3,692	0	0	0	27	11/01/2040
31419G-3K-8	FNMA POOL NO AE6201 4.000% 11/01/40		12/01/2012	Paydown		5,981	5,981	6,094	6,091	0	(110)	0	(110)	0	5,981	0	0	0	123	11/01/2040
31419G-3N-2	FNMA POOL NO AE6204 4.000% 12/01/40		12/01/2012	Paydown		26,384	26,384	26,883	26,867	0	(483)	0	(483)	0	26,384	0	0	0	652	12/01/2040
31419G-3Q-5	FNMA POOL NO AE6206 4.000% 12/01/40		12/01/2012	Paydown		69,819	69,819	71,139	71,103	0	(1,284)	0	(1,284)	0	69,819	0	0	0	2,468	12/01/2040
31419G-4M-3	FNMA POOL NO AE6227 4.000% 12/01/40		12/01/2012	Paydown		91,908	91,908	93,646	93,590	0	(1,682)	0	(1,682)	0	91,908	0	0	0	1,632	12/01/2040
31419G-5B-6	FNMA POOL NO AE6241 4.000% 12/01/40		03/08/2012	Goldman Sachs & Co		720,658	684,660	697,604	697,188	0	144	0	144	0	697,331	0	23,327	23,327	7,683	12/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31419G-5B-6	FNMA POOL NO AE6241 4.000% 12/01/40		03/01/2012	Paydown		110,544	110,544	112,634	112,567	0	(2,023)	0	(2,023)	0	110,544	0	0	0	919	12/01/2040
31419G-GQ-1	FNMA POOL NO AE5606 4.000% 11/01/40		12/01/2012	Paydown		787	787	801	801	0	(14)	0	(14)	0	787	0	0	0	17	11/01/2040
31419H-E6-5	FNMA POOL NO AE6456 4.000% 12/01/40		12/01/2012	Paydown		376,613	376,613	383,733	383,503	0	(6,890)	0	(6,890)	0	376,613	0	0	0	8,965	12/01/2040
31419H-UV-2	FNMA POOL NO AE6895 4.000% 10/01/40		03/08/2012	Goldman Sachs & Co		117,883	111,994	114,112	114,063	0	13	0	13	0	114,076	0	3,807	3,807	1,257	10/01/2040
31419H-UV-2	FNMA POOL NO AE6895 4.000% 10/01/40		03/01/2012	Paydown		6,399	6,399	6,520	6,517	0	(118)	0	(118)	0	6,399	0	0	0	52	10/01/2040
31419H-YB-2	FNMA POOL NO AE7005 4.000% 10/01/40		12/01/2012	Paydown		174,193	174,193	177,487	177,417	0	(3,224)	0	(3,224)	0	174,193	0	0	0	4,107	10/01/2040
31419J-BS-6	FNMA POOL NO AE7248 4.000% 12/01/40		12/01/2012	Paydown		44,242	44,242	45,078	45,053	0	(811)	0	(811)	0	44,242	0	0	0	657	12/01/2040
31419J-EA-2	FNMA POOL NO AE7328 4.000% 12/01/40		12/01/2012	Paydown		1,739,707	1,739,707	1,772,598	1,771,720	0	(32,013)	0	(32,013)	0	1,739,707	0	0	0	43,950	12/01/2040
31419J-G3-6	FNMA POOL NO AE7417 4.000% 12/01/40		12/01/2012	Paydown		63,874	63,874	65,082	65,044	0	(1,170)	0	(1,170)	0	63,874	0	0	0	1,874	12/01/2040
31419J-G5-1	FNMA POOL NO AE7419 4.000% 12/01/40		03/08/2012	Various		1,521,065	1,453,006	1,480,477	1,479,891	0	135	0	135	0	1,480,026	0	41,039	41,039	8,971	12/01/2040
31419J-G5-1	FNMA POOL NO AE7419 4.000% 12/01/40		03/01/2012	Paydown		84,262	84,262	85,855	85,821	0	(1,559)	0	(1,559)	0	84,262	0	0	0	447	12/01/2040
31419J-G9-3	FNMA POOL NO AE7423 4.000% 12/01/40		12/01/2012	Paydown		561,771	561,771	572,392	572,054	0	(10,282)	0	(10,282)	0	561,771	0	0	0	14,174	12/01/2040
31419J-GQ-5	FNMA POOL NO AE7406 4.000% 11/01/40		03/08/2012	Goldman Sachs & Co		105,533	100,262	102,157	102,111	0	(4)	0	(4)	0	102,106	0	3,427	3,427	1,125	11/01/2040
31419J-GQ-5	FNMA POOL NO AE7406 4.000% 11/01/40		03/01/2012	Paydown		16,186	16,186	16,492	16,485	0	(299)	0	(299)	0	16,186	0	0	0	160	11/01/2040
31419J-HE-1	FNMA POOL NO AE7428 4.000% 12/01/40		01/10/2012	Citigroup Capital Markets Inc		1,412,805	1,351,966	1,377,527	1,376,990	0	132	0	132	0	1,377,122	0	35,682	35,682	6,159	12/01/2040
31419J-HE-1	FNMA POOL NO AE7428 4.000% 12/01/40		01/01/2012	Paydown		54,205	54,205	55,230	55,209	0	(1,003)	0	(1,003)	0	54,205	0	0	0	181	12/01/2040
31419J-HK-7	FNMA POOL NO AE7433 4.000% 12/01/40		12/01/2012	Paydown		118,954	118,954	121,203	121,131	0	(2,177)	0	(2,177)	0	118,954	0	0	0	3,589	12/01/2040
31419J-HL-5	FNMA POOL NO AE7434 4.000% 12/01/40		12/01/2012	Paydown		321,024	321,024	327,093	326,896	0	(5,872)	0	(5,872)	0	321,024	0	0	0	9,449	12/01/2040
31419J-WJ-3	FNMA POOL NO AE7848 4.000% 12/01/40		12/01/2012	Paydown		9,506	9,506	9,685	9,680	0	(174)	0	(174)	0	9,506	0	0	0	274	12/01/2040
31419K-2E-4	FNMA POOL NO AE8872 4.000% 11/01/40		12/01/2012	Paydown		153,897	153,897	156,806	156,725	0	(2,828)	0	(2,828)	0	153,897	0	0	0	4,151	11/01/2040
31419K-KJ-3	FNMA POOL NO AE8396 4.000% 11/01/40		03/08/2012	Goldman Sachs & Co		54,368	51,653	52,629	52,608	0	6	0	6	0	52,613	0	1,755	1,755	580	11/01/2040
31419K-KJ-3	FNMA POOL NO AE8396 4.000% 11/01/40		03/01/2012	Paydown		2,853	2,853	2,907	2,906	0	(53)	0	(53)	0	2,853	0	0	0	18	11/01/2040
31419K-R4-9	FNMA POOL NO AE8606 4.000% 11/01/40		12/01/2012	Paydown		14,836	14,836	15,116	15,109	0	(273)	0	(273)	0	14,836	0	0	0	399	11/01/2040
31419K-UZ-6	FNMA POOL NO AE8699 4.000% 11/01/40		12/01/2012	Paydown		3,559	3,559	3,626	3,624	0	(65)	0	(65)	0	3,559	0	0	0	86	11/01/2040
31419K-YW-9	FNMA POOL NO AE8824 4.000% 11/01/40		03/08/2012	Goldman Sachs & Co		71,698	68,117	69,404	69,367	0	3	0	3	0	69,370	0	2,328	2,328	764	11/01/2040
31419K-YW-9	FNMA POOL NO AE8824 4.000% 11/01/40		03/01/2012	Paydown		2,922	2,922	2,977	2,976	0	(54)	0	(54)	0	2,922	0	0	0	24	11/01/2040
31419L-4T-7	FNMA POOL NO AE9833 4.000% 11/01/40		12/01/2012	Paydown		19,651	19,651	20,022	20,011	0	(360)	0	(360)	0	19,651	0	0	0	521	11/01/2040
31419L-K3-6	FNMA POOL NO AE9313 4.000% 12/01/40		12/01/2012	Paydown		1,337,049	1,337,049	1,362,328	1,361,677	0	(24,627)	0	(24,627)	0	1,337,049	0	0	0	35,547	12/01/2040
31419L-R3-9	FNMA POOL NO AE9505 4.000% 12/01/40		01/10/2012	Citigroup Capital Markets Inc		572,484	547,832	558,189	557,992	0	78	0	78	0	558,071	0	14,413	14,413	2,496	12/01/2040
31419L-R3-9	FNMA POOL NO AE9505 4.000% 12/01/40		01/01/2012	Paydown		49,865	49,865	50,808	50,790	0	(925)	0	(925)	0	49,865	0	0	0	166	12/01/2040
48419F-AA-8	Kaneohe Hsg Corporation MTGRELNT		12/20/2012	Various		2,169,951	2,169,951	2,429,399	2,288,754	0	(118,803)	0	(118,803)	0	2,169,951	0	0	0	114,294	11/20/2017
645913-AQ-7	NJ EDA PENSION FUNDING SER B REVENUE BON		02/15/2012	Various		65,390,000	65,390,000	29,797,959	64,859,668	0	530,332	0	530,332	0	65,390,000	0	0	0	0	02/15/2012
646122-A*-2	New Jersey Housing Agency SR NT		11/01/2012	Redemption 100.0000		180,000	180,000	180,000	180,000	0	0	0	0	0	180,000	0	0	0	8,100	11/01/2019
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG		12/12/2012	Morgan Keegan & Company Inc.		2,234,072	1,700,000	1,835,694	1,830,882	0	(3,124)	0	(3,124)	0	1,827,758	0	406,314	406,314	107,167	11/15/2034
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE		12/12/2012	Janney Montgomery Scott Inc.		7,405,200	6,000,000	5,996,820	5,997,615	0	(112)	0	(112)	0	5,997,503	0	1,407,697	1,407,697	457,668	02/01/2040
88880L-AA-1	TOBACCO SETTLEMENT FIN AUTH WE CORPORATE		12/03/2012	Call 100.0000		75,000	75,000	60,882	62,871	0	516	0	516	0	63,387	0	11,613	11,613	3,547	06/01/2047
889251-AW-4	Toledo-Lucas Cnty Port Auth SRNT		11/15/2012	Various		189,000	189,000	189,000	189,000	0	0	0	0	0	189,000	0	0	0	14,336	05/15/2015
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2012	Redemption 100.0000		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	9,213	11/15/2025
92813H-UZ-7	VIRGINIA ST HSG DEV AUTH CORP MUNI		01/03/2012	Call 100.0000		1,000,000	1,000,000	1,023,020	1,000,000	0	0	0	0	0	1,000,000	0	0	0	5,625	12/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						2,274,637,927	2,269,888,026	2,238,459,665	2,280,317,469	0	(9,976,802)	0	(9,976,802)	0	2,270,340,609	0	4,297,319	4,297,319	43,514,273	XXX
00023*-AZ-6	AAA Cooper Transportation Senior Note		10/02/2012	Redemption 100.0000		2,290,000	2,290,000	2,290,000	2,290,000	0	0	0	0	0	2,290,000	0	0	0	121,141	10/02/2012
00023*-BA-0	AAA Cooper Transportation Senior Note		01/02/2012	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	22,163	01/02/2014
00023*-BB-8	AAA Cooper Transportation Senior Note		01/05/2012	Redemption 100.0000		1,592,000	1,592,000	1,632,090	1,605,472	0	(13,472)	0	(13,472)	0	1,592,000	0	0	0	22,925	01/05/2015
00075Q-AF-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2012	Paydown		0	203,620	3,060	3,264	0	(3,264)	0	(3,264)	0	0	0	0	0	1,051	09/25/2036
00075Q-AG-7	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		11/26/2012	Call 0.2810		9,094	3,236,736	1	23	0	0	0	0	0	23	0	9,070	9,070	0	09/25/2036
00075Q-AS-1	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2012	Paydown		7,201,780	7,201,780	7,201,780	7,201,780	0	0	0	0	0	7,201,780	0	0	0	16,543	09/25/2036
00075W-AC-3	ABFC_06-HE1 ABS FLOATER		12/06/2012	Various		14,410,469	28,203,976	10,618,402	10,483,249	0	550,624	76,274	474,350	0	10,957,599	0	3,452,870	3,452,870	110,420	01/25/2037
00075W-AC-3	ABFC_06-HE1 ABS FLOATER		11/26/2012	Paydown		496,024	496,024	186,746	184,369	0	312,996	1,341	311,655	0	496,024	0	0	0	1,684	01/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00075W-AD-1	ABFC_06-HE1 ASSET BACKED		12/06/2012	Goldman Sachs & Co		20,625,549	40,368,046	16,010,467	15,325,850	0	731,143	0	731,143	0	16,056,993	0	4,568,556	4,568,556	181,576	01/25/2037
00075W-AD-1	ABFC_06-HE1 ASSET BACKED		11/26/2012	Paydown		709,954	709,954	282,791	269,536	0	440,418	0	440,418	0	709,954	0	0	0	2,765	01/25/2037
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		04/25/2012	Write-Off		0	4	3	3	0	0	0	0	0	3	0	(3)	(3)	0	01/25/2037
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		12/26/2012	Paydown		7,415,455	7,415,455	5,518,822	5,709,959	0	1,744,190	38,695	1,705,495	0	7,415,455	0	0	0	11,384	01/25/2037
00086R-AC-1	ACLC FRANCHISE LOAN RECEIVABLE Series 19		02/15/2012	Paydown		241,887	241,887	245,138	244,130	0	(2,243)	0	(2,243)	0	241,887	0	0	0	2,582	04/15/2014
00103Y-AE-1	AES RED OAK LLC SECURED		11/30/2012	Various		455,225	455,225	455,225	455,225	0	0	0	0	0	455,225	0	0	0	26,727	11/30/2019
00104B-AC-4	AES EASTERN ENERGY PASS THRU CERTS		06/13/2012	Various		1,382,330	9,215,532	3,778,777	3,547,980	1,059,786	369,161	828,989	599,958	0	4,147,938	0	(2,765,608)	(2,765,608)	0	01/02/2017
00104B-AF-7	AES EASTERN ENERGY PASS THRU CERTS		06/13/2012	Various		2,792,250	16,425,000	6,772,255	6,487,875	941,057	635,966	656,677	920,346	0	7,408,221	0	(4,615,971)	(4,615,971)	0	01/02/2029
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/26/2012	Paydown		230,413	230,413	134,072	136,566	0	93,847	0	93,847	0	230,413	0	0	0	1,352	06/25/2029
00112@-AB-9	AEP River Operations LLC Senior Secured		10/23/2012	Redemption 100.0000		244,536	244,536	246,952	246,737	0	(2,201)	0	(2,201)	0	244,536	0	0	0	12,395	10/23/2026
00112@-AB-9	AEP River Operations LLC Senior Secured		10/23/2012	Redemption 100.0000		757,050	757,050	764,528	763,902	0	(6,852)	0	(6,852)	0	757,050	0	0	0	38,372	10/23/2026
00124#-AB-3	Ag Processing Inc Senior Note		06/15/2012	Redemption 100.0000		892,857	892,857	892,857	892,857	0	0	0	0	0	892,857	0	0	0	24,643	06/15/2014
00130H-BR-5	AES CORP CORPORATE 7.375% 07/01/21		08/07/2012	Tax Free Exchange		2,285,000	2,000,000	2,075,000	2,072,860	0	(3,551)	0	(3,551)	0	2,069,309	0	215,691	215,691	168,806	07/01/2021
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2012	Redemption 100.0000		365,121	365,121	235,260	243,559	0	121,562	0	121,562	0	365,121	0	0	0	11,713	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2012	Redemption 100.0000		52,485	52,485	37,466	38,768	0	13,717	0	13,717	0	52,485	0	0	0	1,843	09/30/2028
001765-AK-2	A M R CORP DEL DEBENTURES		01/17/2012	Cantor Fitzgerald & Co. Inc.		44,063	235,000	41,125	48,663	0	0	0	0	0	48,663	0	(4,600)	(4,600)	0	04/15/2021
00184A-AF-2	TIME WARNER INC COMPANY GUARNT		05/01/2012	Maturity		10,000,000	10,000,000	11,059,600	10,158,487	0	(158,487)	0	(158,487)	0	10,000,000	0	0	0	343,750	05/01/2012
001957-BJ-7	AT&T CORP NOTES 6.500% 03/15/13		12/12/2012	CORTVIEW CAPITAL SEC		386,715	381,000	411,350	400,533	0	(15,414)	0	(15,414)	0	385,119	0	1,596	1,596	30,887	03/15/2013
00206R-BA-9	AT&T INC CORPORATE 5.550% 08/15/41		12/07/2012	Various		37,165	30,000	29,801	29,800	0	2	0	2	0	29,802	0	7,363	7,363	1,973	08/15/2041
00254#-AB-5	Aavid Thermal Products Term		11/30/2012	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	213,253	12/22/2016
00254#-AB-5	Aavid Thermal Products Term		12/03/2012	Redemption 100.0000		19,500,000	19,500,000	19,500,000	19,500,000	0	0	0	0	0	19,500,000	0	0	0	718,890	12/22/2016
002819-AA-8	ABBOTT LABS CORPORATE 5.150% 11/30/12		11/30/2012	Maturity		10,000,000	10,000,000	9,996,100	9,998,837	0	1,163	0	1,163	0	10,000,000	0	0	0	515,000	11/30/2012
002819-AB-6	ABBOTT LABS CORPORATE 5.600% 11/30/17		12/07/2012	Various		82,052,339	66,700,000	66,499,233	66,567,128	0	20,397	0	20,397	0	66,587,525	0	15,464,814	15,464,814	3,838,956	11/30/2017
002819-AC-4	ABBOTT LABS CORPORATE 6.150% 11/30/37		11/27/2012	Various		41,269,308	28,150,000	28,037,400	28,043,283	0	2,619	0	2,619	0	28,045,902	0	13,223,405	13,223,405	1,675,944	11/30/2037
002824-AQ-3	ABBOTT LABORATORIES DEBENTURES		12/07/2012	Various		9,827,411	9,350,000	9,947,986	9,668,041	0	(132,401)	0	(132,401)	0	9,535,640	0	291,771	291,771	502,757	03/15/2014
002824-AT-7	ABBOTT LABORATORIES CORPORATE		12/10/2012	Various		42,513,840	36,000,000	36,000,510	36,001,114	0	263	0	263	0	36,001,377	0	6,512,463	6,512,463	2,261,875	05/15/2016
002824-AV-2	ABBOTT LABORATORIES CORPORATE		06/22/2012	Prudential Invst Mgmt		2,405,754	1,800,000	1,795,878	1,795,965	0	29	0	29	0	1,795,993	0	609,761	609,761	79,200	04/01/2039
00441@-AH-8	Accupac Holdings Revolver		09/28/2012	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	61,615	07/31/2013
00441@-AJ-4	Accupac Holdings Term A		12/31/2012	Redemption 100.0000		4,289,506	4,289,506	4,289,506	4,289,506	0	0	0	0	0	4,289,506	0	0	0	100,790	07/31/2013
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		04/25/2012	Write-Off		0	7	7	7	0	0	0	0	0	7	0	(7)	(7)	0	08/25/2036
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		7,185,834	7,185,834	7,132,748	7,146,647	0	39,187	0	39,187	0	7,185,834	0	0	0	13,817	08/25/2036
004421-AU-7	ACE SECURITIES CORP. SERIES 2001 AQ1 C		12/26/2012	Paydown		303,348	303,348	300,694	302,218	0	1,131	0	1,131	0	303,348	0	0	0	2,691	04/25/2031
004421-DB-6	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		81,975	81,975	60,388	49,413	11,591	20,972	0	32,563	0	81,975	0	0	0	1,175	11/25/2033
004421-DK-6	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		196,883	196,883	197,560	197,458	0	(575)	0	(575)	0	196,883	0	0	0	1,330	09/25/2033
004421-EW-9	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		1,101,768	1,101,768	1,105,555	1,103,839	0	(2,072)	0	(2,072)	0	1,101,768	0	0	0	6,577	04/25/2034
004421-GV-9	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		33,578	33,578	13,048	14,100	0	19,479	0	19,479	0	33,578	0	0	0	418	10/25/2034
004421-MD-2	ACE SECURITIES CORP. ACE-05_HE2		12/26/2012	Paydown		2,019,523	2,019,523	2,019,523	2,019,523	0	0	0	0	0	2,019,523	0	0	0	9,719	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		04/25/2012	Write-Off		0	4	3	3	0	0	0	0	0	3	0	(3)	(3)	0	10/25/2036
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		1,628,044	1,628,044	973,418	1,035,905	0	648,752	56,612	592,140	0	1,628,044	0	0	0	3,595	10/25/2036
004427-AX-8	ACE SECURITIES CORP ABS FLOATER		12/26/2012	Paydown		188,484	188,484	188,778	188,721	0	(237)	0	(237)	0	188,484	0	0	0	1,564	06/25/2032
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/26/2012	Paydown		49,422	150,568	49,057	50,992	0	(1,570)	0	(1,570)	0	49,422	0	0	0	2,113	06/25/2032
004427-BM-1	ACE SECURITIES CORP ABS FLOATER		12/26/2012	Paydown		62,568	62,568	62,665	62,622	0	(54)	0	(54)	0	62,568	0	0	0	480	12/25/2033
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/26/2012	Paydown		55,248	55,248	55,532	55,868	0	(621)	0	(621)	0	55,248	0	0	0	824	12/25/2033
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		04/25/2012	Write-Off		0	7	5	5	0	0	0	0	0	5	0	(5)	(5)	0	12/25/2036
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		12/26/2012	Paydown		1,616,267	1,616,267	1,100,196	1,160,541	0	506,662	50,937	455,725	0	1,616,267	0	0	0	4,018	12/25/2036
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER		04/25/2012	Write-Off		0	2	1	1	0	0	0	0	0	1	0	(1)	(1)	0	05/25/2037
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		726,507	726,507	227,524	229,986	0	496,521	0	496,521	0	726,507	0	0	0	1,834	05/25/2037
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		12/06/2012	Various		5,828,616	18,485,211	5,906,117	5,980,723	0	(964,020)	0	(964,020)	0	5,016,703	0	811,912	811,912	221,063	05/25/2037
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		2,469,089	2,469,089	789,930	798,855	0	1,670,234	0	1,670,234	0	2,469,089	0	0	0	7,598	05/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00442L-AE-9	ACE SECURITIES CORP. ABS FLOATER		12/06/2012	Citigroup Capital Markets Inc		1,059,880	3,412,089	1,092,344	1,125,355	0	(182,905)	0	(182,905)	0	942,450	0	117,431	117,431	50,965	05/25/2037
00442L-AE-9	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		429,067	429,067	138,277	141,512	0	287,556	0	287,556	0	429,067	0	0	0	1,642	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/26/2012	Paydown		2,972,537	2,972,537	1,844,727	2,005,132	0	967,405	0	967,405	0	2,972,537	0	0	0	6,322	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/26/2012	Paydown		708,474	708,474	510,056	510,021	0	198,452	0	198,452	0	708,474	0	0	0	2,820	06/25/2037
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		04/25/2012	Write-Off		0	6	4	4	0	0	0	0	0	4	0	(4)	(4)	0	12/25/2036
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		12/26/2012	Paydown		753,533	753,533	441,496	441,496	0	312,036	0	312,036	0	753,533	0	0	0	1,450	12/25/2036
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER		04/25/2012	Write-Off		0	7	3	3	0	0	0	0	0	3	0	(3)	(3)	0	01/25/2037
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER		12/26/2012	Paydown		1,053,033	1,053,033	529,337	530,978	0	522,055	0	522,055	0	1,053,033	0	0	0	2,036	01/25/2037
00508X-AD-6	ACTUANT CORP CORPORATE		06/15/2012	Various		3,723,768	3,600,000	3,609,000	3,604,922	0	(438)	0	(438)	0	3,604,485	0	119,283	119,283	123,750	06/15/2017
00678*-AB-7	Adelante Media Group, LLC Senior Secured		12/30/2011	Call 0.0001		2	1,444,253	2	2	0	0	0	0	0	2	0	0	0	0	12/31/2014
00764M-AC-1	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		268,535	268,535	236,618	236,924	0	31,611	0	31,611	0	268,535	0	0	0	2,442	05/25/2033
00764M-BT-3	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		1,513,228	1,513,228	1,520,794	1,517,193	0	(3,965)	0	(3,965)	0	1,513,228	0	0	0	7,132	06/25/2034
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		341,207	341,207	341,207	341,207	0	0	0	0	0	341,207	0	0	0	951	10/25/2034
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2012	Various		1,545,687	1,545,687	1,545,687	1,545,687	0	0	0	0	0	1,545,687	0	0	0	54,272	07/03/2030
00817Y-AG-3	AETNA INC CORPORATE 6.750% 12/15/37		12/13/2012	Credit Suisse First Boston Cor		175,091	125,000	124,153	124,192	0	15	0	15	0	124,207	0	50,884	50,884	8,405	12/15/2037
00825@-AB-7	Aetna Industries SUBNT		01/31/2012	Call 0.0000		1	2,944,564	1	0	1	0	0	1	0	1	0	0	0	0	12/31/2012
00825@-AC-5	Aetna Industries SUBNT		01/31/2012	Call 0.0047		2	42,165	2	0	2	0	0	2	0	2	0	0	0	0	12/31/2012
00825@-AD-3	Aetna Industries SUBNT		01/31/2012	Call 0.0007		2	290,644	2	0	2	0	0	2	0	2	0	0	0	0	12/31/2012
000000-00-0	Aetna Industries Subordinated Note		01/31/2012	Call 0.0009		7	772,320	7	0	7	0	0	7	0	7	0	0	0	0	12/31/2012
00855L-AA-7	Agua Caliente Band of Cahuilla Senior Se		10/01/2012	Redemption 100.0000		144,000	144,000	144,000	144,000	0	0	0	0	0	144,000	0	0	0	9,274	10/01/2016
010392-FB-9	ALABAMA POWER CORPORATE		06/22/2012	Prudential Invst Mgmt		6,751,575	5,000,000	4,990,400	4,990,204	0	45	0	45	0	4,990,250	0	1,761,326	1,761,326	245,000	03/01/2039
014482-A#-0	Alexander & Baldwin, Inc. Senior Note		06/29/2012	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	435,488	12/20/2016
014482-A#-0	Alexander & Baldwin, Inc. Senior Note		06/20/2012	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	46,083	12/20/2016
014482-A@-2	Alexander & Baldwin, Inc. Senior Note		07/21/2012	Redemption 100.0000		2,214,514	2,214,514	2,214,514	2,214,514	0	0	0	0	0	2,214,514	0	0	0	68,096	07/21/2012
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio		03/09/2012	Various		2,416,325	2,416,325	2,514,143	2,498,267	0	(81,942)	0	(81,942)	0	2,416,325	0	0	0	83,363	03/09/2020
014482-B*-3	Alexander & Baldwin, Inc. Senior Note		06/29/2012	Various		50,000,000	27,725,000	27,725,000	27,725,000	0	0	0	0	0	50,000,000	0	0	0	2,150,625	03/20/2017
014482-B@-1	Alexander & Baldwin, Inc. Senior Note		06/29/2012	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	729,750	06/20/2016
014488-AE-6	Alex Lee, Inc. Senior Note		06/15/2012	Redemption 100.0000		1,171,429	1,171,429	1,171,429	1,171,429	0	0	0	0	0	1,171,429	0	0	0	38,950	06/15/2017
017363-AE-2	ALLEGHENY ENERGY SUPPLY NT BONDS 144A		04/15/2012	Various		9,680,000	9,680,000	10,601,350	9,730,924	0	(50,924)	0	(50,924)	0	9,680,000	0	0	0	399,300	04/15/2012
01877K-AA-1	Alliance Pipeline Senior Note		12/31/2012	Various		5,698,552	5,698,552	5,698,552	5,698,552	0	0	0	0	0	5,698,552	0	0	0	332,083	06/30/2015
01878@-AA-3	Alliance Resource Operating Pa Senior No		08/20/2012	Various		10,250,000	10,250,000	10,328,983	10,277,552	0	(27,552)	0	(27,552)	0	10,250,000	0	0	0	851,775	08/20/2014
018804-AL-8	ALLIANT TECHSYSTEMS INC CORPORATE		09/07/2012	Various		14,652,425	14,330,000	14,495,950	14,483,306	0	(45,721)	0	(45,721)	0	14,437,585	0	214,840	214,840	902,790	04/01/2016
01958X-BS-5	ALLIED WASTE NORTH AMER CORPORATE		06/01/2012	Call 103.4380		724,066	700,000	673,750	681,943	0	1,206	0	1,206	0	683,149	0	40,917	40,917	24,063	06/01/2017
020002-AN-1	ALLSTATE CORP SENIOR NOTES		02/15/2012	Maturity		4,000,000	4,000,000	4,005,360	3,999,401	0	599	0	599	0	4,000,000	0	0	0	122,500	02/15/2012
020039-DB-6	ALLTEL CORP BOND 7.000% 07/01/12		07/01/2012	Maturity		5,000,000	5,000,000	4,300,000	4,905,194	0	94,806	0	94,806	0	5,000,000	0	0	0	350,000	07/01/2012
02005P-AB-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		03/15/2012	Paydown		8,374,228	8,374,228	8,373,446	8,374,017	0	211	0	211	0	8,374,228	0	0	0	8,760	02/15/2013
02005R-AA-9	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		03/15/2012	Paydown		8,675,665	8,675,665	8,684,514	8,677,000	0	(1,335)	0	(1,335)	0	8,675,665	0	0	0	10,592	03/15/2013
02005T-AB-3	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		04/11/2012	Citigroup Capital Markets Inc		5,048,308	5,044,367	5,044,100	5,044,239	0	56	0	56	0	5,044,295	0	4,013	4,013	10,328	10/15/2013
02005T-AB-3	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		08/15/2012	Paydown		34,815,675	34,815,675	34,813,833	34,814,792	0	883	0	883	0	34,815,675	0	0	0	93,047	10/15/2013
02005V-AB-8	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		09/15/2012	Paydown		6,627,465	6,627,465	6,627,392	6,627,386	0	79	0	79	0	6,627,465	0	0	0	17,292	10/15/2013
02005W-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		12/15/2012	Paydown		27,472,669	27,472,669	27,472,452	27,472,461	0	209	0	209	0	27,472,669	0	0	0	168,796	06/16/2014
02005X-AB-4	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		12/15/2012	Paydown		6,734,664	6,734,664	6,734,060	6,734,216	0	448	0	448	0	6,734,664	0	0	0	27,682	03/17/2014
02112#-AD-9	Alsco Inc. Series D Senior Note		03/29/2012	Redemption 100.0000		670,000	670,000	670,000	670,000	0	0	0	0	0	670,000	0	0	0	13,400	03/29/2015
02112#-AD-9	Alsco Inc. Series D Senior Note		12/01/2012	Prudential Invst Mgmt		2,061,750	2,010,000	2,010,000	2,010,000	0	0	0	0	0	2,010,000	0	51,750	51,750	94,247	03/29/2015
02133@-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2012	Redemption 100.0000		425,041	425,041	425,041	425,041	0	0	0	0	0	425,041	0	0	0	18,295	01/31/2031
02139#-AA-4	Altamira Trust (aka Guilford M Senior No		12/31/2012	Various		73,333	161,941	73,333	73,333	0	0	0	0	0	73,333	0	0	0	0	10/01/2014
02139#-AA-4	Altamira Trust (aka Guilford M Senior No		12/31/2012	Various		88,608	0	88,608	88,608	0	0	0	0	0	88,608	0	0	0	0	10/01/2014
023551-F@-8	Hess Corp SR NT 8.520% 01/14/13		01/14/2012	Various		3,240,741	3,240,741	3,344,763	3,259,994	0	(19,254)	0	(19,254)	0	3,240,741	0	0	0	138,056	01/14/2013
023551-G@-7	Hess Corp SRNT 9.270% 06/15/14		06/15/2012	Various		14,700,000	14,700,000	16,650,007	15,147,007	0	(447,007)	0	(447,007)	0	14,700,000	0	0	0	681,345	06/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02360X-AJ-6	AMERENENERGY GENERATING BD SENIOR NOTES		11/14/2012	Various		3,211,813	3,350,000	3,337,015	3,338,587	0	398	0	398	0	3,338,985	0	(127,172)	(127,172)	257,448	06/01/2032
02581F-YH-6	American Express Centurion Bk MONEY MARK		05/03/2012	JP Morgan Securities, Inc		14,816,680	14,500,000	14,481,875	14,495,438	0	1,621	0	1,621	0	14,497,059	0	319,621	319,621	449,319	10/17/2012
025826-AF-5	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		06/15/2012	Paydown		3,500,000	3,500,000	3,512,031	3,500,974	0	(974)	0	(974)	0	3,500,000	0	0	0	12,016	01/15/2015
025827-AA-4	AMERICAN EXPRESS CREDIT ACCT ABS FLOATER		05/15/2012	Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	6,428	12/15/2014
02582J-EV-8	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		10/15/2012	Paydown		2,800,000	2,800,000	2,802,078	2,800,682	0	(682)	0	(682)	0	2,800,000	0	0	0	13,013	05/15/2015
02586C-AC-5	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		07/16/2012	Paydown		20,500,000	20,500,000	20,500,000	20,500,000	0	0	0	0	0	20,500,000	0	0	0	78,422	02/17/2015
02586E-AA-5	AMERICAN EXPRESS CARDS ABS FLOATER		02/15/2012	Paydown		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	3,799	09/15/2014
02639M-AD-8	AMERICAN GENERAL MORTGAGE LOAN SERIES 2		06/01/2012	Paydown		158,320	158,320	158,272	158,052	0	268	0	268	0	158,320	0	0	0	3,609	04/25/2033
02639M-AE-6	AMERICAN GENERAL MORTGAGE LOAN SERIES 2		06/01/2012	Paydown		189,891	189,891	189,854	189,565	0	326	0	326	0	189,891	0	0	0	4,720	04/25/2033
02666Q-J9-5	AMERICAN HONDA FIN CORP CORP FLOATER		11/20/2012	Maturity		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	364,032	11/20/2012
026710-AE-3	AMERICAN HOUSING TRUST SERIES 1988 II		12/01/2012	Paydown		226,047	226,047	224,465	224,111	0	1,936	0	1,936	0	226,047	0	0	0	9,822	12/25/2018
02918*-AA-5	American Railcar Leasing LLC Term A		12/03/2012	Various		2,260,525	2,260,525	2,260,525	2,260,525	0	0	0	0	0	2,260,525	0	0	0	34,446	09/01/2015
02918*-AB-3	American Railcar Leasing LLC Secured Pr		12/17/2012	Call 100.0000		22,186,667	22,186,667	22,186,667	22,186,667	0	0	0	0	0	22,186,667	0	0	0	1,706,833	04/01/2016
02918*-AB-3	American Railcar Leasing LLC Secured Pr		12/03/2012	Redemption 100.0000		1,040,000	1,040,000	1,040,000	1,040,000	0	0	0	0	0	1,040,000	0	0	0	41,575	04/01/2016
030096-AF-8	AMERICAN STORES BONDS 8.000% 06/01/26		11/06/2012	Morgan Stanley & Co, Inc		12,090,625	13,250,000	13,183,883	13,193,604	0	2,129	0	2,129	0	13,195,733	0	(1,105,108)	(1,105,108)	995,222	06/01/2026
03009M-BB-1	AMERICAN STORES CO NOTES		11/06/2012	Morgan Stanley & Co, Inc		362,390	434,000	386,967	392,270	0	1,123	0	1,123	0	393,392	0	(31,002)	(31,002)	35,008	03/20/2028
03072S-BE-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		11/26/2012	Paydown		70,799	70,799	68,860	69,283	0	2,319	803	1,516	0	70,799	0	0	0	794	10/25/2031
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		12/26/2012	Paydown		493,549	493,549	498,485	495,736	0	(2,187)	0	(2,187)	0	493,549	0	0	0	6,805	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		11/26/2012	Paydown		126,370	126,370	127,634	127,311	0	(941)	0	(941)	0	126,370	0	0	0	1,675	08/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2012	Paydown		974,757	974,757	854,456	867,734	0	107,023	0	107,023	0	974,757	0	0	0	26,956	02/25/2033
03072S-ET-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		04/27/2012	United Capital Markets		104,106	347,021	88,612	94,628	0	(6,226)	0	(6,226)	0	88,402	0	15,704	15,704	2,032	03/25/2033
03072S-ET-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		01/25/2012	Paydown		14,531	14,531	3,962	3,962	0	10,568	0	10,568	0	14,531	0	0	0	36	03/25/2033
03072S-EY-7	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2012	Paydown		2,136,191	2,136,191	2,142,712	2,139,799	0	(3,608)	0	(3,608)	0	2,136,191	0	0	0	16,647	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2012	Paydown		209,520	209,520	169,327	124,263	46,064	39,194	0	85,258	0	209,520	0	0	0	3,935	02/25/2033
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2012	Paydown		4,011,369	4,011,369	4,069,335	4,032,990	0	(21,621)	0	(21,621)	0	4,011,369	0	0	0	69,782	05/25/2033
03072S-HG-3	AMERIQUEST MORTGAGE SECURITIES SERIES 2		10/25/2012	Paydown		414,655	414,655	425,814	415,110	0	(455)	0	(455)	0	414,655	0	0	0	6,338	10/25/2033
03072S-HX-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		02/27/2012	Paydown		15,735	15,735	15,771	15,737	0	(2)	0	(2)	0	15,735	0	0	0	19	10/25/2033
03072S-JG-1	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2012	Paydown		437,561	437,561	439,122	438,350	0	(789)	0	(789)	0	437,561	0	0	0	5,562	10/25/2033
03072S-JW-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2012	Paydown		2,283,591	2,283,591	2,296,436	2,295,074	0	(11,483)	0	(11,483)	0	2,283,591	0	0	0	13,557	09/25/2033
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2012	Paydown		338,312	338,312	339,052	343,875	0	(5,562)	0	(5,562)	0	338,312	0	0	0	2,112	12/25/2033
03072S-LV-5	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2012	Paydown		275,375	275,375	277,569	276,731	0	(1,357)	0	(1,357)	0	275,375	0	0	0	1,935	12/25/2033
03072S-MX-0	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2012	Paydown		1,069,271	1,069,271	1,077,291	1,074,436	0	(5,165)	0	(5,165)	0	1,069,271	0	0	0	7,775	01/25/2034
03072S-XY-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2012	Paydown		24,431	24,431	24,477	24,454	0	(23)	0	(23)	0	24,431	0	0	0	171	03/25/2035
03073E-AD-7	AMERISOURCEBERGEN CORP CORPORATE		05/02/2012	Citigroup Capital Markets Inc		12,209,400	12,000,000	11,954,274	11,993,066	0	2,264	0	2,264	0	11,995,330	0	214,070	214,070	435,000	09/15/2012
03073E-AD-7	AMERISOURCEBERGEN CORP CORPORATE		09/15/2012	Various		10,914,000	10,914,000	10,777,064	10,903,968	0	10,032	0	10,032	0	10,914,000	0	0	0	613,913	09/15/2012
03083#-AC-4	AmeriMark Direct, LLC Revolver		12/10/2012	Call 100.0000		6,594,922	6,594,922	6,594,922	6,594,922	0	0	0	0	0	6,594,922	0	0	0	70,736	11/09/2016
03083#-AD-2	AmeriMark Direct, LLC Term A		12/31/2012	Redemption 100.0000		110,928	110,928	110,928	110,928	0	0	0	0	0	110,928	0	0	0	6,461	11/09/2016
031162-BA-7	AMGEN INC CORPORATE 6.400% 02/01/39		06/22/2012	Prudential Invst Mgmt		6,047,645	5,000,000	5,970,600	5,947,588	0	(8,063)	0	(8,063)	0	5,939,525	0	108,120	108,120	288,000	02/01/2039
031162-BC-3	AMGEN INC CORPORATE 5.750% 03/15/40		06/22/2012	Prudential Invst Mgmt		5,631,190	5,000,000	4,973,750	4,973,913	0	169	0	169	0	4,974,082	0	657,108	657,108	223,611	03/15/2040
03523T-BC-1	ANHEUSER-BUSCH COS INC CORP FLOATER		04/30/2012	Mizuho Securities USA, Inc.		5,027,115	5,000,000	5,009,000	5,006,261	0	(1,005)	0	(1,005)	0	5,005,256	0	21,859	21,859	27,256	01/27/2014
03840P-AC-6	AQUILA INC US DOMESTIC		07/01/2012	Maturity		500,000	500,000	487,845	497,986	0	2,014	0	2,014	0	500,000	0	0	0	59,375	07/01/2012
000000-00-0	ARAMARK CORPORATION ARAMARK CORP BK LN		02/29/2012	Various		2,767,092	2,790,730	2,711,017	2,735,821	0	37,414	0	37,414	0	2,773,235	0	(6,143)	(6,143)	11,606	01/26/2014
000000-00-0	ARAMARK CORPORATION ARAMARK CORP BK LN		02/29/2012	Various		327,366	330,162	323,741	326,608	0	2,080	0	2,080	0	328,688	0	(1,322)	(1,322)	81	01/26/2014
03939R-AB-6	ARCH WESTERN FINANCE SENIOR NOTES		05/16/2012	Tender (Corp Action)		461,150	460,000	440,450	454,223	0	1,327	0	1,327	0	455,551	0	5,599	5,599	27,169	07/01/2013
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES		10/16/2012	Taxable Exchange		10,656,932	10,760,000	10,638,810	10,654,030	0	2,902	0	2,902	0	10,656,932	0	0	0	665,215	10/01/2032
039483-BA-9	ARCHER DANIELS MIDLAND C CORP FLOATER		08/13/2012	Maturity		64,800,000	64,800,000	64,800,000	64,800,000	0	0	0	0	0	64,800,000	0	0	0	313,823	08/13/2012
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE		10/16/2012	Taxable Exchange		2,709,352	2,690,000	2,709,852	2,709,506	0	(154)	0	(154)	0	2,709,352	0	0	0	174,463	03/01/2041
039483-BD-3	ARCHER DANIELS MIDLAND C CORP		02/03/2012	Credit Suisse First Boston Cor		4,415,797	4,244,000	4,378,535	4,377,711	0	(167)	0	(167)	0	4,377,544	0	38,253	38,253	70,571	03/26/2042
039483-BD-3	ARCHER DANIELS MIDLAND C CORP		03/15/2012	Tax Free Exchange		6,628,129	6,598,000	7,177,370	7,175,787	0	(1,747)	0	(1,747)	0	7,174,040	0	(545,911)	(545,911)	140,467	03/26/2042
039688-AF-9	Arctic Slope Regional Corporat Senior No		12/29/2012	Various		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	766,800	12/29/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
040104-AD-3	ARGENT SECURITIES INC. SERIES 2003 W1		11/26/2012	Paydown		1,016,189	1,016,189	1,018,111	1,020,427	0	(2,258)	1,980	(4,238)	0	1,016,189	0	0	0	16,877	12/27/2033
040104-DQ-1	ARGENT SECURITIES INC. SERIES 2003 W8		12/26/2012	Paydown		1,219,691	1,219,691	1,219,691	1,219,691	0	0	0	0	0	1,219,691	0	0	0	10,791	12/25/2033
040104-DR-9	ARGENT SECURITIES INC. ABS FLOATER		09/25/2012	Paydown		25,325	25,325	24,897	24,897	0	428	0	428	0	25,325	0	0	0	371	12/25/2033
040104-EA-5	ARGENT SECURITIES INC. SERIES 2003 W9		12/26/2012	Paydown		2,013,846	2,013,846	2,013,846	2,013,846	0	0	0	0	0	2,013,846	0	0	0	16,608	01/25/2034
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		07/25/2012	Paydown		179,057	179,057	171,822	172,563	0	6,493	0	6,493	0	179,057	0	0	0	1,560	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED		12/01/2012	Paydown		948,483	948,483	900,910	898,999	0	49,483	0	49,483	0	948,483	0	0	0	17,026	05/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER		12/26/2012	Paydown		576,174	576,174	577,974	576,939	0	(766)	0	(766)	0	576,174	0	0	0	2,445	06/25/2034
040104-PS-4	ARGENT SECURITIES INC. ABS FLOATER		12/26/2012	Paydown		3,015,343	3,015,343	3,000,620	3,008,722	0	6,621	0	6,621	0	3,015,343	0	0	0	8,984	02/25/2036
04013B-AB-8	ARGENT SECURITIES INC. ABS FLOATER		04/25/2012	Write-Off		0	4	2	2	0	0	0	0	0	2	0	(2)	(2)	0	09/25/2036
04013B-AB-8	ARGENT SECURITIES INC. ABS FLOATER		12/26/2012	Paydown		573,493	573,493	294,517	307,653	0	273,698	7,858	265,840	0	573,493	0	0	0	1,141	09/25/2036
040555-CD-4	ARIZONA PUB SVC CO 6.50000 03/01/2012		03/01/2012	Maturity		8,000,000	8,000,000	8,168,720	8,004,087	0	(4,087)	0	(4,087)	0	8,000,000	0	0	0	260,000	03/01/2012
04101*-AA-8	Arkansas Oklahoma Gas SR NT		10/31/2012	Various		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	114,560	10/31/2012
04101*-AB-6	Arkansas Oklahoma Gas SRNT		05/17/2012	Various		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	11,310	05/17/2015
04101*-AC-4	Arkansas Oklahoma Gas SRNT		07/02/2012	Various		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	24,896	06/30/2018
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT ABS FLOAT		11/26/2012	Paydown		4,412,389	4,412,389	4,383,950	4,385,784	0	26,605	0	26,605	0	4,412,389	0	0	0	40,907	11/25/2043
04472*-AF-8	Ashley Furniture Industries, I Senior No		03/22/2012	Various		818,182	818,182	818,182	818,182	0	0	0	0	0	818,182	0	0	0	13,214	03/22/2014
04472*-AG-6	Ashley Furniture Industries, I Senior No		06/22/2012	Various		1,454,545	1,454,545	1,454,545	1,454,545	0	0	0	0	0	1,454,545	0	0	0	54,473	06/22/2014
				Redemption 100.0000																
04472*-AH-4	Ashley Furniture Industries, I Senior No		06/03/2012			1,590,909	1,590,909	1,590,909	1,590,909	0	0	0	0	0	1,590,909	0	0	0	41,523	06/03/2020
				Redemption 100.0000																
04472*-AJ-0	Ashley Furniture Industries, I Series D		12/30/2012			1,471,535	1,471,535	1,471,535	1,471,535	0	0	0	0	0	1,471,535	0	0	0	46,550	06/30/2025
045054-AA-1	ASHTEAD CAPITAL INC CORPORATE		08/17/2012	Various		4,403,250	4,275,000	4,184,875	4,237,777	0	(10,523)	0	(10,523)	0	4,227,254	0	175,996	175,996	386,888	08/15/2016
04541G-CG-5	ASSET BACKED SECURITIES CORP ABS FLOATER		12/17/2012	Paydown		1,110,766	1,110,766	1,110,940	1,110,926	0	(160)	0	(160)	0	1,110,766	0	0	0	12,483	03/15/2032
04541G-DS-8	ASSET BACKED SECURITIES CORP ABS FLOATER		12/17/2012	Paydown		94,591	94,591	95,537	95,508	0	(917)	0	(917)	0	94,591	0	0	0	746	04/15/2033
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE		12/17/2012	Paydown		107,999	107,999	103,507	108,112	0	4,880	4,994	(114)	0	107,999	0	0	0	1,662	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER		12/17/2012	Paydown		83,910	83,910	63,331	63,864	0	20,046	0	20,046	0	83,910	0	0	0	2,180	06/15/2033
04541G-FM-9	ASSET BACKED SECURITIES CORP ABS FLOATER		12/17/2012	Paydown		1,006,928	1,006,928	1,006,928	1,006,928	0	0	0	0	0	1,006,928	0	0	0	7,477	09/15/2033
04541G-FN-7	ASSET BACKED SECURITIES CORP ABS FLOATER		12/17/2012	Paydown		43,587	43,587	40,229	21,183	19,115	3,288	0	22,403	0	43,587	0	0	0	1,070	09/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		12/26/2012	Paydown		186,970	186,970	177,157	100,253	77,242	9,475	0	86,717	0	186,970	0	0	0	2,848	11/25/2033
04541G-HL-9	ASSET BACKED SECURITIES CORP ABS FLOATER		12/17/2012	Paydown		870,443	870,443	875,203	873,560	0	(3,117)	0	(3,117)	0	870,443	0	0	0	6,426	01/15/2034
04541G-HM-7	ASSET BACKED SECURITIES CORP ABSHE_04-HE		12/17/2012	Paydown		136,398	136,398	108,251	113,302	0	28,926	5,830	23,096	0	136,398	0	0	0	1,999	01/15/2034
04541G-JT-0	ASSET BACKED SECURITIES CORP SERIES 200		12/26/2012	Paydown		205,399	205,399	205,399	205,399	0	0	0	0	0	205,399	0	0	0	2,042	06/25/2034
04541G-PJ-5	ASSET BACKED SECURITIES CORP ABS FLOATER		11/26/2012	Paydown		1,352,584	1,352,584	1,270,164	1,270,889	0	81,694	0	81,694	0	1,352,584	0	0	0	9,168	03/25/2035
045424-EU-8	ASSET SECURITIZATION CORPORATI CMBS		03/11/2012	Paydown		5,200,000	5,200,000	5,623,625	5,212,362	0	(12,362)	0	(12,362)	0	5,200,000	0	0	0	69,165	04/14/2029
045427-AB-7	COUNTRYWIDE HOME EQUITY ABS FLOATER		02/27/2012	Paydown		3,863,638	3,863,638	3,863,638	3,863,638	0	0	0	0	0	3,863,638	0	0	0	1,758	01/25/2046
04542B-BA-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2012	Paydown		13,199	13,199	3,581	3,703	0	9,497	0	9,497	0	13,199	0	0	0	166	02/25/2032
04542B-BN-1	ASSET BACKED FUNDING CERTIFICA SERIES 2		04/25/2012	Paydown		25,069	25,069	10,006	5,863	4,130	15,075	0	19,205	0	25,069	0	0	0	198	03/25/2032
04542B-CL-4	ASSET BACKED FUNDING CERTIFICA ABFC_03-A		12/26/2012	Paydown		556,679	556,679	561,984	558,690	0	(2,012)	0	(2,012)	0	556,679	0	0	0	6,644	03/25/2033
04542B-JP-8	ASSET BACKED FUNDING CERTIFICA ABFC_04-H		12/26/2012	Paydown		539,539	539,539	536,517	539,539	0	3,022	3,022	0	0	539,539	0	0	0	3,062	03/25/2034
04542B-JQ-6	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2034
04542B-KT-8	ASSET BACKED FUNDING CERTIFICA ABFC-05-H		11/09/2012	Various		4,749,597	6,833,953	5,579,978	5,644,754	0	(363,509)	0	(363,509)	0	5,281,245	0	(531,648)	(531,648)	42,156	03/25/2035
04542B-KT-8	ASSET BACKED FUNDING CERTIFICA ABFC-05-H		12/26/2012	Paydown		2,765,273	2,765,273	2,262,081	2,284,079	0	481,194	0	481,194	0	2,765,273	0	0	0	9,024	03/25/2035
04544P-AC-3	ASSET BACKED SECURITIES CORP H ABS FLOAT		03/26/2012	Paydown		725,481	725,481	698,120	698,120	0	27,362	0	27,362	0	725,481	0	0	0	353	07/25/2036
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		04/25/2012	Write-Off		0	2	2	2	0	0	0	0	0	2	0	(2)	(2)	0	11/25/2036
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/26/2012	Paydown		2,279,558	2,279,558	1,715,098	1,759,857	0	536,911	17,210	519,701	0	2,279,558	0	0	0	2,505	11/25/2036
046003-JU-4	ASSOCIATES CORP NORTH AMER DEBENTURES		12/10/2012	Prudential Invst Mgmt		4,879,889	5,000,000	4,741,000	4,864,952	0	14,936	0	14,936	0	4,879,889	0	0	0	385,146	11/01/2018
04624*-AA-6	Assured Financial LLC Revolver		12/20/2012	Call 0.6969		69,236	9,935,340	3	3	0	0	0	0	0	3	0	69,233	69,233	0	12/31/2012
				Redemption 5.0419																
04624*-AA-6	Assured Financial LLC Revolver		05/17/2012			34,255	679,415	34,255	34,255	0	0	0	0	0	34,255	0	0	0	0	12/31/2012
04624*-AA-6	Assured Financial LLC Revolver		05/17/2012	Capital Distribution		595,691	0	595,691	595,691	0	0	0	0	0	595,691	0	0	0	0	12/31/2012
04878@-AA-7	Atlantic Path 15 Trans, LLC Senior Secur		12/15/2012	Various		2,159,373	2,159,373	2,159,373	2,159,373	0	0	0	0	0	2,159,373	0	0	0	146,049	06/15/2027
05115E-AB-6	AUGUSTA FDG IV CLA 3 ABS-REG		11/15/2012	Various		5,917,316	5,917,316	5,332,167	5,423,728	0	493,588	0	493,588	0	5,917,316	0	0	0	307,949	11/15/2015
				Redemption 100.0000																
05367D-AA-5	AVIATION SECURITIZATION LLC SERIES 1, CL		12/11/2012			4,440	4,440	4,440	4,440	0	0	0	0	0	4,440	0	0	0	150	12/11/2019
05367D-AG-2	AVIATION SECURITIZATION LLC SERIES II,		12/11/2012	Various		73,539	73,539	73,539	73,539	0	0	0	0	0	73,539	0	0	0	3,010	05/11/2018
05367D-AH-0	AVIATION SECURITIZATION LLC Series II,		12/11/2012	Various		14,200	14,200	14,200	14,200	0	0	0	0	0	14,200	0	0	0	602	05/11/2018
05367D-AJ-6	AVIATION SECURITIZATION LLC SERIES II,		12/11/2012	Various		4,733	4,733	4,733	4,733	0	0	0	0	0	4,733	0	0	0	213	05/11/2018
05367D-AU-1	AVIATION SECURITIZATION LLC Series 8, CI		12/11/2012	Various		62,696	62,696	62,696	62,696	0	0	0	0	0	62,696	0	0	0	2,393	07/11/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
05367D-AW-7	AVIATION SECURITIZATION LLC ABS-IRR, Ser		12/11/2012			3,615	3,615	3,615	3,615	0	0	0	0	0	3,615	0	0	0	167	07/11/2021
05367D-AX-5	AVIATION SECURITIZATION LLC Series 9, Cl		12/11/2012	Various		177,596	177,596	177,596	177,596	0	0	0	0	0	177,596	0	0	0	1,161	10/11/2020
				Redemption 100.0000																
05367D-BA-4	AVIATION SECURITIZATION LLC ABS-IRR Seri		12/11/2012			19,428	19,428	19,428	19,428	0	0	0	0	0	19,428	0	0	0	336	10/11/2020
				Redemption 100.0000																
05367D-BB-2	AVIATION SECURITIZATION LLC ASSET BACKED		12/11/2012			33,698	33,698	33,698	33,698	0	0	0	0	0	33,698	0	0	0	432	01/11/2020
05367D-BX-4	AVIATION SECURITIZATION LLC AFG SERIES X		12/11/2012	Paydown		364,301	364,301	364,301	364,301	0	0	0	0	0	364,301	0	0	0	2,284	06/11/2025
05367D-BY-2	AVIATION SECURITIZATION LLC AFG SERIES X		12/11/2012	Paydown		57,805	57,805	57,805	57,805	0	0	0	0	0	57,805	0	0	0	430	06/11/2025
05367D-BZ-9	AVIATION SECURITIZATION LLC AFG SERIES X		12/11/2012	Paydown		19,268	19,268	19,268	19,268	0	0	0	0	0	19,268	0	0	0	291	06/11/2025
				Redemption 100.0000																
000000-00-0	AVIATION SECURITIZATION LLC Series 1, Cl		12/11/2012			634	634	634	634	0	0	0	0	0	634	0	0	0	22	12/11/2019
054303-AQ-5	Avon Products Inc CORPORATE		11/13/2012	WELLS FARGO SEC LLC		12,186,000	12,000,000	12,861,090	12,386,317	0	(244,887)	0	(244,887)	0	12,141,430	0	44,570	44,570	556,542	05/15/2013
054303-AV-4	Avon Products Inc CORPORATE		09/11/2012	Various		4,340,326	4,134,000	4,418,585	4,273,929	0	(43,902)	0	(43,902)	0	4,230,026	0	110,299	110,299	240,631	03/01/2014
054937-AD-9	BB&T CORPORATION BOND 4.750% 10/01/12		10/01/2012	Various		14,743,000	14,743,000	14,300,303	14,673,888	0	69,112	0	69,112	0	14,743,000	0	0	0	700,293	10/01/2012
				Merrill																
05522A-AC-9	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		04/23/2012	Lynch,Pierce,Fenner &		998,047	1,000,000	804,531	904,309	0	11,853	0	11,853	0	916,162	0	81,885	81,885	1,044	11/15/2016
				Morgan Stanley & Co, Inc																
05522R-AP-3	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		04/23/2012			27,900,000	27,900,000	27,097,271	27,508,965	0	65,770	0	65,770	0	27,574,735	0	325,265	325,265	33,253	04/15/2016
055381-AQ-0	BE AEROSPACE INC CORPORATE		07/23/2012	Tender (Corp Action)		1,642,875	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	142,875	142,875	135,292	07/01/2018
055683-AC-0	BNC MORTGAGE LOAN TRUST ABS FLOATER		12/26/2012	Paydown		5,750,083	5,750,083	5,732,974	5,741,496	0	8,587	0	8,587	0	5,750,083	0	0	0	11,332	11/25/2036
0556C5-W3-6	BMW US CAPITAL LLC MONEY MARKET		07/25/2012	Maturity		95,000,000	95,000,000	95,000,000	95,000,000	0	0	0	0	0	95,000,000	0	0	0	528,648	07/25/2012
05573A-AB-9	BMW VEHICLE LEASE TRUST ASSET BACKED		09/20/2012	Paydown		55,000,000	55,000,000	54,997,503	54,998,990	0	1,010	0	1,010	0	55,000,000	0	0	0	151,969	04/22/2013
05573W-AB-1	BMW VEHICLE OWNER TRUST ASSET BACKED		12/25/2012	Paydown		21,368,778	21,368,778	21,368,742	21,368,655	0	123	0	123	0	21,368,778	0	0	0	88,839	02/25/2014
				Redemption 100.0000																
05577@-AG-5	BTMU Capital Corp Equip Note Series A		08/26/2012			628,428	628,428	628,428	628,428	0	0	0	0	0	628,428	0	0	0	30,872	02/26/2021
				Redemption 100.0000																
05577@-AH-3	BTMU Capital Corp Equip Note Series B		08/26/2012			604,826	604,826	604,826	604,826	0	0	0	0	0	604,826	0	0	0	29,712	02/26/2021
				Redemption 100.0000																
05577@-AJ-9	BTMU Capital Corp Equip Note Series C		08/26/2012			188,621	188,621	188,621	188,621	0	0	0	0	0	188,621	0	0	0	9,266	02/26/2021
				Redemption 100.0000																
05577@-AK-6	BTMU Capital Corp Equity Note Series D		08/26/2012			190,187	190,187	190,187	190,187	0	0	0	0	0	190,187	0	0	0	9,343	02/26/2021
				Redemption 100.0000																
05577@-AM-2	BTMU Capital Corp Equip Note Series E		08/26/2012			78,934	78,934	78,934	78,934	0	0	0	0	0	78,934	0	0	0	3,878	02/26/2021
057224-AY-3	Baker Hughes Inc CORPORATE		12/10/2012	Prudential Invst Mgmt		17,275,881	15,000,000	18,192,450	17,584,241	0	(308,359)	0	(308,359)	0	17,275,881	0	0	0	1,203,125	11/15/2018
05825#-AD-0	Baldwin Richardson Foods Term A - 3 Mont		12/31/2012	Various		2,405,600	2,405,600	2,405,600	2,405,600	0	0	0	0	0	2,405,600	0	0	0	71,339	12/31/2012
05825#-AE-8	Baldwin Richardson Foods Senior Note		12/31/2012	Various		620,125	620,125	620,125	620,125	0	0	0	0	0	620,125	0	0	0	30,037	12/31/2012
05825#-AF-5	Baldwin Richardson Foods Senior Sec Note		12/31/2012	Various		1,240,250	1,240,250	1,240,250	1,240,250	0	0	0	0	0	1,240,250	0	0	0	60,075	12/31/2012
05825#-AG-3	Baldwin Richardson Foods Term B - 3 Mont		12/31/2012	Various		868,000	868,000	868,000	868,000	0	0	0	0	0	868,000	0	0	0	28,467	12/31/2012
058498-AL-0	BALL CORP CORPORATE 6.625% 03/15/18		03/09/2012	Various		15,012,013	14,925,000	14,492,810	14,648,171	0	8,460	0	8,460	0	14,656,631	0	355,382	355,382	477,911	03/15/2018
05947U-2Q-0	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		3,096,657	3,096,657	3,038,530	3,078,258	0	18,398	0	18,398	0	3,096,657	0	0	0	91,803	10/10/2045
05947U-7J-1	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		4,108,749	4,108,749	3,978,251	4,069,875	0	38,874	0	38,874	0	4,108,749	0	0	0	191,586	09/10/2045
05947U-D2-1	BANC OF AMERICA COMMERCIAL MOR _05-1		12/01/2012	Paydown		12,872,562	12,872,562	12,933,208	12,874,961	0	(2,399)	0	(2,399)	0	12,872,562	0	0	0	507,394	11/10/2042
05947U-HN-1	BANC OF AMERICA COMMERCIAL MOR _02-2		07/01/2012	Paydown		6,300,000	6,300,000	6,295,375	6,291,066	0	8,934	0	8,934	0	6,300,000	0	0	0	174,470	07/11/2043
05947U-L8-9	BANC OF AMERICA COMMERCIAL MOR CMBS		07/01/2012	Paydown		1,366,513	1,366,513	1,375,268	1,372,478	0	(5,965)	0	(5,965)	0	1,366,513	0	0	0	21,662	07/10/2043
05947U-RD-2	BANC OF AMERICA COMMERCIAL MOR SERIES 2		12/01/2012	Paydown		9,501,017	9,501,017	9,549,131	9,501,498	0	(481)	0	(481)	0	9,501,017	0	0	0	227,967	11/10/2038
05947U-S3-3	BANC OF AMERICA COMMERCIAL MOR _05-3		07/01/2012	Paydown		0	0	5,516,101	553,241	0	(553,241)	0	(553,241)	0	0	0	0	0	701,418	07/10/2043
05947U-W8-7	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		3,777,948	3,777,948	3,720,484	3,765,517	0	12,431	0	12,431	0	3,777,948	0	0	0	93,521	07/10/2045
05947U-X2-9	BANC OF AMERICA COMMERCIAL MOR _05-4		12/01/2012	Paydown		738,009	738,009	705,837	724,479	0	13,531	0	13,531	0	738,009	0	0	0	20,330	07/10/2045
05948K-HP-7	BANC OF AMERICA ALTERNATIVE LO PRVT CMO		12/01/2012	Paydown		84,404	84,404	74,249	77,032	0	7,371	0	7,371	0	84,404	0	0	0	2,332	12/25/2018
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		12/01/2012	Paydown		1,247,368	1,331,004	1,137,711	1,144,037	0	103,331	0	103,331	0	1,247,368	0	0	0	44,251	08/25/2035
05948K-PH-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2		12/01/2012	Paydown		6,185,456	6,185,456	6,310,593	6,259,841	0	(74,385)	0	(74,385)	0	6,185,456	0	0	0	205,482	05/25/2034
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO		12/01/2012	Paydown		1,975,750	3,311,894	2,471,366	2,452,375	0	(470,319)	6,305	(476,624)	0	1,975,750	0	0	0	111,898	01/25/2036
05948X-EE-7	BANC OF AMERICA MORTGAGE SECUR CMO FLOAT		12/01/2012	Paydown		631,510	631,510	620,265	619,846	0	11,664	0	11,664	0	631,510	0	0	0	5,386	06/25/2033
059497-AU-1	BANC OF AMERICA COMMERCIAL MOR CMBS		07/01/2012	Paydown		19,020,896	19,020,896	18,585,389	18,960,127	0	60,769	0	60,769	0	19,020,896	0	0	0	377,055	01/15/2049
059497-AV-9	BANC OF AMERICA COMMERCIAL MOR CMBS		11/01/2012	Paydown		7,663,502	7,663,502	7,957,469	7,934,187	0	(270,685)	0	(270,685)	0	7,663,502	0	0	0	350,099	01/15/2049
059497-AW-7	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		3,234,176	3,234,176	3,136,140	3,192,058	0	42,118	0	42,118	0	3,234,176	0	0	0	98,409	01/15/2049
05949A-H8-6	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-		12/01/2012	Paydown		972,020	972,020	971,721	971,338	0	682	0	682	0	972,020	0	0	0	16,413	02/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05949A-HA-1	BANC OF AMERICA MORTGAGE SECUR SERIES 2		12/01/2012	Paydown		7,645,082	7,645,082	7,411,601	7,411,601	0	233,481	0	233,481	0	7,645,082	0	0	0	136,583	06/25/2034
05949A-W9-7	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-		12/01/2012	Paydown		2,100,634	2,100,634	2,036,296	1,985,220	0	115,414	0	115,414	0	2,100,634	0	0	0	40,599	03/25/2035
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/01/2012	Paydown		794,394	794,394	747,386	748,473	0	45,921	0	45,921	0	794,394	0	0	0	20,565	06/25/2046
05950D-AS-9	BANK OF AMERICA FUNDING CORP CMO		03/21/2012	Call 3.5242		51,595	1,464,022	1	2,899	0	0	0	0	0	2,899	0	48,696	48,696	0	06/20/2036
05950E-AD-0	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		5,578,599	5,578,599	5,724,601	5,619,251	0	(40,653)	0	(40,653)	0	5,578,599	0	0	0	180,997	05/10/2045
05950V-AB-6	BANK OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		903,998	903,998	930,518	905,406	0	(1,407)	0	(1,407)	0	903,998	0	0	0	33,951	10/10/2045
05950W-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		1,102,422	1,102,422	1,119,432	1,105,174	0	(2,752)	0	(2,752)	0	1,102,422	0	0	0	33,659	07/10/2046
05950X-AB-2	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		2,591,793	2,591,793	2,677,627	2,721,647	0	(129,854)	0	(129,854)	0	2,591,793	0	0	0	74,385	09/10/2047
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		4,013,402	4,013,402	4,032,951	4,014,769	0	(1,367)	0	(1,367)	0	4,013,402	0	0	0	118,252	09/10/2047
059512-AB-9	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		3,112,736	3,112,736	3,215,845	3,171,384	0	(58,648)	0	(58,648)	0	3,112,736	0	0	0	64,969	06/10/2049
059512-AQ-6	BANC OF AMERICA COMMERCIAL MOR CMBS		12/10/2012	Paydown		10,375,786	10,375,786	9,860,239	10,339,703	0	36,083	0	36,083	0	10,375,786	0	0	0	16,750	06/10/2049
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS		09/01/2012	Paydown		138,640	138,640	119,081	128,010	0	10,630	0	10,630	0	138,640	0	0	0	5,251	02/10/2051
059513-AD-3	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		73,311	73,311	79,611	77,450	0	(4,139)	0	(4,139)	0	73,311	0	0	0	3,706	02/10/2051
05952A-AC-8	BANC OF AMERICA COMMERCIAL MOR CMBS		01/06/2012	Merrill Lynch,Pierce,Fenner &		0	0	0	0	0	0	0	0	0	0	0	0	0	438	02/10/2051
05952C-AB-6	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2012	Paydown		2,564,251	2,564,251	2,474,703	2,546,465	0	17,786	0	17,786	0	2,564,251	0	0	0	83,871	02/10/2051
060505-AR-5	BANK OF AMERICA CORP SENIOR NOTES		09/15/2012	Maturity		16,374,000	16,374,000	16,312,925	16,367,442	0	6,558	0	6,558	0	16,374,000	0	0	0	798,233	09/15/2012
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2012	Paydown		282,087	282,087	134,321	156,865	0	125,222	0	125,222	0	282,087	0	0	0	8,901	09/20/2034
06052D-AC-9	BANK OF AMERICA AUTO ASSET BACKED		03/15/2012	Paydown		11,896,484	11,896,484	12,133,928	11,918,407	0	(21,923)	0	(21,923)	0	11,896,484	0	0	0	47,634	07/15/2013
06052F-AC-4	BANK OF AMERICA AUTO BAAT_09-2A		05/15/2012	Paydown		15,529,154	15,529,154	15,715,351	15,565,701	0	(36,548)	0	(36,548)	0	15,529,154	0	0	0	72,727	09/15/2013
06052G-AC-2	BANK OF AMERICA AUTO ASSET BACKED		07/15/2012	Paydown		1,625,083	1,625,083	1,640,255	1,628,453	0	(3,370)	0	(3,370)	0	1,625,083	0	0	0	8,167	12/15/2013
06406H-BE-8	BANK OF NEW YORK MELLON CORPORATE		11/01/2012	Maturity		25,000,000	25,000,000	27,315,750	25,673,975	0	(673,975)	0	(673,975)	0	25,000,000	0	0	0	1,237,500	11/01/2012
070101-C*-9	Basin Electric Power Coop 1st MTG Oblig		10/01/2012	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	189,811	10/01/2038
071813-AY-5	BAXTER INTL INC CORPORATE		12/10/2012	Prudential Invst Mgmt		4,742,032	4,625,000	4,807,456	4,759,122	0	(17,091)	0	(17,091)	0	4,742,032	0	0	0	254,809	06/01/2018
07383F-3C-0	BEAR STEARNS COMMERCIAL MORTGA BSCMS 200		05/15/2012	Paydown		4,000,000	4,000,000	3,971,384	4,000,000	0	0	0	0	0	4,000,000	0	0	0	12,632	05/15/2012
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		11/01/2012	Paydown		1,576,863	1,576,863	1,539,844	1,573,986	0	2,877	0	2,877	0	1,576,863	0	0	0	44,681	02/11/2041
07383F-3Y-2	BEAR STEARNS COMMERCIAL MORTGA _05-PWR7		11/01/2012	Paydown		4,266,000	4,266,000	4,268,755	4,261,577	0	4,423	0	4,423	0	4,266,000	0	0	0	110,019	02/11/2041
07383F-5J-3	BEAR STEARNS COMMERCIAL MORTGA _05_T18		12/01/2012	Paydown		36,056	36,056	37,639	36,844	0	(788)	0	(788)	0	36,056	0	0	0	1,763	02/13/2042
07383F-7U-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		07/01/2012	Paydown		10,652,061	10,652,061	10,175,215	10,603,257	0	48,803	0	48,803	0	10,652,061	0	0	0	195,212	06/11/2041
07383F-7X-0	BEAR STEARNS COMMERCIAL MORTGA -05-PWR8		06/01/2012	Paydown		0	0	509,050	149,194	0	(149,194)	0	(149,194)	0	0	0	0	0	59,371	06/11/2041
07383F-B5-6	BEAR STEARNS COMMERCIAL MORTGA SERIES 2		05/01/2012	Paydown		0	0	674,738	30,683	0	(30,683)	0	(30,683)	0	0	0	0	0	52,965	01/12/2041
07383F-U6-3	BEAR STEARNS COMMERCIAL MORTGA _04-T16		12/01/2012	Paydown		7,015,369	7,015,369	6,898,628	6,984,102	0	31,267	0	31,267	0	7,015,369	0	0	0	210,839	02/13/2046
07383F-U8-9	BEAR STEARNS COMMERCIAL MORTGA _04-T16		11/01/2012	Paydown		0	0	697,096	148,123	0	(148,123)	0	(148,123)	0	0	0	0	0	169,720	02/13/2046
07383F-X3-7	BEAR STEARNS COMMERCIAL MORTGA _04-PWR6		02/01/2012	Paydown		328,042	328,042	324,783	327,488	0	554	0	554	0	328,042	0	0	0	2,058	11/11/2041
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		10/25/2012	Paydown		53,992	53,992	54,211	54,124	0	(133)	0	(133)	0	53,992	0	0	0	337	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/26/2012	Paydown		52,619	52,619	52,619	52,619	0	0	0	0	0	52,619	0	0	0	319	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/26/2012	Paydown		157,856	157,856	157,856	157,856	0	0	0	0	0	157,856	0	0	0	1,338	11/25/2042
07385S-AA-6	BEAR STEARNS ASSET BACKED SECS ABS FLOAT		12/26/2012	Paydown		2,272,278	2,272,278	2,271,872	2,272,259	0	19	0	19	0	2,272,278	0	0	0	3,286	02/25/2028
073855-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT		04/25/2012	Write-Off		0	8	6	7	0	0	0	0	0	6	0	(6)	(6)	0	02/25/2032
07385S-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT		12/26/2012	Paydown		162,734	162,734	132,242	137,335	0	30,483	5,084	25,399	0	162,734	0	0	0	613	02/25/2032
073859-AA-8	BSABS ABS FLOATER 0.300% 06/25/47		12/26/2012	Paydown		2,921,108	2,921,108	2,921,108	2,921,108	0	0	0	0	0	2,921,108	0	0	0	5,175	06/25/2047
073879-CV-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2012	Paydown		50,994	50,994	51,210	51,097	0	(103)	0	(103)	0	50,994	0	0	0	1,094	08/25/2034
073879-EU-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		03/26/2012	Paydown		425,087	425,087	428,608	426,393	0	(1,306)	0	(1,306)	0	425,087	0	0	0	714	08/25/2034
073879-G5-1	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2012	Paydown		2,630,213	2,630,213	2,529,250	2,529,250	0	100,963	0	100,963	0	2,630,213	0	0	0	11,360	06/25/2035
073879-KD-9	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2012	Paydown		200,832	200,832	192,846	193,238	0	7,594	0	7,594	0	200,832	0	0	0	2,467	11/25/2034
073879-NY-0	BEAR STEARNS ASSET BACKED SECU CORPORATE		11/26/2012	Paydown		2,731,021	2,731,021	2,624,153	2,665,150	0	69,281	3,411	65,870	0	2,731,021	0	0	0	11,531	12/25/2034
07387B-AE-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2012	Paydown		6,341,526	6,341,526	6,367,783	6,355,810	0	(14,285)	0	(14,285)	0	6,341,526	0	0	0	209,961	09/11/2042
07387B-DZ-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2012	Paydown		4,786,898	4,786,898	4,697,892	4,764,115	0	22,783	0	22,783	0	4,786,898	0	0	0	196,853	12/11/2040
07387B-EA-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		04/24/2012	Guggenheim Capital Markets		16,848,443	16,249,251	16,337,992	16,254,112	0	(3,206)	0	(3,206)	0	16,250,907	0	597,536	597,536	354,672	12/11/2040
07387B-EA-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2012	Paydown		2,156,764	2,156,764	2,168,542	2,157,409	0	(645)	0	(645)	0	2,156,764	0	0	0	37,734	12/11/2040
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/13/2012	Jefferies & Co, Inc		11,370,313	10,000,000	9,732,031	9,834,621	0	32,982	0	32,982	0	9,867,604	0	1,502,709	1,502,709	589,501	04/12/2038
07387M-AA-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		04/01/2012	Paydown		1,407,466	1,407,466	1,407,424	1,405,073	0	2,393	0	2,393	0	1,407,466	0	0	0	16,208	03/11/2039
07387M-AB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2012	Paydown		1,493,158	1,493,158	1,503,228	1,493,633	0	(475)	0	(475)	0	1,493,158	0	0	0	66,183	03/11/2039
07387M-AD-1	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2012	Paydown		235,141	235,141	246,257	240,384	0	(5,243)	0	(5,243)	0	235,141	0	0	0	7,479	03/11/2039
07388L-AD-2	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2012	Paydown		4,670,614	4,670,614	4,695,430	4,672,095	0	(1,482)	0	(1,482)	0	4,670,614	0	0	0	141,597	09/11/2041
07388L-AK-6	BEAR STEARNS COMMERCIAL MORTGA CMBS IO N		09/01/2012	Paydown		0	0	1,018,999	337,715	0	(337,715)	0	(337,715)	0	0	0	0	0	167,211	09/11/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07388N-AC-0	BEAR STEARNS COMMERCIAL MORTGA CMBS		11/01/2012	Paydown		2,967,667	2,967,667	3,019,845	2,981,140	0	(13,473)	0	(13,473)	0	2,967,667	0	0	0	108,283	10/12/2041
07388Q-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2012	Paydown		1,896,491	1,896,491	2,023,037	1,995,232	0	(98,741)	0	(98,741)	0	1,896,491	0	0	0	87,319	06/11/2050
07388V-AB-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		11/01/2012	Paydown		2,597,955	2,597,955	2,511,897	2,590,690	0	7,265	0	7,265	0	2,597,955	0	0	0	27,638	01/12/2045
073902-PP-7	BEAR STEARNS CO INC CORPORATE		02/01/2012	Maturity		4,500,000	4,500,000	4,772,070	4,514,552	0	(14,552)	0	(14,552)	0	4,500,000	0	0	0	120,375	02/01/2012
073902-PR-3	BEAR STEARNS CO INC CORPORATE		06/22/2012	Prudential Invst Mgmt		11,495,670	10,000,000	8,858,501	9,173,227	0	55,571	0	55,571	0	9,228,798	0	2,266,872	2,266,872	467,556	10/02/2017
073945-AD-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2012	Paydown		526,717	526,717	532,268	529,262	0	(2,544)	0	(2,544)	0	526,717	0	0	0	29,052	09/11/2042
075386-AC-6	BEAVER VALLEY TWO FUNDING CORP DEBENTURE		06/01/2012	Call 100.0000		558,000	558,000	613,688	569,181	0	(2,971)	0	(2,971)	0	566,210	0	(8,210)	(8,210)	25,110	06/01/2017
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1		12/28/2012	Various		1,063,487	1,063,487	1,084,935	1,077,927	0	(14,440)	0	(14,440)	0	1,063,487	0	0	0	39,346	07/28/2021
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1		12/28/2012	Various		304,558	304,558	304,558	304,558	0	0	0	0	0	304,558	0	0	0	10,604	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		12/28/2012	Various		586,760	586,760	586,760	586,760	0	0	0	0	0	586,760	0	0	0	20,687	01/28/2022
07783@-AA-4	Belk, Inc Senior Note 5.050% 07/12/12		07/12/2012	Maturity		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	126,250	07/12/2012
07783@-AC-0	Belk, Inc Term A - 3 Month Libor		07/12/2012	Various		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	292,409	07/12/2012
081437-AE-5	BEMIS INC CORPORATE 4.875% 04/01/12		04/01/2012	Maturity		10,300,000	10,300,000	10,398,519	10,302,891	0	(2,891)	0	(2,891)	0	10,300,000	0	0	0	251,063	04/01/2012
081654-A*-6	Bender Shipbuilding&Repair Co Senior Not		12/28/2012	Direct		2	1,592,039	1	0	1	0	0	1	0	1	0	1	1	0	12/07/2014
084374-AC-1	BERKELEY STREET CDO LTD. SERIES 2001 1		09/23/2012	Paydown		1,272,750	1,272,750	344,033	253,964	0	1,018,786	0	1,018,786	0	1,272,750	0	0	0	100,738	03/23/2013
				Redemption 100.0000																
000000-00-0	BERRY PLASTICS BERRY PLASTICS HLDG CORP		12/31/2012			32,405	32,405	27,818	29,757	0	2,648	0	2,648	0	32,405	0	0	0	487	04/03/2015
08658@-AA-4	BestSweet Inc. & Mazeppa Prop. Revolver		12/31/2012	Call 100.0000		3,738,069	3,738,069	3,738,069	3,738,069	0	0	0	0	0	3,738,069	0	0	0	58,610	05/04/2016
				Redemption 100.0000																
08658@-AB-2	BestSweet Inc. & Mazeppa Prop. Term A		12/31/2012			355,138	355,138	355,138	355,138	0	0	0	0	0	355,138	0	0	0	8,213	05/04/2016
				Redemption 100.0000																
08658@-AC-0	BestSweet Inc. & Mazeppa Prop. Term B		12/31/2012			138,158	138,158	138,158	138,158	0	0	0	0	0	138,158	0	0	0	2,843	05/04/2016
				Redemption 100.0000																
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2012			353,455	353,455	353,455	353,455	0	0	0	0	0	353,455	0	0	0	18,188	06/15/2032
				Redemption 100.0000																
08925#-AA-9	Blake Edwards LLC-ABS Irreg. Royalty-Bac		11/15/2012			203,438	203,438	203,438	203,438	0	0	0	0	0	203,438	0	0	0	12,468	05/15/2014
090613-AC-4	BIOMET INC CORPORATE 10.000% 10/15/17		10/02/2012	Tender (Corp Action)		1,025,500	1,000,000	1,067,500	1,040,163	0	(6,837)	0	(6,837)	0	1,033,326	0	(7,826)	(7,826)	96,389	10/15/2017
000000-00-0	BIOMET INC BK LN TERM B NON-EXTENDED		10/04/2012	Call 100.0110		4,751,116	4,750,594	4,750,594	4,750,594	0	0	0	0	0	4,750,594	0	523	523	122,197	03/25/2015
				Redemption 100.0000																
000000-00-0	BIOMET INC BK LN TERM B NON-EXTENDED		09/28/2012			36,906	36,906	36,906	36,906	0	0	0	0	0	36,906	0	0	0	627	03/25/2015
091797-AM-2	BLACK & DECKER CORP 144A		08/31/2012	Various		17,592,868	16,093,000	17,306,920	16,946,856	0	(195,073)	0	(195,073)	0	16,751,783	0	841,085	841,085	637,015	11/01/2014
				Redemption 100.0000																
09181@-AA-8	Black Bear Hydro Partners, LLC Senior Se		08/14/2012			896,000	896,000	896,000	896,000	0	0	0	0	0	896,000	0	0	0	52,080	11/02/2014
				Citigroup Capital Markets																
09247X-AH-4	BLACKROCK INC CORPORATE		04/03/2012	Inc		270,995	250,000	248,570	248,631	0	31	0	31	0	248,662	0	22,333	22,333	3,984	05/24/2021
096761-A*-2	Bob Evans Farms, Inc. Senior Note Series		12/31/2012	Various		16,875,000	16,875,000	16,875,000	16,875,000	0	0	0	0	0	16,875,000	0	0	0	2,764,274	07/28/2014
				Redemption 100.0000																
096761-A*-2	Bob Evans Farms, Inc. Senior Note Series		07/28/2012			16,875,000	16,875,000	16,875,000	16,875,000	0	0	0	0	0	16,875,000	0	0	0	808,734	07/28/2014
097023-AX-3	BOEING CO CORPORATE 6.875% 03/15/39		05/11/2012	Various		256,379	175,000	171,348	171,436	0	26	0	26	0	171,462	0	84,917	84,917	6,431	03/15/2039
09858#-AC-4	Boom LLC Term A 17.381% 05/11/13		11/09/2012	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	191,733	05/11/2013
				Redemption 100.0000																
000000-00-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENER		10/23/2012			3,658,731	3,658,731	3,603,850	3,634,593	0	24,138	0	24,138	0	3,658,731	0	0	0	126,825	02/07/2014
105340-AE-3	BRANDYWINE REALTY TRUST CORPORATE		04/01/2012	Maturity		1,390,000	1,390,000	1,385,469	1,389,491	0	509	0	509	0	1,390,000	0	0	0	39,963	04/01/2012
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2012	Various		1,890,000	1,890,000	1,890,000	1,890,000	0	0	0	0	0	1,890,000	0	0	0	123,606	06/30/2024
110394-AB-9	BRISTOW GROUP INC CORPORATE		10/12/2012	Tender (Corp Action)		11,126,500	11,000,000	11,055,000	11,029,199	0	(4,991)	0	(4,991)	0	11,024,208	0	102,292	102,292	886,875	09/15/2017
				Redemption 100.0000																
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2012			353,816	353,816	353,816	353,816	0	0	0	0	0	353,816	0	0	0	9,753	11/01/2026
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE		06/01/2012	Various		543,127	543,127	543,127	543,127	0	0	0	0	0	543,127	0	0	0	18,602	06/01/2034
				Redemption 100.0000																
11823*-AA-0	Buckeye Power Generating LLC Tranche B T		10/01/2012			1,676,410	1,676,410	1,676,410	1,676,410	0	0	0	0	0	1,676,410	0	0	0	85,633	01/01/2026
12015U-A*-2	Bulab Holdings, Inc. Senior Note		09/30/2012	Various		1,368,291	1,368,291	1,351,283	1,360,075	0	8,216	0	8,216	0	1,368,291	0	0	0	67,457	09/30/2015
12189T-AZ-7	BURLINGTON NORTH SANTA F CORPORATE		05/07/2012	Various		9,264,300	7,500,000	7,493,475	7,493,466	0	645	0	645	0	7,494,111	0	1,770,189	1,770,189	242,156	05/01/2037
12464Y-AB-5	CREDIT BASED ASSET SERVICING ABS FLOATER		12/26/2012	Paydown		149,995	149,995	106,217	106,199	0	43,796	0	43,796	0	149,995	0	0	0	584	04/25/2037
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER		04/25/2012	Write-Off		0	10	6	7	0	0	0	0	0	6	0	(6)	(6)	0	11/25/2036
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER		12/26/2012	Paydown		1,110,443	1,110,443	718,784	779,747	0	386,618	55,922	330,696	0	1,110,443	0	0	0	2,517	11/25/2036
				Credit Suisse First																
12465M-AC-8	CBASS HOME EQUITY ABS FLOATER		12/18/2012	Boston Cor		22,918,887	47,747,681	30,149,987	33,519,927	0	(824,656)	3,075,072	(3,899,728)	0	29,620,199	0	(6,701,312)	(6,701,312)	187,234	11/25/2036
12465M-AC-8	CBASS HOME EQUITY ABS FLOATER		11/26/2012	Paydown		2,252,319	2,252,319	1,465,257	1,581,178	0	777,191	106,050	671,141	0	2,252,319	0	0	0	5,293	11/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
				Redemption 100.0000																
12489L-B#-4	CB Richard Ellis Services Inc. CB RICHAR		12/31/2012			2,500	2,500	2,475	2,452	0	48	0	48	0	2,500	0	0	0	61	09/04/2019
12489W-EQ-3	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/26/2012	Paydown		69,062	69,062	69,105	69,362	0	(300)	0	(300)	0	69,062	0	0	0	380	04/25/2032
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/26/2012	Paydown		132,587	132,587	130,120	132,495	0	2,080	1,988	92	0	132,587	0	0	0	2,064	01/25/2033
12489W-HY-3	CREDIT-BASED ASSET SERVICING SERIES 200		12/26/2012	Paydown		101,241	101,241	101,241	101,241	0	0	0	0	0	101,241	0	0	0	1,048	07/25/2033
12489W-HZ-0	CREDIT-BASED ASSET SERVICING SERIES 200		12/26/2012	Paydown		826,463	826,463	826,451	826,457	0	6	0	6	0	826,463	0	0	0	7,653	06/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB		09/01/2012	Paydown		79,951	79,951	78,493	79,241	0	1,478	767	711	0	79,951	0	0	0	2,112	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE		10/01/2012	Paydown		328,637	328,637	305,224	310,651	0	21,857	3,871	17,986	0	328,637	0	0	0	8,059	11/25/2035
12502Y-AG-8	CCR Inc. MT 100 Paymt Rights Senior Note		12/10/2012	Various		6,633,332	6,633,332	6,633,332	6,633,332	0	0	0	0	0	6,633,332	0	0	0	229,267	06/10/2015
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/26/2012	Paydown		134,212	134,212	91,063	91,347	0	42,865	0	42,865	0	134,212	0	0	0	1,846	01/25/2032
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		10/25/2012	Paydown		141,291	153,789	35,942	37,840	0	103,451	0	103,451	0	141,291	0	0	0	1,561	01/25/2033
12506Y-AM-1	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		04/18/2012	United Capital Markets		93,480	934,797	131,769	135,176	0	(10,564)	0	(10,564)	0	124,611	0	(31,132)	(31,132)	7,705	01/25/2033
12506Y-AS-8	CDC MORTGAGE CAPITAL TRUST CDCMT_02-HE3		12/26/2012	Paydown		112,470	112,470	113,015	112,958	0	(488)	0	(488)	0	112,470	0	0	0	1,229	03/25/2033
12506Y-AT-6	CDC MORTGAGE CAPITAL TRUST SERIES 2002		12/26/2012	Paydown		0	457,985	196,844	47,443	149,401	(196,844)	0	(47,443)	0	0	0	0	0	14,331	03/25/2033
12506Y-AY-5	CDC MORTGAGE CAPITAL TRUST CDCMT_03-HE1		12/26/2012	Paydown		444,664	444,664	445,845	445,541	0	(876)	0	(876)	0	444,664	0	0	0	3,114	08/25/2033
12506Y-AZ-2	CDC MORTGAGE CAPITAL TRUST 2003-HE1, M2		12/26/2012	Paydown		268,827	268,827	68,575	74,884	0	193,944	0	193,944	0	268,827	0	0	0	5,308	08/25/2033
12506Y-BE-8	CDC MORTGAGE CAPITAL TRUST SERIES 2003		12/26/2012	Paydown		813,187	813,187	814,778	814,702	0	(1,515)	0	(1,515)	0	813,187	0	0	0	7,140	10/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/25/2012	Paydown		270,232	270,232	196,993	127,384	71,745	71,103	0	142,848	0	270,232	0	0	0	4,782	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/25/2012	Paydown		13,546	13,546	13,679	13,678	0	(131)	2	(133)	0	13,546	0	0	0	185	06/25/2034
12513X-AB-8	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2012	Paydown		454,252	454,252	462,201	454,188	0	64	0	64	0	454,252	0	0	0	15,597	01/15/2046
12513Y-AC-4	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2012	Paydown		96,533,637	96,533,637	97,117,029	96,957,840	0	(424,202)	0	(424,202)	0	96,533,637	0	0	0	1,340,099	12/11/2049
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2012	Paydown		1,980,588	1,980,588	2,065,691	2,056,937	0	(76,350)	0	(76,350)	0	1,980,588	0	0	0	70,770	12/11/2049
125152-AC-2	CE GENERATION LLC SECURED		12/15/2012	Various		693,760	693,760	698,771	696,177	0	(2,417)	0	(2,417)	0	693,760	0	0	0	38,587	12/15/2018
				Redemption 100.0000																
12542R-A#-7	CHS Inc. Senior Note 5.250% 09/21/14		09/21/2012			1,418,400	1,418,400	1,418,400	1,418,400	0	0	0	0	0	1,418,400	0	0	0	74,466	09/21/2014
12543D-AF-7	CHS COMMUNITY HEALTH SYS CORPORATE		03/21/2012	Tender (Corp Action)		1,090,760	1,072,000	1,053,240	1,061,750	0	377	0	377	0	1,062,128	0	28,632	28,632	65,012	07/15/2015
12543D-AF-7	CHS COMMUNITY HEALTH SYS CORPORATE		08/17/2012	Call 102.2190		1,058,989	1,036,000	1,017,870	1,026,094	0	1,448	0	1,448	0	1,027,543	0	31,446	31,446	100,118	07/15/2015
12543D-B*-0	CHS COMMUNITY HEALTH SYS BK LN TERM B -		02/02/2012	Various		735,210	744,935	739,697	742,103	0	90	0	90	0	742,193	0	(6,984)	(6,984)	1,790	07/25/2014
12543D-B@-8	CHS COMMUNITY HEALTH SYS BK LN TERM B		02/02/2012	Various		14,318,112	14,507,523	14,405,762	14,457,997	0	15,333	0	15,333	0	14,473,330	0	(155,218)	(155,218)	67,239	07/25/2014
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2012	Paydown		740,594	740,594	790,439	754,789	0	(14,195)	0	(14,195)	0	740,594	0	0	0	26,219	02/25/2030
12613Y-AB-5	CNL FUNDING Series 2000 - AA Class A2		12/01/2012	Paydown		7,137,017	7,137,017	7,137,017	7,137,017	0	0	0	0	0	7,137,017	0	0	0	271,231	04/25/2017
12621M-AA-3	COA_10 CLO 2.219% 04/20/19		04/20/2012	Call 100.0000		5,100,000	5,100,000	5,103,750	5,102,197	0	169	0	169	0	5,102,366	0	(2,366)	(2,366)	61,825	04/20/2019
12622X-AB-6	CNH EQUIPMENT TRUST ASSET BACKED		07/15/2012	Paydown		38,200,000	38,200,000	38,196,917	38,198,022	0	1,978	0	1,978	0	38,200,000	0	0	0	53,635	06/16/2014
126258-AF-9	CRF-17-LLC Subordonated Note		12/01/2012	Call 100.0000		1,444,440	1,444,440	1,278,998	1,442,208	0	2,232	0	2,232	0	1,444,440	0	0	0	54,126	05/01/2029
				Redemption 100.0000																
126258-AF-9	CRF-17-LLC Subordonated Note		12/01/2012			1,037,383	1,037,383	918,564	1,035,780	0	1,603	0	1,603	0	1,037,383	0	0	0	9,656	05/01/2029
126262-AB-0	CRF-16 LLC Subordinated Note		12/01/2012	Call 100.0000		651,161	651,161	536,880	570,516	0	20,779	0	20,779	0	591,295	0	59,866	59,866	34,236	09/01/2026
				Redemption 100.0000																
126262-AB-0	CRF-16 LLC Subordinated Note		12/01/2012			273,163	273,163	225,222	239,332	0	33,831	0	33,831	0	273,163	0	0	0	5,711	09/01/2026
12626P-AD-5	CRH AMERICA INC NOTES 6.950% 03/15/12		03/15/2012	Various		51,300,000	51,300,000	55,675,699	51,409,844	0	(109,844)	0	(109,844)	0	51,300,000	0	0	0	1,782,675	03/15/2012
126304-AR-5	CSC HOLDINGS INC CORPORATE		04/15/2012	Various		3,155,000	3,155,000	3,140,363	3,153,079	0	1,921	0	1,921	0	3,155,000	0	0	0	106,481	04/15/2012
				Redemption 100.0000																
126307-A*-8	CSC HOLDINGS LLC BK LN EXTENDED TERM A		12/31/2012			85,033	85,033	83,587	84,094	0	939	0	939	0	85,033	0	0	0	853	03/31/2015
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1		12/15/2012	Paydown		461,829	461,829	492,183	461,766	0	63	0	63	0	461,829	0	0	0	19,589	03/15/2027
126408-BL-6	CSX CORP DEBENTURES 7.900% 05/01/17		04/16/2012	Prudential Invst Mgmt		14,285,691	11,365,000	12,580,179	12,209,141	0	(38,783)	0	(38,783)	0	12,170,358	0	2,115,333	2,115,333	414,002	05/01/2017
126408-GD-9	CSX CORP NOTES 5.500% 08/01/13		05/02/2012	US Bank NA		20,991,245	19,848,000	19,454,362	19,728,344	0	24,404	0	24,404	0	19,752,749	0	1,238,496	1,238,496	836,924	08/01/2013
126408-GL-1	CSX CORP CORPORATE 5.750% 03/15/13		05/04/2012	CORTVIEW CAPITAL SEC		271,258	260,000	259,327	259,810	0	51	0	51	0	259,860	0	11,398	11,398	9,718	03/15/2013
126650-AL-4	CVS CAREMARK CORP PASS THRU CERTS 144A		12/10/2012	Various		1,163,117	1,163,117	1,163,117	1,163,117	0	0	0	0	0	1,163,117	0	0	0	38,898	01/10/2013
126650-BH-2	CVS CAREMARK CORP CORPORATE		12/26/2012	Various		171,373	145,000	143,479	144,062	0	149	0	149	0	144,212	0	27,161	27,161	8,916	06/01/2017
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		11/29/2012	Call 323916050		64,783	0	0	0	0	0	0	0	0	0	0	64,783	64,783	0	09/25/2046
12666T-AD-8	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/01/2012	Paydown		1,192,750	2,935,259	2,016,795	1,965,287	0	(757,445)	15,092	(772,537)	0	1,192,750	0	0	0	149,527	09/25/2046
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/26/2012	Paydown		167,195	167,195	167,195	167,195	0	0	0	0	0	167,195	0	0	0	1,167	02/25/2034
126671-3Z-7	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2012	Paydown		1,302,589	1,302,589	1,304,134	1,303,392	0	(804)	0	(804)	0	1,302,589	0	0	0	7,604	05/25/2034
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		12/26/2012	Paydown		334,485	334,485	335,784	335,469	0	(984)	0	(984)	0	334,485	0	0	0	2,640	07/25/2033
126671-PE-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2012	Paydown		115,868	115,868	115,904	70,518	45,386	(36)	0	45,350	0	115,868	0	0	0	561	08/25/2032
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		09/25/2012	Paydown		29,486	29,486	25,353	25,364	0	4,122	0	4,122	0	29,486	0	0	0	408	05/25/2032
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2012	Paydown		106,675	106,675	106,688	106,684	0	(9)	0	(9)	0	106,675	0	0	0	953	03/25/2032
126671-S7-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/26/2012	Paydown		1,072,698	1,072,698	896,990	911,968	0	167,085	6,355	160,730	0	1,072,698	0	0	0	15,391	01/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2012	Paydown		3,298	3,298	3,309	3,308	0	(10)	0	(10)	0	3,298	0	0	0	46	12/25/2032
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2012	Paydown		1,946,834	1,946,834	1,949,876	1,947,821	0	(987)	0	(987)	0	1,946,834	0	0	0	11,923	03/25/2034
126673-B5-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3		12/26/2012	Paydown		2,028,709	2,028,709	2,028,709	2,028,709	0	0	0	0	0	2,028,709	0	0	0	10,557	08/25/2035
126673-GP-1	COUNTRYWIDE ASSET BACKED CERTI CWL_04-9		12/26/2012	Paydown		1,286,557	1,286,557	1,286,596	1,286,561	0	(4)	0	(4)	0	1,286,557	0	0	0	5,571	01/25/2035
126673-Q7-0	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2012	Paydown		2,874,602	2,874,602	2,659,007	2,822,057	0	52,545	0	52,545	0	2,874,602	0	0	0	10,321	10/25/2035
126673-SS-2	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2012	Paydown		100,323	100,323	100,496	100,365	0	(41)	0	(41)	0	100,323	0	0	0	658	06/25/2035
126673-W2-4	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2012	Paydown		824,369	824,369	814,925	814,925	0	9,443	0	9,443	0	824,369	0	0	0	3,214	12/25/2035
126673-WY-4	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1		12/26/2012	Paydown		8,070,034	8,070,034	8,070,423	8,070,129	0	(94)	0	(94)	0	8,070,034	0	0	0	28,530	07/25/2035
126673-ZC-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2012	Paydown		2,772,800	2,772,800	2,772,800	2,772,800	0	0	0	0	0	2,772,800	0	0	0	9,450	08/25/2035
12667F-DC-6	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2		12/01/2012	Paydown		2,533,065	2,533,065	2,590,913	2,556,305	0	(23,239)	0	(23,239)	0	2,533,065	0	0	0	66,179	05/25/2019
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		12/01/2012	Paydown		3,064,495	3,064,495	3,114,937	3,093,648	0	(29,153)	0	(29,153)	0	3,064,495	0	0	0	82,112	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO		12/01/2012	Paydown		1,374,178	1,374,178	1,340,993	1,340,993	0	33,185	0	33,185	0	1,374,178	0	0	0	35,961	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9		12/01/2012	Paydown		381,983	381,983	124,702	124,702	0	257,281	0	257,281	0	381,983	0	0	0	12,627	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		12/01/2012	Paydown		300,623	300,623	131,613	126,246	0	174,378	0	174,378	0	300,623	0	0	0	10,229	05/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE		11/29/2012	Call 23014150.0000		4,603	0	0	0	0	0	0	0	0	0	0	4,603	4,603	0	03/25/2034
126684-AD-1	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK		12/01/2012	Paydown		2,073,529	1,530,792	1,152,744	944,486	194,514	934,529	0	1,129,043	0	2,073,529	0	0	0	176,420	03/25/2034
126684-AE-9	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK		12/01/2012	Paydown		59,244	43,737	32,060	23,727	8,227	27,290	0	35,517	0	59,244	0	0	0	5,182	03/25/2034
				Redemption 100.0000																
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		01/01/2012			78,982	78,982	337	2,564	0	76,418	0	76,418	0	78,982	0	0	0	370	07/25/2027
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		04/25/2012	Write-Off		0	10	10	10	0	0	0	0	0	10	0	(10)	(10)	0	08/25/2037
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2012	Paydown		5,434,404	5,434,404	5,404,236	5,434,404	0	28,888	28,888	0	0	5,434,404	0	0	0	11,773	08/25/2037
12668X-AA-3	COUNTRY WIDE PRIME MORTGAGE MB ABS FLOAT		08/27/2012	Various		1,312,128	1,311,633	811,034	1,226,528	0	(346,470)	0	(346,470)	0	880,059	0	432,069	432,069	2,280	04/25/2036
12668X-AA-3	COUNTRY WIDE PRIME MORTGAGE MB ABS FLOAT		06/25/2012	Paydown		7,167,230	7,167,230	6,332,444	6,702,185	0	465,044	0	465,044	0	7,167,230	0	0	0	7,106	04/25/2036
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6		12/01/2012	Paydown		283,632	283,632	110,543	128,576	0	173,089	18,033	155,056	0	283,632	0	0	0	8,771	05/25/2035
				Redemption 100.0000																
12681#-AC-1	Cabela's Incorporated Senior Note		01/16/2012			1,392,857	1,392,857	1,392,857	1,392,857	0	0	0	0	0	1,392,857	0	0	0	50,143	01/16/2018
				Redemption 100.0000																
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2012			398,179	398,179	398,179	398,179	0	0	0	0	0	398,179	0	0	0	17,065	01/15/2032
12811@-AA-0	Calamos Holdings LLC Senior Note		12/01/2012	Prudential Invst Mgmt		3,913,213	3,683,168	3,683,168	3,683,168	0	0	0	0	0	3,683,168	0	230,045	230,045	321,221	07/15/2014
				Redemption 100.0000																
000000-00-0	CALPINE CORP CALPINE CORP BK LN		12/31/2012			2,005	2,005	1,945	1,958	0	47	0	47	0	2,005	0	0	0	57	04/01/2018
				Redemption 100.0000																
13357#-AA-6	Cameron, Pacific, Ridgetop LLC Senior No		08/28/2012			5,842,104	5,842,104	5,842,104	5,842,104	0	0	0	0	0	5,842,104	0	0	0	186,051	02/28/2018
13975A-AA-9	CAPITAL AUTO RECEIVABLES ASSET ABS FLOAT		04/16/2012	Paydown		12,786,521	12,786,521	12,825,416	12,792,797	0	(6,276)	0	(6,276)	0	12,786,521	0	0	0	28,543	01/15/2013
14149Y-AP-3	CARDINAL HEALTH INC WAS CARDIN CORPORATE		06/15/2012	Maturity		10,000,000	10,000,000	10,729,500	10,173,348	0	(173,348)	0	(173,348)	0	10,000,000	0	0	0	282,500	06/15/2012
14149Y-AS-7	CARDINAL HEALTH INC WAS CARDIN CORPORATE		05/04/2012	CORTVIEW CAPITAL SEC		1,840,300	1,750,000	1,743,648	1,747,942	0	422	0	422	0	1,748,364	0	91,936	91,936	38,500	06/15/2013
14150B-A*-5	CATALENT PHARMA SOLUTION PTS ACQ CORP BK		02/27/2012	Various		11,607,930	11,784,700	11,784,700	11,784,700	0	0	0	0	0	11,784,700	0	(176,771)	(176,771)	51,742	04/10/2014
141781-AP-9	Cargill Inc NOTES 144A		06/01/2012	Various		21,300,000	21,300,000	21,311,014	21,297,783	0	2,217	0	2,217	0	21,300,000	0	0	0	678,938	06/01/2012
				Redemption 100.0000																
14280*-AL-6	Carlson Companies Senior Note		06/16/2012			150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,915	06/16/2015
				Redemption 100.0000																
14280*-AM-4	Carlson Companies Senior Note		09/16/2012			1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	56,786	09/16/2015
				Redemption 100.0000																
14280*-AN-2	Carlson Companies Senior Note		12/16/2012			714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	41,429	12/16/2015
				Redemption 100.0000																
14280*-AP-7	Carlson Companies Senior Note		12/16/2012			892,857	892,857	892,857	892,857	0	0	0	0	0	892,857	0	0	0	51,786	12/16/2015
14312A-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		12/15/2012	Paydown		16,643,732	16,643,732	16,642,462	16,642,605	0	1,127	0	1,127	0	16,643,732	0	0	0	85,137	11/17/2014
14312Y-AB-5	CARMAX INC. ASSET BACKED		07/15/2012	Paydown		28,310,722	28,310,722	28,310,478	28,310,395	0	327	0	327	0	28,310,722	0	0	0	66,097	09/16/2013
14313B-AC-2	CARMX_09-2 ASSET BACKED		12/15/2012	Paydown		25,744,365	25,744,365	25,976,292	25,813,094	0	(68,729)	0	(68,729)	0	25,744,365	0	0	0	222,635	04/15/2014
14313D-AB-0	CARMAX AUTO OWNER TRUST ASSET BACKED		12/15/2012	Paydown		26,550,161	26,550,161	26,547,660	26,548,208	0	1,954	0	1,954	0	26,550,161	0	0	0	116,102	09/15/2014
14313H-AB-1	CARMAX AUTO OWNER TRUST ASSET BACKED		08/15/2012	Paydown		16,938,956	16,938,956	16,938,794	16,938,776	0	180	0	180	0	16,938,956	0	0	0	42,735	11/15/2013
14365B-AH-5	CARNIVAL CORP DEBENTURES		04/16/2012	Prudential Invst Mgmt		4,923,268	4,655,000	4,684,796	4,682,249	0	(735)	0	(735)	0	4,681,513	0	241,754	241,754	233,888	01/15/2028
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		585,473	585,473	582,546	583,682	0	1,791	0	1,791	0	585,473	0	0	0	3,426	05/25/2034
149123-BE-0	CATERPILLAR INC DEBENTURES		08/15/2012	Various		16,119,272	16,482,000	16,117,292	16,117,655	0	1,618	0	1,618	0	16,119,272	0	0	0	1,161,523	03/01/2097
149123-BK-6	CATERPILLAR INC BONDS 6.950% 05/01/42		08/15/2012	Various		16,118,768	16,050,000	16,124,864	16,119,430	0	(662)	0	(662)	0	16,118,768	0	0	0	879,986	05/01/2042
149123-BN-0	CATERPILLAR INC CORPORATE		01/27/2012	CORTVIEW CAPITAL SEC		131,143	100,000	114,750	114,597	0	(21)	0	(21)	0	114,576	0	16,567	16,567	2,790	08/15/2036
149123-BS-9	CATERPILLAR INC CORPORATE		03/05/2012	RBC Dominion Securities Inc		180,464	150,000	171,557	171,471	0	(72)	0	(72)	0	171,399	0	9,064	9,064	2,188	05/27/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
149123-BS-9	CATERPILLAR INC CORPORATE		08/15/2012	Taxable Exchange		3,342,780	3,350,000	3,342,932	3,342,820	0	(39)	0	(39)	0	3,342,780	0	0	0	126,135	05/27/2041
14912L-4V-0	CATERPILLAR FINL SVCS CORP CORPORATE		04/17/2012	WELLS FARGO SEC LLC		24,372,402	24,025,000	24,012,267	24,014,729	0	1,293	0	1,293	0	24,016,022	0	356,380	356,380	137,643	05/20/2014
14912L-4X-6	CATERPILLAR FINL SVCS CORP CORPORATE		01/31/2012	Jefferies & Co, Inc		518,785	500,000	502,194	502,091	0	(36)	0	(36)	0	502,055	0	16,730	16,730	5,239	08/01/2016
14985V-AA-9	CCM MERGER INC BOND 8.000% 08/01/13		03/26/2012	Various		9,812,525	10,090,000	9,469,200	9,839,689	0	32,420	0	32,420	0	9,872,109	0	(59,584)	(59,584)	526,922	08/01/2013
14986D-AB-6	CITIGROUP/DEUTSCHE BANK COMMER CMBS		04/01/2012	Paydown		4,446,359	4,446,359	4,406,411	4,421,037	0	25,322	0	25,322	0	4,446,359	0	0	0	77,876	10/15/2048
14986D-AC-4	CITIGROUP/DEUTSCHE BANK COMMER CMBS		09/01/2012	Paydown		11,700,000	11,700,000	11,814,258	11,774,570	0	(74,570)	0	(74,570)	0	11,700,000	0	0	0	306,061	10/15/2048
14986D-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2012	Paydown		17,350,844	17,350,844	17,523,517	17,377,429	0	(26,585)	0	(26,585)	0	17,350,844	0	0	0	680,746	10/15/2048
14986D-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		05/22/2012	Morgan Stanley & Co, Inc		10,434,375	10,000,000	9,741,016	9,805,730	0	36,542	0	36,542	0	9,842,272	0	592,103	592,103	270,327	10/15/2048
15004*-AC-8	Cedar Bay Generating Colp Termination Le		03/30/2012	Various		4,320,987	4,320,987	4,320,987	4,320,987	0	0	0	0	0	4,320,987	0	0	0	42,379	06/30/2013
15004*-AD-6	Cedar Bay Generating Colp Senior Secured		12/31/2012	Call 100.0000 Redemption 100.0000		24,083,333	24,083,333	16,375,090	20,521,219	0	1,695,478	0	1,695,478	0	22,216,697	0	1,866,636	1,866,636	1,542,137	06/30/2013
15004*-AD-6	Cedar Bay Generating Colp Senior Secured		12/31/2012	Morgan Stanley & Co, Inc		8,333,333	8,333,333	5,666,121	7,100,768	0	1,232,565	0	1,232,565	0	8,333,333	0	0	0	488,673	06/30/2013
151020-AD-6	Celgene Corporation CORPORATE		02/13/2012			102,512	100,000	99,854	99,887	0	4	0	4	0	99,890	0	2,622	2,622	823	10/15/2015
151280-AH-6	Cemex Espana Finance, LLC Senior Secured		11/16/2012	Call 100.0000		13,529,459	13,529,459	11,915,472	12,019,243	0	566,885	0	566,885	0	12,586,129	0	943,330	943,330	1,108,367	02/14/2014
15131#-AA-4	CHS Inc. SRNT 6.810% 06/19/13		06/19/2012	Various		10,833,333	10,833,333	10,833,333	10,833,333	0	0	0	0	0	10,833,333	0	0	0	368,875	06/19/2013
15131#-AD-8	CHS Inc. Senior Note 4.960% 10/18/12		10/18/2012	Various Redemption 100.0000		3,307,692	3,307,692	3,307,692	3,307,692	0	0	0	0	0	3,307,692	0	0	0	123,046	10/18/2012
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2012	Redemption 100.0000		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	161,400	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2012	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	49,938	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2012	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	39,350	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note		12/31/2012	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	20,225	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note		12/31/2012	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	19,800	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note		12/31/2012	Redemption 100.0000		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	43,323	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note		12/31/2012	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	49,625	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2012			1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	61,725	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT		12/31/2012	Various		4,213,273	4,213,273	4,213,273	4,213,273	0	0	0	0	0	4,213,273	0	0	0	218,063	09/30/2023
15189X-AC-2	CENTERPOINT ENERGY CORPORATE		04/11/2012	Key Capital Markets		679,517	650,000	647,695	649,570	0	113	0	113	0	649,683	0	29,834	29,834	21,715	03/15/2013
15189X-AJ-7	CENTERPOINT ENERGY CORPORATE		08/27/2012	Call 109.3970		8,587,665	7,850,000	9,036,836	8,796,188	0	(283,285)	0	(283,285)	0	8,512,903	0	74,761	74,761	543,394	03/01/2014
15189Y-AC-0	CENTERPOINT ENERGY CORPORATE		12/10/2012	Prudential Invst Mgmt		15,974,483	16,000,000	15,941,590	15,968,200	0	6,283	0	6,283	0	15,974,483	0	0	0	1,090,600	05/01/2016
152314-GD-6	CENTEX HOME EQUITY ABS FLOATER		07/25/2012	Paydown		80,144	80,144	80,329	38,934	41,706	(495)	0	41,211	0	80,144	0	0	0	500	12/25/2032
152314-HD-5	CENTEX HOME EQUITY SERIES 2003 B CLASS		11/26/2012	Paydown		347,042	347,042	347,281	266,667	80,581	(206)	0	80,375	0	347,042	0	0	0	1,442	06/25/2033
152314-HE-3	CENTEX HOME EQUITY ABS FLOATER		11/26/2012	Paydown		131,015	131,015	131,479	85,209	46,478	(672)	0	45,806	0	131,015	0	0	0	1,752	06/25/2033
152314-JY-7	CENTEX HOME EQUITY SERIES 2004 B CLASS		12/26/2012	Paydown		152,065	152,065	136,162	51,677	100,388	15,903	15,903	100,388	0	152,065	0	0	0	1,084	03/25/2034
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS		11/26/2012	Paydown		871,612	871,612	870,638	870,890	0	721	0	721	0	871,612	0	0	0	2,046	06/25/2034
152314-KS-8	CENTEX HOME EQUITY SERIES 2004 C CLASS		11/26/2012	Paydown		294,988	294,988	294,988	294,988	0	0	0	0	0	294,988	0	0	0	1,318	06/25/2034
152314-KU-3	CENTEX HOME EQUITY SERIES 2004 C CLASS		07/25/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	06/25/2034
152314-LQ-1	CENTEX HOME EQUITY CXHE_04-D		12/26/2012	Paydown		503,963	503,963	503,963	503,963	0	0	0	0	0	503,963	0	0	0	2,552	09/25/2034
152314-MK-3	CENTEX HOME EQUITY CXHE_05-A		12/26/2012	Paydown		21,249	21,249	21,249	12,311	8,938	0	0	8,938	0	21,249	0	0	0	102	01/25/2035
152314-NC-0	CENTEX HOME EQUITY CXHE_05-B		11/26/2012	Paydown		650,501	650,501	650,501	469,011	181,490	0	0	181,490	0	650,501	0	0	0	2,225	03/25/2035
152314-NV-8	CENTEX HOME EQUITY CXHE_05-C		10/25/2012	Paydown		2,247,199	2,247,199	2,247,199	2,247,199	0	0	0	0	0	2,247,199	0	0	0	7,127	06/25/2035
15642@-AA-8	Centric Group, LLC Senior Note		12/14/2012	Redemption 100.0000		2,567,000	2,567,000	2,567,000	2,567,000	0	0	0	0	0	2,567,000	0	0	0	140,928	12/14/2014
156431-AJ-7	CENTURY ALUM CO 144A 8.000% 05/15/14		09/24/2012	Various		8,344,540	8,288,300	8,295,800	8,294,983	0	(3,388)	0	(3,388)	0	8,291,595	0	52,945	52,945	505,292	05/15/2014
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		200,686	204,056	165,315	196,386	0	4,300	0	4,300	0	200,686	0	0	0	2,159	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		403,062	415,511	365,725	398,543	0	4,519	0	4,519	0	403,062	0	0	0	17,010	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		149,590	155,739	139,275	148,190	0	1,400	0	1,400	0	149,590	0	0	0	5,237	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		1,220,251	1,268,970	1,130,369	1,209,232	0	11,019	0	11,019	0	1,220,251	0	0	0	51,950	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		767,008	795,532	718,307	760,579	0	6,429	0	6,429	0	767,008	0	0	0	32,568	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		690	721	636	683	0	7	0	7	0	690	0	0	0	29	03/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		144,238	150,184	136,206	142,884	0	1,354	0	1,354	0	144,238	0	0	0	6,148	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		51,209	60,547	40,918	49,350	0	1,859	0	1,859	0	51,209	0	0	0	1,226	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		684,675	691,237	610,510	676,252	0	8,423	0	8,423	0	684,675	0	0	0	11,562	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		181,402	190,542	172,533	179,869	0	1,534	0	1,534	0	181,402	0	0	0	7,801	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		199,413	231,538	175,479	194,552	0	4,861	0	4,861	0	199,413	0	0	0	9,479	03/01/2016
161348-AA-1	Charter School Investors, LLC Secured Te		09/01/2012	Direct		157,149	164,803	149,715	155,896	0	1,253	0	1,253	0	157,149	0	0	0	6,747	03/01/2016
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT		11/26/2012	Paydown		171,518	171,518	154,062	154,062	0	17,456	0	17,456	0	171,518	0	0	0	1,449	05/25/2034
161546-JJ-6	CHASE FUNDING MORTGAGE LOAN AS SERIES 2		12/01/2012	Paydown		586,237	586,237	586,216	584,526	0	1,710	0	1,710	0	586,237	0	0	0	15,858	02/25/2035
161571-AN-4	CHASE ISSUANCE TRUST ABS FLOATER		07/16/2012	Paydown		1,000,000	1,000,000	894,180	982,067	0	17,933	0	17,933	0	1,000,000	0	0	0	1,927	07/15/2014
161571-AX-2	CHASE ISSUANCE TRUST ABS FLOATER		04/23/2012	Morgan Stanley & Co, Inc		3,001,055	3,000,000	2,683,516	2,927,705	0	28,909	0	28,909	0	2,956,614	0	44,441	44,441	3,686	12/15/2014
161571-AX-2	CHASE ISSUANCE TRUST ABS FLOATER		10/15/2012	Paydown		2,300,000	2,300,000	2,066,137	2,246,857	0	53,143	0	53,143	0	2,300,000	0	0	0	6,215	12/15/2014
161571-CD-4	CHASE ISSUANCE TRUST ABS FLOATER		04/23/2012	Morgan Stanley & Co, Inc		10,001,172	10,000,000	8,106,250	9,691,261	0	180,646	0	180,646	0	9,871,907	0	129,265	129,265	11,180	07/15/2014
161571-CH-5	CHASE ISSUANCE TRUST ASSET BACKED		10/15/2012	Paydown		32,990,000	32,990,000	35,545,211	33,698,912	0	(708,912)	0	(708,912)	0	32,990,000	0	0	0	1,407,573	10/15/2014
161571-DJ-0	CHASE ISSUANCE TRUST CHASE ISSUANCE TR T		04/16/2012	Paydown		7,000,000	7,000,000	7,172,060	7,024,361	0	(24,361)	0	(24,361)	0	7,000,000	0	0	0	43,395	04/15/2014
161630-AE-8	CHASE MORTGAGE FINANCE CORP CMO		12/10/2012	Various		15,972,170	16,007,185	15,831,253	15,831,768	0	17,432	0	17,432	0	15,849,201	0	122,969	122,969	480,921	02/25/2037
161630-AE-8	CHASE MORTGAGE FINANCE CORP CMO		12/01/2012	Paydown		8,931,594	8,931,594	8,833,469	8,833,157	0	98,437	0	98,437	0	8,931,594	0	0	0	149,463	02/25/2037
162825-A#-0	Checkpoint Systems Inc. Series A Senior		09/21/2012	Call 100.0000		1,778,385	1,778,385	1,778,385	1,778,385	0	0	0	0	0	1,778,385	0	0	0	87,116	07/22/2015
162825-B@-1	Checkpoint Systems Inc. Series C Senior		09/21/2012	Call 100.0000 Redemption 100.0000		118,480	118,480	118,480	118,480	0	0	0	0	0	118,480	0	0	0	6,838	07/22/2017
165303-D@-4	Chesapeake Utilities Corp Senior Note		10/12/2012			600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	33,000	10/12/2020
16619#-AA-3	Chester S V C Partnership SR NT		12/20/2012	Various		562,722	562,722	681,184	631,470	0	(68,748)	0	(68,748)	0	562,722	0	0	0	31,943	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT		12/20/2012	Various		79,714	79,714	79,714	79,714	0	0	0	0	0	79,714	0	0	0	3,096	11/01/2020
16668*-AA-7	Chet Morrison Contractors, LLC Senior Se		04/30/2012	Call 100.0000		9,630,000	9,630,000	9,630,000	9,630,000	0	0	0	0	0	9,630,000	0	0	0	181,580	08/12/2014
16668*-AA-7	Chet Morrison Contractors, LLC Senior Se		12/03/2012	Various		3,259,204	3,259,204	3,259,204	3,259,204	0	0	0	0	0	3,259,204	0	0	0	94,776	08/12/2014
166751-AH-0	CHEVRON CORP CORPORATE		12/28/2012	Various		47,547,675	45,675,000	48,925,252	47,704,698	0	(918,204)	0	(918,204)	0	46,786,495	0	761,180	761,180	2,380,492	03/03/2014
166754-AJ-0	CHEVRON PHILLIPS CHEM CORPORATE		06/01/2012	Call 124.0294		86,821	70,000	69,651	69,676	0	10	0	10	0	69,686	0	17,134	17,134	2,771	02/01/2021
170356-AA-7	Choctaw Generation LP Senior Note		06/15/2012	Various		655,768	655,768	655,768	655,768	0	0	0	0	0	655,768	0	0	0	27,437	06/15/2023
170356-AB-5	Choctaw Generation LP Senior Note		06/15/2012	Various		498,340	498,340	498,340	498,340	0	0	0	0	0	498,340	0	0	0	23,711	06/15/2030
17121D-AB-5	DAIMLER CHRYSLER AUTO TRUST ASSET BACKED		04/09/2012	Paydown		13,342,105	13,342,105	13,341,842	13,341,973	0	133	0	133	0	13,342,105	0	0	0	17,957	01/08/2013
171232-AR-2	CHUBB CORPORATION CORPORATE		07/12/2012	WELLS FARGO SEC LLC		123,127	100,000	99,106	99,367	0	43	0	43	0	99,411	0	23,716	23,716	3,865	05/15/2018
171276-AD-0	CHUKCHANSI ECONOMIC DEV SENIOR NOTES		05/30/2012	Various		4,158,504	5,595,000	3,608,775	3,608,775	0	118,525	0	118,525	0	3,727,300	0	431,204	431,204	223,800	11/15/2013
171276-AG-3	CHUKCHANSI ECONOMIC DEV SENIOR NOTES		05/30/2012	Various		2,225,152	3,000,000	1,890,000	1,890,000	0	331,797	0	331,797	0	2,221,797	0	3,355	3,355	63,005	11/15/2012
171871-AH-9	CINCINNATI BELL INC 144A		12/19/2012	Call 101.1670		8,498,028	8,400,000	8,400,000	8,400,000	0	0	0	0	0	8,400,000	0	98,028	98,028	790,533	02/15/2015
172441-B*-7	Cinemark USA, Inc. CINEMARK USA INC BK L		12/18/2012	Call 100.0000 Redemption 100.0000		2,486,989	2,486,989	2,458,389	2,480,706	0	(52,649)	0	(52,649)	0	2,428,056	0	58,933	58,933	92,228	04/30/2016
172441-B*-7	Cinemark USA, Inc. CINEMARK USA INC BK L		09/28/2012			19,180	19,180	18,959	19,131	0	48	0	48	0	19,180	0	0	0	357	04/30/2016
17248R-AJ-5	AT&T MOBILITY LLC SENIOR NOTES		12/17/2012	Taxable Exchange		3,231,375	3,124,000	3,242,275	3,233,855	0	(2,480)	0	(2,480)	0	3,231,375	0	0	0	223,822	12/15/2031
17275R-AC-6	CISCO SYSTEMS INC CORPORATE		01/18/2012	UBS AG		1,167,860	1,000,000	991,130	995,067	0	90	0	90	0	995,157	0	172,703	172,703	23,069	02/22/2016
172967-CT-6	CITIGROUP INC CORPORATE		09/18/2012	Tender (Corp Action)		2,149,742	1,871,000	1,571,827	1,587,098	0	3,462	0	3,462	0	1,590,560	0	559,182	559,182	84,218	12/11/2034
172967-EU-1	CITIGROUP INC CORPORATE		10/04/2012	Morgan Stanley & Co, Inc		734,496	700,000	699,587	699,779	0	67	0	67	0	699,846	0	34,650	34,650	51,946	08/19/2013
172983-AC-2	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		04/25/2012	Write-Off		0	1	1	1	0	0	0	0	0	1	0	(1)	(1)	0	08/25/2036
172983-AC-2	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		12/26/2012	Paydown		4,765,742	4,765,742	4,765,993	4,765,749	0	(7)	0	(7)	0	4,765,742	0	0	0	9,929	08/25/2036
17305E-AW-5	CITIBANK CREDIT CARD ISSUANCE SERIES 20		02/15/2012	Paydown		57,780,000	57,780,000	59,870,109	57,804,355	0	(24,355)	0	(24,355)	0	57,780,000	0	0	0	2,007,855	02/18/2014
17305E-CJ-2	CITIBANK CREDIT CARD ISSUANCE CCCIT_05		04/23/2012	Merrill Lynch,Pierce,Fenner &		12,258,125	11,000,000	8,800,000	9,730,770	0	111,705	0	111,705	0	9,842,475	0	2,415,650	2,415,650	334,919	03/10/2017
17305E-CQ-6	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		07/16/2012	Paydown		22,000,000	22,000,000	20,934,844	21,865,620	0	134,380	0	134,380	0	22,000,000	0	0	0	86,776	07/15/2014
17305E-CV-5	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		10/22/2012	Paydown		1,000,000	1,000,000	883,750	973,076	0	26,924	0	26,924	0	1,000,000	0	0	0	2,710	10/20/2014
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		04/23/2012	Morgan Stanley & Co, Inc		10,735,031	10,800,000	7,950,563	8,877,120	0	112,667	0	112,667	0	8,989,788	0	1,745,244	1,745,244	23,275	12/17/2018
17305E-DX-0	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		08/20/2012	Paydown		6,400,000	6,400,000	5,662,563	6,257,231	0	142,769	0	142,769	0	6,400,000	0	0	0	26,162	08/20/2014
17305E-EM-3	CITIBANK CREDIT CARD ISSUANCE CCCIT_09-A		03/15/2012	Paydown		13,000,000	13,000,000	13,347,344	13,035,868	0	(35,868)	0	(35,868)	0	13,000,000	0	0	0	66,411	03/17/2014
17306U-BJ-6	CITIFINANCIAL MORTGAGE SECURIT ASSET BAC		12/01/2012	Paydown		1,040,369	1,040,369	999,363	1,018,254	0	22,115	0	22,115	0	1,040,369	0	0	0	30,653	08/25/2033
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		04/13/2012	Various		116,306	270,479	271,197	126,771	146,218	(48)	0	146,170	0	272,941	0	(156,635)	(156,635)	1,143	11/25/2034
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		03/26/2012	Paydown		21,628	21,628	21,685	10,137	11,692	(201)	0	11,491	0	21,628	0	0	0	45	11/25/2034
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		12/01/2012	Paydown		444,143	444,143	280,506	288,993	0	159,018	3,868	155,150	0	444,143	0	0	0	16,633	05/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		12/01/2012	Paydown		444,143	444,143	277,112	285,862	0	162,083	3,803	158,280	0	444,143	0	0	0	16,751	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		12/01/2012	Paydown		2,028,239	2,028,239	1,264,546	1,295,566	0	732,673	0	732,673	0	2,028,239	0	0	0	55,120	05/25/2036
17309D-AA-1	CITIGROUP COMMERCIAL MORTGAGE CMBS		04/01/2012	Paydown		40,735	40,735	40,830	40,652	0	83	0	83	0	40,735	0	0	0	791	03/15/2049
17309D-AB-9	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2012	Paydown		17,019,692	17,019,692	16,780,249	16,956,893	0	62,799	0	62,799	0	17,019,692	0	0	0	925,259	03/15/2049
17309D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2012	Paydown		9,638,900	9,638,900	9,840,970	9,694,428	0	(55,528)	0	(55,528)	0	9,638,900	0	0	0	333,339	03/15/2049
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		12/26/2012	Paydown		2,849,639	2,849,639	2,849,639	2,849,639	0	0	0	0	0	2,849,639	0	0	0	6,358	08/25/2036
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/01/2012	Paydown		465,462	465,462	465,438	464,270	0	1,191	0	1,191	0	465,462	0	0	0	15,057	07/25/2036
17309S-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		08/27/2012	Paydown		3,436,288	3,436,288	3,436,288	3,436,288	0	0	0	0	0	3,436,288	0	0	0	4,731	11/25/2036
17310E-AD-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/01/2012	Paydown		2,991,273	2,991,273	2,991,124	2,984,052	0	7,221	0	7,221	0	2,991,273	0	0	0	91,134	09/25/2036
17310M-AB-6	CITIGROUP COMMERCIAL MTG TRUST CMBS		04/01/2012	Paydown		456,367	456,367	466,279	465,336	0	(8,969)	0	(8,969)	0	456,367	0	0	0	5,405	10/15/2049
17310M-AC-4	CITIGROUP COMMERCIAL MTG TRUST CMBS		12/01/2012	Paydown		6,003,541	6,003,541	5,645,109	5,794,455	0	209,086	0	209,086	0	6,003,541	0	0	0	116,503	10/15/2049
17310N-AM-0	CITIBANK MORTGAGE ASSET BACKED		12/01/2012	Call 47772733.3333		28,664	0	0	0	0	0	0	0	0	0	0	28,664	28,664	0	11/25/2036
17310N-AN-8	CITIBANK MORTGAGE ASSET BACKED		12/01/2012	Call 87026400.0000		78,324	0	0	0	0	0	0	0	0	0	0	78,324	78,324	0	11/25/2036
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		04/25/2012	Write-Off		0	7	4	4	0	0	0	0	0	4	0	(4)	(4)	0	12/25/2036
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		12/26/2012	Paydown		2,897,585	2,897,585	1,701,027	1,728,828	0	1,168,758	0	1,168,758	0	2,897,585	0	0	0	4,668	12/25/2036
17311Q-BF-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2012	Paydown		20,137,981	20,137,981	20,829,555	20,281,036	0	(143,054)	0	(143,054)	0	20,137,981	0	0	0	787,569	12/10/2049
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2012	Paydown		3,063,648	3,063,648	3,040,615	3,051,194	0	12,455	0	12,455	0	3,063,648	0	0	0	153,785	12/10/2049
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES		06/18/2012	Various		3,057,075	3,235,000	3,267,538	3,263,402	0	(417)	0	(417)	0	3,262,985	0	(205,910)	(205,910)	247,478	08/15/2031
177342-AL-6	CITIZENS COMM BD CORPORATE		09/05/2012	Various		4,400,000	5,000,000	4,262,500	4,311,781	0	5,343	0	5,343	0	4,317,124	0	82,876	82,876	439,240	07/01/2035
17747#-AA-6	Citrus Energy Appalachia, LLC Mezz Debt		12/31/2012	Call 100.0000		676,363	676,363	676,363	676,360	0	9	0	9	0	676,369	0	(6)	(6)	17,438	01/14/2014
18152#-AA-2	Clark Retail Group Inc. Subordinated Not		12/31/2011	Various		1	10,199,543	1	0	1	0	0	1	0	1	0	0	0	0	12/31/2012
18663@-AA-6	Cleveland Thermal, LLC Revolver		01/12/2012	Call 100.0000		(2,324,982)	3,214	2,892	2,892	0	309,307	2,637,503	(2,328,196)	0	(2,325,304)	0	322	322	18	08/12/2015
18663@-AA-6	Cleveland Thermal, LLC Revolver		11/29/2012	Various		8,777,881	9,314,953	8,777,881	6,332,661	0	0	(2,445,221)	2,445,221	0	8,777,881	0	0	0	608,059	08/12/2015
18663@-AA-6	Cleveland Thermal, LLC Revolver		05/21/2012	Capital Distribution		2,026,403	0	2,026,403	2,026,403	0	0	0	0	0	2,026,403	0	0	0	0	08/12/2015
18663@-AB-4	Cleveland Thermal, LLC Senior Subordinat		11/29/2012	Call 56.6804		1,873,870	3,306,031	3,156,031	3,201,521	0	20,572	0	20,572	0	3,222,093	0	(1,348,222)	(1,348,222)	507,565	08/12/2015
18683K-AC-5	CLIFFS NATURAL RESOURCES CORPORATE		02/28/2012	Barclays Capital Inc		162,477	150,000	147,383	147,408	0	14	0	14	0	147,422	0	15,055	15,055	3,932	10/01/2040
190749-AB-7	CWCAPITAL COBOLT CMBS 5.174% 08/15/48		11/01/2012	Paydown		35,975,846	35,975,846	34,725,853	34,703,183	0	1,272,663	0	1,272,663	0	35,975,846	0	0	0	657,257	08/15/2048
190749-AC-5	CWCAPITAL COBOLT CMBS 5.223% 08/15/48		12/01/2012	Paydown		516,791	516,791	513,319	514,818	0	1,973	0	1,973	0	516,791	0	0	0	14,808	08/15/2048
19075C-AB-9	CWCAPITAL COBALT CWCI_07-C2 CMBS		04/01/2012	Paydown		21,593,831	21,593,831	22,113,251	21,925,394	0	(331,563)	0	(331,563)	0	21,593,831	0	0	0	246,505	04/15/2047
19075D-AB-7	CWCAPITAL COBALT CMBS 5.723% 05/15/46		10/01/2012	Paydown		4,161,652	4,161,652	4,317,064	4,194,687	0	(33,034)	0	(33,034)	0	4,161,652	0	0	0	143,010	05/15/2046
191216-AU-4	COCA COLA CO CORPORATE		03/06/2012	First Tennessee Capital Mkts		262,846	255,000	256,632	256,618	0	(61)	0	(61)	0	256,557	0	6,290	6,290	2,665	09/01/2016
191219-AN-4	Coca Cola Enterprises Inc DEBENTURES		02/01/2012	Maturity		5,500,000	5,500,000	6,528,940	5,510,480	0	(10,480)	0	(10,480)	0	5,500,000	0	0	0	233,750	02/01/2012
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19		12/01/2012	Paydown		192,141	192,141	96,243	176,010	0	16,131	0	16,131	0	192,141	0	0	0	6,568	06/01/2018
19390D-AA-7	COLLATERALIZED MORTGAGE OBLIGA SERIES 1		12/01/2012	Paydown		4,469	4,469	3,718	3,814	0	654	0	654	0	4,469	0	0	0	0	09/23/2017
200300-AN-1	COMCAST CORP SR SUB DEB		07/15/2012	Maturity		4,917,000	4,917,000	5,877,192	5,131,353	0	(214,353)	0	(214,353)	0	4,917,000	0	0	0	522,431	07/15/2012
20047A-AD-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2		12/01/2012	Paydown		308,102	308,102	288,340	301,936	0	6,167	0	6,167	0	308,102	0	0	0	9,771	03/10/2039
20047E-BG-6	COMMERCIAL MORTGAGE PASS-THROU CMBS		10/01/2012	Paydown		24,760,189	24,760,189	23,720,005	24,684,346	0	75,843	0	75,843	0	24,760,189	0	0	0	572,631	12/10/2046
20047G-BP-1	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/01/2012	Paydown		492,067	492,067	492,416	491,865	0	201	0	201	0	492,067	0	0	0	14,077	07/10/2037
20047P-AB-3	COMMERCIAL MTGE PASS-THROUGH CMBS		04/01/2012	Paydown		223,388	223,388	225,421	223,536	0	(148)	0	(148)	0	223,388	0	0	0	2,676	05/10/2043
20047P-AC-1	COMMERCIAL MTGE PASS-THROUGH CMBS		10/01/2012	Paydown		12,857,290	12,857,290	12,916,776	12,864,170	0	(6,879)	0	(6,879)	0	12,857,290	0	0	0	432,332	05/10/2043
20047Q-AC-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/01/2012	Paydown		7,073,269	7,073,269	7,246,303	7,071,004	0	2,266	0	2,266	0	7,073,269	0	0	0	300,661	06/10/2046
20047R-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		11/01/2012	Paydown		350,125	350,125	359,316	351,470	0	(1,345)	0	(1,345)	0	350,125	0	0	0	16,918	12/10/2049
20047R-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/01/2012	Paydown		256,001	256,001	217,721	234,879	0	21,122	0	21,122	0	256,001	0	0	0	12,617	12/10/2049
201730-AX-6	COMMERCIAL MORTGAGE ASSET TRUS CMBS		12/11/2012	Paydown		2,985,801	2,985,801	3,243,606	3,089,546	0	(103,745)	0	(103,745)	0	2,985,801	0	0	0	174,894	11/17/2032
20173M-AB-6	GREENWICH CAPITAL COMMERCIAL F CMBS		01/01/2012	Paydown		107,275	107,275	107,451	107,224	0	51	0	51	0	107,275	0	0	0	539	07/10/2038
20173M-AD-2	GREENWICH CAPITAL COMMERCIAL F CMBS		12/01/2012	Paydown		8,752,968	8,752,968	8,742,664	8,729,674	0	23,295	0	23,295	0	8,752,968	0	0	0	281,934	07/10/2038
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		12/01/2012	Paydown		13,577,308	13,577,308	13,511,534	13,572,344	0	4,964	0	4,964	0	13,577,308	0	0	0	393,373	03/10/2039
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F CMBS		12/01/2012	Paydown		1,038,430	1,038,430	1,049,585	1,041,906	0	(3,476)	0	(3,476)	0	1,038,430	0	0	0	48,046	03/10/2039
20173W-AC-2	COMMERCIAL MORTGAGE LOAN TRUST CMBS		12/01/2012	Paydown		3,011,168	3,011,168	3,062,923	3,022,292	0	(11,124)	0	(11,124)	0	3,011,168	0	0	0	144,792	12/10/2049
20364#-AA-2	Community Development Ventures SRNT		10/01/2012	Call 100.0000		808,677	596,384	322,661	322,661	0	0	0	0	0	808,675	0	1	1	28,656	09/13/2014
000000-00-0	COMMUNITY HLTH SYST INC		03/06/2012	Various		161,362	161,362	158,649	158,343	0	3,019	0	3,019	0	161,362	0	0	0	889	01/25/2017
204028-D@-0	Community Reinvestment Fund Senior Note		05/02/2012	Call 100.0000		3,000,000	3,000,000	1,764,326	2,727,186	0	68,303	0	68,303	0	2,795,489	0	204,511	204,511	66,083	03/31/2013
20449E-EE-2	COMPASS BANK CORPORATE		05/03/2012	Tender (Corp Action)		5,182,710	5,343,000	5,325,368	5,328,150	0	460	0	460	0	5,328,609	0	(145,899)	(145,899)	185,640	04/01/2026
205363-AK-0	COMPUTER SCIENCES CORP CORPORATE		01/06/2012	Various		10,012,500	10,000,000	9,646,600	9,881,682	0	2,657	0	2,657	0	9,884,340	0	128,160	128,160	177,222	03/15/2013
20714@-AB-9	Conex International LLC Term A		12/17/2012	Various		536,482	536,482	0	0	0	0	0	0	0	0	0	536,482	536,482	0	08/08/2013
20714@-AC-7	Conex International LLC Revolver		12/17/2012	Various		55,908	55,908	0	0	0	0	0	0	0	0	0	55,908	55,908	0	08/08/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
				Redemption 100.0000																
207543-P#-0	Connecticut Bank & Trust Level-Debt		06/23/2012			4,946,557	4,946,557	4,946,557	4,946,557	0	0	0	0	0	4,946,557	0	0	0	245,102	06/23/2014
20763#-CP-4	Connecticut Natl BK Bridgeport Senior Te		11/19/2012	Various		7,222,634	7,222,634	6,231,536	6,296,701	0	925,933	0	925,933	0	7,222,634	0	0	0	2,020,479	08/31/2012
20763#-CQ-2	Connecticut Natl BK Bridgeport Senior No		11/19/2012	Various		11,507,865	11,507,865	10,714,553	11,094,778	0	413,087	0	413,087	0	11,507,865	0	0	0	3,517,430	08/31/2012
				Redemption 100.0000																
20763#-CQ-2	Connecticut Natl BK Bridgeport Senior No		08/31/2012			887	887	825	855	0	32	0	32	0	887	0	0	0	16	08/31/2012
20763#-ER-8	Connecticut Natl BK Bridgeport Level Deb		07/25/2012	Various		5,398,854	5,398,854	6,029,598	5,491,275	0	(92,421)	0	(92,421)	0	5,398,854	0	0	0	397,100	07/25/2013
20825C-AS-3	Conocophillips CORPORATE		08/17/2012	Various		5,783,308	5,465,000	5,480,031	5,478,247	0	(3,950)	0	(3,950)	0	5,474,298	0	309,011	309,011	271,125	02/01/2014
20847T-AZ-4	CONSECO FINANCE CNFHE_01-C		02/15/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,207)	08/15/2033
20847T-BK-6	CONSECO FINANCE CNFHE_01-D		03/15/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,580)	11/15/2032
20854P-AG-4	CONSOL ENERGY INC CORPORATE		03/07/2012	Tax Free Exchange		1,470,000	1,500,000	1,507,500	1,507,094	0	(7)	0	(7)	0	1,507,087	0	(37,087)	(37,087)	49,406	03/01/2021
209111-ET-6	CONS EDISON CO OF NY CORPORATE		12/10/2012	Various		8,546,662	8,100,000	8,769,391	8,615,271	0	(68,609)	0	(68,609)	0	8,546,662	0	0	0	564,671	04/01/2018
				Redemption 56.5286																
21012@-AE-0	Consolidated Smart Systems, LL Term A1		12/10/2012			38,257	67,678	38,257	67,463	0	0	29,206	(29,206)	0	38,257	0	0	0	1,043	03/31/2012
21012@-AE-0	Consolidated Smart Systems, LL Term A1		12/10/2012	Capital Distribution		29,420	0	29,420	29,420	0	0	0	0	0	29,420	0	0	0	0	03/31/2012
21012@-AF-7	Consolidated Smart Systems, LL Revolver		02/21/2012	Call 100.0000		3,294	3,294	3,294	3,294	0	0	0	0	0	3,294	0	0	0	40	03/31/2012
				Redemption 53.6618																
21012@-AF-7	Consolidated Smart Systems, LL Revolver		12/10/2012			26,802	49,947	26,802	49,778	0	0	22,976	(22,976)	0	26,802	0	0	0	884	03/31/2012
21012@-AF-7	Consolidated Smart Systems, LL Revolver		12/10/2012	Capital Distribution		23,145	0	23,145	23,145	0	0	0	0	0	23,145	0	0	0	0	03/31/2012
21012@-AG-5	Consolidated Smart Systems, LL Secured S		12/28/2012	Direct		1	911,008	1	911,008	0	0	911,007	(911,007)	0	1	0	0	0	0	06/29/2013
21012@-AH-3	Consolidated Smart Systems, LL Secured S		12/28/2012	Direct		2	46,512	1	46,512	0	0	46,511	(46,511)	0	1	0	0	0	(1,864)	06/29/2013
21079N-AA-9	CONTINENTAL AIRLS P-T TR CORPORATE		10/19/2012	Various		348,854	348,854	348,854	348,854	0	0	0	0	0	348,854	0	0	0	15,644	04/19/2022
				Redemption 100.0000																
21079V-AA-1	CONTL AIRLINES 2010-A CORPORATE		07/12/2012			1,598	1,598	1,598	1,598	0	0	0	0	0	1,598	0	0	0	60	01/12/2021
				Redemption 100.0000																
210805-BU-0	CONTINENTAL AIRL CORP SINKING FUND		07/02/2012			1,336,404	1,336,404	1,339,745	1,337,836	0	(1,432)	0	(1,432)	0	1,336,404	0	0	0	50,950	01/02/2018
210805-CB-1	CONTINENTAL AIRL PASS THRU CERTS		03/15/2012	Various		2,894,878	2,894,878	2,658,138	2,782,345	0	112,533	0	112,533	0	2,894,878	0	0	0	96,226	09/15/2017
				Redemption 100.0000																
210805-CK-1	CONTINENTAL AIRL PASS THRU CERTS		05/01/2012			19,565	19,565	17,902	18,788	0	778	0	778	0	19,565	0	0	0	667	05/01/2018
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS		08/02/2012	Various		346,122	346,122	345,415	345,741	0	380	0	380	0	346,122	0	0	0	14,103	02/02/2019
210805-DD-6	CONTINENTAL AIRL PASS THRU CERTS		10/02/2012	Various		54,887	54,887	48,781	51,061	0	3,826	0	3,826	0	54,887	0	0	0	3,099	10/02/2022
21246#-AC-0	Convenience Store Investments Senior Not		08/24/2012	Various		1,042,895	1,042,895	1,042,895	1,042,895	0	0	0	0	0	1,042,895	0	0	0	40,153	08/24/2012
21246#-AD-8	Convenience Store Investments Senior Not		11/24/2012	Various		1,784,980	1,784,980	1,789,829	1,786,621	0	(1,641)	0	(1,641)	0	1,784,980	0	0	0	82,744	05/24/2014
21246#-AE-6	Convenience Store Investments Senior Not		11/24/2012	Various		761,217	761,217	771,219	765,201	0	(3,984)	0	(3,984)	0	761,217	0	0	0	35,917	05/24/2014
21246#-AF-3	Convenience Store Investments Senior Not		11/24/2012	Various		493,146	493,146	493,146	493,146	0	0	0	0	0	493,146	0	0	0	23,676	05/24/2014
21246#-AG-1	Convenience Store Investments Senior Not		11/24/2012	Various		431,142	431,142	431,142	431,142	0	0	0	0	0	431,142	0	0	0	15,413	11/24/2014
				Redemption 100.0000																
21246#-AJ-5	Convenience Store Investments Senior Not		11/24/2012			119,355	119,355	119,355	119,355	0	0	0	0	0	119,355	0	0	0	4,494	02/24/2016
21246#-AL-0	Convenience Store Investments Senior Not		11/24/2012	Various		596,208	596,208	596,208	596,208	0	0	0	0	0	596,208	0	0	0	22,411	11/24/2019
				Redemption 100.0000																
21246#-AM-8	Convenience Store Investments Series J S		11/24/2012			702,652	702,652	702,652	702,652	0	0	0	0	0	702,652	0	0	0	25,654	08/24/2021
				Redemption 100.0000																
21246#-AN-6	Convenience Store Investments Series K S		11/24/2012			513,183	513,183	513,183	513,183	0	0	0	0	0	513,183	0	0	0	17,924	02/24/2022
				Redemption 100.0000																
21246#-AP-1	Convenience Store Investments Series L S		11/24/2012			258,005	258,005	258,005	258,005	0	0	0	0	0	258,005	0	0	0	6,906	08/24/2022
216871-AB-9	COOPER US INC CORPORATE		11/15/2012	Maturity		9,420,000	9,420,000	10,136,674	9,616,772	0	(196,772)	0	(196,772)	0	9,420,000	0	0	0	494,550	11/15/2012
21701R-AB-4	COORS BREWING CO NT COMPANY GUARNT		05/15/2012	Maturity		823,000	823,000	928,887	828,114	0	(5,114)	0	(5,114)	0	823,000	0	0	0	26,233	05/15/2012
21719#-AC-8	Copa Casino of Mississippi LLC Revolver		04/04/2012	Call 100.0000		3,134,921	3,134,921	3,134,921	3,134,921	0	0	0	0	0	3,134,921	0	0	0	22,395	09/14/2012
21927#-AC-6	Cornerstone Chem Co Revolver		12/31/2012	Call 100.0000		5,176,565	5,176,565	5,176,565	5,176,565	0	0	0	0	0	5,176,565	0	0	0	100,516	02/28/2016
				Redemption 100.0000																
21927#-AD-4	Cornerstone Chem Co Term A		12/31/2012			586,250	586,250	586,250	586,250	0	0	0	0	0	586,250	0	0	0	25,090	02/28/2016
219327-AE-3	CORNING GLASS WKS DEBENTURES		12/10/2012	Prudential Invst Mgmt		22,823,135	28,350,000	16,428,258	21,703,646	0	1,119,489	0	1,119,489	0	22,823,135	0	0	0	3,110,133	03/15/2016
220027-AG-1	RETAIL PROPERTIES INC NOTES 144A		12/10/2012	Prudential Invst Mgmt		4,994,052	5,000,000	4,982,600	4,992,856	0	1,196	0	1,196	0	4,994,052	0	0	0	486,719	03/15/2016
22238H-GQ-7	COUNTRYWIDE FINL CORP CORPORATE		06/07/2012	Various		7,749,825	7,720,000	7,705,100	7,717,792	0	2,208	0	2,208	0	7,720,000	0	29,825	29,825	223,880	06/07/2012
22281N-A@-2	COVANTA ENERGY CORP COVANTA ENERGY BK LN		03/28/2012	Call 100.0000		659,794	659,794	659,794	659,794	0	0	0	0	0	659,794	0	0	0	1,116	02/09/2014
000000-00-0	COVANTA ENERGY CORP COVANTA ENERGY		03/28/2012	Call 100.0000		1,276,546	1,276,546	1,276,546	1,276,546	0	0	0	0	0	1,276,546	0	0	0	5,775	02/09/2014
224044-BE-6	COX COMMUNICATIONS INC NOTES		10/01/2012	Various		50,300,000	50,300,000	52,320,644	50,559,084	0	(259,084)	0	(259,084)	0	50,300,000	0	0	0	3,583,875	10/01/2012
22463#-AA-8	Crawfish Cogen, LLC Term A		12/31/2012	Various		2,959,953	2,959,953	2,959,953	2,959,953	0	0	0	0	0	2,959,953	0	0	0	53,264	12/31/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22464#-AB-5	Crawford & Company Inc. Term B		12/08/2011	Call 100.0000		7,138,340	7,138,340	7,138,340	7,138,340	0	0	0	0	0	7,138,340	0	0	0	0	10/30/2013
22464#-AB-5	Crawford & Company Inc. Term B		01/10/2012	Redemption 100.0000		(7,138,340)	(7,138,340)	(7,138,340)	(7,138,340)	0	0	0	0	0	(7,138,340)	0	0	0	0	10/30/2013
22540A-6K-9	CS FIRST BOSTON MTG SECURITIES CMBS		10/01/2012	Paydown		403,192	403,192	413,319	402,487	0	705	0	705	0	403,192	0	0	0	20,886	12/15/2035
22540A-EG-9	CS FIRST BOSTON MTG SECURITIES SERIES 1		12/20/2012	Paydown		192,417	192,417	191,936	192,027	0	391	0	391	0	192,417	0	0	0	907	03/20/2029
22540A-JR-0	CS FIRST BOSTON MTG SECURITIES CMBS		12/11/2012	Paydown		3,079,068	3,079,068	3,189,842	3,098,788	0	(19,720)	0	(19,720)	0	3,079,068	0	0	0	116,297	11/15/2030
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		251,304	251,304	200,954	210,511	0	47,164	6,371	40,793	0	251,304	0	0	0	2,803	02/25/2032
22540V-EK-4	CS FIRST BOSTON MORTGAGE SECUR CMBS		02/01/2012	Paydown		1,159,177	1,159,177	1,163,259	1,156,750	0	2,426	0	2,426	0	1,159,177	0	0	0	7,367	09/15/2034
22540V-HE-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		233,570	233,570	234,300	234,307	0	(736)	0	(736)	0	233,570	0	0	0	2,058	03/25/2032
22540V-UK-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		12/26/2012	Paydown		625,796	625,796	630,685	629,030	0	(3,233)	0	(3,233)	0	625,796	0	0	0	6,432	08/25/2032
22540V-XC-1	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		12/26/2012	Paydown		696,937	696,937	699,061	698,661	0	(1,724)	0	(1,724)	0	696,937	0	0	0	6,692	08/25/2032
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		12/26/2012	Paydown		47,358	47,358	24,952	23,902	736	22,721	0	23,457	0	47,358	0	0	0	787	08/25/2032
22541L-AE-3	CREDIT SUISSE FB USA INC CORPORATE		08/02/2012	Various		7,645,232	5,600,000	6,588,680	6,460,852	0	(13,114)	0	(13,114)	0	6,447,737	0	1,197,495	1,197,495	417,842	07/15/2032
22541N-3S-6	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		180,406	180,406	181,647	181,320	0	(914)	0	(914)	0	180,406	0	0	0	1,631	08/25/2033
22541N-A3-3	CS FIRST BOSTON MORTGAGE SECUR CMBS		12/01/2012	Paydown		25,756,961	25,756,961	24,826,289	25,524,817	0	232,144	0	232,144	0	25,756,961	0	0	0	821,136	03/15/2035
22541N-AG-4	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-1		12/26/2012	Paydown		1,047,693	1,047,693	1,051,786	1,050,709	0	(3,016)	0	(3,016)	0	1,047,693	0	0	0	7,046	11/25/2032
22541N-AQ-2	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-C		06/01/2012	Paydown		1,808,000	1,808,000	1,800,938	1,803,375	0	4,625	0	4,625	0	1,808,000	0	0	0	51,709	07/15/2035
22541N-CU-1	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-2		12/26/2012	Paydown		650,538	650,538	652,774	652,320	0	(1,782)	0	(1,782)	0	650,538	0	0	0	5,315	06/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		319,952	319,952	252,057	252,057	0	67,895	0	67,895	0	319,952	0	0	0	3,644	02/25/2033
22541N-MR-7	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-C		08/01/2012	Paydown		15,291,414	15,291,414	14,889,460	15,217,576	0	73,838	0	73,838	0	15,291,414	0	0	0	344,609	11/15/2036
22541N-QM-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		2,515,465	2,515,465	2,518,806	2,518,767	0	(3,302)	0	(3,302)	0	2,515,465	0	0	0	22,905	03/25/2033
22541N-UK-3	CS FIRST BOSTON MORTGAGE SECUR CMBS		11/01/2012	Paydown		3,850,000	3,850,000	3,797,664	3,835,126	0	14,874	0	14,874	0	3,850,000	0	0	0	177,054	12/15/2035
22541N-ZE-2	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		7,841	7,841	7,751	3,851	3,973	17	0	3,990	0	7,841	0	0	0	115	06/25/2033
22541Q-DV-1	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		371,702	371,702	374,606	374,266	0	(2,564)	0	(2,564)	0	371,702	0	0	0	2,578	10/25/2033
22541Q-DW-9	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		424,416	424,416	281,093	287,277	0	137,139	0	137,139	0	424,416	0	0	0	6,794	10/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		607,998	607,998	610,661	610,299	0	(2,302)	0	(2,302)	0	607,998	0	0	0	4,247	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2012	Paydown		163,450	163,450	164,369	164,076	0	(626)	0	(626)	0	163,450	0	0	0	1,235	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		12/01/2012	Paydown		188,877	188,877	149,633	149,633	0	39,245	0	39,245	0	188,877	0	0	0	6,114	04/25/2034
22541S-H6-8	CS FIRST BOSTON MORTGAGE SECUR CSFB_04-C		08/01/2012	Paydown		501,349	501,349	484,098	499,428	0	1,922	0	1,922	0	501,349	0	0	0	8,261	10/15/2039
22541S-H7-6	CS FIRST BOSTON MORTGAGE SECUR CMBS		12/01/2012	Paydown		6,651,077	6,651,077	6,393,088	6,590,835	0	60,242	0	60,242	0	6,651,077	0	0	0	273,192	10/15/2039
22541S-WJ-3	CS FIRST BOSTON MORTGAGE SECUR CSFB_04-C		12/01/2012	Paydown		8,856,021	8,856,021	8,900,301	8,849,048	0	6,972	0	6,972	0	8,856,021	0	0	0	190,682	07/15/2036
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		12/01/2012	Paydown		339,399	339,399	170,096	199,758	0	139,641	0	139,641	0	339,399	0	0	0	9,299	02/25/2035
225458-ED-6	CS FIRST BOSTON MTGE SECURITIE CSFB_05_C		03/01/2012	Paydown		0	0	810,808	27,893	0	(27,893)	0	(27,893)	0	0	0	0	0	47,311	02/15/2038
225458-MF-2	CS FIRST BOSTON MTGE SECURITIE PRVT CMO		12/01/2012	Paydown		1,548,518	1,548,518	1,543,075	1,542,787	0	5,732	0	5,732	0	1,548,518	0	0	0	44,245	07/25/2035
225458-RR-1	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C		12/01/2012	Paydown		2,770,418	2,770,418	2,501,205	2,606,001	0	164,417	0	164,417	0	2,770,418	0	0	0	96,796	04/15/2037
225458-RS-9	CS FIRST BOSTON MTGE SECURITIE CMBS		12/01/2012	Paydown		1,016,241	1,016,241	969,875	1,002,176	0	14,066	0	14,066	0	1,016,241	0	0	0	26,024	04/15/2037
225458-VP-0	CS FIRST BOSTON MTGE SECURITIE CMBS		12/01/2012	Paydown		1,126,982	1,126,982	1,093,921	1,115,188	0	11,794	0	11,794	0	1,126,982	0	0	0	28,357	07/15/2037
22545D-AC-1	CREDIT SUISSE MORTGAGE CAPITAL CMBS		12/01/2012	Paydown		11,992,365	11,992,365	12,242,987	12,056,480	0	(64,115)	0	(64,115)	0	11,992,365	0	0	0	614,908	06/15/2038
22545L-AC-3	CREDIT SUISSE MORTGAGE CAPITAL CMBS		12/01/2012	Paydown		7,121,475	7,121,475	6,667,481	6,954,773	0	166,702	0	166,702	0	7,121,475	0	0	0	198,345	12/15/2039
22545X-AB-9	CREDIT SUISSE MORTGAGE CAPITAL CMBS		10/01/2012	Paydown		289,470	289,470	294,897	289,425	0	45	0	45	0	289,470	0	0	0	6,757	02/15/2040
22545Y-AB-7	CREDIT SUISSE MORTGAGE CAPITAL CMBS		10/01/2012	Paydown		38,463,324	38,463,324	38,912,052	38,429,430	0	33,894	0	33,894	0	38,463,324	0	0	0	705,453	01/15/2049
22546B-AC-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS		12/01/2012	Paydown		45,118,065	45,118,065	44,676,133	44,954,308	0	163,758	0	163,758	0	45,118,065	0	0	0	1,950,987	09/15/2040
225470-AM-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		12/01/2012	Paydown		1,952,038	1,952,038	1,959,533	1,951,876	0	162	0	162	0	1,952,038	0	0	0	62,318	08/15/2038
225470-AN-3	CREDIT SUISSE FB MORTGAGE SEC CMBS		12/01/2012	Paydown		3,528,894	3,528,894	3,466,587	3,508,137	0	20,757	0	20,757	0	3,528,894	0	0	0	94,177	08/15/2038
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		06/07/2012	Various		3,311,602	3,000,000	2,895,470	2,945,313	0	5,823	0	5,823	0	2,951,137	0	360,465	360,465	81,175	08/15/2038
225470-BW-2	CREDIT SUISSE FB MORTGAGE SEC CMBS IO NO		11/01/2012	Paydown		0	0	1,582,891	270,241	0	(270,241)	0	(270,241)	0	0	0	0	0	326,365	08/15/2038
225470-F5-7	CREDIT SUISSE FB MORTGAGE SEC CMBS		12/01/2012	Paydown		1,640,558	1,640,558	1,602,086	1,613,885	0	26,673	0	26,673	0	1,640,558	0	0	0	57,107	02/15/2039
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		12/01/2012	Paydown		3,430,544	3,430,544	3,272,348	3,356,229	0	74,315	0	74,315	0	3,430,544	0	0	0	165,292	12/15/2040
229488-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2012	Redemption 100.0000		182,342	182,342	182,342	182,342	0	0	0	0	0	182,342	0	0	0	6,060	10/15/2030
22951@-AA-9	Texas Health Resources SPE		12/15/2012	Redemption 100.0000		399,394	399,394	399,394	399,394	0	0	0	0	0	399,394	0	0	0	11,844	12/15/2025
229669-C*-5	Cubic Corporation SRNT		11/13/2012	Various		860,000	860,000	860,000	860,000	0	0	0	0	0	860,000	0	0	0	54,266	11/13/2013
23242E-AD-1	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/01/2012	Paydown		855,603	2,332,280	1,544,454	1,532,560	0	(655,716)	21,241	(676,957)	0	855,603	0	0	0	115,110	01/25/2037
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT		12/20/2012	Call 2659640100		531,928	0	0	0	0	0	0	0	0	0	0	531,928	531,928	0	07/25/2034
23245C-AC-4	COUNTRYWIDE HOME EQUITY ABS FLOATER		09/07/2012	Various		20,938,610	21,868,008	20,911,283	21,636,510	0	(2,379)	723,726	(726,105)	0	20,910,406	0	28,204	28,204	55,600	07/25/2037
23245C-AC-4	COUNTRYWIDE HOME EQUITY ABS FLOATER		12/26/2012	Paydown		734,510	734,510	702,375	726,734	0	32,084	24,309	7,775	0	734,510	0	0	0	2,449	07/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23305Y-BB-4	DBUBS MORTGAGE TRUST DBUBS_11- CMBS		02/01/2012	Credit Suisse First Boston Cor Redemption 100.0000		13,298,516	12,400,000	12,523,768	12,515,307	0	(2,451)	0	(2,451)	0	12,512,855	0	785,660	785,660	81,540	08/10/2044
23307*-AB-8	DC Arena, LP Senior Note		11/30/2012	Redemption 100.0000		66,999	66,999	66,999	66,999	0	0	0	0	0	66,999	0	0	0	3,131	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note		11/30/2012			619,800	619,800	619,800	619,800	0	0	0	0	0	619,800	0	0	0	30,656	11/30/2023
23327@-AA-4	DFA Preferred Cap Trust 1 Trust Certific		10/02/2012	Various		14,643,200	14,643,200	14,643,200	14,643,200	0	0	0	0	0	14,643,200	0	0	0	1,080,668	10/02/2012
235851-AG-7	DANAHER CORP CORPORATE		12/10/2012	Prudential Invst Mgmt		3,204,121	3,000,000	3,301,230	3,237,489	0	(33,368)	0	(33,368)	0	3,204,121	0	0	0	236,719	01/15/2018
237194-AB-1	DARDEN RESTAURANTS INC DEBENTURES		12/10/2012	Prudential Invst Mgmt		7,191,538	7,370,000	6,736,327	7,146,671	0	44,867	0	44,867	0	7,191,538	0	0	0	713,278	02/01/2016
237194-AF-2	DARDEN RESTAURANTS INC CORPORATE		10/15/2012	Maturity		2,000,000	2,000,000	1,993,980	1,998,741	0	1,259	0	1,259	0	2,000,000	0	0	0	112,500	10/15/2012
238330-A#-1	DavCo Restaurants Inc. Term C		12/31/2012	Redemption 100.0000		791,737	791,737	791,737	791,737	0	0	0	0	0	791,737	0	0	0	51,233	09/30/2013
23926#-AC-3	Dawn Foods, Inc. Series A Senior Note		06/29/2012	Various		48,845,000	48,845,000	48,845,000	48,845,000	0	0	0	0	0	48,845,000	0	0	0	4,946,887	05/05/2016
23926#-AD-1	Dawn Foods, Inc. Senior Secured Note		03/31/2012	Call 0.0000		10,600,000	10,600,000	10,600,000	10,600,000	0	9,387	0	9,387	0	10,600,000	0	0	0	2,582,523	06/29/2023
244217-BG-9	JOHN DEERE CAPITAL CORP NOTES		03/15/2012	Maturity		21,958,000	21,958,000	23,097,613	21,987,090	0	(29,090)	0	(29,090)	0	21,958,000	0	0	0	768,530	03/15/2012
24422E-QM-4	JOHN DEERE CAPITAL CORP CORPORATE		12/17/2012	Maturity		10,000,000	10,000,000	10,684,000	10,201,517	0	(201,517)	0	(201,517)	0	10,000,000	0	0	0	495,000	12/17/2012
24422E-RC-5	JOHN DEERE CAPITAL CORP CORPORATE		02/14/2012	Deutsche Bank Securities Inc		522,820	500,000	506,695	506,424	0	(181)	0	(181)	0	506,243	0	16,577	16,577	2,188	06/07/2016
24422E-RH-4	JOHN DEERE CAPITAL CORP CORPORATE		01/19/2012	Stifel, Nicolaus & Co Redemption 100.0000		119,828	115,000	114,481	114,488	0	3	0	3	0	114,490	0	5,337	5,337	1,036	10/15/2021
000000-00-0	DEL MONTE FOODS CO SR DISC 144 DEL MONTE		06/28/2012			7,248	7,248	7,158	7,056	0	192	0	192	0	7,248	0	0	0	83	03/08/2018
24688#-AD-7	National Dry Clnrs Inc(Delias) Senior No		12/28/2012	Various		3	7,110,501	3	0	3	0	0	3	0	3	0	0	0	0	12/31/2013
24688#-AE-5	National Dry Clnrs Inc(Delias) Senior No		12/28/2012	Various		3	1,053,365	3	0	3	0	0	3	0	3	0	0	0	0	12/31/2013
24688#-AF-2	National Dry Clnrs Inc(Delias) Revolver		12/28/2012	Various		5	592,542	5	0	5	0	0	5	0	5	0	0	0	0	12/31/2013
24688#-AG-0	National Dry Clnrs Inc(Delias) Subordina		12/28/2012	Various		3	17,275,288	2	0	2	0	0	2	0	2	0	1	1	0	12/31/2013
24702R-AR-2	DELL INC CORP FLOATER 0.960% 04/01/14		04/19/2012	Mizuho Securities USA, Inc.		9,050,265	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	50,265	50,265	54,806	04/01/2014
24713E-AD-9	DELPHI CORP CORPORATE 6.125% 05/15/21		05/11/2012	Tax Free Exchange Redemption 100.0000		2,150,000	2,000,000	2,010,000	2,009,552	0	(219)	0	(219)	0	2,009,333	0	140,667	140,667	182,389	05/15/2021
247361-ZH-4	Delta Air Lines Inc. CORP SINKING FUND		11/23/2012			5,033	5,033	5,033	5,033	0	0	0	0	0	5,033	0	0	0	194	05/23/2019
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND		08/10/2012	Paydown Redemption 100.0000		943,172	943,172	825,451	835,656	0	107,516	0	107,516	0	943,172	0	0	0	48,193	08/10/2022
247748-A@-5	Delta Natural Gas Co Inc Senior Note		12/20/2012			1,422,414	1,422,414	1,422,414	1,422,414	0	0	0	0	0	1,422,414	0	0	0	60,595	12/20/2031
25106#-AA-4	The Detroit Lions, Inc. Senior Note		12/02/2012	Various		44,559,531	44,559,531	44,559,531	44,559,531	0	0	0	0	0	44,559,531	0	0	0	3,386,524	12/02/2015
25106#-AA-4	The Detroit Lions, Inc. Senior Note		12/02/2012	Various		8,694,546	8,694,546	8,694,546	8,694,546	0	0	0	0	0	8,694,546	0	0	0	660,785	12/02/2015
25106#-AB-2	The Detroit Lions, Inc. Senior Secured N		12/02/2012	Various		18,400,000	18,400,000	18,400,000	18,400,000	0	0	0	0	0	18,400,000	0	0	0	1,396,560	12/02/2018
2515E0-AA-7	DEUTSCHE BK FINL LLC NOTES		12/10/2012	Prudential Invst Mgmt Redemption 89.8634		8,240,821	8,250,000	8,213,625	8,237,610	0	3,212	0	3,212	0	8,240,821	0	0	0	577,701	03/02/2015
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM		09/28/2012			640,795	713,076	376,384	325,946	0	330,280	15,431	314,849	0	640,795	0	0	0	9,251	10/24/2014
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM		12/30/2011	Capital Distribution		72,282	0	72,282	72,282	0	0	0	0	0	72,282	0	0	0	0	10/24/2014
25272@-AF-3	Diamond Rental, Inc. Revolver B		10/23/2012	Call 100.0000		228,000	228,000	228,000	228,000	0	0	0	0	0	228,000	0	0	0	17,125	03/15/2014
25459H-AG-0	DIRECTV HOLDINGS FIN INC CORPORATE		05/15/2012	Various		14,741,446	14,200,000	11,928,000	12,660,796	0	107,777	0	107,777	0	12,768,573	0	1,972,873	1,972,873	541,375	05/15/2016
25466A-AA-9	DISCOVER BANK/GREENWOOD DE CORPORATE		11/21/2012	Taxable Exchange		565,390	500,000	573,490	571,781	0	(6,391)	0	(6,391)	0	565,390	0	0	0	43,863	11/18/2019
254683-AJ-4	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		06/15/2012	Paydown		41,761,000	41,761,000	42,323,880	41,946,420	0	(185,420)	0	(185,420)	0	41,761,000	0	0	0	330,368	12/15/2014
254683-AK-1	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		08/15/2012	Paydown		85,392,000	85,392,000	86,705,398	85,884,562	0	(492,562)	0	(492,562)	0	85,392,000	0	0	0	899,107	02/17/2015
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A		09/30/2012	Various		693,410	693,410	693,410	693,410	0	0	0	0	0	693,410	0	0	0	40,981	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A		09/30/2012	Various		693,410	693,410	693,410	693,410	0	0	0	0	0	693,410	0	0	0	40,981	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A		09/30/2012	Various		652,621	652,621	652,621	652,621	0	0	0	0	0	652,621	0	0	0	38,570	03/30/2033
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT		12/15/2012	Various		13,464,000	13,464,000	13,464,000	13,464,000	0	0	0	0	0	13,464,000	0	0	0	530,145	06/15/2018
257867-AS-0	RR DONNELLEY & SONS CO CORPORATE		01/15/2012	Maturity		5,000,000	5,000,000	5,030,050	4,999,994	0	6	0	6	0	5,000,000	0	0	0	140,625	01/15/2012
260543-BR-3	DOW CHEMICAL CO/THE NOTES		10/01/2012	Maturity		5,000,000	5,000,000	4,987,600	4,998,324	0	1,676	0	1,676	0	5,000,000	0	0	0	300,000	10/01/2012
260543-BZ-5	DOW CHEMICAL CO/THE CORPORATE		03/08/2012	Call 101.8350		442,982	435,000	434,935	434,964	0	(1)	0	(1)	0	434,963	0	8,019	8,019	11,897	08/15/2012
26153#-AF-3	The Drees Company Series C Senior Note		09/08/2012	Redemption 100.0000		8,598,682	8,598,682	8,598,682	8,598,682	0	0	0	0	0	8,598,682	0	0	0	677,146	09/08/2016
26244B-AH-9	DRYDEN LEVERAGED LOAN CDO DRYD_06-15A	0	10/15/2012	Call 7049539900		1,409,908	0	0	0	0	0	0	0	0	0	0	1,409,908	1,409,908	0	04/15/2023
26249X-AB-9	DRYDEN LEVERAGED LOAN CDO DRYD_06-11A		04/17/2012	Royal Bank of Scotland		4,306,500	4,950,000	50	50	0	0	0	0	0	50	0	4,306,450	4,306,450	0	04/12/2020
26249X-AB-9	DRYDEN LEVERAGED LOAN CDO DRYD_06-11A		05/18/2012	Call 4301512500		860,303	0	0	0	0	0	0	0	0	0	0	860,303	860,303	0	04/12/2020
263534-BW-8	E.I. DU PONT DE NEMOURS CORPORATE		02/08/2012	CORTVIEW CAPITAL SEC		367,647	300,000	359,244	357,479	0	(837)	0	(837)	0	356,642	0	11,005	11,005	7,092	03/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
264399-DW-3	DUKE ENERGY CAROLINAS NOTES		01/15/2012	Maturity		8,650,000	8,650,000	8,708,186	8,649,710	0	290	0	290	0	8,650,000	0	0	0	270,313	01/15/2012
26636#-AA-1	Durand Holdings Corp. Senior Note		12/31/2011	Various		1	8,690,736	1	0	1	0	0	1	0	1	0	0	0	0	12/31/2012
26636#-AB-9	Durand Holdings Corp. Senior Note		12/31/2011	Various		1	9,500,000	1	0	1	0	0	1	0	1	0	0	0	0	12/31/2012
26636#-AC-7	Durand Holdings Corp. Revolver		12/31/2011	Various		1	1,591,409	1	0	1	0	0	1	0	1	0	0	0	0	12/31/2012
26636#-AD-5	Durand Holdings Corp. Subordinated Note		12/31/2011	Various		1	5,000,000	1	0	1	0	0	1	0	1	0	0	0	0	12/31/2012
26821*-AA-0	E+Co Senior Note Series 2008		11/05/2012	Call 61.1790		1,117,179	1,826,083	653,731	1,150,700	0	24,468	521,436	(496,968)	0	653,731	0	463,448	463,448	0	12/31/2017
				Redemption 50.0000																
26821*-AA-0	E+Co Senior Note Series 2008		11/05/2012			259,310	518,621	259,310	400,453	0	6,949	148,092	(141,143)	0	259,310	0	0	0	0	12/31/2017
26821*-AA-0	E+Co Senior Note Series 2008		11/05/2012	Capital Distribution		259,310	0	259,310	259,310	0	0	0	0	0	259,310	0	0	0	0	12/31/2017
26858*-AA-6	EIF Calypso, LLC Term A		12/31/2012	Various		3,183,124	3,183,124	3,183,124	3,183,124	0	0	0	0	0	3,183,124	0	0	0	58,095	11/14/2014
26858*-AB-4	EIF Calypso, LLC Term B		12/31/2012	Various		477,150	477,150	477,150	477,150	0	0	0	0	0	477,150	0	0	0	10,599	11/14/2019
271790-AD-9	EAST COAST POWER LLC SECURED		03/30/2012	Various		631,503	631,503	621,524	630,805	0	589	0	589	0	631,394	0	109	109	0	03/31/2012
271790-AF-4	EAST COAST POWER LLC SECURED		12/31/2012	Various		877,074	877,074	877,074	877,074	0	0	0	0	0	877,074	0	0	0	47,350	06/30/2017
27448#-AA-7	East Plant Investments LLC Senior Note		12/03/2012	Various		1,229,402	1,229,402	1,220,184	1,226,964	0	2,438	0	2,438	0	1,229,402	0	0	0	46,908	09/03/2013
275515-A@-3	East Tennessee Natural Gas LLC Senior No		12/18/2012	Various		9,841,000	9,841,000	9,841,000	9,841,000	0	0	0	0	0	9,841,000	0	0	0	561,921	12/18/2012
277432-AE-0	EASTMAN CHEMICAL CO NOTES		04/15/2012	Maturity		8,838,000	8,838,000	9,690,361	8,869,779	0	(31,779)	0	(31,779)	0	8,838,000	0	0	0	309,330	04/15/2012
278058-AX-0	Eaton Corporation NOTES		07/15/2012	Maturity		300,000	300,000	298,881	299,913	0	87	0	87	0	300,000	0	0	0	17,250	07/15/2012
				Morgan Stanley & Co, Inc																
278865-AL-4	Ecolab Inc CORPORATE 4.350% 12/08/21		02/16/2012			483,094	440,000	439,718	439,708	0	(10)	0	(10)	0	439,698	0	43,396	43,396	3,934	12/08/2021
281023-AR-2	EDISON MISSION ENRGY CORPORATE		01/26/2012	BROADPOINT SEC. GROUP		2,019,125	2,900,000	3,040,000	2,976,756	0	(1,444)	0	(1,444)	0	2,975,312	0	(956,187)	(956,187)	28,718	06/15/2016
281023-AU-5	EDISON MISSION ENRGY CORPORATE		04/23/2012	BROADPOINT SEC. GROUP		1,830,000	3,000,000	2,842,500	2,896,703	0	5,200	0	5,200	0	2,901,903	0	(1,071,903)	(1,071,903)	93,917	05/15/2017
28103*-AB-3	Edison Properties SRNT		12/28/2012	Various		424,469	424,469	424,469	424,469	0	0	0	0	0	424,469	0	0	0	16,618	02/28/2013
28103*-AC-1	Edison Properties SRNT		12/28/2012	Various		10,652,974	10,652,974	10,652,974	10,652,974	0	0	0	0	0	10,652,974	0	0	0	426,510	02/28/2013
				Redemption 100.0000																
28103*-AN-7	Edison Properties Senior Note		12/27/2012			857,464	857,464	857,464	857,464	0	0	0	0	0	857,464	0	0	0	28,737	02/27/2021
				Redemption 100.0000																
28103*-AR-8	Edison Properties Senior Note		12/16/2012			986,099	986,099	986,099	986,099	0	0	0	0	0	986,099	0	0	0	23,173	09/16/2021
				Redemption 100.0000																
28103*-AT-4	Edison Properties Senior Note		12/21/2012			2,089,954	2,089,954	2,089,954	2,089,954	0	0	0	0	0	2,089,954	0	0	0	59,909	10/21/2026
281504-A*-1	Educational Ventures, Inc. Senior Note		12/08/2012	Various		5,708,584	5,708,584	5,708,584	5,708,543	0	41	0	41	0	5,708,584	0	0	0	181,245	02/08/2027
				Redemption 100.0000																
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		12/10/2012			929,516	929,516	929,516	929,516	0	0	0	0	0	929,516	0	0	0	42,576	10/10/2031
				Redemption 100.0000																
28332#-AB-2	EL Greenfield IN Landlord, LLC Promissor		12/31/2012			500,030	500,030	500,030	500,030	0	0	0	0	0	500,030	0	0	0	17,089	07/31/2022
29078E-AC-9	EMBARQ CORPORATION CORPORATE		04/23/2012	Call 106.9230		53,568,423	50,100,000	49,941,122	50,022,629	0	14,510	0	14,510	0	50,037,139	0	3,531,284	3,531,284	1,331,541	06/01/2013
29206#-AA-5	Empire Southwest LLC Senior Note		09/20/2012	Various		63,000,000	63,000,000	63,000,000	63,000,000	0	0	0	0	0	63,000,000	0	0	0	2,551,500	09/20/2012
				Redemption 100.0000																
292554-A*-3	Encore Capital Group Inc. Senior Secured		12/17/2012			487,500	487,500	487,500	487,500	0	0	0	0	0	487,500	0	0	0	37,781	09/17/2017
29266M-AD-1	ENERGY EAST CORP NT NOTES		06/15/2012	Various		17,675,000	17,675,000	17,968,271	17,691,302	0	(16,302)	0	(16,302)	0	17,675,000	0	0	0	596,531	06/15/2012
29364#-AA-3	Enterprise Community Loan Fund Senior No		12/27/2012	Call 100.0000		4,000,000	4,000,000	3,048,236	3,815,580	0	178,299	0	178,299	0	3,993,879	0	6,121	6,121	198,575	01/06/2013
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2012	Paydown		17,131,681	17,131,681	17,128,166	17,129,026	0	2,655	0	2,655	0	17,131,681	0	0	0	168,643	10/20/2016
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2012	Paydown		4,750,784	4,750,784	4,750,744	4,750,746	0	38	0	38	0	4,750,784	0	0	0	67,669	05/20/2017
29375*-AA-4	Enterprise Housing Fin Svcs. Senior Note		12/27/2012	Call 100.0000		1,000,000	1,000,000	758,041	955,126	0	43,383	0	43,383	0	998,509	0	1,491	1,491	49,644	01/06/2013
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note		04/30/2012	Direct		3,077,216	3,314,286	2,367,368	3,024,983	0	52,232	0	52,232	0	3,077,216	0	0	0	0	07/15/2014
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note		03/30/2012	Call 100.0000		800,000	800,000	580,866	735,163	0	8,715	0	8,715	0	743,878	0	56,122	56,122	22,667	07/15/2014
293791-AR-0	ENTERPRISE PRODUCTS OPER CORPORATE		12/10/2012	Prudential Invst Mgmt		1,970,382	2,000,000	1,910,320	1,959,009	0	11,374	0	11,374	0	1,970,382	0	0	0	127,500	03/01/2015
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		12/26/2012	Paydown		53,451	53,451	54,247	30,327	23,859	(735)	0	23,124	0	53,451	0	0	0	855	12/25/2032
29445F-BM-9	EQUIFIRST MORTGAGE LOAN TRUST EQFMLT_04-		06/25/2012	Paydown		30,770	30,770	31,182	31,362	0	(592)	0	(592)	0	30,770	0	0	0	118	10/25/2034
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3		09/25/2012	Paydown		589,754	589,754	589,754	589,754	0	0	0	0	0	589,754	0	0	0	2,994	12/25/2034
29445F-CB-2	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3		01/25/2012	Paydown		117,939	117,939	117,939	117,939	0	0	0	0	0	117,939	0	0	0	123	12/25/2034
29445F-CQ-9	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1		10/25/2012	Paydown		250,590	250,590	250,590	136,575	114,015	0	0	114,015	0	250,590	0	0	0	1,446	04/25/2035
29445F-CR-7	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1		10/25/2012	Paydown		2,057,993	2,057,993	2,057,993	1,515,736	542,256	0	0	542,256	0	2,057,993	0	0	0	6,650	04/25/2035
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA		10/01/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2032
294751-BQ-4	EQUITY ONE ABS, INC. SERIES 2002 5 CLA		02/01/2012	Paydown		16,366	16,366	10,899	6,965	3,938	5,463	0	9,401	0	16,366	0	0	0	96	11/25/2032
294751-BX-9	EQUITY ONE ABS, INC. SERIES 2003 1 CLA		12/01/2012	Paydown		167,854	167,854	167,854	141,472	26,105	277	0	26,382	0	167,854	0	0	0	4,477	07/25/2033
294751-CJ-9	EQUITY ONE ABS, INC. ASSET BACKED		11/01/2012	Paydown		9,269	9,269	9,213	5,255	3,931	83	0	4,014	0	9,269	0	0	0	260	09/25/2033
294751-DC-3	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		12/01/2012	Paydown		317,657	317,657	317,656	316,863	0	794	0	794	0	317,657	0	0	0	8,300	10/25/2034
294751-DV-1	EQUITY ONE ABS, INC. SERIES 2004 1 CLA		12/01/2012	Paydown		25,060	25,060	25,060	27,406	0	(2,346)	0	(2,346)	0	25,060	0	0	0	1,183	04/25/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA		12/01/2012	Paydown		891,304	891,304	891,085	889,942	0	1,362	0	1,362	0	891,304	0	0	0	43,008	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3		12/01/2012	Paydown		1,183,187	1,183,187	1,183,187	1,183,187	0	0	0	0	0	1,183,187	0	0	0	54,115	07/25/2034
29481#-AB-9	Ergon Inc Senior Note 5.170% 02/10/15		02/10/2012	Redemption 100.0000		588,750	588,750	588,750	588,750	0	0	0	0	0	588,750	0	0	0	7,610	02/10/2015
29587#-AF-3	Ernst&YoungUS LLP/Ernst&Young Senior Not		07/25/2012	Redemption 100.0000		918,177	918,177	965,307	949,093	0	(30,916)	0	(30,916)	0	918,177	0	0	0	70,332	07/25/2017
29989#-AD-2	Everett Smith Group, Ltd. Senior Note		09/12/2012	Various		1,250,000	1,250,000	1,260,478	1,254,398	0	(4,398)	0	(4,398)	0	1,250,000	0	0	0	61,688	09/12/2014
29989#-AE-0	Everett Smith Group, Ltd. Senior Note		06/06/2012	Redemption 100.0000		357,143	357,143	357,143	357,143	0	0	0	0	0	357,143	0	0	0	8,884	06/06/2013
29989#-AF-7	Everett Smith Group, Ltd. Senior Note		06/30/2012	Various		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	16,679	06/30/2013
29989#-AG-5	Everett Smith Group, Ltd. Senior Note		10/12/2012	Various		1,203,636	1,203,636	1,203,636	1,203,636	0	0	0	0	0	1,203,636	0	0	0	62,559	10/12/2016
300674-AA-6	Excel Paralubes SRNT 7.430% 11/01/15		11/01/2012	Various		19,768,500	19,768,500	19,801,738	19,775,277	0	(6,777)	0	(6,777)	0	19,768,500	0	0	0	1,101,600	11/01/2015
30162A-AA-6	EXELIS INC CORPORATE 5.550% 10/01/21		02/09/2012	JP Morgan Securities, Inc		456,467	435,000	434,147	434,129	0	22	0	22	0	434,151	0	22,317	22,317	9,657	10/01/2021
30162A-AD-0	EXELIS INC CORPORATE 4.250% 10/01/16		07/25/2012	Tax Free Exchange		4,153,552	4,000,000	3,992,960	3,993,089	0	789	0	789	0	3,993,877	0	159,675	159,675	144,028	10/01/2016
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999		12/01/2012	Paydown		246,149	246,149	276,033	259,941	0	(13,792)	0	(13,792)	0	246,149	0	0	0	10,667	05/18/2026
301965-CG-2	FFCA SECURED LENDING CORPORATI Series 20		12/01/2012	Paydown		224,305	224,305	227,303	227,478	0	(3,173)	0	(3,173)	0	224,305	0	0	0	10,109	09/18/2027
302182-AC-4	EXPRESS SCRIPTS INC CORPORATE		06/15/2012	Maturity		10,819,000	10,819,000	11,593,483	10,976,099	0	(157,099)	0	(157,099)	0	10,819,000	0	0	0	283,999	06/15/2012
30243Q-AC-0	FEP RECEIVABLES FUNDING III LP Class A-3		12/27/2012	Various		0	8,915,000	89	89	0	0	0	0	0	89	0	(89)	(89)	0	03/31/2013
30244T-AC-3	FEP Receivables Funding II LP Asset Back		12/27/2012	Various		0	3,923,642	0	0	0	0	0	0	0	0	0	0	0	0	03/31/2013
30244T-AC-3	FEP Receivables Funding II LP Asset Back		06/22/2012	Various		140,002	0	0	0	0	0	0	0	0	0	0	140,002	140,002	0	03/31/2013
30245A-AB-5	FEP Receivables Trust Trust 2000-2 Class		08/28/2012	Various		761,914	0	0	0	0	0	0	0	0	0	0	761,914	761,914	0	05/18/2013
30247D-AC-5	FIRST FRANKLIN HOME EQUITY		07/25/2012	Paydown		15,036,872	15,036,872	15,036,872	15,036,872	0	0	0	0	0	15,036,872	0	0	0	17,726	10/25/2036
30277M-AA-2	FUEL TRUST CORP 4.207% 04/15/16		06/06/2012	Tax Free Exchange		11,932,550	11,585,000	11,637,533	11,631,731	0	(4,572)	0	(4,572)	0	11,627,159	0	305,391	305,391	312,736	04/15/2016
30277M-AB-0	FUEL TRUST CORP 3.984% 06/15/16		06/06/2012	Tax Free Exchange		943,500	925,000	925,000	925,000	0	0	0	0	0	925,000	0	18,500	18,500	17,505	06/15/2016
30278#-AH-3	FMT Heavy Oil Transportation Senior Secu		12/01/2012	Various		2,971,381	2,971,381	2,971,381	2,971,381	0	0	0	0	0	2,971,381	0	0	0	207,135	01/01/2016
30302#-AA-6	Fabrico, Inc. Term 6.759% 07/12/15		12/31/2012	Redemption 100.0000		1,878,750	1,878,750	1,878,750	1,878,750	0	0	0	0	0	1,878,750	0	0	0	128,075	07/12/2015
30302#-AB-4	Fabrico, Inc. Revolver		07/17/2012	Call 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	53,044	07/12/2015
30704@-AB-0	Family Dollar Stores, Inc. Senior Note		09/27/2012	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	10,480	09/27/2015
313309-AJ-5	FEDERAL EXPRESS CORP NOTES		06/15/2012	Various		54,995,000	54,995,000	61,498,933	55,309,700	0	(314,700)	0	(314,700)	0	54,995,000	0	0	0	2,653,509	06/15/2012
313855-G*-3	Federal Signal Corp Senior Note		02/22/2012	Call 77.9357		32,138	41,236	33,647	29,651	0	3,996	0	3,996	0	33,647	0	(1,509)	(1,509)	4,139	12/15/2012
313855-H@-0	Federal Signal Corp Senior Note		02/22/2012	Call 100.0000		3,881,500	3,881,500	3,906,268	3,896,379	0	(2,523)	0	(2,523)	0	3,893,855	0	(12,355)	(12,355)	218,199	12/15/2012
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		04/25/2012	Write-Off		0	7	5	5	0	0	0	0	0	5	0	(5)	(5)	0	11/25/2036
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/26/2012	Paydown		2,121,778	2,121,778	1,494,286	1,566,149	0	599,395	43,766	555,629	0	2,121,778	0	0	0	3,393	11/25/2036
316599-AD-1	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/26/2012	Paydown		449,411	449,411	297,181	301,896	0	149,270	1,756	147,514	0	449,411	0	0	0	1,410	11/25/2036
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/26/2012	Paydown		158,520	158,520	109,605	114,018	0	47,763	3,261	44,502	0	158,520	0	0	0	371	07/25/2036
31659T-CC-7	FIELDSTONE MORTGAGE INVESTMENT FMIC_04-4		12/26/2012	Paydown		672,465	672,465	672,881	672,734	0	(269)	0	(269)	0	672,465	0	0	0	6,647	10/25/2035
31659T-EZ-4	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/06/2012	Various		5,137,000	10,274,000	3,990,098	3,968,264	0	314,414	0	314,414	0	4,282,678	0	854,322	854,322	43,329	05/25/2036
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		12/26/2012	Paydown		1,866,461	1,866,461	1,228,590	1,276,960	0	589,501	0	589,501	0	1,866,461	0	0	0	2,613	04/25/2047
31741P-A@-2	Financl Consulting&Trading Int Term A		10/05/2012	Call 100.0000		2,520,833	2,520,833	2,520,833	2,520,833	0	0	0	0	0	2,520,833	0	0	0	212,911	09/30/2014
31741P-A@-2	Financl Consulting&Trading Int Term A		08/30/2012	Redemption 100.0000		806,667	806,667	806,667	806,667	0	0	0	0	0	806,667	0	0	0	27,573	09/30/2014
31741P-B#-9	Financl Consulting&Trading Int Term B		10/05/2012	Call 100.0000		797,500	797,500	797,500	797,500	0	0	0	0	0	797,500	0	0	0	67,878	09/30/2014
31741P-B#-9	Financl Consulting&Trading Int Term B		08/30/2012	Redemption 100.0000		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	3,985	09/30/2014
31741P-B*-3	Financl Consulting&Trading Int Revolver		10/05/2012	Call 100.0000		3,630,000	3,630,000	3,630,000	3,630,000	0	0	0	0	0	3,630,000	0	0	0	199,320	09/30/2014
31741P-B@-1	Financl Consulting&Trading Int Acquisiti		10/05/2012	Call 100.0000		811,250	811,250	811,250	811,250	0	0	0	0	0	811,250	0	0	0	63,861	09/30/2014
31741P-B@-1	Financl Consulting&Trading Int Acquisiti		08/30/2012	Redemption 100.0000		68,750	68,750	68,750	68,750	0	0	0	0	0	68,750	0	0	0	3,096	09/30/2014
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		07/02/2012	Redemption 100.0000		916,142	916,142	916,142	916,142	0	0	0	0	0	916,142	0	0	0	37,585	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		07/02/2012	Redemption 100.0000		852,960	852,960	852,960	852,960	0	0	0	0	0	852,960	0	0	0	34,993	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2012			573,847	573,847	573,847	573,847	0	0	0	0	0	573,847	0	0	0	25,651	10/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2012			57,669	57,669	57,669	57,669	0	0	0	0	0	57,669	0	0	0	2,578	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2012	Call 100.0000		38,686	38,686	38,686	38,686	0	0	0	0	0	38,686	0	0	0	2,306	10/15/2027
				Redemption 100.0000																
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2012			362,362	362,362	362,362	362,362	0	0	0	0	0	362,362	0	0	0	16,198	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2012	Call 100.0000		6,008	6,008	6,008	6,008	0	0	0	0	0	6,008	0	0	0	358	10/15/2027
				Redemption 100.0000																
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2012			146,194	146,194	146,194	146,194	0	0	0	0	0	146,194	0	0	0	6,535	10/15/2027
				Redemption 100.0000																
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2012			196,049	196,049	196,049	196,049	0	0	0	0	0	196,049	0	0	0	8,763	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2012	Call 100.0000		6,448	6,448	6,448	6,448	0	0	0	0	0	6,448	0	0	0	384	12/13/2027
				Redemption 100.0000																
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2012			172,799	172,799	172,799	172,799	0	0	0	0	0	172,799	0	0	0	7,724	12/13/2027
319963-C*-3	FIRST DATA CORP BK LN TERM B3		03/26/2012	Call 97.2274		340,131	349,830	339,335	343,940	0	(2,944)	0	(2,944)	0	340,996	0	(865)	(865)	2,525	09/24/2014
319963-D@-0	FIRST DATA CORP BK LN TERM B EURO	D	03/26/2012	Call 97.2639		11,320,331	11,638,776	11,856,311	11,087,026	0	(198,956)	0	(198,956)	973,169	11,177,583	(683,657)	142,748	(540,909)	97,140	09/24/2014
000000-00-0	FIRST DATA CORP BK LN TERM B1		03/26/2012	Call 97.2053		680,108	699,661	671,674	684,617	0	(8,305)	0	(8,305)	0	676,312	0	3,796	3,796	5,051	09/24/2014
000000-00-0	FIRST DATA CORP BK LN TERM B2		03/26/2012	Call 97.1989		5,113,281	5,260,640	4,990,884	5,088,875	0	(148,813)	0	(148,813)	0	4,940,062	0	173,220	173,220	37,974	09/24/2014
32027E-AE-1	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE		12/26/2012	Paydown		2,662,407	2,662,407	2,395,706	2,472,861	0	259,613	70,066	189,547	0	2,662,407	0	0	0	5,873	04/25/2036
32027N-ED-9	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE		12/26/2012	Paydown		530,402	530,402	531,003	530,903	0	(501)	0	(501)	0	530,402	0	0	0	3,803	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2012	Various		77,456	218,885	51,126	48,687	0	4,520	0	4,520	0	53,207	0	24,249	24,249	1,581	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		03/26/2012	Paydown		0	133,668	28,045	27,787	0	(27,787)	0	(27,787)	0	0	0	0	0	609	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF		12/26/2012	Paydown		347,137	347,137	332,703	341,703	0	13,831	8,397	5,434	0	347,137	0	0	0	2,496	02/25/2034
32027N-GC-9	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		07/25/2012	Paydown		1,476,377	1,476,377	1,478,646	1,477,944	0	(1,567)	0	(1,567)	0	1,476,377	0	0	0	8,690	11/25/2034
32027N-HY-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2012	Paydown		2,255,421	2,255,421	2,255,421	2,255,421	0	0	0	0	0	2,255,421	0	0	0	13,547	06/25/2034
32027N-PD-7	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		08/27/2012	Paydown		701,597	701,597	701,597	701,597	0	0	0	0	0	701,597	0	0	0	2,636	01/25/2035
32027N-PE-5	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		12/26/2012	Paydown		509,486	509,486	509,486	509,486	0	0	0	0	0	509,486	0	0	0	5,403	01/25/2035
				Redemption 100.0000																
32028P-AD-7	FIRST FRANKLIN HOME EQUITY ABS FLOATER		01/25/2012			304,857	304,857	44,687	45,618	0	259,239	0	259,239	0	304,857	0	0	0	97	08/25/2036
32028T-AD-9	FIRST FRANKLIN MTG LN TR SER 2 CORPORATE		12/26/2012	Paydown		1,770,966	1,770,966	1,190,732	1,187,046	0	586,524	2,604	583,920	0	1,770,966	0	0	0	6,318	01/25/2038
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/26/2012	Paydown		1,320,066	1,320,066	793,611	824,582	0	540,345	44,861	495,484	0	1,320,066	0	0	0	5,145	12/25/2037
32115B-AB-6	FIRST NLC TRUST ABS FLOATER		04/25/2012	Write-Off		0	6	4	4	0	0	0	0	0	4	0	(4)	(4)	0	08/25/2037
32115B-AB-6	FIRST NLC TRUST ABS FLOATER		12/26/2012	Paydown		1,258,530	1,258,530	842,429	865,569	0	409,177	16,216	392,961	0	1,258,530	0	0	0	2,627	08/25/2037
32485*-AC-1	Catalyst Old River Hydroelectr SRNT		11/01/2012	Various		14,761,004	14,761,004	14,761,004	14,761,004	0	0	0	0	0	14,761,004	0	0	0	1,344,773	05/01/2014
33613#-AB-2	First Quality Enterprises, Inc Senior No		06/29/2012	Various		2,355,400	2,355,400	2,355,400	2,355,400	0	0	0	0	0	2,355,400	0	0	0	77,728	06/29/2014
33613#-AC-0	First Quality Enterprises, Inc Senior Se		04/18/2012	Various		1,550,000	1,550,000	1,599,235	1,587,496	0	(37,496)	0	(37,496)	0	1,550,000	0	0	0	57,505	04/18/2018
33735P-AJ-6	FIRST UNION COMMERCIAL MORTGAG CMBS		06/01/2012	Paydown		1,961,442	1,961,442	2,036,835	1,970,777	0	(9,335)	0	(9,335)	0	1,961,442	0	0	0	128,911	10/15/2035
33736L-AV-7	FIRST UNION-LEHMAN BROTHERS CO CMBS		06/01/2012	Paydown		5,030,000	5,030,000	5,500,144	5,087,629	0	(57,629)	0	(57,629)	0	5,030,000	0	0	0	176,914	11/18/2029
33736X-FZ-7	FIRST UNION NATIONAL BANK COMM FUNBC_02-		01/01/2012	Paydown		2,000,000	2,000,000	2,079,063	1,997,846	0	2,154	0	2,154	0	2,000,000	0	0	0	11,447	02/12/2034
				Redemption 100.0000																
33763@-AB-2	FirstService Delaware LP Senior Note		09/30/2012			6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	400,000	09/30/2015
33942@-AA-8	Flight Options LLC Senior Secured Term L		11/30/2012	Call 100.0000		4,786,644	4,786,644	4,827,330	4,795,014	0	(9,260)	0	(9,260)	0	4,785,754	0	890	890	181,772	03/28/2013
				Redemption 100.0000																
33942@-AA-8	Flight Options LLC Senior Secured Term L		12/31/2012			1,092,784	1,092,784	1,102,073	1,094,695	0	(1,911)	0	(1,911)	0	1,092,784	0	0	0	23,471	03/28/2013
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE		06/22/2012	Prudential Invst Mgmt		8,588,169	6,445,000	7,195,069	7,156,605	0	(8,811)	0	(8,811)	0	7,147,793	0	1,440,376	1,440,376	281,217	10/01/2033
341099-CN-7	FLORIDA POWER CORP CORPORATE		06/22/2012	Prudential Invst Mgmt		10,278,438	8,100,000	8,066,223	8,066,331	0	237	0	237	0	8,066,568	0	2,211,870	2,211,870	335,610	04/01/2040
34528Y-AF-4	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		06/15/2012	Paydown		5,754,836	5,754,836	6,085,065	5,783,946	0	(29,110)	0	(29,110)	0	5,754,836	0	0	0	72,448	03/15/2013
34529E-AC-4	FORD CREDIT AUTO OWNER TRUST FORDO_09-B		06/15/2012	Paydown		19,981,791	19,981,791	20,359,488	20,063,587	0	(81,796)	0	(81,796)	0	19,981,791	0	0	0	156,599	08/15/2013
34529F-AC-1	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		06/15/2012	Paydown		9,358,061	9,358,061	9,515,978	9,406,333	0	(48,272)	0	(48,272)	0	9,358,061	0	0	0	72,976	11/15/2013
34529G-AF-2	FORD CREDIT AUTO OWNER TRUST FORDO_09-D		09/17/2012	Paydown		21,820,683	21,820,683	22,055,779	21,887,677	0	(66,993)	0	(66,993)	0	21,820,683	0	0	0	186,657	10/15/2013
34529H-AC-7	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		11/15/2012	Paydown		2,657,363	2,657,363	2,669,196	2,660,183	0	(2,820)	0	(2,820)	0	2,657,363	0	0	0	18,263	01/15/2014
34529P-AB-1	FORD CREDIT AUTO OWNER TRUST F ASSET BAC		06/15/2012	Paydown		25,468,883	25,468,883	25,466,586	25,468,151	0	732	0	732	0	25,468,883	0	0	0	41,516	07/15/2013
34529Q-AB-9	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		12/15/2012	Paydown		19,066,010	19,066,010	19,064,516	19,065,126	0	885	0	885	0	19,066,010	0	0	0	88,856	09/15/2013
34529R-AB-7	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		12/15/2012	Paydown		25,500,000	25,500,000	25,500,403	25,500,316	0	(316)	0	(316)	0	25,500,000	0	0	0	90,952	01/15/2014
34529T-AB-3	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		12/17/2012	Paydown		13,507,987	13,507,987	13,506,768	13,506,974	0	1,013	0	1,013	0	13,507,987	0	0	0	88,624	01/15/2014
346091-AZ-4	FOREST OIL CORP GLOBAL		07/20/2012	IMPERIAL CAPITAL LLC		4,241,250	4,500,000	4,590,000	4,548,694	0	(7,511)	0	(7,511)	0	4,541,183	0	(299,933)	(299,933)	199,375	06/15/2019
346091-BE-0	FOREST OIL CORP CORPORATE		10/19/2012	Call 110.2363		3,620,162	3,284,000	3,516,750	3,502,924	0	(80,012)	0	(80,012)	0	3,422,913	0	197,249	197,249	328,765	02/15/2014
35132#-AA-1	Fox & Roach/Trident LP Senior Note		12/31/2012	Various		5,281,415	5,281,415	5,281,415	5,281,415	0	0	0	0	0	5,281,415	0	0	0	291,447	12/31/2015
35652@-AA-3	Freelancers Union Inc. Promissory Note		07/01/2012	Call 100.0000		716,626	716,626	405,164	487,404	0	13,576	0	13,576	0	500,981	0	215,646	215,646	21,499	10/03/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35669#-AA-2	Freeport LNG Development LP Senior Note		12/31/2012	Various		2,926,406	2,926,406	2,926,406	2,926,406	0	0	0	0	0	2,926,406	0	0	0	119,788	12/19/2025
35671D-AS-4	FREEPORT MCMORAN C G CORPORATE		03/14/2012	Various		18,197,504	17,405,000	18,461,350	17,955,533	0	(29,048)	0	(29,048)	0	17,926,485	0	271,019	271,019	660,000	04/01/2017
35729P-CA-6	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2012	Paydown		738,566	738,566	741,681	740,365	0	(1,799)	0	(1,799)	0	738,566	0	0	0	5,062	12/25/2033
35729P-CK-4	FREMONT HOME LOAN TRUST SERIES 2004 A		12/26/2012	Paydown		362,031	362,031	362,031	362,031	0	0	0	0	0	362,031	0	0	0	2,077	01/25/2034
35729P-DE-7	FREMONT HOME LOAN TRUST ABS FLOATER		03/26/2012	Paydown		16,568	16,568	15,620	6,501	9,026	1,041	0	10,067	0	16,568	0	0	0	92	02/25/2034
35729P-EE-6	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2012	Paydown		776,670	776,670	780,554	777,611	0	(940)	0	(940)	0	776,670	0	0	0	6,706	07/25/2034
35729P-GC-8	FREMONT HOME LOAN TRUST ABS FLOATER		04/25/2012	Paydown		188,499	188,499	189,250	188,709	0	(210)	0	(210)	0	188,499	0	0	0	495	11/25/2034
35729P-GD-6	FREMONT HOME LOAN TRUST FHLT_04-D		12/26/2012	Paydown		477,968	477,968	477,968	477,968	0	0	0	0	0	477,968	0	0	0	5,011	11/25/2034
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2012	Paydown		111,012	111,012	107,559	107,491	0	3,612	90	3,522	0	111,012	0	0	0	798	01/25/2035
35729P-JC-5	FREMONT HOME LOAN TRUST FREMONT_05-1		12/26/2012	Paydown		2,313,229	2,313,229	2,313,229	2,313,229	0	0	0	0	0	2,313,229	0	0	0	10,024	06/25/2035
35729P-KR-0	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2012	Paydown		562,913	562,913	558,115	558,115	0	4,798	0	4,798	0	562,913	0	0	0	2,027	07/25/2035
35729Q-AD-0	FREMONT HOME EQUITY ABS FLOATER		12/26/2012	Paydown		391,970	391,970	213,870	218,832	0	177,705	4,567	173,138	0	391,970	0	0	0	640	08/25/2036
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER		11/26/2012	Paydown		523,696	523,696	168,381	179,008	0	358,099	13,412	344,687	0	523,696	0	0	0	1,656	11/25/2036
36077#-AA-6	Funds for Schools&Communities Senior Not		04/01/2012	Call 100.0000		9,823	9,823	9,386	9,815	0	2	0	2	0	9,817	0	6	6	59	04/30/2012
36077#-AA-6	Funds for Schools&Communities Senior Not		04/30/2012	Maturity		1,345,463	1,345,463	1,285,636	1,344,390	0	1,073	0	1,073	0	1,345,463	0	0	0	31,417	04/30/2012
				Redemption 100.0000																
361561-AA-1	GG1C FUNDING CORP BOND		01/15/2012			732,685	732,685	732,685	732,685	0	0	0	0	0	732,685	0	0	0	18,790	01/15/2014
36158Y-HA-0	GE CAPITAL COMMERCIAL MORTGAGE SERIES 2		09/01/2012	Paydown		2,881,903	2,881,903	2,972,830	2,901,034	0	(19,131)	0	(19,131)	0	2,881,903	0	0	0	81,962	12/10/2037
36158Y-HB-8	GE CAPITAL COMMERCIAL MORTGAGE GECMC_02-		09/01/2012	Paydown		2,800,000	2,800,000	2,829,422	2,800,385	0	(385)	0	(385)	0	2,800,000	0	0	0	107,856	12/10/2037
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/17/2012	Paydown		2,720,693	2,720,693	2,230,968	2,222,524	0	498,169	0	498,169	0	2,720,693	0	0	0	6,378	11/15/2034
36159G-AM-9	GE BUSINESS LOAN TRUST ABS FLOATER		12/17/2012	Paydown		4,456,441	4,456,441	3,903,298	4,072,335	0	384,107	0	384,107	0	4,456,441	0	0	0	14,399	05/15/2032
36159G-AV-9	GE BUSINESS LOAN TRUST ABS FLOATER		12/17/2012	Paydown		8,894,992	8,894,992	7,793,914	7,887,925	0	1,007,067	0	1,007,067	0	8,894,992	0	0	0	27,839	12/15/2032
36159G-AY-3	GE BUSINESS LOAN TRUST GEBL_04-2		12/17/2012	Paydown		287,046	287,046	287,046	287,046	0	0	0	0	0	287,046	0	0	0	5,721	12/15/2032
36159G-BC-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/17/2012	Paydown		902,079	902,079	635,966	686,212	0	215,867	0	215,867	0	902,079	0	0	0	2,799	06/15/2033
36159G-BF-3	GE BUSINESS LOAN TRUST GEBL_05-1		12/17/2012	Paydown		435,735	435,735	435,735	435,735	0	0	0	0	0	435,735	0	0	0	8,036	06/15/2033
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/17/2012	Paydown		5,648,721	5,648,721	4,779,096	4,830,397	0	818,325	0	818,325	0	5,648,721	0	0	0	16,578	11/15/2033
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER		12/17/2012	Paydown		311,076	311,076	311,076	311,076	0	0	0	0	0	311,076	0	0	0	6,403	11/15/2033
36159J-AZ-4	GE CAPITAL CREDIT CARD MASTER ABS FLOATE		03/15/2012	Paydown		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	35,089	03/15/2015
36159J-BC-4	GE CAPITAL CREDIT CARD MASTER ABS FLOATE		06/15/2012	Paydown		22,500,000	22,500,000	22,500,000	22,500,000	0	0	0	0	0	22,500,000	0	0	0	77,264	06/15/2015
36159X-AB-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2012	Paydown		68,539,724	68,539,724	68,371,303	68,468,547	0	71,176	0	71,176	0	68,539,724	0	0	0	1,672,182	12/10/2049
36160R-AA-8	GEBL ABS FLOATER 0.379% 04/16/35		12/17/2012	Paydown		6,065,815	6,065,815	4,809,675	4,911,371	0	1,154,444	0	1,154,444	0	6,065,815	0	0	0	15,777	04/16/2035
36161H-AC-5	GE EQUIPMENT MID TICKET ASSET BACKED		12/14/2012	Paydown		14,438,751	14,438,751	14,438,137	14,438,389	0	362	0	362	0	14,438,751	0	0	0	66,702	07/14/2014
36162D-AB-5	GE EQUIPMENT SMALL TICKET LLC ASSET BACK		12/21/2012	Paydown		4,658,385	4,658,385	4,658,196	4,658,207	0	177	0	177	0	4,658,385	0	0	0	49,268	06/23/2014
361849-C7-5	GMAC Commercial Mortgage Secur GMACC_04-		12/01/2012	Paydown		8,925,080	8,925,080	9,000,141	8,929,019	0	(3,939)	0	(3,939)	0	8,925,080	0	0	0	242,945	03/10/2038
361849-F3-1	GMAC Commercial Mortgage Secur CMBS		06/01/2012	Paydown		95,389	95,389	94,047	95,219	0	170	0	170	0	95,389	0	0	0	12,325	08/10/2038
361849-J8-6	GMAC Commercial Mortgage Secur GMAC_04-C		12/01/2012	Paydown		107,958	107,958	107,494	107,715	0	242	0	242	0	107,958	0	0	0	2,897	12/10/2041
361849-UZ-3	GMAC Commercial Mortgage Secur CMBS		06/01/2012	Paydown		2,000,000	2,000,000	2,034,063	1,999,136	0	864	0	864	0	2,000,000	0	0	0	58,201	10/15/2038
361849-VS-8	GMAC Commercial Mortgage Secur CMBS		05/01/2012	Paydown		2,500,000	2,500,000	2,509,277	2,495,798	0	4,202	0	4,202	0	2,500,000	0	0	0	54,235	10/15/2038
361849-VT-6	GMAC Commercial Mortgage Secur CMBS		05/01/2012	Paydown		2,000,000	2,000,000	2,009,219	1,996,784	0	3,216	0	3,216	0	2,000,000	0	0	0	49,652	10/15/2038
361849-VV-1	GMAC Commercial Mortgage Secur SERIES 20		10/01/2012	Paydown		2,294,528	2,294,528	2,305,963	2,292,686	0	1,842	0	1,842	0	2,294,528	0	0	0	61,280	07/10/2039
361849-VX-7	GMAC Commercial Mortgage Secur CMBS		11/01/2012	Paydown		7,511,000	7,511,000	7,303,138	7,459,635	0	51,365	0	51,365	0	7,511,000	0	0	0	356,992	07/10/2039
361849-VZ-2	GMAC Commercial Mortgage Secur CMBS		12/01/2012	Paydown		3,000,000	3,000,000	2,933,789	2,983,836	0	16,164	0	16,164	0	3,000,000	0	0	0	160,170	07/10/2039
361849-YT-3	GMAC Commercial Mortgage Secur CMBS		12/01/2012	Paydown		5,809,671	5,809,671	5,664,883	5,753,652	0	56,019	0	56,019	0	5,809,671	0	0	0	186,313	05/10/2040
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		12/26/2012	Paydown		505,729	581,466	581,166	569,272	0	(55,923)	7,620	(63,543)	0	505,729	0	0	0	2,070	12/25/2026
36228C-WU-3	GS Mortgage Securities Corp CMBS		12/01/2012	Paydown		1,640,853	1,640,853	1,662,004	1,669,488	0	(28,636)	0	(28,636)	0	1,640,853	0	0	0	41,000	04/10/2038
36228C-WW-9	GS Mortgage Securities Corp CMBS		12/01/2012	Paydown		14,003,242	14,003,242	14,172,620	14,051,711	0	(48,469)	0	(48,469)	0	14,003,242	0	0	0	444,849	04/10/2038
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2012	Paydown		66,350	66,350	66,583	66,534	0	(184)	0	(184)	0	66,350	0	0	0	518	10/20/2032
36228F-KP-0	GSR MORTGAGE LOAN TRUST GSAMP_02-HE		12/20/2012	Paydown		1,572,001	1,572,001	1,492,197	1,493,494	0	78,507	0	78,507	0	1,572,001	0	0	0	21,773	11/20/2032
36228F-N2-8	GSR MORTGAGE LOAN TRUST SERIES 2004 FM2		12/26/2012	Paydown		794,170	794,170	794,170	794,170	0	0	0	0	0	794,170	0	0	0	4,579	01/25/2034
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/20/2012	Call 151.9770		8,544	5,622	3,245	1,723	1,685	(163)	0	1,522	0	3,244	0	5,299	5,299	43	03/20/2033
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		03/20/2012	Paydown		9,001	9,001	6,323	2,758	2,697	3,546	0	6,243	0	9,001	0	0	0	49	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/26/2012	Paydown		60,054	60,054	60,451	40,275	20,668	(403)	485	19,780	0	60,054	0	0	0	705	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2012	Paydown		752,327	752,327	751,044	750,467	0	1,859	0	1,859	0	752,327	0	0	0	20,803	01/25/2034
362320-AZ-6	GTE CORP DEBENTURES 6.840% 04/15/18		12/10/2012	Various		25,601,645	26,235,000	24,784,641	25,513,710	0	87,936	0	87,936	0	25,601,645	0	0	0	2,068,630	04/15/2018
362332-AD-0	GS MORTGAGE SECURITIES CORP CMBS		02/24/2012	Various		5,947,081	5,619,981	5,684,496	5,663,165	0	(2,680)	0	(2,680)	0	5,660,485	0	286,596	286,596	76,038	11/10/2039
362332-AD-0	GS MORTGAGE SECURITIES CORP CMBS		02/01/2012	Paydown		175,994	175,994	178,014	177,346	0	(1,352)	0	(1,352)	0	175,994	0	0	0	1,207	11/10/2039
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		04/25/2012	Write-Off		0	3	3	3	0	0	0	0	0	3	0	(3)	(3)	0	03/25/2046
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		12/26/2012	Paydown		2,876,676	2,876,676	2,871,282	2,874,453	0	2,223	0	2,223	0	2,876,676	0	0	0	7,595	03/25/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362341-G2-9	GSAMP TRUST ABS FLOATER		12/26/2012	Paydown		960,189	960,189	957,789	959,206	0	983	0	983	0	960,189	0	0	0	1,926	11/25/2035
36242D-DP-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/26/2012	Paydown		2,407,230	2,407,230	2,411,744	2,408,235	0	(1,005)	0	(1,005)	0	2,407,230	0	0	0	14,449	08/25/2034
36242D-N3-3	GSR MORTGAGE LOAN TRUST FFML_05-FF2		12/26/2012	Paydown		1,651,650	1,651,650	1,651,650	1,651,650	0	0	0	0	0	1,651,650	0	0	0	8,290	03/25/2035
362437-AC-9	GSAMP_HE ABS FLOATER 0.310% 08/25/36		12/26/2012	Paydown		9,892,417	9,892,417	9,891,026	9,892,344	0	73	0	73	0	9,892,417	0	0	0	21,990	08/25/2036
362440-AB-5	GSAMP TRUST ABS FLOATER		12/26/2012	Paydown		1,513,336	1,513,336	1,513,336	1,513,336	0	0	0	0	0	1,513,336	0	0	0	3,500	03/25/2047
362440-AC-3	GSAMP TRUST ABS FLOATER		04/25/2012	Write-Off		0	10	10	10	0	0	0	0	0	10	0	(10)	(10)	0	03/25/2047
36244K-AC-9	GSAMP_06-HE3 A2D ABS FLOATER		01/25/2012	Paydown		1,067,189	1,067,189	1,066,984	1,067,179	0	10	0	10	0	1,067,189	0	0	0	338	05/25/2046
36245E-AC-2	GSAMP_HE ABS FLOATER 0.330% 10/25/46		01/25/2012	Paydown		195,887	195,887	195,887	195,887	0	0	0	0	0	195,887	0	0	0	65	10/25/2046
36246L-AB-7	GS MORTGAGE SECURITIES CORP CMBS 2007-G		10/01/2012	Paydown		42,022,135	42,022,135	41,914,336	42,081,704	0	(59,569)	0	(59,569)	0	42,022,135	0	0	0	516,385	08/10/2045
36246L-AC-5	GS MORTGAGE SECURITIES CORP CMBS		08/21/2012	Citigroup Capital Markets Inc		1,931,344	1,800,000	1,673,156	1,721,996	0	14,456	0	14,456	0	1,736,452	0	194,892	194,892	77,496	08/10/2045
36246L-AD-3	GS MORTGAGE SECURITIES CORP CMBS		12/01/2012	Paydown		102,859	102,859	87,398	93,637	0	9,222	0	9,222	0	102,859	0	0	0	4,850	08/10/2045
364725-AC-5	GANNETT CO INC NOTES 6.375% 04/01/12		04/01/2012	Maturity		8,000,000	8,000,000	7,963,920	7,996,781	0	3,219	0	3,219	0	8,000,000	0	0	0	255,000	04/01/2012
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT		04/25/2012	Write-Off		0	4	4	4	0	0	0	0	0	4	0	(4)	(4)	0	12/25/2035
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT		12/26/2012	Paydown		692,198	692,198	668,365	669,214	0	22,984	0	22,984	0	692,198	0	0	0	1,831	12/25/2035
36828#-AA-8	The Gazette Company Senior Note		01/31/2012	Direct		28,239,644	27,735,743	28,387,853	28,249,600	0	(9,956)	0	(9,956)	0	28,239,644	0	0	0	168,495	10/15/2018
36828#-AA-8	The Gazette Company Senior Note		01/15/2012	Redemption 100.0000		128,365	128,365	131,383	130,743	0	(2,378)	0	(2,378)	0	128,365	0	0	0	780	10/15/2018
36828Q-HJ-8	GE CAPITAL COMMERCIAL MORTGAGE SERIES 2		04/23/2012	Deutsche Bank Securities Inc		5,296,484	5,000,000	5,013,882	5,001,405	0	(1,164)	0	(1,164)	0	5,000,241	0	296,244	296,244	98,540	03/10/2040
36828Q-MF-0	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-		05/01/2012	Paydown		0	0	1,447,586	124,171	0	(124,171)	0	(124,171)	0	0	0	0	0	169,679	05/10/2043
36828Q-PV-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-		12/01/2012	Paydown		5,399,855	5,399,855	5,313,795	5,367,533	0	32,322	0	32,322	0	5,399,855	0	0	0	141,177	07/10/2045
36828Q-QA-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2012	Paydown		1,358,313	1,358,313	1,371,896	1,358,468	0	(156)	0	(156)	0	1,358,313	0	0	0	37,314	11/10/2045
36828Q-QD-1	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2012	Paydown		301,826	301,826	303,334	301,975	0	(148)	0	(148)	0	301,826	0	0	0	7,768	11/10/2045
36828Q-RX-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2012	Paydown		470,777	470,777	468,099	469,513	0	1,264	0	1,264	0	470,777	0	0	0	13,903	03/10/2044
36829J-AB-7	GEWMC_06-1 ABS FLOATER		12/06/2012	Goldman Sachs & Co		1,398,139	3,472,774	1,565,606	1,733,953	0	(45,271)	135,938	(181,209)	0	1,552,743	0	(154,604)	(154,604)	13,258	08/25/2036
36829J-AB-7	GEWMC_06-1 ABS FLOATER		11/26/2012	Paydown		78,003	78,003	37,275	38,947	0	40,406	1,350	39,056	0	78,003	0	0	0	152	08/25/2036
36830H-AB-8	GE EQUIPMENT SMALL TICKET LLC ASSET BACK		11/21/2012	Paydown		50,428,735	50,428,735	50,424,126	50,426,462	0	2,273	0	2,273	0	50,428,735	0	0	0	217,784	08/21/2013
369550-AK-4	GENERAL DYNAMICS CORP COMPANY GUARNT		12/06/2012	Call 101.6910		508,455	500,000	535,285	520,278	0	(13,716)	0	(13,716)	0	506,563	0	1,892	1,892	22,549	05/15/2013
369550-AN-8	GENERAL DYNAMICS CORP CORPORATE		12/06/2012	Various		45,241,887	43,015,000	47,186,738	45,319,519	0	(1,015,156)	0	(1,015,156)	0	44,304,364	0	937,523	937,523	3,048,688	02/01/2014
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE		02/06/2012	Goldman Sachs & Co		37,124	30,000	32,283	32,238	0	(5)	0	(5)	0	32,233	0	4,891	4,891	1,197	01/10/2039
36962G-LF-9	GENERAL ELEC CAP CORP NOTES		12/10/2012	Prudential Invst Mgmt		11,954,415	11,700,000	12,808,224	12,032,482	0	(78,066)	0	(78,066)	0	11,954,415	0	0	0	997,913	09/15/2015
36962G-YY-4	GENERAL ELEC CAP CORP NOTES		06/15/2012	Maturity		2,667,000	2,667,000	2,646,971	2,665,614	0	1,386	0	1,386	0	2,667,000	0	0	0	80,010	06/15/2012
370334-AS-3	GENERAL MILLS INC NOTES		02/15/2012	Maturity		2,000,000	2,000,000	1,993,360	1,999,558	0	442	0	442	0	2,000,000	0	0	0	60,000	02/15/2012
370334-BE-3	GENERAL MILLS INC CORPORATE		09/10/2012	Maturity		7,735,000	7,735,000	8,316,363	7,973,596	0	(238,596)	0	(238,596)	0	7,735,000	0	0	0	437,028	09/10/2012
370488-AC-8	General Parts Intl Inc. SRNT		09/10/2012	Various		2,727,270	2,727,270	2,727,270	2,727,270	0	0	0	0	0	2,727,270	0	0	0	243,712	09/10/2012
37247D-AB-2	GENWORTH FINANCIAL CORPORATE		07/26/2012	Deutsche Bank Securities Inc		7,815,500	8,932,000	9,088,139	9,072,738	0	(2,376)	0	(2,376)	0	9,070,362	0	(1,254,862)	(1,254,862)	364,475	06/15/2034
37247D-AE-6	GENWORTH FINANCIAL CORPORATE		07/26/2012	Credit Suisse First Boston Cor		3,090,000	3,000,000	970,470	1,684,648	0	228,346	0	228,346	0	1,912,994	0	1,177,006	1,177,006	108,292	06/15/2014
37247D-AJ-5	GENWORTH FINANCIAL CORPORATE		06/15/2012	Maturity		5,000,000	5,000,000	4,998,650	4,999,549	0	451	0	451	0	5,000,000	0	0	0	141,250	06/15/2012
373298-CH-9	GEORGIA PACIFIC LLC CORPORATE		01/20/2012	Various		6	0	0	0	0	0	0	0	0	0	0	6	6	0	01/15/2017
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2012	Various		150,259	150,259	150,259	150,259	0	0	0	0	0	150,259	0	0	0	10,743	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2012	Various		150,259	150,259	150,259	150,259	0	0	0	0	0	150,259	0	0	0	10,743	12/01/2030
377316-AH-7	P H GLATFELTER CORPORATE		10/03/2012	Various		6,116,906	5,975,000	5,956,250	5,963,685	0	1,809	0	1,809	0	5,965,494	0	151,412	151,412	392,607	05/01/2016
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN		01/09/2012	Various		304,417	250,000	245,685	246,883	0	10	0	10	0	246,893	0	57,524	57,524	2,236	05/15/2018
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN		12/10/2012	Prudential Invst Mgmt		15,613,034	14,500,000	16,134,875	15,782,295	0	(169,261)	0	(169,261)	0	15,613,034	0	0	0	876,142	05/15/2018
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		08/10/2012	Redemption 100.0000		643,477	643,477	643,477	643,477	0	0	0	0	0	643,477	0	0	0	21,139	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		08/10/2012	Redemption 100.0000		566,799	566,799	566,799	566,799	0	0	0	0	0	566,799	0	0	0	21,273	08/10/2041
381416-BU-7	GOLDMAN SACHS GROUP INC NOTES		01/15/2012	Various		25,000,000	25,000,000	25,366,550	25,000,072	0	(72)	0	(72)	0	25,000,000	0	0	0	825,000	01/15/2012
38212B-AA-0	Good Source, Inc. Term		12/31/2012	Redemption 100.0000		1,887,752	1,887,752	1,887,752	1,887,752	0	0	0	0	0	1,887,752	0	0	0	81,257	12/21/2015
382388-AL-0	GOODRICH CORP CORPORATE		12/21/2012	Various		12,350,351	8,450,000	9,757,638	9,654,225	0	(19,289)	0	(19,289)	0	9,634,936	0	2,715,415	2,715,415	699,942	04/15/2038
382388-AU-0	GOODRICH CORP 6.800% 07/01/36		12/21/2012	Various		23,706,902	16,697,000	16,679,362	16,683,174	0	(277)	0	(277)	0	16,682,897	0	7,024,004	7,024,004	1,671,555	07/01/2036
38259P-AA-0	GOOGLE INC CL A CORPORATE		04/16/2012	Various		10,159,950	10,000,000	9,997,700	9,998,131	0	234	0	234	0	9,998,365	0	161,585	161,585	51,910	05/19/2014
38479*-AM-4	Grain Processing Corporation Series H Se		12/15/2012	Various		9,660,714	9,660,714	10,585,473	10,273,068	0	(612,353)	0	(612,353)	0	9,660,714	0	0	0	712,558	12/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38747P-AA-0	GRANITE VENTURES LTD CO CLO		10/15/2012	Paydown		880,642	880,642	837,711	835,436	0	45,206	0	45,206	0	880,642	0	0	0	3,802	12/15/2017
				Redemption 100.0000																
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2012			349,357	349,357	349,357	349,357	0	0	0	0	0	349,357	0	0	0	16,193	06/30/2030
38822@-AA-2	Grant U.S. Holdings LLP Term A		01/31/2012	Call 83477376.4045		742,949	1	1	1	0	1	0	1	0	1	0	742,948	742,948	0	11/01/2012
				Redemption 100.0000																
38869P-*P-1	GRAPHIC PACKAGING INTL CORP GRAPHIC PACK		03/16/2012			757,251	757,251	689,099	701,715	0	55,537	0	55,537	0	757,251	0	0	0	10,458	05/16/2014
				Redemption 100.0000																
389406-B@-7	Graybar Electric Company, Inc. Senior No		06/01/2012			768,182	768,182	769,549	768,476	0	(294)	0	(294)	0	768,182	0	0	0	25,542	06/01/2013
39029#-AE-1	Great Clips Inc Series A Senior Secured		09/10/2012	Various		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	269,800	09/10/2012
390568-AB-5	Great Lakes Cheese Senior Note		11/06/2012	Various		4,157,143	4,157,143	4,157,143	4,157,143	0	0	0	0	0	4,157,143	0	0	0	242,361	11/06/2017
39265*-AG-3	Green Bay Packaging Senior Note		11/15/2012	Various		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	113,409	11/15/2019
				Redemption 100.0000																
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2012			757,727	757,727	757,727	757,727	0	0	0	0	0	757,727	0	0	0	43,645	12/21/2022
393505-CF-7	GREEN TREE HOME IMPROVEMENT SERIES 1994		12/15/2012	Paydown		80,132	80,132	87,043	84,289	0	(4,157)	0	(4,157)	0	80,132	0	0	0	3,675	05/15/2019
393505-WL-2	GREEN TREE HOME IMPROVEMENT SERIES 1997		06/15/2012	Paydown		188,821	188,821	187,823	188,462	0	359	0	359	0	188,821	0	0	0	4,515	09/15/2028
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS		12/15/2012	Paydown		262,421	262,421	120,088	77,423	0	184,998	0	184,998	0	262,421	0	0	0	10,954	12/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSIRR 19		12/19/2012	Various		1,270,140	19,854,662	2,497,716	2,041,059	269,397	(1,132,485)	0	(863,088)	0	1,177,971	0	92,169	92,169	1,120,628	03/15/2019
396789-BQ-1	GREENWICH CAPITAL COMMERCIAL CMBS		11/01/2012	Paydown		4,500,000	4,500,000	4,644,844	4,514,551	0	(14,551)	0	(14,551)	0	4,500,000	0	0	0	239,374	01/11/2035
396789-JS-9	GREENWICH CAPITAL COMMERCIAL CMBS		08/01/2012	Paydown		731,171	731,171	748,537	741,799	0	(10,628)	0	(10,628)	0	731,171	0	0	0	21,666	08/10/2042
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS		12/01/2012	Paydown		727,326	727,326	720,535	725,346	0	1,980	0	1,980	0	727,326	0	0	0	20,757	08/10/2042
396789-LG-2	GREENWICH CAPITAL COMMERCIAL CMBS		12/01/2012	Paydown		24,624,030	24,624,030	24,758,095	24,681,058	0	(57,028)	0	(57,028)	0	24,624,030	0	0	0	697,149	04/10/2037
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS		12/01/2012	Paydown		12,311,054	12,311,054	12,470,043	12,467,460	0	(156,405)	0	(156,405)	0	12,311,054	0	0	0	352,365	04/10/2037
				Redemption 100.0000																
39843*-AA-7	Grifols Inc Credit-Tenant Lease		12/10/2012			2,068,230	2,068,230	2,068,230	2,068,230	0	0	0	0	0	2,068,230	0	0	0	83,602	07/10/2016
				Redemption 100.0000																
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2012			959,310	959,310	959,310	959,310	0	0	0	0	0	959,310	0	0	0	33,956	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note		12/31/2012	Various		1,275,608	1,275,608	1,275,608	1,275,608	0	0	0	0	0	1,275,608	0	0	0	60,671	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note		12/31/2012	Various		498,479	498,479	498,479	498,479	0	0	0	0	0	498,479	0	0	0	22,644	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note		12/31/2012	Various		664,661	664,661	664,661	664,661	0	0	0	0	0	664,661	0	0	0	30,810	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note		12/31/2012	Various		427,247	427,247	427,247	427,247	0	0	0	0	0	427,247	0	0	0	18,912	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note		12/31/2012	Various		567,000	567,000	567,000	567,000	0	0	0	0	0	567,000	0	0	0	26,371	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note		12/31/2012	Various		610,650	610,650	610,650	610,650	0	0	0	0	0	610,650	0	0	0	29,656	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note		12/31/2012	Various		872,293	872,293	872,293	872,293	0	0	0	0	0	872,293	0	0	0	41,492	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note		12/31/2012	Various		310,783	310,783	310,783	310,783	0	0	0	0	0	310,783	0	0	0	14,476	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note		12/31/2012	Various		1,035,860	1,035,860	1,035,860	1,035,860	0	0	0	0	0	1,035,860	0	0	0	48,248	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note		12/31/2012	Various		1,220,422	1,220,422	1,220,422	1,220,422	0	0	0	0	0	1,220,422	0	0	0	56,508	09/30/2022
40157#-AL-7	Guckenheimer Enterprises, Inc. Term A		09/28/2012	Various		501,482	501,482	501,482	501,482	0	0	0	0	0	501,482	0	0	0	29,228	08/03/2014
40256#-AA-1	Gulf States Toyota Inc/Friedki Senior No		06/01/2012	Maturity		6,850,000	6,850,000	6,850,000	6,850,000	0	0	0	0	0	6,850,000	0	0	0	175,360	06/01/2012
40274@-AA-1	GulfTex Energy II, LP Mezzanine Debt Fac		06/30/2012	Call 134.4553		4,371,343	3,251,150	3,251,150	3,251,150	0	0	0	0	0	3,251,150	0	1,120,193	1,120,193	173,423	12/02/2013
404119-AF-6	HCA INC NOTES 6.300% 10/01/12		10/01/2012	Maturity		1,000,000	1,000,000	1,020,000	1,014,685	0	(14,685)	0	(14,685)	0	1,000,000	0	0	0	63,000	10/01/2012
000000-00-0	HCA INC BK LN TERM B N-E		04/25/2012	Various		3,076,797	3,085,634	3,008,753	3,030,512	0	8,648	0	8,648	0	3,039,160	0	37,636	37,636	25,213	11/18/2013
000000-00-0	HCA INC BK LN TERM A 2.457% 11/16/12		04/25/2012	Various		1,205,432	1,206,953	1,124,304	1,172,844	0	12,089	0	12,089	0	1,184,933	0	20,499	20,499	5,939	11/16/2012
000000-00-0	HCA INC BK LN TERM A 2.457% 11/16/12		03/30/2012	Various		252,618	252,618	235,377	245,591	0	7,027	0	7,027	0	252,618	0	0	0	971	11/16/2012
40430G-AB-6	HOUSEHOLD HOME EQUITY HFCHC_05-1		12/20/2012	Paydown		1,700,583	1,700,583	1,700,583	1,700,583	0	0	0	0	0	1,700,583	0	0	0	7,567	01/20/2034
40430G-AF-7	HOUSEHOLD HOME EQUITY HFCHC_05-2		12/20/2012	Paydown		469,698	469,698	469,698	469,698	0	0	0	0	0	469,698	0	0	0	1,869	01/20/2035
40430G-AH-3	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		1,424,112	1,424,112	1,424,112	1,424,112	0	0	0	0	0	1,424,112	0	0	0	4,157	01/20/2035
40430G-AJ-9	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		658,652	658,652	658,652	658,652	0	0	0	0	0	658,652	0	0	0	2,383	01/20/2035
40430G-AK-6	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		1,101,906	1,101,906	1,101,906	1,101,906	0	0	0	0	0	1,101,906	0	0	0	4,105	01/20/2035
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/06/2012	Various		3,677,107	8,961,730	4,101,399	4,481,994	0	(288,492)	172,854	(461,346)	0	4,020,647	0	(343,540)	(343,540)	29,823	07/25/2036
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/26/2012	Paydown		1,188,570	1,188,570	574,038	594,501	0	602,220	8,152	594,068	0	1,188,570	0	0	0	2,319	07/25/2036
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOAT		04/25/2012	Write-Off		0	2	2	2	0	0	0	0	0	2	0	(2)	(2)	0	04/25/2037
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOAT		12/26/2012	Paydown		2,383,016	2,383,016	2,348,080	2,383,016	0	34,936	34,936	0	0	2,383,016	0	0	0	4,803	04/25/2037
40430T-AB-8	HSI ASSET SECURITIZATION CORP ABS FLOATE		12/06/2012	Various		4,480,314	9,532,590	4,171,528	4,068,519	0	252,500	96,657	155,843	0	4,224,362	0	255,952	255,952	35,467	04/25/2037
40430V-AF-4	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		4,191,426	4,191,426	4,191,426	4,191,426	0	0	0	0	0	4,191,426	0	0	0	9,118	03/20/2036
40430W-AC-9	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		785,399	785,399	785,399	785,399	0	0	0	0	0	785,399	0	0	0	2,302	01/20/2036
40430W-AD-7	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		785,399	785,399	785,399	785,399	0	0	0	0	0	785,399	0	0	0	2,388	01/20/2036
40430Y-AC-5	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		1,779,252	1,779,252	1,779,216	1,779,216	0	36	0	36	0	1,779,252	0	0	0	5,162	03/20/2036
40430Y-AD-3	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		1,524,435	1,524,435	1,524,435	1,524,435	0	0	0	0	0	1,524,435	0	0	0	4,592	03/20/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40431M-AF-3	HOUSEHOLD HOME EQUITY ABS FLOATER		12/20/2012	Paydown		2,711,692	2,711,692	2,711,692	2,711,692	0	0	0	0	0	2,711,692	0	0	0	5,992	07/20/2036
				Redemption 100.0000																
404498-AV-5	Habitat Humanity Intl Asset Backed Certi		04/10/2012			18,719	18,719	17,563	18,665	0	53	0	53	0	18,719	0	0	0	351	04/10/2012
				Redemption 100.0000																
404498-AW-3	Habitat Humanity Intl Asset Backed Certi		04/10/2012			82,421	82,421	73,265	81,994	0	427	0	427	0	82,421	0	0	0	1,238	04/10/2012
				Redemption 100.0000																
404498-AY-9	Habitat Humanity Intl Asset Backed Cert		10/10/2012			227,013	227,013	194,451	219,071	0	7,942	0	7,942	0	227,013	0	0	0	5,026	07/10/2013
				Redemption 100.0000																
404498-BA-0	Habitat Humanity Intl Senior Notes		10/10/2012			501,347	501,347	411,190	459,818	0	41,529	0	41,529	0	501,347	0	0	0	12,136	04/10/2015
404498-BC-6	Habitat Humanity Intl Series 2009-1 Clas		07/10/2012	Call 100.0000		94,651	94,651	75,774	82,431	0	880	0	880	0	83,311	0	11,340	11,340	3,549	07/10/2016
				Redemption 100.0000																
404498-BC-6	Habitat Humanity Intl Series 2009-1 Clas		10/10/2012			182,299	182,299	145,942	158,762	0	23,537	0	23,537	0	182,299	0	0	0	5,029	07/10/2016
404498-BF-9	Habitat Humanity Intl Series 2009-2 Clas		07/10/2012	Call 100.0000		40,669	40,669	35,732	37,199	0	(7,673)	0	(7,673)	0	29,526	0	11,143	11,143	1,278	01/10/2017
				Redemption 100.0000																
404498-BF-9	Habitat Humanity Intl Series 2009-2 Clas		10/10/2012			607,451	607,451	533,701	555,622	0	51,829	0	51,829	0	607,451	0	0	0	8,271	01/10/2017
404498-BG-7	Habitat Humanity Intl Series 2009-2 Clas		04/10/2012	Call 100.0000		333,365	333,365	287,212	263,410	0	2,023	0	2,023	0	265,433	0	67,932	67,932	10,001	01/10/2020
				Redemption 100.0000																
404498-BG-7	Habitat Humanity Intl Series 2009-2 Clas		10/10/2012			171,780	171,780	147,997	135,732	0	36,047	0	36,047	0	171,780	0	0	0	6,236	01/10/2020
404498-BH-5	Habitat Humanity Intl Series 2010-1 Clas		07/10/2012	Call 100.0000		425,614	425,614	343,102	310,187	0	5,258	0	5,258	0	315,446	0	110,169	110,169	19,153	07/10/2020
				Redemption 100.0000																
404498-BH-5	Habitat Humanity Intl Series 2010-1 Clas		10/10/2012			124,464	124,464	100,334	90,709	0	33,755	0	33,755	0	124,464	0	0	0	4,470	07/10/2020
404498-BJ-1	Habitat Humanity Intl Secured Note		07/10/2012	Call 100.0000		211,699	211,699	185,536	188,686	0	1,193	0	1,193	0	189,879	0	21,820	21,820	7,939	01/10/2021
				Redemption 100.0000																
404498-BJ-1	Habitat Humanity Intl Secured Note		10/10/2012			31,066	31,066	27,227	27,689	0	3,377	0	3,377	0	31,066	0	0	0	883	01/10/2021
				Citigroup Capital Markets																
406216-AY-7	HALLIBURTON COMPANY CORPORATE		11/14/2012	Inc		154,767	100,000	99,486	99,484	0	6	0	6	0	99,490	0	55,277	55,277	8,774	09/15/2039
				Redemption 100.0000																
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten		12/10/2012			60,677	60,677	60,677	60,677	0	0	0	0	0	60,677	0	0	0	2,355	08/10/2032
41034#-AB-6	Haney Truck Line, LLC Term A		11/02/2012	Call 100.0000		13,121,875	13,121,875	13,121,875	13,121,875	0	0	0	0	0	13,121,875	0	0	0	1,055,740	11/02/2012
				Redemption 100.0000																
41034#-AB-6	Haney Truck Line, LLC Term A		07/02/2012			593,750	593,750	593,750	593,750	0	0	0	0	0	593,750	0	0	0	17,009	11/02/2012
				Redemption 100.0000																
41283@-AA-8	Harley Marine Services, Inc. Senior Secu		12/03/2012			3,587,116	3,587,116	3,587,116	3,587,116	0	0	0	0	0	3,587,116	0	0	0	78,875	09/23/2015
41283G-AC-0	HARLEY MOTORCYLE HDMOT 09-3		06/15/2012	Paydown		569,866	569,866	574,563	570,604	0	(737)	0	(737)	0	569,866	0	0	0	2,716	09/15/2013
41283H-AC-8	HARLEY MOTORCYLE HDMOT 09-2		05/15/2012	Paydown		7,457,115	7,457,115	7,603,909	7,474,028	0	(16,913)	0	(16,913)	0	7,457,115	0	0	0	45,730	03/15/2014
41283J-AC-4	HARLEY MOTORCYLE ASSET BACKED		06/15/2012	Paydown		13,615,867	13,615,867	13,741,198	13,641,426	0	(25,559)	0	(25,559)	0	13,615,867	0	0	0	70,493	02/15/2014
41283K-AB-3	HARLEY-DAVIDSON MOTORCYCLE TRU ASSET BAC		05/15/2012	Paydown		10,425,232	10,425,232	10,424,194	10,424,900	0	333	0	333	0	10,425,232	0	0	0	21,978	11/15/2013
41283N-AC-5	HARLEY-DAVIDSON MOTORCYCLE TRU ABS FLOAT		12/17/2012	Paydown		25,722,088	25,722,088	25,722,088	25,722,088	0	0	0	0	0	25,722,088	0	0	0	76,976	10/15/2014
41283P-AB-2	HARLEY-DAVIDSON MOTORCYCLE TRU ASSET BAC		12/15/2012	Paydown		13,799,447	13,799,447	13,797,880	13,798,059	0	1,388	0	1,388	0	13,799,447	0	0	0	72,572	05/15/2015
413627-AW-0	CAESARS ENTERTAINMENT OP CORPORATE		06/07/2012	Barclays Capital Inc		2,068,310	3,866,000	618,560	1,260,348	0	22,641	0	22,641	0	1,282,989	0	785,321	785,321	154,989	10/01/2017
				Merrill																
413627-BD-1	CAESARS ENTERTAINMENT OP CORPORATE		06/06/2012	Lynch,Pierce,Fenner &		1,400,265	2,146,000	387,742	420,581	0	13,344	0	13,344	0	433,925	0	966,340	966,340	104,916	12/15/2018
416408-AA-6	Hartford Community Loan Fund LN CTF		11/02/2012	Call 100.0000		506,411	506,411	429,729	439,592	0	8,250	0	8,250	0	447,842	0	58,569	58,569	18,085	11/17/2014
420029-B@-8	HAWAIIAN TELCOM COMMUNICATIONS Term Loan		02/29/2012	Call 100.0000		1,721,205	1,721,205	1,723,357	1,722,842	0	(68)	0	(68)	0	1,722,775	0	(1,570)	(1,570)	87,781	10/28/2015
000000-00-0	HAWKER BEECHCRAFT ACQ CO HAWKER BEECHCRA		02/08/2012	Various		0	0	0	0	0	(3,555)	0	(3,555)	0	(3,555)	0	3,555	3,555	225	03/26/2014
000000-00-0	HAWKER BEECHCRAFT ACQ CO HAWKER BEECHCRA		02/08/2012	Various		0	0	0	0	0	(287)	0	(287)	0	(287)	0	287	287	3	03/26/2014
42307T-AF-5	HEINZ (H.J.) FINANCE CO COMPANY GUARNT		03/15/2012	Maturity		23,000,000	23,000,000	22,688,357	22,985,564	0	14,436	0	14,436	0	23,000,000	0	0	0	690,000	03/15/2012
42308#-AA-5	Helen of Troy LP Senior Note		07/18/2012	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	162,900	07/18/2012
42332Q-AH-6	HFCMC_99-PH1 CMBS 7.269% 05/15/31		01/01/2012	Paydown		26,374	26,374	27,512	26,298	0	76	0	76	0	26,374	0	0	0	158	05/15/2031
42332Q-BA-0	HFCMC_99-PH1 CMBS 7.845% 01/17/34		12/01/2012	Paydown		2,185,391	2,185,391	2,390,022	2,183,878	0	1,512	0	1,512	0	2,185,391	0	0	0	60,824	01/17/2034
42778#-AF-5	Herschend Family Entertainment SRNT		09/20/2012	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	101,850	09/20/2013
				Redemption 100.0000																
42778#-AJ-7	Herschend Family Entertainment SENIOR NO		09/20/2012			100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	4,193	09/20/2014
428040-BZ-1	HERTZ CORP CORPORATE 8.875% 01/01/14		03/15/2012	Various		1,583,000	1,583,000	1,674,023	1,583,000	0	0	0	0	0	1,583,000	0	0	0	99,124	01/01/2014
				Redemption 100.0000																
42809#-AA-9	Hess Corporation No. 2007-1 Debt in a Le		07/02/2012			1,419,677	1,419,677	1,419,677	1,419,677	0	0	0	0	0	1,419,677	0	0	0	84,613	01/02/2020
42809H-AB-3	HESS CORP CORPORATE 8.125% 02/15/19		11/14/2012	Various		533,300	400,000	398,708	398,940	0	74	0	74	0	399,015	0	134,285	134,285	40,986	02/15/2019
428236-AG-8	HEWLETT-PACKARD CO NOTES		07/01/2012	Maturity		16,063,000	16,063,000	16,258,185	16,078,198	0	(15,198)	0	(15,198)	0	16,063,000	0	0	0	1,044,095	07/01/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
428236-AL-7	HEWLETT-PACKARD CO CORPORATE		03/01/2012	Maturity		700,000	700,000	668,549	698,116	0	1,884	0	1,884	0	700,000	0	0	0	18,375	03/01/2012
428236-AU-7	HEWLETT-PACKARD CO CORPORATE		02/24/2012	Various		10,000,000	10,000,000	10,410,480	10,050,829	0	(50,829)	0	(50,829)	0	10,000,000	0	0	0	212,500	02/24/2012
428236-BA-0	HEWLETT-PACKARD CO CORP FLOATER		09/13/2012	Maturity		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	127,712	09/13/2012
				Redemption 100.0000																
42834#-AB-6	HGIM Corp Term C 0.000% 03/17/16		09/26/2012			37,500,000	37,500,000	37,500,000	37,500,000	0	0	0	0	0	37,500,000	0	0	0	1,081,560	03/17/2016
429528-AC-2	HIG Chemicals, Inc. Revolver B		01/05/2012	Call 100.0000		17,885,233	17,885,233	17,885,233	17,885,233	0	0	0	0	0	17,885,233	0	0	0	21,276	12/31/2013
				Redemption 100.0000																
42953#-AA-3	H.I.G. Chemicals, Inc. Term Loan B		01/05/2012			11,219,468	11,219,468	11,219,468	11,219,468	0	0	0	0	0	11,219,468	0	0	0	81,669	12/31/2013
				Redemption 100.0000																
435596-B#-7	Hollingsworth & Vose Company Senior Note		12/28/2012			272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	19,500	12/28/2018
				Redemption 100.0000																
435596-C*-0	Hollingsworth & Vose Company Senior Note	0	12/28/2012			913,652	913,652	909,091	897,136	0	0	0	0	11,955	913,652	4,561	0	4,561	55,756	12/28/2018
437084-BL-9	HOME EQUITY ASSET TRUST SERIES 2004 2		04/25/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2034
437084-CE-4	HOME EQUITY ASSET TRUST SERIES 2004 3		04/25/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/25/2034
437084-GS-9	HOME EQUITY ASSET TRUST HEAT 2004-8		12/26/2012	Paydown		1,298,964	1,298,964	1,298,964	1,298,964	0	0	0	0	0	1,298,964	0	0	0	12,630	03/25/2035
437084-HR-0	HOME EQUITY ASSET TRUST ABS FLOATER		12/26/2012	Paydown		1,500,155	1,500,155	1,504,843	1,501,327	0	(1,172)	0	(1,172)	0	1,500,155	0	0	0	6,880	05/25/2035
437084-RU-2	HOME EQUITY ASSET TRUST ABS FLOATER		12/26/2012	Paydown		210,552	210,552	206,573	206,573	0	3,979	0	3,979	0	210,552	0	0	0	1,019	04/25/2036
				JP Morgan Securities, Inc																
437185-AD-3	RESIDENTIAL FUNDING MORTGAGE S ASSET BAC		02/09/2012			4,502,545	7,934,000	4,213,229	4,054,805	0	(29,003)	0	(29,003)	0	4,025,801	0	476,744	476,744	99,748	02/25/2036
437410-AA-1	HOMER CITY FUNDING LLC COMPANY GUARNT		01/17/2012	Various		2,737,375	3,050,000	2,882,250	2,957,958	0	1,002	0	1,002	0	2,958,960	0	(221,585)	(221,585)	75,143	10/01/2019
437410-AB-9	HOMER CITY FUNDING LLC COMPANY GUARNT		04/02/2012	Various		40,500	40,500	37,463	38,314	0	2,186	0	2,186	0	40,500	0	0	0	1,769	10/01/2026
43811A-AB-2	HONDA AUTO REC OWNER TRUST ASSET BACKED		12/21/2012	Paydown		22,434,296	22,434,296	22,432,809	22,433,055	0	1,241	0	1,241	0	22,434,296	0	0	0	117,917	04/21/2014
43812B-AG-8	HONDA AUTO REC. OWNER TRUST ASSET BACKED		12/21/2012	Paydown		3,364,498	3,364,498	3,381,665	3,371,422	0	(6,925)	0	(6,925)	0	3,364,498	0	0	0	20,237	10/21/2013
43812U-AC-5	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		03/15/2012	Paydown		522,960	522,960	532,303	523,539	0	(578)	0	(578)	0	522,960	0	0	0	1,899	01/15/2013
43812W-AC-1	HONDA_AUTO ASSET BACKED		07/15/2012	Paydown		2,874,314	2,874,314	2,908,733	2,885,980	0	(11,666)	0	(11,666)	0	2,874,314	0	0	0	19,297	05/15/2013
43813B-AB-8	HONDA AUTO RECIEVABLES OWNER T ASSET BAC		03/21/2012	Paydown		5,912,593	5,912,593	5,912,045	5,912,463	0	130	0	130	0	5,912,593	0	0	0	4,965	01/21/2013
43814A-AB-9	HONDA AUTO RECEIVABLE OWNER TR ASSET BAC		10/18/2012	Paydown		38,000,000	38,000,000	37,996,888	37,998,469	0	1,531	0	1,531	0	38,000,000	0	0	0	107,789	07/18/2013
438516-AX-4	HONEYWELL INTERNATIONAL CORPORATE		12/10/2012	Prudential Invst Mgmt		17,304,846	17,000,000	17,485,690	17,352,386	0	(47,539)	0	(47,539)	0	17,304,846	0	0	0	1,148,775	03/01/2018
438516-BA-3	HONEYWELL INTERNATIONAL CORPORATE		01/25/2012	CORTVIEW CAPITAL SEC		340,812	300,000	327,252	326,636	0	(199)	0	(199)	0	326,437	0	14,375	14,375	5,277	03/01/2021
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE		07/26/2012	Nomura Securities Intl		88,910	65,000	64,262	64,268	0	8	0	8	0	64,276	0	24,634	24,634	3,203	03/01/2041
440543-AB-2	HORNBECK OFFSHORE SERVICE CORPORATE		03/16/2012	Tender (Corp Action)		496,269	505,000	328,250	398,798	0	6,098	0	6,098	0	404,896	0	91,373	91,373	9,022	12/01/2014
44107T-AD-8	HOST HOTELS & RESORTS LP		05/29/2012	Various		5,945,476	5,845,000	5,924,400	5,908,677	0	(28,585)	0	(28,585)	0	5,880,092	0	65,384	65,384	213,289	11/01/2014
44108E-AY-4	HOST HOTELS & RESORTS LP CORPORATE		09/05/2012	Various		2,268,864	2,245,000	2,151,206	2,203,878	0	8,027	0	8,027	0	2,211,905	0	56,960	56,960	138,055	03/15/2015
44108E-BA-5	HOST HOTELS & RESORTS LP		12/31/2012	Call 102.2500		1,631,910	1,596,000	1,645,553	1,640,684	0	(18,295)	0	(18,295)	0	1,622,388	0	9,522	9,522	105,398	06/01/2016
441812-KA-1	HSBC FINANCE CORP NOTES		11/27/2012	Maturity		4,000,000	4,000,000	3,974,640	3,996,674	0	3,326	0	3,326	0	4,000,000	0	0	0	255,000	11/27/2012
				Redemption 100.0000																
44216#-AC-8	HFOTC LLC fka HoustonFuelOil Senior Note		12/15/2012			833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	46,333	12/15/2016
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE		04/25/2012	Write-Off		0	8	5	6	0	0	0	0	0	5	0	(5)	(5)	0	12/25/2036
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE		12/26/2012	Paydown		1,202,080	1,202,080	731,470	784,550	0	458,297	40,768	417,529	0	1,202,080	0	0	0	2,353	12/25/2036
000000-00-0	HUISH DETERGENTS INC HUISH DETERGENTS IN		12/31/2012	Various		68,911	68,911	66,072	67,471	0	1,440	0	1,440	0	68,911	0	0	0	1,108	04/26/2014
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2012	Various		415,494	415,494	415,494	415,494	0	0	0	0	0	415,494	0	0	0	14,521	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2012	Various		633,134	633,134	633,134	633,134	0	0	0	0	0	633,134	0	0	0	22,128	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2012	Various		910,130	910,130	910,130	910,130	0	0	0	0	0	910,130	0	0	0	31,809	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2012	Various		811,203	811,203	811,203	811,203	0	0	0	0	0	811,203	0	0	0	28,351	11/01/2027
				Redemption 100.0000																
44565#-AE-1	JB Hunt Transport Inc. Senior Note		07/26/2012			2,212,500	2,212,500	2,212,500	2,212,500	0	0	0	0	0	2,212,500	0	0	0	134,520	07/26/2014
446148-AC-2	HUNTINGTON AUTO TRUST ASSET BACKED		01/15/2012	Paydown		2,431,998	2,431,998	2,507,634	2,440,470	0	(8,472)	0	(8,472)	0	2,431,998	0	0	0	7,985	06/17/2013
446149-AB-2	HUNTINGTON AUTO ASSET BACKED		12/15/2012	Paydown		15,487,812	15,487,812	15,487,199	15,487,318	0	494	0	494	0	15,487,812	0	0	0	85,969	04/15/2014
				Redemption 100.0000																
447010-B*-2	HUNTSMAN INT LLC BK LN TERM B		10/31/2012			1,568,104	1,568,104	1,442,655	1,511,675	0	56,429	0	56,429	0	1,568,104	0	0	0	21,941	04/21/2014
44855#-AH-3	Hy Vee, Inc. Senior Note		12/17/2012	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	785,339	12/15/2012
44855#-AJ-9	Hy Vee, Inc. Senior Note		11/12/2012	Maturity		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	657,500	11/12/2012
				Redemption 100.0000																
44860#-AB-9	Hybrid Design Associates LLC Senior Secu		12/31/2012			385,000	385,000	385,000	385,000	0	0	0	0	0	385,000	0	0	0	17,736	01/07/2017
44890E-AB-6	HYUNDAI AUTO ASSET BACKED		12/15/2012	Paydown		36,267,220	36,267,220	36,265,520	36,266,234	0	986	0	986	0	36,267,220	0	0	0	112,586	03/15/2014
44921A-AC-5	HYUNDAI AUTO ASSET BACKED		08/15/2012	Paydown		1,935,789	1,935,789	1,964,599	1,943,709	0	(7,920)	0	(7,920)	0	1,935,789	0	0	0	13,196	08/15/2013
44923Y-AB-3	HYUNDAI AUTO ASSET BACKED		03/15/2012	Paydown		3,255,954	3,255,954	3,255,879	3,255,900	0	54	0	54	0	3,255,954	0	0	0	2,505	03/15/2013
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		12/25/2012	Various		52,231	52,231	52,212	52,222	0	9	0	9	0	52,231	0	0	0	2,582	02/25/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		12/25/2012	Various		31,313	31,313	31,304	31,310	0	3	0	3	0	31,313	0	0	0	1,638	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/25/2012	Various		51,124	51,124	51,101	51,117	0	6	0	6	0	51,124	0	0	0	2,302	12/26/2025
45068H-AF-3	HARTFORD FINANCIAL SER GRP INC DEBENTURE		12/10/2012	Prudential Invst Mgmt		5,034,636	5,000,000	5,144,550	5,044,488	0	(9,852)	0	(9,852)	0	5,034,636	0	0	0	404,542	11/01/2015
45071K-AS-3	IXIS_05-HE1 ABS FLOATER		12/26/2012	Paydown		526,902	526,902	526,902	526,902	0	0	0	0	0	526,902	0	0	0	2,654	06/25/2035
45071K-CM-4	IXIS_05-HE1 IXIS_05-HE4		12/26/2012	Paydown		484,137	484,137	484,137	484,137	0	0	0	0	0	484,137	0	0	0	1,738	02/25/2036
45071K-DE-1	IXIS_05-HE1 ABS FLOATER		12/18/2012	Various		10,437,821	19,306,953	13,163,596	13,721,953	0	(232,671)	376,132	(608,803)	0	13,113,150	0	(2,675,328)	(2,675,328)	104,588	03/25/2036
45071K-DE-1	IXIS_05-HE1 ABS FLOATER		11/26/2012	Paydown		693,047	693,047	486,993	492,567	0	204,560	4,080	200,480	0	693,047	0	0	0	2,335	03/25/2036
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER		12/18/2012	Various		5,994,346	16,975,148	7,436,439	7,791,762	0	(357,586)	268,413	(625,999)	0	7,165,764	0	(1,171,418)	(1,171,418)	59,704	05/25/2037
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER		12/26/2012	Paydown		1,373,662	1,373,662	608,396	630,525	0	759,853	16,716	743,137	0	1,373,662	0	0	0	2,820	05/25/2037
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln		10/03/2012	Various		398,430	516,680	204,348	198,270	(90,848)	291,008	0	200,160	0	398,430	0	0	0	25,330	12/31/2015
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln		01/05/2012	Various		118,249	0	118,249	118,249	0	0	0	0	0	118,249	0	0	0	0	12/31/2015
451ESC-7C-5	IDEARC (ESCROW) CORPORATE		04/18/2012	Call 3765900.0000		753	0	0	0	0	0	0	0	0	0	0	753	753	0	12/31/2049
452308-AK-5	Illinois Tool Wks Inc CORPORATE		07/03/2012	Tax Free Exchange		630,000	600,000	597,312	597,369	0	122	0	122	0	597,490	0	32,510	32,510	17,044	09/15/2021
452308-AM-1	Illinois Tool Wks Inc CORPORATE		04/25/2012	First Tennessee Capital Mkts		12,049,844	10,670,000	10,574,498	10,574,266	0	862	0	862	0	10,575,129	0	1,474,715	1,474,715	346,775	09/15/2041
452308-AM-1	Illinois Tool Wks Inc CORPORATE		07/03/2012	Tax Free Exchange		22,678,000	19,720,000	19,651,901	19,650,949	0	894	0	894	0	19,651,843	0	3,026,157	3,026,157	809,136	09/15/2041
456606-EB-4	INDYMAC HOME EQUITY LOAN ASSET ABS FLOAT		10/25/2012	Paydown		214,845	214,845	215,248	215,186	0	(342)	0	(342)	0	214,845	0	0	0	1,253	10/25/2033
45768Y-AL-6	INSIGHT MIDWEST SR SUB NT INSIGHT MIDWES		02/29/2012	Call 100.0000		470,779	470,779	468,425	469,482	0	148	0	148	0	469,631	0	1,149	1,149	1,407	10/06/2013
000000-00-0	INSIGHT MIDWEST SR SUB NT INSIGHT MIDWES		02/29/2012	Call 100.0000		4,520,000	4,520,000	4,520,000	4,520,000	0	0	0	0	0	4,520,000	0	0	0	22,685	04/07/2014
000000-00-0	INSIGHT MIDWEST SR SUB NT INSIGHT MIDWES		01/03/2012	Redemption 100.0000		111,111	111,111	111,111	111,111	0	0	0	0	0	111,111	0	0	0	200	04/07/2014
458140-AH-3	INTEL CORP CORPORATE 1.950% 10/01/16		02/08/2012	CORTVIEW CAPITAL SEC		519,375	500,000	502,845	502,709	0	(62)	0	(62)	0	502,647	0	16,728	16,728	3,900	10/01/2016
459200-AM-3	IBM CORP DEBENTURES 7.000% 10/30/25		04/16/2012	Prudential Invst Mgmt		13,278,652	9,759,000	10,539,794	10,451,473	0	(8,647)	0	(8,647)	0	10,442,826	0	2,835,826	2,835,826	316,896	10/30/2025
459200-GS-4	IBM CORP CORPORATE 5.600% 11/30/39		12/12/2012	Susquehanna Intl Group		3,855,784	2,990,000	2,990,000	2,990,000	0	0	0	0	0	2,990,000	0	865,784	865,784	173,952	11/30/2039
459200-GS-4	IBM CORP CORPORATE 5.600% 11/30/39		06/20/2012	Taxable Exchange		63,769,000	63,769,000	63,769,000	63,769,000	0	0	0	0	0	63,769,000	0	0	0	1,977,588	11/30/2039
461202-AA-1	INTUIT INC CORPORATE 5.400% 03/15/12		03/15/2012	Maturity		3,735,000	3,735,000	3,734,813	3,734,340	0	660	0	660	0	3,735,000	0	0	0	100,845	03/15/2012
46123B-AA-1	Invenergy Wind Power LLC Term A		12/31/2012	Redemption 100.0000		358,337	358,337	358,337	358,337	0	0	0	0	0	358,337	0	0	0	23,022	11/22/2017
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2012	Various		1,419,741	1,419,741	1,419,741	1,419,741	0	0	0	0	0	1,419,741	0	0	0	64,953	10/31/2027
46457*-AA-9	Island Ventures II, LLC Senior Secured N		12/01/2012	Redemption 100.0000		4,017,264	4,017,264	4,017,264	4,017,264	0	0	0	0	0	4,017,264	0	0	0	170,632	01/01/2015
464592-AG-9	ISLE OF CAPRI CASINOS IN NOTES		08/07/2012	Tender (Corp Action)		3,932,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(68,000)	(68,000)	261,333	03/01/2014
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		12/18/2012	Various		6,065,079	13,229,898	7,227,559	7,519,702	0	(265,108)	72,651	(337,759)	0	7,181,943	0	(1,116,863)	(1,116,863)	45,188	01/25/2037
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		12/26/2012	Paydown		1,262,070	1,262,070	707,093	717,344	0	547,127	2,402	544,725	0	1,262,070	0	0	0	2,348	01/25/2037
46602W-AC-8	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		12/26/2012	Paydown		109,285	109,285	57,369	60,873	0	51,127	2,715	48,412	0	109,285	0	0	0	248	08/25/2036
46602W-AD-6	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		12/17/2012	Various		8,122,072	20,277,356	10,444,400	11,502,979	0	(390,199)	852,071	(1,242,270)	0	10,260,710	0	(2,138,638)	(2,138,638)	101,182	08/25/2036
46602W-AD-6	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		11/26/2012	Paydown		757,150	757,150	407,205	429,517	0	345,518	17,886	327,632	0	757,150	0	0	0	1,987	08/25/2036
46625H-GT-1	JP MORGAN CHASE & CO CORPORATE		10/01/2012	Maturity		6,000,000	6,000,000	6,454,260	6,154,748	0	(154,748)	0	(154,748)	0	6,000,000	0	0	0	322,500	10/01/2012
46625H-HP-8	JP MORGAN CHASE & CO CORPORATE		12/10/2012	Prudential Invst Mgmt		29,944,221	30,000,000	29,870,700	29,921,520	0	22,701	0	22,701	0	29,944,221	0	0	0	1,541,667	01/20/2015
46625H-JA-9	JP MORGAN CHASE & CO CORPORATE		06/28/2012	SG Americas securities LLC		5,651,000	5,500,000	5,486,800	5,488,042	0	1,253	0	1,253	0	5,489,296	0	161,704	161,704	174,738	07/05/2016
46625M-CV-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		02/01/2012	Paydown		1,741,295	1,741,295	1,794,554	1,738,324	0	2,971	0	2,971	0	1,741,295	0	0	0	16,003	04/15/2035
46625M-HF-9	JP MORGAN CHASE COMMERCIAL MOR Series 20		01/01/2012	Paydown		2,431	2,431	2,532	2,427	0	3	0	3	0	2,431	0	0	0	15	11/15/2035
46625M-LT-4	JP MORGAN CHASE COMMERCIAL MOR JPMCC_02-		08/01/2012	Paydown		2,400,000	2,400,000	2,494,594	2,405,852	0	(5,852)	0	(5,852)	0	2,400,000	0	0	0	88,176	07/12/2037
46625M-NT-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		10/01/2012	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	131,900	10/12/2037
46625M-NV-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		10/01/2012	Paydown		5,618,000	5,618,000	5,663,207	5,617,469	0	531	0	531	0	5,618,000	0	0	0	255,432	10/12/2037
46625M-VR-7	JP MORGAN CHASE COMMERCIAL MOR SERIES 2		02/06/2012	JP Morgan Securities, Inc		2,122,433	2,065,000	2,075,209	2,063,391	0	(169)	0	(169)	0	2,063,223	0	59,210	59,210	18,594	03/12/2039
46625Y-C5-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC_06-		11/01/2012	Paydown		308,020	308,020	271,371	299,994	0	8,026	0	8,026	0	308,020	0	0	0	9,052	12/12/2044
46625Y-JG-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2012	Paydown		14,433,774	14,433,774	14,463,852	14,439,338	0	(5,564)	0	(5,564)	0	14,433,774	0	0	0	414,805	08/12/2037
46625Y-ND-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2012	Paydown		548,911	548,911	552,017	549,062	0	(151)	0	(151)	0	548,911	0	0	0	13,581	07/15/2042
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		463,097	463,097	466,153	469,440	0	(6,343)	0	(6,343)	0	463,097	0	0	0	23,242	04/15/2043
46625Y-Q3-0	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/01/2012	Paydown		0	0	276,263	50,284	0	(50,284)	0	(50,284)	0	0	0	0	0	37,120	04/15/2043
46625Y-QP-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		05/01/2012	Paydown		977,856	977,856	917,364	975,340	0	2,516	0	2,516	0	977,856	0	0	0	9,675	09/12/2037
46625Y-QS-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2012	Paydown		9,807,084	9,807,084	9,589,050	9,724,929	0	82,155	0	82,155	0	9,807,084	0	0	0	257,578	09/12/2037
46625Y-SC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2012	Paydown		7,299,930	7,299,930	7,546,302	7,406,430	0	(106,500)	0	(106,500)	0	7,299,930	0	0	0	198,265	09/12/2037
46625Y-UB-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2012	Paydown		2,866,833	2,866,833	2,818,116	2,854,391	0	12,443	0	12,443	0	2,866,833	0	0	0	75,342	10/15/2042
46625Y-VS-9	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		6,070,065	6,070,065	6,155,425	6,079,364	0	(9,299)	0	(9,299)	0	6,070,065	0	0	0	213,872	01/12/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Credit Suisse First																
46625Y-VV-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/07/2012	Boston Cor		1,089,609	1,000,000	1,001,323	999,850	0	(200)	0	(200)	0	999,650	0	89,960	89,960	28,466	01/12/2043
46625Y-VW-0	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		11,691,316	11,691,316	11,582,406	11,640,989	0	50,327	0	50,327	0	11,691,316	0	0	0	336,899	01/12/2043
46625Y-XQ-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		1,257,372	1,257,372	1,244,223	1,251,149	0	6,223	0	6,223	0	1,257,372	0	0	0	36,331	12/15/2044
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		9,567,245	9,567,245	9,612,845	9,569,261	0	(2,016)	0	(2,016)	0	9,567,245	0	0	0	305,566	12/12/2044
46626L-AU-4	JP MORGAN MORTGAGE ACQUISITION JPMAC_05-		12/26/2012	Paydown		3,552,126	3,552,126	3,552,126	3,552,126	0	0	0	0	0	3,552,126	0	0	0	15,944	07/25/2035
46627Q-AZ-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2012	Paydown		636,051	636,051	630,784	633,478	0	2,574	0	2,574	0	636,051	0	0	0	25,303	06/12/2043
46627Q-BF-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		0	0	1,869,474	493,877	0	(493,877)	0	(493,877)	0	0	0	0	0	337,382	06/12/2043
46628F-AB-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		07/01/2012	Paydown		822,948	822,948	832,305	822,826	0	122	0	122	0	822,948	0	0	0	25,454	04/15/2045
46628F-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		1,759,418	1,759,418	1,716,601	1,743,469	0	15,949	0	15,949	0	1,759,418	0	0	0	91,601	04/15/2045
46628F-AE-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		02/16/2012	Nomura Securities Intl		1,929,621	1,885,000	1,828,303	1,859,773	0	1,750	0	1,750	0	1,861,523	0	68,099	68,099	25,206	04/15/2045
46628F-AE-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		07/01/2012	Paydown		761,726	761,726	778,151	771,188	0	(9,461)	0	(9,461)	0	761,726	0	0	0	26,455	04/15/2045
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		2,322,670	2,322,670	2,403,651	2,377,259	0	(54,589)	0	(54,589)	0	2,322,670	0	0	0	76,550	04/15/2045
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2012	Paydown		1,537,549	1,537,549	1,258,592	1,383,096	0	257,575	103,122	154,453	0	1,537,549	0	0	0	1,436	07/25/2036
46629F-AB-6	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		09/25/2012	Paydown		3,008,562	3,008,562	3,008,562	3,008,562	0	0	0	0	0	3,008,562	0	0	0	4,799	07/25/2036
46629G-AD-0	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		3,713,274	3,713,274	3,769,844	3,736,661	0	(23,387)	0	(23,387)	0	3,713,274	0	0	0	104,016	05/12/2045
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		04/25/2012	Write-Off		0	7	4	4	0	0	0	0	0	4	0	(4)	(4)	0	08/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2012	Paydown		1,020,497	1,020,497	600,544	612,920	0	415,614	8,037	407,577	0	1,020,497	0	0	0	2,020	08/25/2036
46629K-AE-9	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/06/2012	Nomura Securities Intl		3,292,488	7,114,087	4,188,774	4,294,509	0	(172,602)	66,239	(238,841)	0	4,055,668	0	(763,179)	(763,179)	27,160	08/25/2036
46629K-AE-9	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		11/26/2012	Paydown		395,307	395,307	233,967	238,632	0	159,524	2,849	156,675	0	395,307	0	0	0	845	08/25/2036
46629K-AF-6	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2012	Paydown		397,877	397,877	238,184	242,033	0	157,835	1,990	155,845	0	397,877	0	0	0	1,070	08/25/2036
46629P-AB-4	J P MORGAN CHASE COML MTG SECS CMBS		12/01/2012	Paydown		9,202,134	9,202,134	8,086,376	8,634,474	0	567,660	0	567,660	0	9,202,134	0	0	0	243,537	05/15/2047
46629P-AM-0	J P MORGAN CHASE COML MTG SECS CMBS		12/01/2012	Paydown		2,611,850	2,611,850	2,661,276	2,687,429	0	(75,579)	0	(75,579)	0	2,611,850	0	0	0	60,236	05/15/2047
46629Q-AU-0	JP MORGAN MORTGAGE ACQUIS CORP ABS FLOAT		04/25/2012	Write-Off		0	7	6	6	0	0	0	0	0	6	0	(6)	(6)	0	10/25/2036
46629Q-AU-0	JP MORGAN MORTGAGE ACQUIS CORP ABS FLOAT		12/26/2012	Paydown		3,154,506	3,154,506	2,839,299	2,839,290	0	315,216	0	315,216	0	3,154,506	0	0	0	7,059	10/25/2036
46629T-AC-4	JP MORGAN MTGE ACQUISITION COR ABS FLOAT		12/26/2012	Paydown		7,399,187	7,399,187	7,399,187	7,399,187	0	0	0	0	0	7,399,187	0	0	0	14,122	07/25/2036
46629Y-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		5,762,756	5,762,756	5,484,664	5,626,599	0	136,157	0	136,157	0	5,762,756	0	0	0	207,394	06/12/2047
46630D-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		2,758,008	2,758,008	2,670,232	2,727,153	0	30,855	0	30,855	0	2,758,008	0	0	0	122,903	02/15/2051
46630G-AM-7	JP MORGAN MORTGAGE TRUST CMO		12/01/2012	Paydown		1,669,965	1,669,965	1,603,153	1,603,153	0	66,812	0	66,812	0	1,669,965	0	0	0	26,031	07/25/2035
46630J-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		2,062,414	2,062,414	1,882,198	1,945,006	0	117,408	0	117,408	0	2,062,414	0	0	0	72,302	01/15/2049
46630V-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		11,497,353	11,497,353	11,914,132	11,564,727	0	(67,374)	0	(67,374)	0	11,497,353	0	0	0	374,367	02/12/2049
46630X-AC-2	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2012	Paydown		3,096,466	3,096,466	3,096,466	3,096,466	0	0	0	0	0	3,096,466	0	0	0	5,945	03/25/2037
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		13,230,844	13,230,844	13,777,143	13,361,818	0	(130,974)	0	(130,974)	0	13,230,844	0	0	0	550,614	06/15/2049
46631Q-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2012	Paydown		3,042,251	3,042,251	2,812,894	2,982,146	0	60,105	0	60,105	0	3,042,251	0	0	0	110,076	02/12/2051
46632H-AB-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2012	Paydown		11,667,787	11,667,787	11,982,562	11,875,695	0	(207,908)	0	(207,908)	0	11,667,787	0	0	0	450,045	02/15/2051
46632M-BS-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/01/2012	Paydown		9,920,665	9,920,665	9,820,683	9,885,238	0	35,427	0	35,427	0	9,920,665	0	0	0	405,338	02/12/2051
46648@-AB-5	Huber, J.M. Corporation SRNT		10/30/2012	Various		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	3,535,000	10/30/2012
				Redemption 100.0000																
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		09/16/2012			771,605	771,605	771,605	771,605	0	0	0	0	0	771,605	0	0	0	51,852	03/16/2027
475ESC-9B-7	JEFFERSON SMURFIT CO INACTIVE COMPANY GU		12/03/2012	Call 98108650.0000		19,622	0	0	0	0	0	0	0	0	0	0	19,622	19,622	0	10/01/2012
475ESC-9D-3	JEFFERSON SMURFIT CO INACTIVE COMPANY GU		12/03/2012	Call 64091566.6667		38,455	0	0	0	0	0	0	0	0	0	0	38,455	38,455	0	06/01/2013
481927-AE-1	JUNIPER GENERATION, LLC CORPORATE		12/31/2012	Various		330,091	330,091	330,091	330,091	0	0	0	0	0	330,091	0	0	0	12,478	12/31/2014
482528-AA-0	KDC Solar-P, LLC Revolver		06/29/2012	Call 100.0000		5,582,803	5,582,803	5,582,803	5,582,803	0	0	0	0	0	5,582,803	0	0	0	90,210	11/22/2013
				Redemption 100.0000																
000000-00-0	Kalispel Tribal Economic Auth Term A		12/31/2012			1,168,840	1,168,840	1,168,840	1,168,840	0	0	0	0	0	1,168,840	0	0	0	42,848	02/25/2017
486606-A#-3	Kayne Anderson MLP Invt Co Series I Seni		05/18/2012	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	258,602	06/19/2012
48660P-A@-3	Kayne Anderson Energy Tot Ret. Series B		08/13/2012	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	590,000	08/13/2012
48666K-AH-2	KB HOME CORPORATE 5.750% 02/01/14		08/08/2012	Various		8,080,000	8,000,000	7,743,862	7,930,752	0	19,362	0	19,362	0	7,950,115	0	129,885	129,885	468,944	02/01/2014
489170-AB-6	KENNAMETAL, INC. CORPORATE		06/15/2012	Maturity		19,915,000	19,915,000	22,180,685	20,082,899	0	(167,899)	0	(167,899)	0	19,915,000	0	0	0	716,940	06/15/2012
49228R-AC-7	KERN RIVER FDG CORP CO GTY COMPANY GUARN		12/31/2012	Various		576,471	576,471	576,471	576,471	0	0	0	0	0	576,471	0	0	0	20,846	07/31/2016
				Redemption 100.0000																
49228R-AE-3	KERN RIVER FDG CORP CO GTY COMPANY GUARN		12/31/2012			1,270,000	1,270,000	1,270,000	1,270,000	0	0	0	0	0	1,270,000	0	0	0	33,660	04/30/2018
49337@-AC-3	Keystone Air & Drill Supply Co Term A		12/31/2012	Various		2,432,103	2,432,103	2,432,103	2,432,103	0	0	0	0	0	2,432,103	0	0	0	128,016	12/31/2012
494368-AR-4	KIMBERLY CLARK CORP NOTES		02/15/2012	Maturity		10,000,000	10,000,000	9,979,300	9,998,214	0	1,786	0	1,786	0	10,000,000	0	0	0	281,250	02/15/2012
494368-BD-4	KIMBERLY CLARK CORP CORPORATE		12/10/2012	Prudential Invst Mgmt		2,792,969	2,500,000	2,945,450	2,832,126	0	(39,157)	0	(39,157)	0	2,792,969	0	0	0	207,813	11/01/2018
494492-AA-9	KINCAID GENERATION LLC BONDS 144A		12/15/2012	Various		1,007,596	1,007,596	1,007,596	1,007,596	0	0	0	0	0	1,007,596	0	0	0	55,393	06/15/2020
494550-AK-2	KINDER MORGAN ENERGY PARTNERS CORPORATE		03/15/2012	Maturity		2,000,000	2,000,000	1,917,220	1,993,355	0	6,645	0	6,645	0	2,000,000	0	0	0	71,250	03/15/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE		03/07/2012	Citigroup Capital Markets Inc		227,113	220,000	219,811	219,807	0	13	0	13	0	219,820	0	7,293	7,293	5,199	03/01/2022
494550-AA-3	Kinder Morgan Texas Pipeline SRNT		12/02/2012	Various		6,738,451	6,738,451	7,220,482	6,829,223	0	(90,772)	0	(90,772)	0	6,738,451	0	0	0	327,376	01/02/2014
49725V-AA-0	KIOWA POWER PARTNERS LLC CORP SINKING FU		12/30/2012	Various		1,407,725	1,407,725	1,407,725	1,407,725	0	0	0	0	0	1,407,725	0	0	0	42,329	12/30/2013
500236-A@-3	Kohler Company SR NT 6.700% 12/15/13		12/17/2012	Various		1,345,846	1,345,846	1,345,846	1,345,846	0	0	0	0	0	1,345,846	0	0	0	90,673	12/15/2013
50075N-AH-7	KRAFT FOODS INC NOTES 6.250% 06/01/12		06/01/2012	Maturity		15,000,000	15,000,000	14,994,000	14,997,710	0	2,290	0	2,290	0	15,000,000	0	0	0	468,750	06/01/2012
50075N-AT-1	KRAFT FOODS INC CORPORATE		07/18/2012	Various		32,926,506	33,125,000	32,910,019	32,923,571	0	2,935	0	2,935	0	32,926,506	0	0	0	2,195,106	02/01/2038
50075N-AU-8	KRAFT FOODS INC CORPORATE		07/18/2012	Redemption 99.7100		40,680	40,798	44,416	43,719	0	(3,039)	0	(3,039)	0	40,680	0	0	0	2,409	02/01/2018
50075N-AU-8	KRAFT FOODS INC CORPORATE		07/18/2012	Various		12,152,501	12,600,000	11,944,314	12,117,658	0	34,844	0	34,844	0	12,152,501	0	0	0	733,323	02/01/2018
50075N-AU-8	KRAFT FOODS INC CORPORATE		07/18/2012	Tax Free Exchange		4,252,641	4,027,202	4,252,641	4,315,520	0	(62,879)	0	(62,879)	0	4,252,641	0	0	0	237,759	02/01/2018
50075N-AW-4	KRAFT FOODS INC CORPORATE		07/18/2012	Various		22,664,134	22,950,000	22,644,701	22,661,053	0	3,081	0	3,081	0	22,664,134	0	0	0	1,542,750	01/26/2039
50075N-AZ-7	KRAFT FOODS INC CORPORATE		07/18/2012	Taxable Exchange		124,526	100,000	124,778	124,754	0	(228)	0	(228)	0	124,526	0	0	0	6,121	02/09/2040
50075N-BA-1	KRAFT FOODS INC CORPORATE		07/18/2012	Taxable Exchange		5,201,161	5,236,000	5,192,855	5,199,043	0	2,118	0	2,118	0	5,201,161	0	0	0	264,236	02/10/2020
50077#-AB-5	Krayn Wind LLC Term 3.999% 12/31/19		12/31/2012	Various		1,374,752	1,374,752	1,374,752	1,374,752	0	0	0	0	0	1,374,752	0	0	0	43,779	12/31/2019
50077#-AC-3	Krayn Wind LLC Senior Note		12/31/2012	Various		717,170	717,170	717,170	717,170	0	0	0	0	0	717,170	0	0	0	44,855	12/31/2030
501044-CD-1	KROGER COMPANY COMPANY GUARNT		06/15/2012	Maturity		5,000,000	5,000,000	5,050,100	5,004,224	0	(4,224)	0	(4,224)	0	5,000,000	0	0	0	155,000	06/15/2012
50177A-AQ-2	LB COMMERCIAL CONDUIT MORTGAGE CMBS		12/11/2012	Paydown		5,735,418	5,735,418	5,927,645	5,798,229	0	(62,811)	0	(62,811)	0	5,735,418	0	0	0	135,180	07/15/2044
50179A-AB-3	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		10/11/2012	Paydown		6,620,644	6,620,644	6,807,882	6,631,435	0	(10,791)	0	(10,791)	0	6,620,644	0	0	0	183,368	02/15/2040
50179M-AB-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2012	Paydown		3,100,310	3,100,310	3,039,194	3,095,986	0	4,323	0	4,323	0	3,100,310	0	0	0	79,068	09/15/2039
50180C-AB-6	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2012	Paydown		936,698	936,698	958,413	943,673	0	(6,975)	0	(6,975)	0	936,698	0	0	0	11,164	11/15/2038
50180C-AC-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2012	Paydown		985,370	985,370	984,601	984,662	0	708	0	708	0	985,370	0	0	0	29,256	11/15/2038
50180J-AB-1	LB-UBS COML MTG TR 07-C2 CMBS		09/11/2012	Paydown		5,403,959	5,403,959	5,577,930	5,425,831	0	(21,871)	0	(21,871)	0	5,403,959	0	0	0	54,043	02/15/2040
50180J-AC-9	LB-UBS COML MTG TR 07-C2 CMBS		12/11/2012	Paydown		226,579	226,579	201,390	214,950	0	11,629	0	11,629	0	226,579	0	0	0	8,250	02/15/2040
50213*-AC-2	L PSPV SRNT 7.120% 09/30/12		09/30/2012	Maturity		7,890,000	7,890,000	7,890,000	7,890,000	0	0	0	0	0	7,890,000	0	0	0	557,087	09/30/2012
502413-AU-1	L3 COMMUNICATIONS CORPORATE		10/12/2012	Various		8,204,538	8,087,000	7,890,037	7,979,955	0	7,935	0	7,935	0	7,987,890	0	216,649	216,649	617,362	10/15/2015
505754-B@-9	Ladish Company Inc Senior Note, Series C		09/02/2012	Redemption 100.0000		3,050,000	3,050,000	3,050,000	3,050,000	0	0	0	0	0	3,050,000	0	0	0	195,505	09/02/2015
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not		10/31/2012	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	62,951	05/09/2016
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2012			310,680	310,680	310,680	310,680	0	0	0	0	0	310,680	0	0	0	14,007	10/01/2029
513075-AM-3	LAMAR MEDIA CORP CORPORATE		08/29/2012	Various		1,011,040	1,000,000	861,250	910,124	0	13,546	0	13,546	0	923,669	0	87,371	87,371	68,826	08/15/2015
513075-AS-0	LAMAR MEDIA CORP CORPORATE		11/29/2012	Call 101.1040		1,112,144	1,100,000	1,006,500	1,048,092	0	11,375	0	11,375	0	1,059,467	0	52,677	52,677	92,668	08/15/2015
51564#-AC-1	Laney Directional Drilling Co Revolver		09/28/2012	Call 100.0000		16,118	16,118	14,365	14,619	0	777	0	777	0	15,396	0	722	722	20,030	12/31/2014
51783#-AC-6	LAS VEGAS SANDS CORP LAS VEGAS SANDS LLC		12/31/2012	Various		30,406	30,406	28,057	27,191	0	3,214	0	3,214	0	30,406	0	0	0	308	11/23/2016
51783#-AD-4	LAS VEGAS SANDS CORP LAS VEGAS SANDS LLC		12/31/2012	Various		750,196	750,196	692,244	678,527	0	71,670	0	71,670	0	750,196	0	0	0	8,081	11/23/2016
517834-AB-3	LAS VEGAS SANDS CORP SENIOR NOTE		03/28/2012	Call 101.0630		1,010,630	1,000,000	960,000	983,467	0	1,125	0	1,125	0	984,592	0	26,038	26,038	39,490	02/15/2015
51802*-AA-1	LaSalle Pipeline LP Senior Secured Note		12/30/2012	Redemption 100.0000		691,149	691,149	691,149	691,149	0	0	0	0	0	691,149	0	0	0	27,214	12/30/2028
52108H-3F-9	LB-UBS Commercial Mortgage Tru LBUBS_05-		12/11/2012	Paydown		31,983,040	31,983,040	32,142,309	32,011,270	0	(28,230)	0	(28,230)	0	31,983,040	0	0	0	502,164	04/15/2030
52108H-4S-0	LB-UBS Commercial Mortgage Tru CMBS		05/11/2012	Paydown		6,896,302	6,896,302	6,874,019	6,895,876	0	427	0	427	0	6,896,302	0	0	0	124,819	07/15/2030
52108H-5C-4	LB-UBS Commercial Mortgage Tru LBUBS_05-		07/11/2012	Paydown		0	0	866,725	89,436	0	(89,436)	0	(89,436)	0	0	0	0	0	103,671	07/15/2040
52108H-BP-8	LB-UBS Commercial Mortgage Tru LBUBS_00-		07/11/2012	Paydown		2,300,000	2,300,000	2,468,367	2,297,661	0	2,339	0	2,339	0	2,300,000	0	0	0	63,136	07/15/2032
52108H-BQ-6	LB-UBS Commercial Mortgage Tru CMBS		12/11/2012	Paydown		187,105	187,105	203,549	186,911	0	193	0	193	0	187,105	0	0	0	12,220	07/15/2032
52108H-FN-9	LB-UBS Commercial Mortgage Tru CMBS		12/11/2012	Paydown		2,069,114	2,069,114	2,175,802	2,070,383	0	(1,269)	0	(1,269)	0	2,069,114	0	0	0	49,413	06/15/2036
52108H-JV-7	LB-UBS Commercial Mortgage Tru CMBS		05/11/2012	Paydown		10,400,000	10,400,000	10,387,844	10,392,811	0	7,189	0	7,189	0	10,400,000	0	0	0	220,906	07/15/2035
52108H-K6-0	LB-UBS Commercial Mortgage Tru LBUBS_04-		12/11/2012	Paydown		20,856	20,856	21,661	21,324	0	(469)	0	(469)	0	20,856	0	0	0	627	08/15/2029
52108H-NE-0	LB-UBS Commercial Mortgage Tru CMBS		12/11/2012	Paydown		1,500,000	1,500,000	1,484,297	1,496,311	0	3,689	0	3,689	0	1,500,000	0	0	0	75,040	01/15/2036
52108H-RB-2	LB-UBS Commercial Mortgage Tru LBUBS_03-		10/11/2012	Paydown		3,898,391	3,898,391	3,657,178	3,840,797	0	57,595	0	57,595	0	3,898,391	0	0	0	100,476	05/15/2027
52108H-U6-9	LB-UBS Commercial Mortgage Tru CMBS		05/11/2012	Paydown		629,484	629,484	644,040	630,891	0	(1,407)	0	(1,407)	0	629,484	0	0	0	8,351	12/15/2029
52108H-U7-7	LB-UBS Commercial Mortgage Tru LBUBS_04-		12/11/2012	Paydown		53,640	53,640	53,913	53,701	0	(61)	0	(61)	0	53,640	0	0	0	1,822	12/15/2029
52108H-YJ-7	LB-UBS Commercial Mortgage Tru LBUBS_04-		12/11/2012	Paydown		2,090,519	2,090,519	2,051,648	2,083,728	0	6,791	0	6,791	0	2,090,519	0	0	0	54,964	01/15/2029
52108M-AB-9	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2012	Paydown		14,856,018	14,856,018	14,953,511	14,861,402	0	(5,384)	0	(5,384)	0	14,856,018	0	0	0	284,380	11/15/2030
52108M-DG-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2012	Paydown		825,123	825,123	804,366	818,981	0	6,143	0	6,143	0	825,123	0	0	0	20,900	02/15/2031
52108R-AD-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2012	Paydown		4,406,027	4,406,027	4,428,027	4,411,181	0	(5,154)	0	(5,154)	0	4,406,027	0	0	0	138,516	06/15/2032
52109R-BK-6	LB-UBS COMMERCIAL MTGE TRUST CMBS		11/11/2012	Paydown		44,177,346	44,177,346	44,651,298	44,302,012	0	(124,666)	0	(124,666)	0	44,177,346	0	0	0	1,285,071	09/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
52204#-AA-9	Canal Taylor North LLC TR CTF		12/01/2012			758,493	758,493	758,493	758,493	0	0	0	0	0	758,493	0	0	0	20,566	08/31/2020
524908-AA-8	LEHMAN BROTHERS HOLDINGS SENIOR NOTES		04/17/2012	Various		1,373,164	4,694,579	469,458	469,458	0	903,707	0	903,707	0	1,373,164	0	0	0	0	03/01/2015
524908-AA-8	LEHMAN BROTHERS HOLDINGS SENIOR NOTES		04/17/2012	Various		908,836	18,125,421	908,836	1,812,542	0	(903,707)	0	(903,707)	0	908,836	0	0	0	0	03/01/2015
				Redemption 9.5000																
524908-CM-0	LEHMAN BROTHERS HOLDINGS BONDS		04/17/2012			120,724	1,270,780	120,724	120,724	0	0	0	0	0	120,724	0	0	0	0	08/15/2010
524908-CM-0	LEHMAN BROTHERS HOLDINGS BONDS		04/17/2012	Tax Free Exchange		69,276	729,220	69,276	69,276	0	0	0	0	0	69,276	0	0	0	0	08/15/2010
524908-R3-6	LEHMAN BROTHERS HOLDINGS CORPORATE		04/17/2012	Tax Free Exchange		50	500,000	50	50	0	0	0	0	0	50	0	0	0	0	07/19/2017
				JP Morgan Securities, Inc																
524909-AW-8	LEHMAN BROS HOLDING SR SUB NOTES		11/20/2012			1,468,630	8,150,000	815	815	0	0	0	0	0	815	0	1,467,815	1,467,815	0	08/01/2026
52517P-5Y-3	LEHMAN BROTHERS HLDG INC CORPORATE		04/17/2012	Various		273,719	935,793	93,579	93,579	0	180,140	0	180,140	0	273,719	0	0	0	0	09/27/2027
52517P-5Y-3	LEHMAN BROTHERS HLDG INC CORPORATE		04/17/2012	Various		168,281	3,484,207	168,281	348,421	0	(180,140)	0	(180,140)	0	168,281	0	0	0	0	09/27/2027
52517P-SC-6	LEHMAN BROTHERS HLDG INC NOTES		04/17/2012	Various		999,860	4,279,719	421,593	421,593	0	578,266	0	578,266	0	999,860	0	0	0	0	01/18/2012
52517P-SC-6	LEHMAN BROTHERS HLDG INC NOTES		04/17/2012	Various		640,140	12,220,281	640,140	1,218,407	0	(578,266)	0	(578,266)	0	640,140	0	0	0	0	01/18/2012
				Redemption 29.1250																
52517P-XU-0	LEHMAN BROTHERS HLDG INC CORP STEP		04/17/2012			601,465	2,065,115	196,186	196,186	0	405,279	0	405,279	0	601,465	0	0	0	0	11/10/2009
52517P-XU-0	LEHMAN BROTHERS HLDG INC CORP STEP		04/17/2012	Tax Free Exchange		348,535	7,934,885	348,535	753,814	0	(405,279)	0	(405,279)	0	348,535	0	0	0	0	11/10/2009
				Redemption 29.2500																
52517P-YN-5	LEHMAN BROTHERS HLDG INC CORPORATE		04/17/2012			1,085,550	3,711,282	371,128	371,128	0	714,422	0	714,422	0	1,085,550	0	0	0	0	01/27/2010
52517P-YN-5	LEHMAN BROTHERS HLDG INC CORPORATE		04/17/2012	Tax Free Exchange		714,450	14,288,718	714,450	1,428,872	0	(714,422)	0	(714,422)	0	714,450	0	0	0	0	01/27/2010
				Redemption 29.5000																
5252M0-BZ-9	LEHMAN BROTHERS HOLDINGS INC CORPORATE		04/17/2012			36,268	122,942	12,294	12,294	0	23,974	0	23,974	0	36,268	0	0	0	0	01/24/2013
5252M0-BZ-9	LEHMAN BROTHERS HOLDINGS INC CORPORATE		04/17/2012	Tax Free Exchange		23,732	477,058	23,732	47,706	0	(23,974)	0	(23,974)	0	23,732	0	0	0	0	01/24/2013
52602E-AC-6	LENDER PROCESSING SVCS INC CORPORATE		10/18/2012	Call 104.0630		2,185,323	2,100,000	1,806,000	1,900,980	0	28,192	0	28,192	0	1,929,172	0	256,151	256,151	232,240	07/01/2016
527298-AM-5	LEVEL 3 FINANCING CORPORATE		02/12/2012	Various		908,539	888,000	890,220	888,252	0	(83)	0	(83)	0	888,168	0	20,371	20,371	23,044	11/01/2014
52736R-AV-4	LEVI STRAUSS & CO CORPORATE		05/08/2012	Tender (Corp Action)		6,421,312	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	21,312	21,312	342,378	04/01/2016
				Redemption 100.0000																
52742#-AC-4	Leviton Manufacturing Company Series B S		06/24/2012			16,131,250	16,131,250	16,131,250	16,131,250	0	0	0	0	0	16,131,250	0	0	0	544,430	06/24/2018
000000-00-0	LEVEL 3 COMMS INC BK LN TERM A		08/06/2012	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	218,083	03/13/2014
53209#-AC-8	LIFE INSURANCE TR 1999 Series 1999		07/18/2012	Various		1,368,969	1,442,711	919,643	1,384,878	0	54,230	0	54,230	0	1,439,108	0	(70,139)	(70,139)	0	07/30/2012
532457-AP-3	Eli Lilly & Co NOTES 6.770% 01/01/36		04/16/2012	Various		22,401,576	16,825,000	18,153,508	18,089,488	0	(9,019)	0	(9,019)	0	18,080,469	0	4,321,107	4,321,107	904,914	01/01/2036
532776-AJ-0	LIN TELEVISION CORP SR SUB NOTES		01/20/2012	Call 100.0000		6,135,000	6,135,000	6,135,000	6,135,000	0	0	0	0	0	6,135,000	0	0	0	72,001	05/15/2013
532776-AR-2	LIN TELEVISION CORP CORPORATE		01/20/2012	Call 100.0000		242,000	242,000	226,875	237,729	0	149	0	149	0	237,878	0	4,122	4,122	2,840	05/15/2013
534187-AV-1	LINCOLN NATL CORP IND CORPORATE		05/04/2012	CORTVIEW CAPITAL SEC		329,940	325,000	324,314	324,871	0	20	0	20	0	324,891	0	5,049	5,049	12,854	08/27/2012
534187-AV-1	LINCOLN NATL CORP IND CORPORATE		08/27/2012	Maturity		125,000	125,000	124,736	124,950	0	50	0	50	0	125,000	0	0	0	7,063	08/27/2012
				Redemption 100.0000																
53734#-AD-0	Little Rapids Corporation Senior Secured		12/28/2012			344,444	344,444	344,444	344,444	0	0	0	0	0	344,444	0	0	0	16,146	06/28/2020
53961*-BC-9	Local Initiatives Support Corp Senior No		10/01/2012	Call 100.0000		901,044	901,044	703,632	706,152	0	10,296	0	10,296	0	716,447	0	184,597	184,597	27,534	01/01/2022
				Credit Suisse First																
539830-AX-7	LOCKHEED MARTIN CORP CORPORATE		02/15/2012	Boston Cor		20,340	20,000	19,985	19,985	0	1	0	1	0	19,986	0	354	354	191	09/15/2016
542514-DB-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		176,519	176,519	177,788	177,361	0	(842)	0	(842)	0	176,519	0	0	0	1,655	11/25/2032
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		878,757	878,757	883,025	881,518	0	(2,761)	0	(2,761)	0	878,757	0	0	0	6,454	07/25/2033
542514-EH-3	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		1,043,583	1,043,583	1,049,617	1,046,292	0	(2,709)	0	(2,709)	0	1,043,583	0	0	0	7,592	08/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		595,322	595,322	597,085	596,008	0	(686)	0	(686)	0	595,322	0	0	0	2,883	06/25/2034
542514-GN-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		3,222,082	3,222,082	3,235,514	3,227,589	0	(5,507)	0	(5,507)	0	3,222,082	0	0	0	24,543	07/25/2034
542514-KS-2	LONG BEACH MORTGAGE LOAN TRUST LBMLT_05-		12/26/2012	Paydown		3,839,688	3,839,688	3,836,401	3,839,012	0	676	0	676	0	3,839,688	0	0	0	14,317	04/25/2035
542514-LJ-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		1,325,420	1,325,420	1,211,102	1,248,028	0	77,392	0	77,392	0	1,325,420	0	0	0	5,506	06/25/2035
542514-MF-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		134,927	134,927	134,801	134,859	0	68	0	68	0	134,927	0	0	0	448	06/25/2045
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		216,679	216,679	132,180	134,285	0	83,038	644	82,394	0	216,679	0	0	0	439	08/25/2036
				Redemption 100.0000																
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2012			227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
				Redemption 100.0000																
54388*-AE-9	Loram Maintenance of Way, Inc. Senior No		03/09/2012			428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	6,204	03/09/2017
				Redemption 100.0000																
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2012			227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
				Redemption 100.0000																
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2012			227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54738#-AC-6	Love's Travel Stops & Country Senior Not		12/18/2012	Various		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	434,640	12/18/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
548661-CM-7	LOWES COMPANIES INC CORPORATE		09/15/2012	Maturity		4,000,000	4,000,000	3,993,240	3,998,559	0	1,441	0	1,441	0	4,000,000	0	0	0	224,000	09/15/2012
				Redemption 100.0000																
54949@-AA-7	Luck Stone Corporation Series A Senior N		11/06/2012			1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	68,213	05/06/2020
552078-BA-4	LYONDELL CHEMICAL CO CORPORATE		06/15/2012	Call 112.3570		603,357	537,000	592,043	589,116	0	(6,666)	0	(6,666)	0	582,450	0	20,907	20,907	26,731	11/01/2017
				Redemption 100.0000																
55262T-A*-4	MBNA MASTER CREDIT CARD TRUST ABS-REG		03/15/2012			30,000,000	30,000,000	29,940,411	29,999,113	0	887	0	887	0	30,000,000	0	0	0	92,699	03/15/2012
55263E-CE-3	MBNA CORP DOMESTIC MTN		03/15/2012	Maturity		3,000,000	3,000,000	2,995,290	2,998,680	0	1,320	0	1,320	0	3,000,000	0	0	0	112,500	03/15/2012
55264T-AS-0	MBNA CREDIT CARD MASTER NOTE T MBNAS_02-		02/15/2012	Paydown		11,329,000	11,329,000	12,195,402	11,349,401	0	(20,401)	0	(20,401)	0	11,329,000	0	0	0	128,395	07/15/2014
55264T-AT-8	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		04/16/2012	Paydown		28,040,000	28,040,000	24,906,263	27,733,029	0	306,971	0	306,971	0	28,040,000	0	0	0	48,303	09/15/2014
55264T-AY-7	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		05/15/2012	Paydown		7,000,000	7,000,000	7,330,000	7,022,257	0	(22,257)	0	(22,257)	0	7,000,000	0	0	0	47,579	10/15/2014
55264T-BH-3	MBNA CREDIT CARD MASTER NOTE T Series 20		10/15/2012	Paydown		2,000,000	2,000,000	2,150,000	2,021,653	0	(21,653)	0	(21,653)	0	2,000,000	0	0	0	38,107	03/16/2015
55264T-BJ-9	MBNA CREDIT CARD MASTER NOTE T ASSET BAC		10/15/2012	Paydown		5,000,000	5,000,000	5,400,781	5,054,781	0	(54,781)	0	(54,781)	0	5,000,000	0	0	0	279,167	03/16/2015
55264T-CX-7	MBNA CREDIT CARD MASTER NOTE T ABS FLOAT		05/15/2012	Call 100.0000		13,975,000	13,975,000	12,047,202	13,740,537	0	181,635	0	181,635	0	13,922,172	0	52,828	52,828	20,042	10/15/2014
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		04/25/2012	Write-Off		0	10	7	7	0	0	0	0	0	7	0	(7)	(7)	0	10/25/2036
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		1,899,845	1,899,845	1,340,147	1,340,147	0	559,698	0	559,698	0	1,899,845	0	0	0	3,675	10/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		04/25/2012	Write-Off		0	7	4	4	0	0	0	0	0	4	0	(4)	(4)	0	08/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		1,041,209	1,041,209	578,635	598,342	0	453,889	11,022	442,867	0	1,041,209	0	0	0	1,946	08/25/2036
55294#-AA-3	MDU Energy Capital, LLC Senior Note		10/22/2012	Various		13,582,000	13,582,000	13,582,000	13,582,000	0	0	0	0	0	13,582,000	0	0	0	779,607	10/22/2012
552953-BE-0	MGM RESORTS INTL CORPORATE		12/20/2012	Tender (Corp Action)		3,242,520	3,000,000	3,467,500	3,423,896	0	(214,758)	0	(214,758)	0	3,209,138	0	33,382	33,382	427,917	11/15/2013
				Redemption 100.0000																
55312T-AL-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/12/2012			5,117,034	5,117,034	5,030,884	5,114,344	0	2,689	0	2,689	0	5,117,034	0	0	0	3,910	03/12/2051
55312V-AB-4	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2012	Paydown		2,481,782	2,481,782	2,549,546	2,484,777	0	(2,995)	0	(2,995)	0	2,481,782	0	0	0	42,343	12/12/2049
55312Y-AD-4	MERRIL LYNCH/ COUNTRYWIDE COMM CMBS		12/01/2012	Paydown		1,688,894	1,688,894	1,778,880	1,747,311	0	(58,417)	0	(58,417)	0	1,688,894	0	0	0	61,245	08/12/2048
55313K-AD-3	MLCFC_07-7 CMBS 5.737% 06/12/50		06/07/2012	Barclays Capital Inc		2,080,464	1,972,150	2,076,612	2,035,758	0	(2,809)	0	(2,809)	0	2,032,948	0	47,516	47,516	60,020	06/12/2050
55313K-AD-3	MLCFC_07-7 CMBS 5.737% 06/12/50		12/01/2012	Paydown		1,020,794	1,020,794	1,074,643	1,053,549	0	(32,755)	0	(32,755)	0	1,020,794	0	0	0	43,832	06/12/2050
55314A-AC-6	MMCA AUTOMOBILE TRUST MMCA_09-A		02/15/2012	Paydown		443,896	443,896	459,588	444,684	0	(788)	0	(788)	0	443,896	0	0	0	2,132	03/15/2013
55314M-AB-2	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/15/2012	Paydown		11,091,340	11,091,340	11,090,275	11,090,564	0	776	0	776	0	11,091,340	0	0	0	70,076	04/15/2014
554153-AC-0	MAC-GRAY CORP CORPORATE		03/30/2012	Various		6,905,178	6,734,000	6,879,600	6,840,526	0	(17,443)	0	(17,443)	0	6,823,082	0	82,096	82,096	320,917	08/15/2015
55609M-AB-6	MACQUARIE EQUIPMENT FUNDING TR ASSET BAC		12/20/2012	Paydown		15,256,328	15,256,328	15,255,891	15,256,034	0	294	0	294	0	15,256,328	0	0	0	103,571	09/20/2013
55612*-AJ-3	Macsaver Financial Svcs SRNT		01/24/2012	Various		0	9,921,146	0	0	0	0	0	0	0	0	0	0	0	0	01/13/2002
56081#-AC-4	Major League Baseball Trust Senior Note		12/10/2012	Various		1,500,000	1,500,000	1,478,830	1,490,880	0	9,120	0	9,120	0	1,500,000	0	0	0	73,200	12/10/2013
56135*-AF-7	MOM Brands Co fka Malt O Meal SRNT		04/02/2012	Various		465,577	465,577	465,577	465,577	0	0	0	0	0	465,577	0	0	0	15,464	04/01/2013
56135*-AH-3	MOM Brands Co fka Malt O Meal Senior Not		12/03/2012	Various		2,076,429	2,076,429	2,076,429	2,076,429	0	0	0	0	0	2,076,429	0	0	0	103,245	12/03/2012
56135*-AJ-9	MOM Brands Co fka Malt O Meal Senior Not		10/12/2012	Various		1,080,429	1,080,429	1,080,429	1,080,429	0	0	0	0	0	1,080,429	0	0	0	52,509	10/12/2014
				Redemption 100.0000																
56135*-AL-4	MOM Brands Co fka Malt O Meal Senior Ser		08/04/2012			642,857	642,857	642,857	642,857	0	0	0	0	0	642,857	0	0	0	27,530	08/04/2018
563571-AF-5	MANITOWOC COMPANY CORPORATE		11/05/2012	Call 100.0000		250,000	250,000	190,000	222,459	0	11,865	0	11,865	0	234,323	0	15,677	15,677	18,010	11/01/2013
				Redemption 100.0000																
57116@-AA-7	Marlin Energy, LLC Term A		09/28/2012			10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	1,457,500	06/09/2016
57162@-AA-4	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		12/01/2012	Paydown		2,082,752	2,082,752	2,063,949	2,070,990	0	11,762	0	11,762	0	2,082,752	0	0	0	61,930	05/20/2029
57162@-AC-0	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		12/01/2012	Paydown		303,562	303,562	303,558	303,209	0	353	0	353	0	303,562	0	0	0	9,266	05/20/2029
57162@-AD-8	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		12/01/2012	Paydown		227,671	227,671	227,667	227,191	0	480	0	480	0	227,671	0	0	0	7,329	05/20/2029
57164N-AA-9	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2012	Paydown		2,198,374	2,198,374	2,198,317	2,195,385	0	2,990	0	2,990	0	2,198,374	0	0	0	66,218	10/20/2029
57164N-AB-7	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2012	Paydown		172,944	172,944	172,939	172,857	0	87	0	87	0	172,944	0	0	0	5,432	10/20/2029
57164N-AC-5	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2012	Paydown		307,455	307,455	307,449	307,208	0	247	0	247	0	307,455	0	0	0	10,449	10/20/2029
57164N-AD-3	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2012	Paydown		230,591	230,591	230,589	230,492	0	99	0	99	0	230,591	0	0	0	8,727	10/20/2029
57164Q-AA-2	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2012	Paydown		1,117,997	1,117,997	1,117,348	1,115,484	0	2,513	0	2,513	0	1,117,997	0	0	0	33,798	04/20/2028
57164Q-AB-0	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2012	Paydown		145,350	145,350	145,349	145,055	0	295	0	295	0	145,350	0	0	0	4,463	04/20/2028
57164Q-AC-8	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2012	Paydown		127,181	127,181	127,179	126,977	0	204	0	204	0	127,181	0	0	0	4,105	04/20/2028
57164Q-AD-6	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2012	Paydown		109,012	109,012	109,009	109,012	0	0	0	0	0	109,012	0	0	0	3,735	04/20/2028
57164R-AE-2	MARRIOTT VACATION CLUB OWNER T SERIES 2		03/01/2012	Paydown		972,726	972,726	962,245	969,781	0	2,944	0	2,944	0	972,726	0	0	0	13,012	05/20/2026
57164R-AJ-1	MARRIOTT VACATION CLUB OWNER T MVCOT_04-		05/10/2012	Call 100.0000		1,709,903	1,709,903	1,651,096	1,700,568	0	3,248	0	3,248	0	1,703,815	0	6,088	6,088	31,516	10/20/2026
57164R-AJ-1	MARRIOTT VACATION CLUB OWNER T MVCOT_04-		04/01/2012	Paydown		380,295	380,295	367,216	378,219	0	2,076	0	2,076	0	380,295	0	0	0	3,354	10/20/2026
57164R-AK-8	MARRIOTT VACATION CLUB OWNER T MVCOT_04-		05/10/2012	Call 100.0000		121,149	121,149	115,650	120,253	0	384	0	384	0	120,637	0	512	512	2,312	10/20/2026
57164R-AK-8	MARRIOTT VACATION CLUB OWNER T MVCOT_04-		01/01/2012	Paydown		4,442	4,442	4,241	4,410	0	33	0	33	0	4,442	0	0	0	16	10/20/2026
57164R-AU-6	MARRIOTT VACATION CLUB OWNER T 144A		11/01/2012	Paydown		240,580	240,580	240,580	240,580	0	0	0	0	0	240,580	0	0	0	9,490	04/20/2027
57164R-AV-4	MARRIOTT VACATION CLUB OWNER T MVCOT_05-		11/01/2012	Paydown		292,964	292,964	292,958	292,485	0	479	0	479	0	292,964	0	0	0	12,929	04/20/2027
57164R-AW-2	MARRIOTT VACATION CLUB OWNER T ASSET BAC		11/01/2012	Paydown		2,120,793	2,120,793	2,053,275	2,101,037	0	19,755	0	19,755	0	2,120,793	0	0	0	82,732	10/20/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
57164R-AX-0	MARRIOTT VACATION CLUB OWNER T ASSET BAC		11/01/2012	Paydown		901,529	901,529	899,978	899,229	0	2,300	0	2,300	0	901,529	0	0	0	39,434	10/20/2027
57164R-AY-8	MARRIOTT VACATION CLUB OWNER T ASSET BAC		11/01/2012	Paydown		578,521	578,521	576,277	576,392	0	2,712	582	2,130	0	578,521	0	0	0	26,860	10/20/2027
57164R-AZ-5	MARRIOTT VACATION CLUB OWNER T ASSET BAC		11/01/2012	Paydown		578,521	578,521	577,508	576,534	0	1,987	0	1,987	0	578,521	0	0	0	29,404	10/20/2027
57164U-AD-7	MARRIOT TIMESHARE ASSET BACKED		12/01/2012	Paydown		161,062	161,062	161,061	160,608	0	454	0	454	0	161,062	0	0	0	5,062	10/20/2028
571903-AE-3	MARRIOTT INTL INC NEW CORPORATE		06/15/2012	Maturity		4,000,000	4,000,000	3,979,440	3,998,275	0	1,725	0	1,725	0	4,000,000	0	0	0	92,500	06/15/2012
576395-AC-1	Masterfoods Holdings S.A.S. Senior Note	0	10/30/2012	Various		32,445,000	32,445,000	24,375,000	32,455,000	0	0	0	0	(8,080,000)	32,445,000	8,070,000	0	8,070,000	1,885,132	10/30/2012
576434-QA-5	MASTR ALTERNATIVE LOANS TRUST SERIES 20		12/01/2012	Paydown		53,967	53,967	55,324	54,719	0	(752)	0	(752)	0	53,967	0	0	0	1,369	04/25/2019
576434-QF-4	MASTR ALTERNATIVE LOANS TRUST SERIES 20		12/01/2012	Paydown		854,369	854,369	875,107	868,201	0	(13,831)	0	(13,831)	0	854,369	0	0	0	25,227	04/25/2019
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2012	Paydown		333,398	333,398	270,886	270,886	0	62,512	0	62,512	0	333,398	0	0	0	11,406	12/25/2034
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE		12/26/2012	Paydown		1,327,468	1,327,468	903,758	923,588	0	403,880	0	403,880	0	1,327,468	0	0	0	2,941	03/25/2036
57643G-AE-7	MASTR ASSET BACKED SECS TR2006 ABS FLOAT		12/06/2012	Various		8,629,726	18,515,000	5,947,351	6,189,861	0	528,613	380,615	147,998	0	6,337,859	0	2,291,867	2,291,867	86,179	03/25/2036
57643L-AE-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		132,677	132,677	133,693	132,990	0	(313)	0	(313)	0	132,677	0	0	0	3,092	11/25/2032
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20		12/26/2012	Paydown		1,033,026	1,033,026	1,054,009	1,038,650	0	(5,625)	0	(5,625)	0	1,033,026	0	0	0	16,608	12/25/2032
57643L-AN-6	MASTR ASSET BACKED SECURITIES MABS_03-OP		06/25/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	12/25/2032
57643L-BY-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		11,750	11,750	11,753	11,752	0	(3)	0	(3)	0	11,750	0	0	0	83	08/25/2033
57643L-DY-9	MASTR ASSET BACKED SECURITIES MABS_04-FR		12/26/2012	Paydown		686,838	686,838	686,838	686,838	0	0	0	0	0	686,838	0	0	0	10,091	07/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		12/26/2012	Paydown		1,509,355	1,509,355	1,510,258	1,509,709	0	(354)	0	(354)	0	1,509,355	0	0	0	8,007	10/25/2034
57643L-GX-8	MASTR ASSET BACKED SECURITIES MABS_05-WM		12/26/2012	Paydown		1,570,571	1,570,571	1,570,571	1,570,571	0	0	0	0	0	1,570,571	0	0	0	7,501	03/25/2035
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		04/25/2012	Write-Off		0	6	4	4	0	0	0	0	0	4	0	(4)	(4)	0	11/25/2036
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		12/26/2012	Paydown		2,365,276	2,365,276	1,820,753	1,851,039	0	529,791	15,554	514,237	0	2,365,276	0	0	0	3,192	11/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE		04/25/2012	Write-Off		0	6	3	4	0	0	0	0	0	3	0	(3)	(3)	0	08/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		930,936	930,936	477,994	512,720	0	445,190	26,973	418,217	0	930,936	0	0	0	1,537	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2012	Paydown		1,121,980	1,121,980	590,939	619,433	0	521,810	19,263	502,547	0	1,121,980	0	0	0	2,113	08/25/2036
				Redemption 100.0000																
576863-E#-7	Matson Navigation Company Senior Note		11/19/2012			5,841,023	5,841,023	5,841,023	5,841,023	0	0	0	0	0	5,841,023	0	0	0	221,196	05/19/2020
57775#-AC-3	Maxim Crane Works, L.P. Revolver		11/06/2012	Various		16,577,039	16,577,039	16,577,039	16,577,039	0	0	0	0	0	16,577,039	0	0	0	478,545	07/01/2013
58013M-DR-2	MCDONALDS CORP NOTES 5.750% 03/01/12		03/01/2012	Maturity		3,000,000	3,000,000	2,996,550	2,999,379	0	621	0	621	0	3,000,000	0	0	0	86,250	03/01/2012
580169-AM-2	MCDONNELL DOUGLAS CORP DEBENTURES		04/01/2012	Various		38,902,000	38,902,000	43,503,489	39,009,790	0	(107,790)	0	(107,790)	0	38,902,000	0	0	0	1,896,473	04/01/2012
58405U-AC-6	MEDCO HEALTH SOLUTIONS SENIOR NOTES		05/07/2012	Various		27,085,809	25,025,000	27,202,609	25,615,572	0	(124,197)	0	(124,197)	0	25,491,375	0	1,594,433	1,594,433	1,320,416	08/15/2013
58446V-AE-1	MEDIACOM BROADBAND SR NT CORPORATE		09/12/2012	Various		5,012,500	5,000,000	4,800,000	4,888,374	0	17,257	0	17,257	0	4,905,631	0	106,869	106,869	374,472	10/15/2015
585055-AT-3	MEDTRONIC INC CORPORATE		06/22/2012	Prudential Invst Mgmt		5,570,390	4,400,000	4,391,068	4,390,874	0	55	0	55	0	4,390,929	0	1,179,460	1,179,460	189,933	03/15/2040
58526#-BP-3	Meijer Finance Senior Note - Series A-1		11/01/2012	Various		5,077,308	5,077,308	5,077,308	5,077,308	0	0	0	0	0	5,077,308	0	0	0	281,029	05/01/2016
58526#-BQ-1	Meijer Finance Senior Note - Series A-2		11/01/2012	Various		4,919,892	4,919,892	4,919,892	4,919,892	0	0	0	0	0	4,919,892	0	0	0	272,316	05/01/2016
58526#-BR-9	Meijer Finance Senior Note - Series A-3		11/01/2012	Various		5,978,338	5,978,338	5,978,338	5,978,338	0	0	0	0	0	5,978,338	0	0	0	330,901	05/01/2016
58528#-CY-1	Meijer Inc. SRNT 6.920% 01/01/12		01/01/2012	Various		2,599,727	2,599,727	2,599,727	2,599,727	0	0	0	0	0	2,599,727	0	0	0	89,951	01/01/2012
58528#-CZ-8	Meijer Inc. SRNT 6.920% 01/01/12		01/01/2012	Various		2,599,726	2,599,726	2,599,726	2,599,726	0	0	0	0	0	2,599,726	0	0	0	89,951	01/01/2012
585907-AN-8	MELLON BANK, NA CORPORATE		12/10/2012	Prudential Invst Mgmt		9,133,234	8,720,000	9,465,298	9,241,614	0	(108,379)	0	(108,379)	0	9,133,234	0	0	0	566,328	04/01/2016
58646#-AD-6	Menasha Corporation SRNT		02/28/2012	Various		2,454,545	2,454,545	2,454,545	2,454,545	0	0	0	0	0	2,454,545	0	0	0	43,384	02/28/2012
58646#-AE-4	Menasha Corporation Senior Note		01/10/2012	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	50,400	01/10/2014
58646#-AF-1	Menasha Corporation Senior Note		01/31/2012	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,900	01/31/2014
58646#-AG-9	Menasha Corporation Senior Note		12/02/2012	Various		1,872,800	1,872,800	1,872,800	1,872,800	0	0	0	0	0	1,872,800	0	0	0	106,375	12/02/2014
587727-AB-4	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		12/15/2012	Paydown		35,021,959	35,021,959	35,019,665	35,019,891	0	2,067	0	2,067	0	35,021,959	0	0	0	235,036	01/15/2014
587728-AB-2	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOAT		12/17/2012	Paydown		36,000,000	36,000,000	36,000,000	36,000,000	0	0	0	0	0	36,000,000	0	0	0	81,736	11/15/2013
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2012	Paydown		118,888	118,888	115,090	116,071	0	3,580	763	2,817	0	118,888	0	0	0	2,001	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2012	Paydown		372,754	372,754	380,899	378,223	0	(5,469)	0	(5,469)	0	372,754	0	0	0	8,802	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		11/26/2012	Paydown		338,922	338,922	341,050	343,612	0	(2,126)	2,563	(4,689)	0	338,922	0	0	0	4,216	02/25/2034
589929-TA-6	MERRILL LYNCH MORTGAGE INVESTO CMBS		10/01/2012	Paydown		503,377	503,377	529,608	508,166	0	(4,789)	0	(4,789)	0	503,377	0	0	0	20,004	12/15/2030
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2012	Paydown		159,902	159,902	162,401	160,679	0	(777)	0	(777)	0	159,902	0	0	0	8,987	09/25/2032
59001F-AC-5	MERITAGE MORTGAGE LOAN TRUST SERIES 200		12/26/2012	Paydown		131,400	131,400	131,400	131,400	0	0	0	0	0	131,400	0	0	0	1,007	11/25/2033
59001F-AD-3	MERITAGE MORTGAGE LOAN TRUST MMLT_03-1		12/26/2012	Paydown		201,743	201,743	203,263	206,230	0	(1,476)	3,010	(4,486)	0	201,743	0	0	0	4,334	11/25/2033
59001F-CS-8	MERITAGE MORTGAGE LOAN TRUST MMLT_05-2		12/26/2012	Paydown		2,006,003	2,006,003	2,006,003	2,006,003	0	0	0	0	0	2,006,003	0	0	0	8,021	11/25/2035
590188-JN-9	MERRILL LYNCH & CO NOTES		12/10/2012	Prudential Invst Mgmt		10,975,701	11,000,000	10,948,479	10,972,309	0	3,392	0	3,392	0	10,975,701	0	0	0	808,767	11/15/2018
59018Y-J3-6	MERRILL LYNCH CO CORPORATE		08/15/2012	Maturity		180,000	180,000	179,748	179,949	0	51	0	51	0	180,000	0	0	0	10,890	08/15/2012
				Merrill																
59018Y-N6-4	MERRILL LYNCH CO CORPORATE		05/09/2012	Lynch,Pierce,Fenner &		258,780	230,000	229,802	229,829	0	25	0	25	0	229,854	0	28,926	28,926	8,741	04/25/2018
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		04/25/2012	Write-Off		0	2	2	2	0	0	0	0	0	2	0	(2)	(2)	0	01/25/2037
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		12/26/2012	Paydown		2,388,294	2,388,294	2,306,156	2,310,452	0	80,625	2,783	77,842	0	2,388,294	0	0	0	6,214	01/25/2037
59020U-CP-8	MLCC MORTGAGE INVESTORS INC MLMI_04-WMC3		04/25/2012	Paydown		327,783	327,783	330,323	330,323	0	(2,540)	0	(2,540)	0	327,783	0	0	0	1,202	01/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
59020U-PS-8	MLCC MORTGAGE INVESTORS INC CBASS_04-CB8		12/26/2012	Paydown		1,593,556	1,593,556	1,586,225	1,046,040	547,515	7,094	7,094	547,515	0	1,593,556	0	0	0	7,936	12/25/2035
59020U-QV-0	MLCC MORTGAGE INVESTORS INC ABS FLOATER		02/27/2012	Paydown		54,190	54,190	54,223	54,211	0	(21)	0	(21)	0	54,190	0	0	0	71	09/25/2035
59022H-AD-4	MERRILL LYNCH MORTGAGE TRUST CMBS		06/01/2012	Paydown		2,000,000	2,000,000	2,002,109	1,997,003	0	2,997	0	2,997	0	2,000,000	0	0	0	51,060	07/12/2034
59022H-AE-2	MERRILL LYNCH MORTGAGE TRUST CMBS		06/01/2012	Paydown		1,500,000	1,500,000	1,502,813	1,497,854	0	2,146	0	2,146	0	1,500,000	0	0	0	44,280	07/12/2034
59022H-EV-0	MERRILL LYNCH MORTGAGE TRUST MLMT_04-BPC		09/01/2012	Paydown		115,618	115,618	109,313	114,370	0	1,248	0	1,248	0	115,618	0	0	0	2,407	10/12/2041
59022H-FX-5	MERRILL LYNCH MORTGAGE TRUST CMBS		12/01/2012	Paydown		6,274,232	6,274,232	6,105,857	6,252,039	0	22,193	0	22,193	0	6,274,232	0	0	0	185,708	09/12/2042
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MCP		12/01/2012	Paydown		4,468,102	4,468,102	4,312,804	4,417,360	0	50,742	0	50,742	0	4,468,102	0	0	0	117,606	06/12/2043
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP		12/01/2012	Paydown		11,739,905	11,739,905	11,713,591	11,718,539	0	21,365	0	21,365	0	11,739,905	0	0	0	315,680	07/12/2038
59022H-LF-7	MERRILL LYNCH MORTGAGE TRUST CMBS		12/01/2012	Paydown		27,744,794	27,744,794	27,778,545	27,717,217	0	27,577	0	27,577	0	27,744,794	0	0	0	966,563	11/12/2037
59022K-AB-1	MERRILL LYNCH MORTG TRUST_06C2 CMBS		12/01/2012	Paydown		1,139,547	1,139,547	1,042,997	1,093,568	0	45,979	0	45,979	0	1,139,547	0	0	0	34,054	08/12/2043
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		04/25/2012	Write-Off		0	4	3	3	0	0	0	0	0	3	0	(3)	(3)	0	04/25/2047
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2012	Paydown		5,685,185	5,685,185	4,486,408	4,628,406	0	1,128,676	71,897	1,056,779	0	5,685,185	0	0	0	9,927	04/25/2047
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/06/2012	Various		4,584,330	9,747,420	3,976,080	3,935,180	0	281,494	180,830	100,664	0	4,035,844	0	548,486	548,486	36,266	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		12/18/2012	Credit Suisse First Boston Cor		6,200,817	14,219,000	4,904,576	4,754,037	0	377,329	0	377,329	0	5,131,366	0	1,069,451	1,069,451	58,542	07/25/2037
59023B-AB-0	MERRILL LYNCH MORTGAGE TRUST M CMBS		12/01/2012	Paydown		3,122,317	3,122,317	2,952,155	3,031,342	0	90,975	0	90,975	0	3,122,317	0	0	0	124,694	05/12/2039
59023B-AD-6	MERRILL LYNCH MORTGAGE TRUST M CMBS		12/01/2012	Paydown		7,576,689	7,576,689	7,587,894	7,570,709	0	5,981	0	5,981	0	7,576,689	0	0	0	201,746	05/12/2039
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE		06/18/2012	Various		457,456	405,000	351,749	352,953	0	231	0	231	0	353,184	0	104,272	104,272	18,920	05/14/2038
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		04/25/2012	Write-Off		0	7	6	4	2	0	0	2	0	6	0	(6)	(6)	0	07/25/2037
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		12/26/2012	Paydown		8,128,571	8,128,571	6,983,555	4,809,838	2,247,610	1,086,236	15,114	3,318,732	0	8,128,571	0	0	0	16,754	07/25/2037
59025W-AC-0	MERRILL LYNCH MORTGAGE TRUST CMBS		11/01/2012	Paydown		1,864,396	1,864,396	1,707,129	1,773,550	0	90,846	0	90,846	0	1,864,396	0	0	0	89,882	02/12/2051
591324-AJ-7	METALS USA INC 11.125% 12/01/15		12/13/2012	Various		4,308,424	4,230,000	4,355,921	4,233,517	0	(22,953)	0	(22,953)	0	4,210,563	0	97,861	97,861	487,592	12/01/2015
59156R-AD-0	METLIFE INC SENIOR NOTES		12/15/2012	Maturity		1,250,000	1,250,000	1,129,682	1,217,861	0	32,139	0	32,139	0	1,250,000	0	0	0	67,188	12/15/2012
594918-AB-0	MICROSOFT CORP CORPORATE		03/12/2012	Various		1,476,496	1,400,000	1,398,628	1,399,301	0	39	0	39	0	1,399,340	0	77,156	77,156	11,816	06/01/2014
59540#-AA-7	Mid-Georgia Cogen LP SRNT		08/16/2012	Various		25,301,250	25,301,250	19,388,773	19,806,946	0	623,522	0	623,522	0	20,430,468	0	4,870,782	4,870,782	8,540,548	06/30/2018
59540#-AA-7	Mid-Georgia Cogen LP SRNT		06/30/2012	Various		131,625	131,625	100,866	103,042	0	28,583	0	28,583	0	131,625	0	0	0	4,502	06/30/2018
59832W-AF-6	MIDWEST GENERATION LLC PASS THRU CERTS		09/19/2012	BROADPOINT SEC. GROUP		402,382	443,396	489,953	459,771	0	(2,252)	0	(2,252)	0	457,520	0	(55,138)	(55,138)	46,600	01/02/2016
59832W-AF-6	MIDWEST GENERATION LLC PASS THRU CERTS		07/06/2012	Redemption 100.0000		146,917	146,917	162,343	152,343	0	(5,426)	0	(5,426)	0	146,917	0	0	0	9,498	01/02/2016
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2012	Redemption 100.0000		323,215	323,215	323,215	323,215	0	0	0	0	0	323,215	0	0	0	12,921	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S		12/30/2012	Redemption 100.0000		233,088	233,088	233,088	233,088	0	0	0	0	0	233,088	0	0	0	10,489	06/30/2032
60253X-AA-3	MINCS-CENTURION, LTD. SERIES 2001 VA C		12/26/2012	Paydown		4,054,426	4,054,426	3,363,290	162,177	3,274,421	617,828	0	3,892,249	0	4,054,426	0	0	0	49,606	03/26/2013
60467M-AA-9	MIRANT MID ATLANTIC TRST PASS THRU CERTS		06/30/2012	Redemption 100.0000		212,940	212,940	228,910	215,229	0	(2,289)	0	(2,289)	0	212,940	0	0	0	9,183	06/30/2012
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		12/30/2012	Various		810,065	810,065	903,860	856,073	0	(46,007)	0	(46,007)	0	810,065	0	0	0	37,027	06/30/2017
60687U-AD-9	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2012	Paydown		9,348,396	9,348,396	9,548,963	9,448,422	0	(100,026)	0	(100,026)	0	9,348,396	0	0	0	232,201	06/12/2046
60687V-AD-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2012	Paydown		8,393,419	8,393,419	8,314,000	8,379,410	0	14,009	0	14,009	0	8,393,419	0	0	0	247,880	07/12/2046
60688C-AB-2	MERRILL LYNCH/COUNTRYWIDE COMM CMBS		12/01/2012	Paydown		29,285,720	29,285,720	28,968,780	29,195,107	0	90,613	0	90,613	0	29,285,720	0	0	0	1,112,762	09/12/2049
60693S-AB-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS		08/01/2012	Paydown		1,769,421	1,769,421	1,675,628	1,759,930	0	9,492	0	9,492	0	1,769,421	0	0	0	58,006	02/12/2039
60693S-AF-1	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2012	Paydown		21,498,256	21,498,256	21,740,049	21,549,566	0	(51,310)	0	(51,310)	0	21,498,256	0	0	0	669,444	02/12/2039
60740F-AH-8	MOBILE MINI INC CORPORATE		08/02/2012	Various		1,205,370	1,185,000	1,111,950	1,145,327	0	6,047	0	6,047	0	1,151,373	0	53,997	53,997	61,328	05/01/2015
608328-AK-6	MOHEGAN TRIBAL GAMING SR SUB NOTES		03/06/2012	Various		12,484,289	13,880,000	4,094,600	9,299,600	2,774,265	1,272,242	0	4,046,507	0	13,346,107	0	(861,819)	(861,819)	0	04/01/2012
617446-V8-9	MORGAN STANLEY CORPORATE		05/30/2012	Morgan Stanley & Co, Inc		201,800	200,000	199,570	199,910	0	23	0	23	0	199,933	0	1,867	1,867	8,817	08/31/2012
617446-V8-9	MORGAN STANLEY CORPORATE		08/31/2012	Maturity		200,000	200,000	199,570	199,910	0	90	0	90	0	200,000	0	0	0	11,500	08/31/2012
61744C-AX-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2012	Paydown		799,845	799,845	797,824	796,433	0	3,412	0	3,412	0	799,845	0	0	0	9,079	12/27/2033
61744C-BX-3	MORGAN STANLEY HOME EQUITY LOA 2004-NC3,		12/26/2012	Paydown		230,484	230,484	167,248	123,864	44,446	62,174	0	106,620	0	230,484	0	0	0	2,735	03/25/2034
61744C-EV-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		11/26/2012	Paydown		641,524	641,524	544,466	463,417	0	178,107	0	178,107	0	641,524	0	0	0	5,720	07/25/2034
61744C-JW-7	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2012	Paydown		96,596	96,596	43,350	43,350	0	53,246	0	53,246	0	96,596	0	0	0	1,504	11/25/2034
61744C-LU-8	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		06/25/2012	Paydown		1,125,933	1,125,933	1,117,909	1,125,539	0	414	20	394	0	1,125,933	0	0	0	3,019	01/25/2035
61744C-NS-1	MORGAN STANLEY HOME EQUITY LOA MSAC_05_W		12/26/2012	Paydown		3,027,294	3,027,294	3,027,294	3,027,294	0	0	0	0	0	3,027,294	0	0	0	13,681	02/25/2035
61744C-QK-5	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		02/27/2012	Paydown		156,890	156,890	156,890	156,890	0	0	0	0	0	156,890	0	0	0	132	05/25/2035
61744C-XZ-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		10/25/2012	Paydown		1,155,946	1,155,946	1,150,889	1,155,730	0	217	0	217	0	1,155,946	0	0	0	2,259	12/25/2035
617451-AE-9	MORGAN STANLEY CAPITAL I CMBS		12/01/2012	Paydown		14,443,068	14,443,068	14,122,048	14,346,435	0	96,633	0	96,633	0	14,443,068	0	0	0	460,513	09/15/2042
617451-BP-3	MORGAN STANLEY CAPITAL I CMBS		12/01/2012	Paydown		5,808,219	5,808,219	5,765,765	5,791,756	0	16,463	0	16,463	0	5,808,219	0	0	0	184,447	11/14/2042
617451-CL-1	MORGAN STANLEY CAPITAL I CMBS		01/06/2012	Royal Bank of Scotland		331,922	300,000	323,906	319,157	0	(138)	0	(138)	0	319,020	0	12,902	12,902	1,777	11/14/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
617451-CN-7	MORGAN STANLEY CAPITAL I CMBS		12/01/2012	Paydown		3,679,272	3,679,272	3,706,579	3,677,369	0	1,904	0	1,904	0	3,679,272	0	0	0	150,396	10/12/2052
617451-CR-8	MORGAN STANLEY CAPITAL I CMBS		12/13/2012	Jefferies & Co, Inc		10,025,156	9,000,000	9,888,750	9,861,882	0	(220,487)	0	(220,487)	0	9,641,395	0	383,761	383,761	486,519	10/12/2052
617451-FK-0	MORGAN STANLEY CAPITAL I CMBS		02/01/2012	JP Morgan Securities, Inc		9,344,907	9,072,725	9,087,967	9,064,727	0	(823)	0	(823)	0	9,063,904	0	281,002	281,002	90,188	03/12/2044
617451-FK-0	MORGAN STANLEY CAPITAL I CMBS		12/01/2012	Paydown		19,407,434	19,407,434	19,494,170	19,397,892	0	9,542	0	9,542	0	19,407,434	0	0	0	690,165	03/12/2044
61745M-2S-1	Morgan Stanley Capital I MSC_05-IQ9		02/01/2012	Paydown		0	0	2,983,713	63,378	0	(63,378)	0	(63,378)	0	0	0	0	0	135,092	07/15/2056
61745M-6E-8	Morgan Stanley Capital I CMBS		12/01/2012	Paydown		4,921,961	4,921,961	4,832,220	4,886,269	0	35,692	0	35,692	0	4,921,961	0	0	0	131,701	08/13/2042
61745M-N8-2	Morgan Stanley Capital I MSC_04-IQ8		07/01/2012	Paydown		33,782,137	33,782,137	33,946,589	33,723,705	0	58,432	0	58,432	0	33,782,137	0	0	0	454,313	06/15/2040
61745M-PM-9	Morgan Stanley Capital I SERIES 2003 N		12/26/2012	Paydown		1,721,420	1,721,420	1,736,054	1,730,444	0	(9,025)	0	(9,025)	0	1,721,420	0	0	0	16,562	03/25/2033
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		12/26/2012	Paydown		17,311	17,311	15,362	8,542	6,612	2,157	0	8,769	0	17,311	0	0	0	384	03/25/2033
61745M-U2-7	Morgan Stanley Capital I MSC_04-HQ4		10/01/2012	Paydown		0	0	647,446	71,099	0	(71,099)	0	(71,099)	0	0	0	0	0	82,732	04/14/2040
61745M-VJ-9	Morgan Stanley Capital I Series 2004 - T		02/01/2012	Paydown		0	0	830,575	12,114	0	(12,114)	0	(12,114)	0	0	0	0	0	26,943	09/13/2045
61746J-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2012	Write-Off		0	10	6	6	0	0	0	0	0	6	0	(6)	(6)	0	11/25/2036
61746J-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2012	Paydown		967,225	967,225	584,215	605,567	0	375,787	14,129	361,658	0	967,225	0	0	0	1,815	11/25/2036
61746B-CW-4	MORGAN STANLEY CORPORATE		01/09/2012	Maturity		4,000,000	4,000,000	3,650,000	3,996,836	0	3,164	0	3,164	0	4,000,000	0	0	0	112,500	01/09/2012
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		07/25/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	03/25/2033
61746R-AG-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		2,191,946	2,191,946	2,200,166	2,198,913	0	(6,967)	0	(6,967)	0	2,191,946	0	0	0	22,553	11/25/2032
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		273,262	273,262	155,151	72,196	83,750	117,316	0	201,066	0	273,262	0	0	0	8,540	11/25/2032
61746R-BD-2	MORGAN STANLEY ABS CAPITAL I ASSET BACKE		12/26/2012	Paydown		178,921	178,921	164,080	100,396	63,396	15,129	0	78,525	0	178,921	0	0	0	4,908	04/25/2033
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		04/25/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/25/2033
61746R-BM-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		124,506	124,506	126,124	126,124	0	(1,618)	0	(1,618)	0	124,506	0	0	0	2,020	06/25/2033
61746R-BV-2	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		12/26/2012	Paydown		1,221,497	1,221,497	1,230,112	1,225,132	0	(3,635)	0	(3,635)	0	1,221,497	0	0	0	10,640	05/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		12/26/2012	Paydown		531,823	531,823	462,178	464,101	0	67,722	0	67,722	0	531,823	0	0	0	10,211	05/25/2033
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		120,000	120,000	121,343	121,994	0	(1,305)	689	(1,994)	0	120,000	0	0	0	1,943	06/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/25/2012	Paydown		88,769	88,769	89,115	88,957	0	(188)	0	(188)	0	88,769	0	0	0	690	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		51,530	51,530	45,422	28,529	16,874	6,127	0	23,001	0	51,530	0	0	0	1,265	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		212,284	212,284	213,246	212,988	0	(703)	0	(703)	0	212,284	0	0	0	1,285	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		11/26/2012	Paydown		45,065	45,065	36,255	18,486	17,768	8,810	0	26,578	0	45,065	0	0	0	630	10/25/2033
61746R-HT-1	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC		12/26/2012	Paydown		407,189	407,189	411,110	413,289	0	(3,879)	2,221	(6,100)	0	407,189	0	0	0	3,990	07/25/2034
61746W-A8-3	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		10/25/2012	Paydown		129,936	129,936	125,765	58,092	67,912	3,932	0	71,844	0	129,936	0	0	0	2,048	02/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		12/26/2012	Paydown		11,015	11,015	8,647	8,528	0	2,488	0	2,488	0	11,015	0	0	0	308	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/26/2012	Paydown		279,111	279,111	277,482	277,176	0	1,935	0	1,935	0	279,111	0	0	0	1,468	01/25/2032
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/26/2012	Paydown		1,111,151	1,111,151	1,115,640	1,114,234	0	(3,083)	0	(3,083)	0	1,111,151	0	0	0	10,316	10/25/2031
61746W-LB-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/06/2012	Deutsche Bank Securities Inc		1,916,098	3,141,144	860,119	992,008	143,747	(250,045)	0	(106,298)	0	885,710	0	1,030,388	1,030,388	76,346	10/25/2031
61746W-LB-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		07/25/2012	Paydown		479,907	729,688	253,961	230,443	33,393	216,071	0	249,464	0	479,907	0	0	0	2,678	10/25/2031
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/06/2012	Societe Generale		3,774,236	5,241,994	4,109,904	4,131,467	0	(13,907)	0	(13,907)	0	4,117,560	0	(343,324)	(343,324)	138,906	01/25/2032
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/26/2012	Paydown		595,806	768,768	603,390	605,903	0	(10,097)	0	(10,097)	0	595,806	0	0	0	10,292	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2012	Paydown		273,209	273,209	274,988	278,432	0	(1,807)	3,416	(5,223)	0	273,209	0	0	0	2,852	01/25/2032
61746W-MM-9	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		04/16/2012	United Capital Markets		50,243	186,084	32,719	36,273	0	(4,106)	0	(4,106)	0	32,167	0	18,075	18,075	1,615	01/25/2032
61746W-MM-9	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		01/25/2012	Paydown		3,956	3,956	771	771	0	3,185	0	3,185	0	3,956	0	0	0	9	01/25/2032
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2012	Paydown		399,117	399,117	400,863	400,930	0	(1,814)	0	(1,814)	0	399,117	0	0	0	4,278	05/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		04/16/2012	United Capital Markets		45,915	104,353	43,989	44,577	0	(616)	0	(616)	0	43,961	0	1,954	1,954	856	04/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		11/26/2012	Paydown		149,706	149,706	62,787	63,631	0	86,075	0	86,075	0	149,706	0	0	0	2,883	04/25/2032
61746W-PF-1	MORGAN STANLEY DEAN WITTER CAP SERIES 2		04/01/2012	Paydown		4,118,754	4,118,754	4,214,236	4,115,158	0	3,596	0	3,596	0	4,118,754	0	0	0	52,702	01/15/2039
61746W-PG-9	MORGAN STANLEY DEAN WITTER CAP CMBS		05/01/2012	Paydown		4,065,000	4,065,000	4,219,978	4,066,866	0	(1,866)	0	(1,866)	0	4,065,000	0	0	0	98,564	01/15/2039
61746W-PM-6	MORGAN STANLEY DEAN WITTER CAP Series 20		07/01/2012	Paydown		2,771,000	2,771,000	2,852,241	2,771,915	0	(915)	0	(915)	0	2,771,000	0	0	0	106,037	01/15/2039
61746W-PY-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2012	Paydown		356,820	356,820	357,503	357,313	0	(493)	0	(493)	0	356,820	0	0	0	2,144	07/25/2032
61746W-RR-3	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2012	Paydown		37,122	37,122	37,193	37,196	0	(74)	0	(74)	0	37,122	0	0	0	322	08/25/2032
61746W-SY-7	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2012	Paydown		126,774	126,774	127,020	126,991	0	(217)	0	(217)	0	126,774	0	0	0	831	09/25/2032
61746W-VS-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2012	Paydown		554,062	554,062	557,092	556,373	0	(2,311)	0	(2,311)	0	554,062	0	0	0	5,137	09/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		04/12/2012	Various		300,295	638,925	403,042	331,960	73,380	(2,098)	0	71,282	0	403,242	0	(102,947)	(102,947)	5,299	09/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		04/25/2012	Paydown		1,242	1,242	797	646	143	454	0	597	0	1,242	0	0	0	4	09/25/2032
61746W-WA-4	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2012	Paydown		2,349,161	2,349,161	2,358,245	2,354,208	0	(5,048)	0	(5,048)	0	2,349,161	0	0	0	20,302	10/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		10/25/2012	Paydown		96,958	96,958	54,354	39,739	14,642	42,576	0	57,218	0	96,958	0	0	0	2,018	10/25/2032
61746W-WL-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2012	Paydown		73,929	73,929	48,183	48,460	0	25,469	0	25,469	0	73,929	0	0	0	1,839	02/25/2033
61746W-ZB-9	MORGAN STANLEY DEAN WITTER CAP CMBS		12/01/2012	Paydown		3,250,000	3,250,000	3,090,547	3,211,779	0	38,221	0	38,221	0	3,250,000	0	0	0	157,950	11/13/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
				Morgan Stanley & Co, Inc																
61747W-AL-3	MORGAN STANLEY CORPORATE		08/03/2012			60,519	60,000	59,982	59,980	0	3	0	3	0	59,982	0	537	537	3,392	07/28/2021
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		04/25/2012	Write-Off		0	6	6	6	0	0	0	0	0	6	0	(6)	(6)	0	10/25/2036
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		2,990,173	2,990,173	2,946,974	2,990,173	0	43,199	43,199	0	0	2,990,173	0	0	0	4,799	10/25/2036
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		04/25/2012	Write-Off		0	2	1	1	0	0	0	0	0	1	0	(1)	(1)	0	07/25/2036
421924-AJ-0	HEALTHSOUTH CORP		07/31/2012	Settlement Process		67,804	0	0	0	0	0	0	0	0	0	0	67,804	67,804	0	06/15/2005
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		582,522	582,522	280,748	292,443	0	295,845	5,766	290,079	0	582,522	0	0	0	1,119	07/25/2036
421924-AP-6	HEALTHSOUTH CORP		07/31/2012	Settlement Process		87,984	0	0	0	0	0	0	0	0	0	0	87,984	87,984	0	10/01/2008
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2012	Paydown		586,129	586,129	372,955	382,339	0	208,004	4,152	203,852	0	586,191	0	(62)	(62)	1,201	07/25/2036
421924-AR-2	HEALTHSOUTH CORP		07/31/2012	Settlement Process		30,265	0	0	0	0	0	0	0	0	0	0	30,265	30,265	0	02/01/2008
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		04/25/2012	Write-Off		0	5	4	4	0	0	0	0	0	4	0	(4)	(4)	0	11/25/2036
421924-AS-0	HEALTHSOUTH CORP		07/31/2012	Settlement Process		42,432	0	0	0	0	0	0	0	0	0	0	42,432	42,432	0	10/01/2006
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		3,246,673	3,246,673	2,590,218	2,658,798	0	612,468	24,593	587,875	0	3,246,673	0	0	0	5,109	11/25/2036
421924-AU-5	HEALTHSOUTH CORP		07/31/2012	Settlement Process		42,613	0	0	0	0	0	0	0	0	0	0	42,613	42,613	0	10/01/2006
61750C-AD-9	MORGAN STANLEY CAPITAL I MSC_0 CMBS		12/01/2012	Paydown		704,693	704,693	620,157	678,831	0	25,862	0	25,862	0	704,693	0	0	0	33,147	07/12/2044
421924-AV-3	HEALTHSOUTH CORP		07/31/2012	Settlement Process		59,170	0	0	0	0	0	0	0	0	0	0	59,170	59,170	0	10/01/2011
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		04/25/2012	Write-Off		0	4	4	4	0	0	0	0	0	4	0	(4)	(4)	0	09/25/2036
421924-AX-9	HEALTHSOUTH CORP		07/31/2012	Settlement Process		61,937	0	0	0	0	0	0	0	0	0	0	61,937	61,937	0	10/01/2011
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2012	Paydown		2,670,491	2,670,491	2,567,761	2,670,491	0	93,219	93,219	0	0	2,670,491	0	0	0	4,329	09/25/2036
421924-AY-7	HEALTHSOUTH CORP		07/31/2012	Settlement Process		145,052	0	0	0	0	0	0	0	0	0	0	145,052	145,052	0	06/01/2012
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2012	Write-Off		0	5	5	5	0	0	0	0	0	5	0	(5)	(5)	0	09/25/2036
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2012	Paydown		5,710,204	5,710,204	5,698,112	5,710,204	0	12,092	12,092	0	0	5,710,204	0	0	0	10,244	09/25/2036
61751N-AC-6	MORGAN STANLEY CAPITAL I MSC_0 CMBS		12/01/2012	Paydown		4,032,350	4,032,350	3,899,724	4,024,223	0	8,128	0	8,128	0	4,032,350	0	0	0	166,273	02/12/2044
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2012	Write-Off		0	9	8	8	0	0	0	0	0	8	0	(8)	(8)	0	12/25/2036
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2012	Paydown		4,945,249	4,945,249	4,248,213	4,291,937	0	679,450	26,138	653,312	0	4,945,249	0	0	0	7,669	12/25/2036
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		05/01/2012	Write-Off		0	9	7	7	0	0	0	0	0	7	0	(7)	(7)	0	04/25/2037
61753E-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2012	Paydown		197,728	197,728	141,422	141,422	0	56,306	0	56,306	0	197,728	0	0	0	766	01/25/2037
61753J-AC-3	MORGAN STANLEY CAPITAL CMBS		12/01/2012	Paydown		13,183,977	13,183,977	13,466,518	13,166,514	0	17,463	0	17,463	0	13,183,977	0	0	0	381,444	03/15/2044
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_0 CMBS		12/01/2012	Paydown		4,161,152	4,161,152	4,123,225	4,144,123	0	17,029	0	17,029	0	4,161,152	0	0	0	188,231	06/11/2042
61754K-AC-9	MORGAN STANLEY CAPITAL I INC M CMBS		11/01/2012	Paydown		13,852,935	13,852,935	14,258,134	14,230,517	0	(377,581)	0	(377,581)	0	13,852,935	0	0	0	470,251	04/15/2049
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2012	Write-Off		0	10	7	7	0	0	0	0	0	7	0	(7)	(7)	0	05/25/2037
				Redemption 100.0000																
61755Y-AC-8	MORGAN STANLEY CAPITAL Class A-2		12/01/2012			5,929,347	5,929,347	5,798,948	5,903,547	0	25,800	0	25,800	0	5,929,347	0	0	0	321,402	06/11/2049
61756U-AC-5	MORGAN STANELY CAPITAL I MSC_0 CMBS		12/01/2012	Paydown		6,000,000	6,000,000	6,244,892	6,102,090	0	(102,090)	0	(102,090)	0	6,000,000	0	0	0	203,908	12/12/2049
				Redemption 100.0000																
617734-AC-2	Morongo Band of Mission Indian Senior Se		03/01/2012			1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	62,100	03/01/2018
618270-AD-4	MORRIS PUBLISHING NOTES 144A		08/10/2012	Call 100.8423		813,992	807,193	778,941	788,655	0	3,292	0	3,292	0	791,947	0	22,045	22,045	64,571	09/01/2014
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		12/15/2012	Various		1,035,233	1,035,233	1,035,233	1,035,233	0	0	0	0	0	1,035,233	0	0	0	41,723	03/25/2030
62663#-AA-2	Murphree Colorado Capco Senior Note		02/20/2012	Call 0.0000		2	4,097,772	2	2	0	0	0	0	0	2	0	0	0	0	02/20/2012
626717-AB-8	MURPHY OIL CORP NT NOTES		05/01/2012	Maturity		13,000,000	13,000,000	12,957,360	12,995,197	0	4,803	0	4,803	0	13,000,000	0	0	0	414,375	05/01/2012
62912X-AA-2	NGPL PIPECO LLC CORPORATE		05/25/2012	Tender (Corp Action)		20,274,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	274,000	274,000	579,022	12/15/2012
629337-B*-6	NN, Inc Series A Senior Note		04/26/2012	Various		2,857,143	2,857,143	2,857,143	2,857,143	0	0	0	0	0	2,857,143	0	0	0	77,000	04/26/2014
62937#-AA-2	NRG Energy Center Senior Note		12/15/2012	Various		5,717,647	5,717,647	5,717,647	5,717,647	0	0	0	0	0	5,717,647	0	0	0	263,590	06/15/2013
629377-AX-0	NRG ENERGY INC Term B due 6/1/06		09/24/2012	Tender (Corp Action)		505,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	5,625	5,625	43,943	01/15/2017
629568-AW-6	NABORS INDS INC CORPORATE		02/17/2012	Tax Free Exchange		5,751,698	5,550,000	5,526,672	5,526,979	0	491	0	491	0	5,527,471	0	224,227	224,227	124,066	09/15/2021
62962@-AA-2	NRG Energy Ctr Minneapolis LLC Senior No		11/01/2012	Various		1,984,070	1,984,070	1,984,070	1,984,070	0	0	0	0	0	1,984,070	0	0	0	90,711	08/01/2017
62962@-AB-0	NRG Energy Ctr Minneapolis LLC Senior No		11/01/2012	Various		746,222	746,222	746,222	746,222	0	0	0	0	0	746,222	0	0	0	33,500	08/01/2017
				Redemption 100.0000																
62963#-AD-3	NRP (Operating) LLC Senior Note		07/19/2012			76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	3,885	07/19/2020
				Redemption 100.0000																
635572-H*-4	National Cooperative SVCS Corp Senior No		12/15/2012			666,667	666,667	698,925	705,781	0	(39,114)	0	(39,114)	0	666,667	0	0	0	51,333	12/15/2012
				Redemption 100.0000																
63615#-AA-9	National Football League 1 Senior Note		10/15/2012			1,318,623	1,318,623	1,321,919	1,320,677	0	(2,055)	0	(2,055)	0	1,318,623	0	0	0	66,525	10/15/2016
63615#-AB-7	National Football League 1 Senior Note -		10/15/2012	Various		1,512,363	1,512,363	1,512,363	1,512,363	0	0	0	0	0	1,512,363	0	0	0	74,808	10/15/2017
				Redemption 100.0000																
63633@-AB-7	National Heritage Academies Term A		07/13/2012			7,430,233	7,430,233	7,430,233	7,430,233	0	0	0	0	0	7,430,233	0	0	0	83,950	03/07/2013
63643@-AB-5	National Comm Renais Dev. Corp Senior No		09/26/2012	Call 100.0000		465,000	465,000	465,000	465,000	0	0	0	0	0	465,000	0	0	0	23,250	08/31/2013
63703#-AA-2	Natl New Markets Tx Crdt Fund Senior Not		11/30/2012	Call 100.0000		1,415,978	1,415,978	1,282,636	1,392,858	0	2,179	0	2,179	0	1,395,037	0	20,941	20,941	67,662	11/11/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
637432-CU-7	NATIONAL RURAL UTIL COOP NOTES		03/01/2012	Maturity		9,985,000	9,985,000	10,973,601	10,015,391	0	(30,391)	0	(30,391)	0	9,985,000	0	0	0	361,956	03/01/2012
63860F-AB-9	NATIONWIDE HOME EQUITY LOAN TR ABS FLOAT		12/26/2012	Paydown		14,471,371	14,471,371	14,471,371	14,471,371	0	0	0	0	0	14,471,371	0	0	0	30,048	09/25/2036
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT		12/18/2012	Various		3,767,013	11,318,727	4,878,541	5,359,066	0	(207,639)	322,478	(530,117)	0	4,828,949	0	(1,061,936)	(1,061,936)	42,073	07/25/2037
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT		12/26/2012	Paydown		788,663	788,663	356,757	373,408	0	426,325	11,069	415,256	0	788,663	0	0	0	1,611	07/25/2037
63937B-AA-9	NAVIGARE FUNDING CLO LTD CLO		11/20/2012	Paydown		50,054,882	50,054,882	47,114,158	47,820,996	0	2,233,886	0	2,233,886	0	50,054,882	0	0	0	195,828	05/20/2019
63938P-AA-7	NAVISTAR FINANCIAL DEALER NOTE ABS FLOAT		06/25/2012	Barclays Capital Inc		14,970,656	14,850,000	14,850,000	14,850,000	0	0	0	0	0	14,850,000	0	120,656	120,656	106,802	10/25/2016
64018#-AA-0	Neighborhood Homes of NE Flori Senior No		04/25/2012	Call 100.0000		8,531	8,531	0	0	0	0	0	0	0	0	0	8,531	8,531	0	04/25/2012
64065@-AA-4	NEP Equipment Finance Co LLC Revolver		12/28/2012	Direct		4	1,013,945	4	89,048	94,432	0	183,475	(89,043)	0	4	0	0	0	0	03/31/2012
				Redemption 29.6300																
64065@-AA-4	NEP Equipment Finance Co LLC Revolver		02/08/2012			58,867	198,675	35,951	17,448	18,503	22,916	0	41,419	0	58,867	0	0	0	0	03/31/2012
64065@-AA-4	NEP Equipment Finance Co LLC Revolver		02/08/2012	Capital Distribution		139,808	0	139,808	139,808	0	0	0	0	0	139,808	0	0	0	0	03/31/2012
64109Y-AB-7	NET LEASE FUNDING LP NLF_05-1		02/27/2012	Paydown		9,164,571	9,164,571	9,085,669	9,161,401	0	3,170	0	3,170	0	9,164,571	0	0	0	72,192	02/27/2014
64352V-CA-7	NEW CENTURY HOME EQUITY LOAN T SERIES 2		12/01/2012	Paydown		0	100,992	22,726	24,344	0	(24,344)	0	(24,344)	0	0	0	0	0	3,888	06/20/2031
64352V-CS-8	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/26/2012	Paydown		254,475	254,475	231,064	230,916	0	23,558	0	23,558	0	254,475	0	0	0	4,691	01/25/2033
64352V-DK-4	NEW CENTURY HOME EQUITY LOAN T NCHE_03-4		12/26/2012	Paydown		374,573	374,573	377,499	376,112	0	(1,539)	0	(1,539)	0	374,573	0	0	0	2,783	10/25/2033
64352V-FE-6	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		04/25/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2034
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/26/2012	Paydown		1,098,736	1,098,736	1,106,461	1,101,583	0	(2,847)	0	(2,847)	0	1,098,736	0	0	0	11,715	11/25/2034
				Redemption 100.0000																
64360#-AA-4	NEW COMMUNITY CORPORATION SRNT		10/21/2007			122,245	122,245	122,245	122,245	0	0	0	0	0	122,245	0	0	0	0	10/21/2007
				Redemption 100.0000																
64382#-AB-6	New Economics Women SRNT		12/01/2012			36,303	36,303	24,549	35,138	0	1,165	0	1,165	0	36,303	0	0	0	1,391	12/31/2012
				Redemption 100.0000																
64756#-AX-6	New NGC, Inc. Senior Series C Note		05/03/2012			19,666,667	19,666,667	19,666,667	19,666,667	0	0	0	0	0	19,666,667	0	0	0	860,417	05/03/2013
				Redemption 100.0000																
64977@-AA-1	New York Small Bus. Venture Fd Senior St		12/14/2012			49,403	49,403	49,403	49,403	0	0	0	0	0	49,403	0	0	0	3,908	12/14/2015
				Redemption 100.0000																
64977@-AB-9	New York Small Bus. Venture Fd Senior St		12/14/2012			49,792	49,792	49,792	49,792	0	0	0	0	0	49,792	0	0	0	4,445	12/14/2015
651229-AB-2	NEWELL RUBBERMAID INC. NOTES		03/15/2012	Maturity		10,000,000	10,000,000	9,987,000	9,996,907	0	3,093	0	3,093	0	10,000,000	0	0	0	337,500	03/15/2012
651290-AH-1	NEWFIELD EXPLORATION COMPANY SR SUB NOT		04/30/2012	Various		6,349,344	6,280,000	6,272,425	6,279,970	0	(3,029)	0	(3,029)	0	6,276,941	0	72,403	72,403	276,211	09/01/2014
651290-AJ-7	NEWFIELD EXPLORATION COMPANY CORPORATE		07/03/2012	Various		12,360,251	12,350,000	12,283,750	12,331,948	0	(3,491)	0	(3,491)	0	12,328,457	0	31,793	31,793	586,368	04/15/2016
65332V-BJ-1	NEXTEL COMMUNICATIONS CORPORATE		11/19/2012	Various		13,235,000	13,235,000	13,081,491	13,171,360	0	23,122	0	23,122	0	13,194,482	0	40,518	40,518	927,479	03/15/2014
				Redemption 100.0000																
653650-C#-6	NIBCO, Inc. Senior Note		06/27/2012			390,000	390,000	386,785	388,657	0	1,343	0	1,343	0	390,000	0	0	0	11,505	06/27/2016
653650-C#-6	NIBCO, Inc. Senior Note		12/01/2012	Prudential Invst Mgmt		1,668,113	1,560,000	1,547,138	1,554,628	0	746	0	746	0	1,555,374	0	112,739	112,739	85,393	06/27/2016
				Redemption 100.0000																
653650-C*-0	NIBCO, Inc. Senior Note		06/27/2012			714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	18,500	06/27/2015
653650-C*-0	NIBCO, Inc. Senior Note		12/01/2012	Prudential Invst Mgmt		2,235,163	2,142,857	2,142,857	2,142,857	0	0	0	0	0	2,142,857	0	92,306	92,306	102,983	06/27/2015
				Redemption 100.0000																
653650-C@-8	NIBCO, Inc. Senior Note		04/12/2012			390,000	390,000	387,091	388,833	0	1,167	0	1,167	0	390,000	0	0	0	11,505	04/12/2016
653650-C@-8	NIBCO, Inc. Senior Note		12/01/2012	Prudential Invst Mgmt		1,657,900	1,560,000	1,548,365	1,555,332	0	679	0	679	0	1,556,011	0	101,890	101,890	104,568	04/12/2016
				Redemption 100.0000																
653650-D@-7	NIBCO, Inc. Senior Note		04/27/2012			1,000,000	1,000,000	1,056,000	1,018,992	0	(18,992)	0	(18,992)	0	1,000,000	0	0	0	29,050	04/27/2014
654090-AU-6	NIELSEN FINANCE LLC/CO CORPORATE		10/18/2012	Call 111.5094		13,541,702	12,144,000	14,026,320	13,891,366	0	(619,613)	0	(619,613)	0	13,271,753	0	269,949	269,949	1,346,129	05/01/2016
65410*-AC-1	NIELSEN FINANCE LLC NIELSEN FINANCE LLC		02/02/2012	Call 100.0000		2,874,039	2,874,039	2,859,668	2,872,536	0	21,722	0	21,722	0	2,894,258	0	(20,219)	(20,219)	9,442	08/09/2013
				Redemption 100.0000																
65410*-AD-9	NIELSEN FINANCE LLC NIELSEN FINANCE LLC		12/31/2012			87,270	87,270	85,633	86,112	0	1,157	0	1,157	0	87,270	0	0	0	2,231	05/02/2016
				Redemption 100.0000																
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		12/10/2012			633,310	633,310	633,310	633,310	0	0	0	0	0	633,310	0	0	0	23,674	10/10/2032
006848-AF-2	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		212,630	0	0	0	0	0	0	0	0	0	0	212,630	212,630	0	03/01/2005
65475H-AC-5	NISSAN AUTO LEASE TR 2011-A ABS Floater		12/17/2012	Paydown		33,089,982	33,089,982	33,089,982	33,089,982	0	0	0	0	0	33,089,982	0	0	0	93,116	01/15/2014
006848-AK-1	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		62,652	0	0	0	0	0	0	0	0	0	0	62,652	62,652	0	02/15/2004
65475N-AC-2	NISSAN AUTO LEASE TRUST ABS FLOATER		12/17/2012	Paydown		23,328,397	23,328,397	23,328,397	23,328,397	0	0	0	0	0	23,328,397	0	0	0	75,866	02/17/2014
006848-AP-0	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		233,686	0	0	0	0	0	0	0	0	0	0	233,686	233,686	0	03/01/2007
65475Q-AB-7	NISSAN AUTO ASSET BACKED		12/15/2012	Paydown		16,715,471	16,715,471	16,713,776	16,713,935	0	1,536	0	1,536	0	16,715,471	0	0	0	110,247	09/15/2014
006848-AR-6	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		173,230	0	0	0	0	0	0	0	0	0	0	173,230	173,230	0	07/15/2004
65476B-AB-9	NISSAN AUTO REC OWNER TR_10-A ASSET BACK		04/15/2012	Paydown		5,850,889	5,850,889	5,850,609	5,850,796	0	93	0	93	0	5,850,889	0	0	0	5,977	03/15/2013
006848-AS-4	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		408,854	0	0	0	0	0	0	0	0	0	0	408,854	408,854	0	10/01/2002
65505#-AA-7	Noble Environmental Power 2006 Term Loan		10/31/2012	Various		1,368,348	1,368,348	1,368,348	1,368,348	0	0	0	0	0	1,368,348	0	0	0	17,385	04/30/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
006848-AU-9	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		28,678	0	0	0	0	0	0	0	0	0	0	28,678	28,678	0	02/01/2008
000000-00-0	Noble Environmental Power 2006 DSRA LC F		04/30/2012	Call 100.0000		211,293	211,293	211,293	211,293	0	0	0	0	0	211,293	0	0	0	2,536	03/31/2018
006848-BD-6	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		137,447	0	0	0	0	0	0	0	0	0	0	137,447	137,447	0	05/01/2009
65505*-AA-1	Noble Environmental Power 2008 Construct		12/31/2012	Various		1,953,755	1,953,755	1,953,755	1,953,755	0	0	0	0	0	1,953,755	0	0	0	26,932	03/31/2024
006848-BE-4	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		111,482	0	0	0	0	0	0	0	0	0	0	111,482	111,482	0	11/15/2009
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		03/30/2012	Call 100.0000		369,232	369,232	369,232	369,232	0	0	0	0	0	369,232	0	0	0	541	03/31/2024
65505*-AE-3	Noble Environmental Power 2008 Revolving		12/30/2011	Call 100.0000		376,370	376,370	376,370	376,370	0	0	0	0	0	376,370	0	0	0	0	03/31/2017
006848-BJ-3	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		132,797	0	0	0	0	0	0	0	0	0	0	132,797	132,797	0	06/15/2011
655356-JK-0	NOMURA ASSET SECURITIES CORPOR SERIES 1		11/11/2012	Paydown		20,000,000	20,000,000	19,365,625	19,907,263	0	92,737	0	92,737	0	20,000,000	0	0	0	1,127,690	03/15/2030
37931K-AB-7	GLOBAL CROSSING HLDG SR NT		06/28/2012	Settlement Process		1,570	0	0	0	0	0	0	0	0	0	0	1,570	1,570	0	05/15/2008
65537N-AB-0	NOMURA HOME EQUITY LOAN INC ABS FLOATER		12/26/2012	Paydown		1,164,709	1,164,709	674,434	695,820	0	485,309	16,421	468,888	0	1,164,709	0	0	0	2,635	03/25/2037
37931K-AF-8	GLOBAL CROSSING HLDG SR NT		06/28/2012	Settlement Process		4,329	0	0	0	0	0	0	0	0	0	0	4,329	4,329	0	11/15/2006
				Redemption 100.0000																
655568-AB-5	The Nordam Group, Inc. Senior Note		07/12/2012			1,524,509	1,524,509	1,524,509	1,524,509	0	0	0	0	0	1,524,509	0	0	0	372,271	07/12/2012
37931K-AG-6	GLOBAL CROSSING HLDG SR NT		06/28/2012	Settlement Process		509	0	0	0	0	0	0	0	0	0	0	509	509	0	11/15/2006
655568-AC-3	The Nordam Group, Inc. Senior Note		12/18/2012	Call 100.0000		4,285,714	4,285,714	4,285,714	4,285,714	0	0	0	0	0	4,285,714	0	0	0	406,714	05/18/2014
37931K-AH-4	GLOBAL CROSSING HLDG SR NT		06/28/2012	Settlement Process		3,280	0	0	0	0	0	0	0	0	0	0	3,280	3,280	0	11/15/2009
				Redemption 100.0000																
655568-AC-3	The Nordam Group, Inc. Senior Note		05/18/2012			2,142,857	2,142,857	2,142,857	2,142,857	0	0	0	0	0	2,142,857	0	0	0	93,857	05/18/2014
37931K-AJ-0	GLOBAL CROSSING HLDG SR NT		06/28/2012	Settlement Process		2,801	0	0	0	0	0	0	0	0	0	0	2,801	2,801	0	11/15/2009
655568-AD-1	The Nordam Group, Inc. Senior Note		04/13/2012	Call 100.0000		1,835,008	1,835,008	1,835,008	1,835,008	0	0	0	0	0	1,835,008	0	0	0	70,288	11/18/2012
37931K-AL-5	GLOBAL CROSSING HLDG LTD CO GTD		06/28/2012	Settlement Process		1,767	0	0	0	0	0	0	0	0	0	0	1,767	1,767	0	08/01/2007
655568-AE-9	The Nordam Group, Inc. Senior Note		04/13/2012	Call 100.0000		1,305,951	1,305,951	1,305,951	1,305,951	0	0	0	0	0	1,305,951	0	0	0	63,953	07/12/2012
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS		08/20/2012	Various		302,553	265,000	307,603	303,593	0	(1,040)	0	(1,040)	0	302,553	0	0	0	15,790	05/15/2027
655844-AW-8	NORFOLK SOUTHERN CORP BOND		08/20/2012	Various		31,190,916	31,728,000	31,077,807	31,174,692	0	16,224	0	16,224	0	31,190,916	0	0	0	1,344,976	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP BOND		08/20/2012	Taxable Exchange		82,780	75,000	83,083	82,974	0	(194)	0	(194)	0	82,780	0	0	0	3,208	05/17/2029
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2012	Various		2,410,256	2,410,256	2,410,256	2,410,256	0	0	0	0	0	2,410,256	0	0	0	108,642	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT		10/25/2012	Paydown		10,830,936	10,830,936	10,547,470	10,562,991	0	267,946	0	267,946	0	10,830,936	0	0	0	105,252	07/25/2041
				Morgan Stanley & Co, Inc																
665859-AM-6	NORTHERN TRUST CORP CORPORATE		02/03/2012			57,617	55,000	54,760	54,765	0	3	0	3	0	54,768	0	2,849	2,849	856	08/23/2021
667281-F@-3	Delta Air Lines Inc. Asset Based		09/26/2012	Various		1,505,547	1,505,547	1,525,872	1,516,372	0	(10,824)	0	(10,824)	0	1,505,547	0	0	0	47,301	03/26/2016
				Redemption 100.0000																
667746-B#-7	Northwest Pipe Company Senior Secured No		10/26/2012			1,147,429	1,147,429	1,147,429	1,147,429	0	0	0	0	0	1,147,429	0	0	0	104,531	10/26/2014
				Redemption 100.0000																
667746-B*-1	Northwest Pipe Company Senior Note		02/25/2012			2,142,857	2,142,857	2,142,857	2,142,857	0	0	0	0	0	2,142,857	0	0	0	56,250	02/25/2014
0553K*-AA-4	BD Acquisitions LLC		03/31/2012	Various		372,075	0	0	0	0	0	0	0	0	0	0	372,075	372,075	0	
				Redemption 100.0000																
667746-B@-9	Northwest Pipe Company Senior Secured Nt		06/21/2012			1,062,286	1,062,286	1,062,286	1,062,286	0	0	0	0	0	1,062,286	0	0	0	54,283	06/21/2014
37503*-AA-2	GICHNER SYSTEMS GRP Senior Note		03/31/2012	Various		64,840	0	0	0	0	0	0	0	0	0	0	64,840	64,840	0	
				Redemption 100.0000																
667746-C*-0	Northwest Pipe Company Senior Secured No		01/24/2012			321,429	321,429	321,429	321,429	0	0	0	0	0	321,429	0	0	0	7,288	01/24/2015
				Redemption 100.0000																
67018T-B#-1	Nu Skin Enterprises Inc Senior Secured N		01/20/2012			126,331	126,331	126,331	126,331	0	0	0	0	0	126,331	0	0	0	3,878	01/20/2017
975515-AX-5	WINSTAR COMM SR NT		03/31/2012	Settlement Process		771	0	0	0	0	0	0	0	0	0	0	771	771	0	
67018T-B*-5	Nu Skin Enterprises Inc Senior Note	0	04/30/2012	Various		3,552,132	3,552,132	2,727,286	3,686,479	0	0	0	0	(959,194)	3,552,132	824,846	0	824,846	30,509	04/30/2014
				Redemption 100.0000																
67018T-B@-3	Nu Skin Enterprises Inc Senior Note		07/05/2012			1,821,429	1,821,429	1,821,429	1,821,429	0	0	0	0	0	1,821,429	0	0	0	112,746	07/05/2016
				Redemption 100.0000																
67018T-C#-0	Nu Skin Enterprises Inc JPY Series F Sen	0	09/28/2012			2,388,355	2,388,355	1,610,871	2,415,051	0	0	0	0	(804,179)	2,388,355	777,483	0	777,483	60,134	09/28/2017
				Redemption 100.0000																
67018T-C@-2	Nu Skin Enterprises Inc Senior Note	0	01/20/2012			4,019,710	4,019,710	2,857,143	4,029,114	0	0	0	0	(1,171,971)	4,019,710	1,162,567	0	1,162,567	66,364	01/20/2017
				Redemption 100.0000																
67061*-AC-9	Nuprecon, LP and CST Environ Term A1		12/31/2012			1,306,463	1,306,463	1,306,463	1,306,463	0	0	0	0	0	1,306,463	0	0	0	69,256	02/20/2013
				Redemption 100.0000																
67111*-AB-1	OSI Properties Limited Partn Senior Note		11/15/2012			229,167	229,167	229,167	229,167	0	0	0	0	0	229,167	0	0	0	6,302	10/15/2017
67111*-AB-1	OSI Properties Limited Partn Senior Note		12/01/2012	Prudential Invst Mgmt		1,335,308	1,229,166	1,229,166	1,229,166	0	0	0	0	0	1,229,166	0	106,142	106,142	64,975	10/15/2017
				Redemption 100.0000																
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2012			154,021	154,021	154,021	154,021	0	0	0	0	0	154,021	0	0	0	7,549	06/15/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
677864-A@-9	Oil-Dri Corporation Of America SENIOR NO		04/15/2012			840,000	840,000	856,086	845,107	0	(5,107)	0	(5,107)	0	840,000	0	0	0	27,510	04/15/2013
677864-A@-9	Oil-Dri Corporation Of America SENIOR NO		12/01/2012	Prudential Invst Mgmt		853,943	840,000	856,086	845,107	0	(2,707)	0	(2,707)	0	842,401	0	11,542	11,542	62,050	04/15/2013
679580-B#-6	Old Dominion Freight Line Inc Senior Not		02/25/2012	Various		638,096	638,096	640,988	649,018	0	(10,923)	0	(10,923)	0	638,096	0	0	0	14,931	02/25/2015
679580-C#-5	Old Dominion Freight Line Inc Senior Not		04/25/2012	Various		477,551	477,551	500,229	498,888	0	(21,337)	0	(21,337)	0	477,551	0	0	0	13,968	04/25/2016
				Redemption 100.0000																
679580-C*-9	Old Dominion Freight Line Inc Senior Not		02/25/2012			176,190	176,190	184,784	184,086	0	(7,895)	0	(7,895)	0	176,190	0	0	0	4,123	02/25/2015
679580-C@-7	Old Dominion Freight Line Inc Senior Not		04/25/2012	Various		636,735	636,735	666,972	665,184	0	(28,449)	0	(28,449)	0	636,735	0	0	0	18,624	04/25/2016
				Redemption 100.0000																
68162@-AA-7	Olympic Tug & Barge Inc Initial Loan Not		12/15/2012			501,135	501,135	501,135	501,135	0	0	0	0	0	501,135	0	0	0	21,341	09/15/2015
681936-AS-9	OMEGA HLTHCARE INVESTORS CORPORATE		03/19/2012	Various		7,842,161	7,875,000	7,716,917	7,783,911	0	3,352	0	3,352	0	7,787,263	0	54,898	54,898	373,625	01/15/2016
68233D-AL-1	ONCOR ELECTRIC DELIVERY CORPORATE		12/10/2012	Prudential Invst Mgmt		5,035,284	5,000,000	5,118,500	5,050,109	0	(14,825)	0	(14,825)	0	5,035,284	0	0	0	447,135	01/15/2015
68233J-AB-0	ONCOR ELECTRIC DELIVERY CO CORPORATE		06/18/2012	Call 106.2235		770,121	725,000	739,101	730,874	0	(1,605)	0	(1,605)	0	729,269	0	40,852	40,852	34,390	09/01/2013
68249#-AA-2	111 Center Street LP Senior Note		08/20/2012	Various		1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	0	0	57,454	08/20/2015
				Redemption 100.0000																
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/10/2012			632,328	632,328	632,328	632,328	0	0	0	0	0	632,328	0	0	0	21,349	01/10/2033
				Redemption 100.0000																
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2012			66,892	66,892	66,892	66,892	0	0	0	0	0	66,892	0	0	0	2,341	01/10/2033
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/26/2012	Paydown		235,691	235,691	231,714	231,599	0	4,093	0	4,093	0	235,691	0	0	0	1,298	10/25/2032
68389F-DA-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		11/26/2012	Paydown		24,347	24,347	24,347	24,347	0	0	0	0	0	24,347	0	0	0	146	02/25/2033
68389F-DH-4	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		25,886	25,886	25,894	25,893	0	(7)	0	(7)	0	25,886	0	0	0	197	04/25/2033
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/26/2012	Paydown		288,613	288,613	290,462	289,602	0	(989)	0	(989)	0	288,613	0	0	0	1,666	01/25/2034
68389F-JJ-4	OPTION ONE MORTGAGE LOAN TRUST OOMLT_05-		12/18/2012	Various		12,156,250	20,000,000	14,238,158	4,447,840	9,797,092	(27,428)	0	9,769,664	0	14,217,503	0	(2,061,253)	(2,061,253)	140,343	11/25/2035
68389X-AC-9	ORACLE CORP CORPORATE 5.750% 04/15/18		06/22/2012	Prudential Invst Mgmt		8,472,597	7,000,000	7,427,140	7,323,905	0	(21,581)	0	(21,581)	0	7,302,324	0	1,170,273	1,170,273	279,514	04/15/2018
68389X-AL-9	ORACLE CORP CORPORATE 5.375% 07/15/40		03/31/2012	Tax Free Exchange		1,409,101	0	0	0	0	0	0	0	0	1,409,101	0	0	0	0	07/15/2040
68400X-AZ-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		04/25/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		04/25/2012	Write-Off		0	6	4	4	0	0	0	0	0	4	0	(4)	(4)	0	07/25/2036
68402S-AB-5	OPTION ONE XL HOME EQUITY ABS FLOATER		11/26/2012	Paydown		2,733,414	2,733,414	2,733,414	2,733,414	0	0	0	0	0	2,733,414	0	0	0	4,872	02/25/2038
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER		04/25/2012	Various		0	9	7	7	0	0	0	0	0	7	0	(7)	(7)	0	05/25/2037
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER		12/26/2012	Paydown		2,826,450	2,826,450	2,106,425	2,106,716	0	719,734	0	719,734	0	2,826,450	0	0	0	9,579	05/25/2037
690742-AA-9	OWENS CORNING CORPORATE		11/02/2012	Tender (Corp Action)		1,236,733	1,076,000	973,780	1,007,694	0	9,800	0	9,800	0	1,017,494	0	219,239	219,239	64,306	12/01/2016
				Redemption 100.0000																
69088*-AJ-9	Owensboro Grain Company, LLC GTD Senior		02/27/2012			555,556	555,556	555,556	555,556	0	0	0	0	0	555,556	0	0	0	7,875	02/27/2017
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION ABS FLOATE		12/26/2012	Paydown		22,085,716	22,085,716	22,085,716	22,085,716	0	0	0	0	0	22,085,716	0	0	0	228,816	06/25/2038
693476-BA-0	PNC FUNDING CORP CORP FLOATER		04/30/2012	US Bank NA		8,765,735	8,830,000	8,710,618	8,746,913	0	13,287	0	13,287	0	8,760,201	0	5,535	5,535	31,243	01/31/2014
693476-BD-4	PNC FUNDING CORP CORPORATE		09/28/2012	Maturity		8,760,000	8,760,000	9,332,159	8,991,923	0	(231,923)	0	(231,923)	0	8,760,000	0	0	0	481,800	09/28/2012
69348H-CT-3	PNC MORTGAGE ACCEPTANCE CORP. CMBS		12/01/2012	Paydown		2,599,379	2,599,379	2,884,295	2,599,329	0	50	0	50	0	2,599,379	0	0	0	127,729	10/12/2033
				Redemption 100.0000																
693492-A@-9	PINAFORE LLC/ PINAFORE INC PINAFORE LLC		12/31/2012			40,067	40,067	39,817	39,897	0	170	0	170	0	40,067	0	0	0	543	09/29/2016
000000-00-0	PLT FINANCE L P Revolver		12/27/2012	Conversion		0	13,014,704	300	13	287	0	0	287	0	300	0	(300)	(300)	0	02/28/2016
69350*-AA-9	PLT FINANCE L P ABS IRR Credit Enhance T		12/27/2012	Various		0	13,298,596	0	0	0	0	0	0	0	0	0	0	0	0	02/28/2016
693506-BF-3	PPG INDUSTRIES INC CORPORATE		09/27/2012	CORTVIEW CAPITAL SEC		362,586	350,000	347,662	347,929	0	370	0	370	0	348,299	0	14,287	14,287	8,072	01/15/2016
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE		06/22/2012	Prudential Invst Mgmt		7,256,282	5,700,000	5,672,184	5,674,659	0	237	0	237	0	5,674,896	0	1,581,387	1,581,387	281,628	03/01/2034
694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE		06/22/2012	Prudential Invst Mgmt		3,894,384	3,200,000	3,154,528	3,156,245	0	293	0	293	0	3,156,538	0	737,846	737,846	163,200	01/15/2040
698657-AG-8	PANTRY INC NOTES 144A 7.750% 02/15/14		08/03/2012	Various		3,979,969	4,005,000	3,998,584	3,999,461	0	1,982	0	1,982	0	4,001,443	0	(21,474)	(21,474)	300,041	02/15/2014
				Redemption 100.0000																
69888*-AB-8	Pappas Restaurants, Inc. Senior Note		07/13/2012			822,600	822,600	822,600	822,600	0	0	0	0	0	822,600	0	0	0	53,172	07/13/2012
70069F-DK-0	PARK PLACE SECURITIES INC ABS FLOATER		12/26/2012	Paydown		1,030,278	1,030,278	1,032,774	1,031,008	0	(729)	0	(729)	0	1,030,278	0	0	0	5,333	12/25/2034
				Redemption 100.0000																
70086*-AA-8	Park Tree Investments VII Senior Promis		12/31/2012			978,416	978,416	670,241	672,684	0	305,732	0	305,732	0	978,416	0	0	0	34,304	11/22/2030
70109H-AH-8	PARKER HANNIFIN CORP CORPORATE		12/10/2012	Prudential Invst Mgmt		7,592,753	7,250,000	7,740,100	7,644,078	0	(51,325)	0	(51,325)	0	7,592,753	0	0	0	426,441	05/15/2018
70214@-AC-7	PartsChannel Investors, Inc. Term B		08/14/2012	Call 100.0000		5,766,250	5,766,250	5,766,250	5,766,250	0	0	0	0	0	5,766,250	0	0	0	363,917	05/04/2015
				Redemption 100.0000																
70214@-AC-7	PartsChannel Investors, Inc. Term B		06/29/2012			393,750	393,750	393,750	393,750	0	0	0	0	0	393,750	0	0	0	12,623	05/04/2015
70214@-AD-5	PartsChannel Investors, Inc. Senior Secu		08/14/2012	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	150,559	05/04/2014
70343#-AA-3	Patriot Rail Corp Term A		06/18/2012	Call 100.0000		23,229,167	23,229,167	23,229,167	23,229,167	0	0	0	0	0	23,229,167	0	0	0	903,356	12/30/2015
				Redemption 100.0000																
70343#-AA-3	Patriot Rail Corp Term A		06/01/2012			625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	13,044	12/30/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
705322-AG-0	Pedernales Electric Coop SRNT		11/15/2012	Various		5,133,748	5,133,748	5,133,748	5,133,748	0	0	0	0	0	5,133,748	0	0	0	387,598	11/15/2015
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2012	Various		1,023,193	1,023,193	1,026,641	1,026,368	0	(3,175)	0	(3,175)	0	1,023,193	0	0	0	29,443	04/15/2027
				Redemption 100.0000																
70602#-AA-9	Pella Corporation Senior Note		08/24/2012			3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	3,150,000	0	0	0	133,718	08/24/2015
				Redemption 100.0000																
70602#-AB-7	Pella Corporation Senior Note		08/24/2012			570,000	570,000	570,000	570,000	0	0	0	0	0	570,000	0	0	0	23,726	08/24/2012
				Redemption 100.0000																
70602#-AC-5	Pella Corporation Senior Note		11/24/2012			1,710,000	1,710,000	1,710,000	1,710,000	0	0	0	0	0	1,710,000	0	0	0	91,827	11/24/2012
70602#-AD-3	Pella Corporation Senior Note		11/24/2012	Various		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	154,000	11/24/2015
709631-E#-8	Pentair Inc. Senior Note		10/24/2012	Call 100.0000		3,000,000	3,000,000	2,899,980	2,966,165	0	17,006	0	17,006	0	2,983,171	0	16,829	16,829	280,586	07/25/2013
709631-F@-9	Pentair Inc. Senior Note		10/24/2012	Call 100.0000		4,500,000	4,500,000	4,360,260	4,449,582	0	22,453	0	22,453	0	4,472,034	0	27,966	27,966	422,104	10/15/2013
71343P-AA-9	PEPSIAMERICAS INC CORPORATE		12/10/2012	Prudential Invst Mgmt		4,918,791	5,000,000	4,756,050	4,885,586	0	33,204	0	33,204	0	4,918,791	0	0	0	341,927	01/15/2015
713448-BJ-6	PEPSICO INC CORPORATE 7.900% 11/01/18		12/10/2012	Prudential Invst Mgmt		26,603,921	22,827,000	28,593,242	27,117,921	0	(513,999)	0	(513,999)	0	26,603,921	0	0	0	1,998,694	11/01/2018
71713U-AQ-5	PHARMACIA CORPORATION DEBENTURES		12/10/2012	Prudential Invst Mgmt		15,926,481	15,900,000	15,956,803	15,929,131	0	(2,651)	0	(2,651)	0	15,926,481	0	0	0	1,059,338	12/01/2018
717537-C*-3	Philadelphia Electric Company SR NT		01/02/2012	Various		7,313,579	7,313,579	9,705,398	8,277,742	0	(964,163)	0	(964,163)	0	7,313,579	0	0	0	427,479	07/02/2018
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN CORPORATE		12/10/2012	Various		22,834,517	22,000,000	23,234,370	22,958,272	0	(123,755)	0	(123,755)	0	22,834,517	0	0	0	1,325,867	05/16/2018
				BNY Capital Markets, Inc																
718172-AB-5	PHILIP MORRIS INTERNATIONAL IN CORPORATE		04/11/2012			34,562,550	33,000,000	32,908,920	32,970,865	0	6,108	0	6,108	0	32,976,973	0	1,585,577	1,585,577	670,313	05/16/2013
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE		04/12/2012	Various		1,666,875	1,490,000	1,633,204	1,558,566	0	(8,647)	0	(8,647)	0	1,549,920	0	116,955	116,955	59,614	03/17/2014
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE		06/06/2012	WELLS FARGO SEC LLC		452,030	425,000	416,300	416,298	0	69	0	69	0	416,368	0	35,662	35,662	10,640	11/15/2041
719098-AA-9	Phoenix NMTC Fund I, LLC Senior Note - N		07/06/2012	Direct		5,116,186	5,327,997	4,772,200	5,145,987	0	(29,801)	0	(29,801)	0	5,116,186	0	0	0	188,367	12/27/2014
719098-AA-9	Phoenix NMTC Fund I, LLC Senior Note - A		11/19/2012	Call 100.0000		272,266	272,266	272,266	272,266	0	0	0	0	0	272,266	0	0	0	16,054	12/27/2014
				Redemption 100.0000																
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not		12/31/2012			6,843,227	6,843,227	6,843,227	6,843,227	0	0	0	0	0	6,843,227	0	0	0	252,740	12/31/2016
				Redemption 100.0000																
72146*-AA-2	Pilgrims Pride Corp Term B-2 Loan		10/15/2012			660,744	660,744	660,744	660,744	0	0	0	0	0	660,744	0	0	0	39,013	12/28/2014
722843-AA-7	PINE STREET I LLC SERIES 2002 1A CLASS		12/27/2012	Various		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	156,718	12/27/2012
726505-AC-4	PLAINS EXPLORATION & PRODUCT CORPORATE		05/29/2012	Various		7,379,550	7,130,000	6,907,738	6,983,418	0	9,160	0	9,160	0	6,992,578	0	386,972	386,972	352,143	03/15/2017
				Redemption 100.0000																
729237-B#-3	Plum Creek Timber Company SRNT		11/13/2012			785,714	785,714	785,714	785,714	0	0	0	0	0	785,714	0	0	0	63,250	11/13/2016
73020@-AA-9	PNNL BSF/CSF Lease Fianance Tr Certifica		12/15/2012	Various		172,924	172,924	172,924	172,924	0	0	0	0	0	172,924	0	0	0	6,149	11/15/2034
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER		04/25/2012	Write-Off		0	2	2	2	0	0	0	0	0	2	0	(2)	(2)	0	06/25/2047
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER		12/26/2012	Paydown		3,020,602	3,020,602	3,020,602	3,020,602	0	0	0	0	0	3,020,602	0	0	0	(4,160)	06/25/2047
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A		10/25/2012	Paydown		324,042	324,042	288,548	289,017	0	35,025	0	35,025	0	324,042	0	0	0	1,951	06/25/2035
73316P-GV-6	POPULAR ABS MORTGAGE POPLR_05-5		12/26/2012	Paydown		362,317	362,317	362,317	362,317	0	0	0	0	0	362,317	0	0	0	1,786	11/25/2035
73316P-KH-2	POPULAR ABS MORTGAGE ABS FLOATER		12/26/2012	Paydown		3,565,821	3,565,821	3,565,821	3,565,821	0	0	0	0	0	3,565,821	0	0	0	14,149	05/25/2036
73316T-AA-0	POPULAR ABS MORTGAGE PASS-THRO ABS FLOAT		07/25/2012	Paydown		719,646	719,646	719,646	719,646	0	0	0	0	0	719,646	0	0	0	804	01/25/2037
73316T-AE-2	POPULAR ABS MORTGAGE PASS-THRO ABS FLOAT		12/26/2012	Paydown		0	7,267,805	94,119	125,413	23,126	(22,185)	126,354	(125,413)	0	0	0	0	0	18,411	01/25/2037
73328U-AB-1	PORSCHE FINANCIAL AUTO SECURIT ASSET BAC		08/16/2012	Paydown		11,541,915	11,541,915	11,541,333	11,541,666	0	249	0	249	0	11,541,915	0	0	0	23,381	12/16/2013
73328V-AD-5	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC		12/20/2012	Paydown		43,159,456	43,159,456	43,158,450	43,158,497	0	958	0	958	0	43,159,456	0	0	0	278,958	02/20/2014
737415-AH-2	POST APARTMENT HOMES LP CORPORATE		06/01/2012	Maturity		945,000	945,000	944,291	944,854	0	146	0	146	0	945,000	0	0	0	25,751	06/01/2012
737415-AJ-8	POST APARTMENT HOMES LP CORPORATE		12/03/2012	Call 102.9400		5,147,000	5,000,000	4,990,000	4,997,254	0	1,829	0	1,829	0	4,999,083	0	147,917	147,917	316,750	06/01/2013
				Redemption 100.0000																
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note		10/15/2012			1,628,859	1,628,859	1,628,859	1,628,859	0	0	0	0	0	1,628,859	0	0	0	112,183	07/15/2027
				Redemption 100.0000																
73932#-AC-0	PowerMinn 9090, LLC Senior Subordinated		12/27/2012			480,372	480,372	480,372	381,013	99,359	0	0	99,359	0	480,372	0	0	0	24,765	07/15/2017
74005P-AJ-3	PRAXAIR INC NOTES 6.375% 04/01/12		04/01/2012	Various		2,000,000	2,000,000	1,991,020	1,999,195	0	805	0	805	0	2,000,000	0	0	0	63,750	04/01/2012
				Merrill																
74005P-AQ-7	PRAXAIR INC CORPORATE 5.250% 11/15/14		01/18/2012	Lynch,Pierce,Fenner &		7,849,520	7,000,000	6,983,760	6,992,174	0	38	0	38	0	6,992,212	0	857,308	857,308	69,417	11/15/2014
				Morgan Stanley & Co, Inc																
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE		12/12/2012			520,384	350,000	405,209	403,802	0	(879)	0	(879)	0	402,923	0	117,460	117,460	32,166	01/15/2039
74082#-AB-8	Preservation Afrd Hsg Senior Note		12/11/2012	Call 100.0000		1,871,680	1,871,680	1,395,648	1,623,787	0	73,162	0	73,162	0	1,696,948	0	174,732	174,732	107,921	10/01/2014
741917-AJ-7	PRIME HOSPITALITY CORP SR SUB NOTES		05/01/2012	Maturity		2,500,000	2,500,000	850,000	1,939,672	0	560,328	0	560,328	0	2,500,000	0	0	0	104,688	05/01/2012
74254@-BG-0	Principal Mut Impaired Asset SR TERM ZER		12/28/2012	Direct		1	322,807	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2013
74254@-BN-5	Principal Mut Impaired Asset TR CTF		12/28/2012	Various		2	146,439	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2012
				Redemption 100.0000																
74273#-AC-5	Pro-Pet, LLC Term A 3.675% 12/23/15		12/31/2012			2,231,484	2,231,484	2,231,484	2,231,484	0	0	0	0	0	2,231,484	0	0	0	103,529	12/23/2015
74273#-AD-3	Pro-Pet, LLC Revolver 5.988% 12/23/15		03/30/2012	Call 100.0000		765,000	765,000	765,000	765,000	0	0	0	0	0	765,000	0	0	0	14,020	12/23/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
743263-AJ-4	PROGRESS ENERGY INC SENIOR NOTES		04/15/2012	Maturity		3,000,000	3,000,000	2,976,891	2,996,941	0	3,059	0	3,059	0	3,000,000	0	0	0	102,750	04/15/2012
743315-AK-9	PROGRESSIVE CORP OHIO SENIOR NOTES		01/15/2012	Maturity		8,500,000	8,500,000	9,448,685	8,506,070	0	(6,070)	0	(6,070)	0	8,500,000	0	0	0	270,938	01/15/2012
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1		12/01/2012	Paydown		161,120	161,120	138,044	138,954	0	22,166	0	22,166	0	161,120	0	0	0	5,805	01/25/2030
744567-EP-9	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR		12/10/2012	Prudential Invst Mgmt		4,860,153	5,000,000	4,483,500	4,823,697	0	36,456	0	36,456	0	4,860,153	0	0	0	486,563	01/01/2016
74681@-AK-5	PUTNAM LOVELL FIN TR (PLGT) 2000-1 Class		05/25/2012	Paydown		20	20	0	0	0	19	0	19	0	20	0	0	0	0	02/28/2016
74740F-EZ-5	QUAKER OATS CO NOTES 6.630% 09/09/13		01/18/2012	Stifel, Nicolaus & Co		6,568,140	6,000,000	5,875,740	5,981,218	0	829	0	829	0	5,982,047	0	586,093	586,093	207,740	09/09/2013
74835#-AC-6	Questech Funding LLC ABS FLOATER		11/20/2012	Call 1204651400		120,465	0	0	0	0	0	0	0	0	0	0	120,465	120,465	0	12/15/2024
748351-AR-4	QUEST TRUST ABS FLOATER		12/26/2012	Paydown		702,174	702,174	490,413	506,474	0	207,503	11,802	195,701	0	702,174	0	0	0	1,637	03/25/2036
74835@-AB-0	Questech Securitization I, LLC Asset Bac		11/20/2012	Call 75237300.0000		7,524	0	0	0	0	0	0	0	0	0	0	7,524	7,524	0	03/15/2022
74836#-AB-7	Questech Securitization II LLC Asset Bac		11/20/2012	Call 145059800		14,506	0	0	0	0	0	0	0	0	0	0	14,506	14,506	0	03/15/2022
74836Y-AA-8	QUEST TRUST ABS FLOATER		12/26/2012	Paydown		1,599,530	1,599,530	1,599,530	1,599,530	0	0	0	0	0	1,599,530	0	0	0	3,348	08/25/2036
				Redemption 100.0000																
74842*-AK-3	Quiktrip Corporation Senior Note		09/07/2012			1,428,571	1,428,571	1,396,414	1,415,302	0	13,270	0	13,270	0	1,428,571	0	0	0	55,929	09/07/2015
74842*-AL-1	Quiktrip Corporation Senior Note		12/07/2012	Various		3,838,571	3,838,571	3,838,571	3,838,571	0	0	0	0	0	3,838,571	0	0	0	202,293	12/07/2017
				Redemption 100.0000																
74875@-AD-7	Quinn Group, Inc. Senior Note		11/21/2012			1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	104,821	11/21/2016
74875@-AE-5	Quinn Group, Inc. Senior Note		09/17/2012	Various		701,190	701,190	701,190	701,190	0	0	0	0	0	701,190	0	0	0	34,183	09/17/2032
749121-BV-0	QWEST COMMUNICATIONS CORPORATE		03/01/2012	Call 100.0000		3,000,000	3,000,000	2,940,000	2,976,564	0	1,903	0	1,903	0	2,978,467	0	21,533	21,533	122,500	02/15/2014
74913G-AK-1	QWEST CORPORATION CORPORATE		04/18/2012	Tender (Corp Action)		1,328,366	1,166,000	1,173,154	1,169,233	0	(268)	0	(268)	0	1,168,965	0	159,400	159,400	30,377	06/15/2015
749238-AB-7	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		07/25/2012	Paydown		3,439,542	3,439,542	3,439,542	3,439,542	0	0	0	0	0	3,439,542	0	0	0	4,373	12/25/2036
74924T-AB-0	RESIDENTIAL ASSET SECURITIES ABS FLOATER		07/25/2012	Paydown		2,049,975	2,049,975	2,049,975	2,049,975	0	0	0	0	0	2,049,975	0	0	0	2,289	08/25/2036
74924T-AD-6	RESIDENTIAL ASSET SECURITIES ABS FLOATER		12/06/2012	Various		1,421,250	4,000,000	2,380,572	850,412	1,530,160	(6,777)	0	1,523,383	0	2,373,795	0	(952,545)	(952,545)	18,710	08/25/2036
74924V-AB-5	RESIDENTIAL ASSET SECURITIES ABS FLOATER		04/25/2012	Write-Off		0	3	3	3	0	0	0	0	0	3	0	(3)	(3)	0	11/25/2036
74924V-AB-5	RESIDENTIAL ASSET SECURITIES ABS FLOATER		12/26/2012	Paydown		7,734,971	7,734,971	7,734,971	7,734,971	0	0	0	0	0	7,734,971	0	0	0	14,782	11/25/2036
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		04/25/2012	Write-Off		0	7	7	7	0	0	0	0	0	7	0	(7)	(7)	0	02/25/2037
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		12/26/2012	Paydown		10,691,911	10,691,911	10,691,911	10,691,911	0	0	0	0	0	10,691,911	0	0	0	20,318	02/25/2037
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		04/25/2012	Write-Off		0	8	8	8	0	0	0	0	0	8	0	(8)	(8)	0	04/25/2037
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		12/26/2012	Paydown		15,357,353	15,357,353	15,357,353	15,357,353	0	0	0	0	0	15,357,353	0	0	0	38,565	04/25/2037
74927U-AZ-1	RBSGC MORTGAGE PASS THROUGH RBSGC_05-A		12/01/2012	Paydown		1,117,771	1,117,771	931,898	945,497	0	172,274	0	172,274	0	1,117,771	0	0	0	40,281	04/25/2035
74951#-AA-8	RE Rich Family Holding Corp Senior Note		07/23/2012	Various		1,875,000	1,875,000	1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	56,391	07/23/2015
				Redemption 100.0000																
74951#-AC-4	RE Rich Family Holding Corp Senior Note		04/07/2012			714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	18,500	04/07/2020
74951#-AD-2	RE Rich Family Holding Corp Senior Note		09/08/2012	Various		3,440,000	3,440,000	3,440,000	3,440,000	0	0	0	0	0	3,440,000	0	0	0	153,510	09/08/2016
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2012	Various		540,525	540,525	573,349	555,614	0	(15,089)	0	(15,089)	0	540,525	0	0	0	40,086	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2012	Various		4,439,688	4,439,688	5,018,011	4,718,182	0	(278,494)	0	(278,494)	0	4,439,688	0	0	0	334,919	12/07/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES		12/07/2012	Various		207,030	207,030	216,977	211,543	0	(4,513)	0	(4,513)	0	207,030	0	0	0	15,354	12/07/2021
				Redemption 94.4028																
74956E-D@-4	DEX ONE CORP Term D 3 Month		09/28/2012			200,286	212,161	93,913	83,243	0	117,043	0	117,043	0	200,286	0	0	0	8,043	10/24/2014
74956E-D@-4	DEX ONE CORP Term D 3 Month		12/30/2011	Capital Distribution		11,875	0	11,875	11,875	0	0	0	0	0	11,875	0	0	0	0	10/24/2014
75025#-AA-7	Radiant Zemax, LLC Term A		06/11/2012	Call 100.0000		833,333	833,333	833,333	833,333	0	0	0	0	0	833,333	0	0	0	32,248	03/15/2015
				Redemption 100.0000																
75025#-AA-7	Radiant Zemax, LLC Term A		03/30/2012			41,667	41,667	41,667	41,667	0	0	0	0	0	41,667	0	0	0	823	03/15/2015
750754-AB-9	RAILCAR LEASING, L.L.C. Series 1997 - 1		10/15/2012	Paydown		4,919,096	4,919,096	4,787,664	4,909,676	0	9,420	0	9,420	0	4,919,096	0	0	0	220,987	01/15/2013
751028-B#-7	Ralcorp Holdings, Inc. Senior Note		12/21/2012	Maturity		8,750,000	8,750,000	8,750,000	8,750,000	0	0	0	0	0	8,750,000	0	0	0	475,125	12/21/2012
75156M-AB-1	GMAC HOME EQUITY ABS FLOATER		12/26/2012	Paydown		3,891,414	3,891,414	3,891,414	3,891,414	0	0	0	0	0	3,891,414	0	0	0	8,487	08/25/2036
75157D-AA-2	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		06/25/2012	Paydown		1,823,501	1,823,501	1,749,558	1,767,044	0	56,457	0	56,457	0	1,823,501	0	0	0	2,075	05/25/2037
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2012	Paydown		854,675	1,012,523	761,276	761,482	0	93,193	0	93,193	0	854,675	0	0	0	4,318	05/25/2037
75281A-AH-2	RANGE RESOURCES CORP CORPORATE		12/28/2012	Call 103.7500		8,300,000	8,000,000	8,220,000	8,124,278	0	(30,114)	0	(30,114)	0	8,094,164	0	205,836	205,836	745,040	10/01/2017
				Redemption 100.0000																
755238-AD-0	Raza Development Fund, Inc Participation		12/21/2009			484,407	484,407	448,076	484,407	0	0	0	0	0	484,407	0	0	0	78,726	12/21/2009
				Redemption 100.0000																
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		06/01/2012			8,921,073	8,921,073	8,921,073	8,921,073	0	0	0	0	0	8,921,073	0	0	0	256,320	09/30/2035
75605E-BF-6	REALOGY CORP CORP 12.000% 04/15/17		03/30/2012	Various		1,250,527	1,330,348	904,637	881,279	0	3,913	0	3,913	0	885,191	0	365,336	365,336	74,943	04/15/2017
				Redemption 100.0000																
75659@-AA-2	Red Hills Finance LLC Term A		12/31/2012			7,126,956	7,126,956	7,126,956	7,126,956	0	0	0	0	0	7,126,956	0	0	0	306,265	09/30/2015
75737#-AC-2	Redfire Inc. Senior Note		07/11/2012	Various		42,450,000	42,450,000	42,753,952	42,487,273	0	(37,273)	0	(37,273)	0	42,450,000	0	0	0	2,755,005	07/11/2012
75884R-AK-9	REGENCY CENTERS LP NT COMPANY GUARNT		01/15/2012	Various		31,000,000	31,000,000	31,281,040	30,999,051	0	949	0	949	0	31,000,000	0	0	0	1,046,250	01/15/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
758932-E@-2	Regis Corporation Senior Note		06/11/2012	Redemption 100.0000		1,898,571	1,898,571	1,898,571	1,898,571	0	0	0	0	0	1,898,571	0	0	0	64,213	06/07/2013
758932-H#-7	Regis Corporation Senior Note		12/27/2012	Redemption 100.0000		3,285,714	3,285,714	3,285,714	3,285,714	0	0	0	0	0	3,285,714	0	0	0	279,286	12/27/2017
758932-H@-9	Regis Corporation Senior Note		09/27/2012			1,295,714	1,295,714	1,295,714	1,295,714	0	0	0	0	0	1,295,714	0	0	0	82,602	09/27/2017
758940-AG-5	REGIONS FINANCIAL CORP SUB NOTES		05/15/2012	Maturity		15,000,000	15,000,000	14,961,750	14,995,248	0	4,752	0	4,752	0	15,000,000	0	0	0	478,125	05/15/2012
75952A-AF-4	GENON REMA LLC PASS THRU CERTS		07/06/2012	Various		117,567	117,567	126,090	123,135	0	(5,568)	0	(5,568)	0	117,567	0	0	0	10,860	07/02/2017
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		12/01/2012	Paydown		88,889	88,889	52,617	58,264	0	35,387	4,762	30,625	0	88,889	0	0	0	4,211	08/25/2036
75970H-AB-6	RENAISSANCE HOME EQTY LOAN TR ABS FLOAT		12/06/2012	Credit Suisse First Boston Cor		3,930,520	7,014,872	5,714,406	6,453,359	0	(342,407)	494,155	(836,562)	0	5,616,798	0	(1,686,277)	(1,686,277)	25,127	01/25/2037
75970H-AB-6	RENAISSANCE HOME EQTY LOAN TR ABS FLOAT		11/25/2012	Paydown		3,183,099	3,183,099	2,798,567	2,928,304	0	344,132	89,338	254,794	0	3,183,099	0	0	0	6,523	01/25/2037
75970H-AC-4	RENAISSANCE HOME EQTY LOAN TR ABS FLOAT		12/26/2012	Paydown		206,781	206,781	165,783	180,593	0	40,971	14,782	26,189	0	206,781	0	0	0	831	01/25/2037
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC		11/01/2012	Paydown		15,647	15,647	8,473	9,730	0	6,936	1,018	5,918	0	15,647	0	0	0	722	01/25/2037
759950-AH-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/26/2012	Paydown		379,689	379,689	380,422	380,875	0	(704)	482	(1,186)	0	379,689	0	0	0	3,350	08/25/2032
759950-AL-2	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/26/2012	Paydown		379,641	379,641	382,429	383,172	0	(3,531)	0	(3,531)	0	379,641	0	0	0	4,773	03/25/2033
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/26/2012	Paydown		373,746	373,746	377,062	379,062	0	(4,175)	1,141	(5,316)	0	373,746	0	0	0	2,239	06/25/2033
759950-CG-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		04/25/2012	Paydown		302,897	302,897	306,777	307,323	0	(4,426)	0	(4,426)	0	302,897	0	0	0	1,243	05/25/2034
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		12/01/2012	Paydown		1,344,836	1,344,836	1,344,836	1,344,836	0	0	0	0	0	1,344,836	0	0	0	(44,049)	07/25/2034
76010R-AC-2	RSC EQUIPMENT RENTAL INC CORPORATE		04/30/2012	Call 102.3750		1,198,811	1,171,000	1,042,800	1,103,479	0	6,468	0	6,468	0	1,109,947	0	88,864	88,864	46,022	12/01/2014
760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2012	Paydown		212,431	212,431	212,526	213,468	0	(422)	615	(1,037)	0	212,431	0	0	0	1,520	11/25/2033
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		12/26/2012	Paydown		80,599	80,599	70,463	70,329	0	10,270	0	10,270	0	80,599	0	0	0	726	10/25/2032
760985-R3-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2012	Paydown		246,420	246,420	246,882	246,688	0	(268)	0	(268)	0	246,420	0	0	0	1,552	02/25/2034
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2012	Paydown		22,475	22,475	19,139	20,495	0	3,303	1,323	1,980	0	22,475	0	0	0	139	02/25/2033
760985-YC-9	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2012	Paydown		242,237	242,237	208,215	208,591	0	33,646	0	33,646	0	242,237	0	0	0	1,695	08/25/2033
760985-ZN-4	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2012	Paydown		662,549	662,549	594,088	611,433	0	66,519	15,403	51,116	0	662,549	0	0	0	5,235	09/25/2033
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO		12/01/2012	Paydown		365,005	365,005	219,587	219,587	0	145,418	0	145,418	0	365,005	0	0	0	10,369	12/25/2034
76110V-BX-5	RESIDENTIAL FDNG MTGE SECS RFMS2_99-H1		12/01/2012	Paydown		29,003	29,003	28,948	28,904	0	100	0	100	0	29,003	0	0	0	1,141	09/25/2029
76110V-GP-7	RESIDENTIAL FDNG MTGE SECS ABS FLOATER		12/01/2012	Paydown		243,865	243,865	244,486	245,373	0	(1,508)	0	(1,508)	0	243,865	0	0	0	10,314	07/25/2026
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2012	Paydown		130,082	130,082	130,082	130,006	0	76	0	76	0	130,082	0	0	0	4,906	10/25/2026
76110V-HS-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2012	Paydown		117,326	117,326	117,639	116,083	0	1,243	0	1,243	0	117,326	0	0	0	4,647	01/25/2033
76110V-JQ-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2012	Paydown		375,673	375,673	375,341	377,328	0	290	1,945	(1,655)	0	375,673	0	0	0	15,400	03/25/2032
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2012	Paydown		1,634,839	1,752,932	1,277,465	1,292,552	0	342,287	0	342,287	0	1,634,839	0	0	0	53,959	08/25/2034
76110V-RY-6	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		02/09/2012	JP Morgan Securities, Inc		11,545,175	13,045,395	9,956,932	10,002,338	0	(73,852)	0	(73,852)	0	9,928,486	0	1,616,689	1,616,689	129,885	09/25/2035
76110V-RY-6	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		02/01/2012	Paydown		339,108	339,108	259,415	260,006	0	79,103	0	79,103	0	339,108	0	0	0	2,082	09/25/2035
76110W-4D-5	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		09/25/2012	Paydown		682,466	682,466	680,546	681,803	0	663	0	663	0	682,466	0	0	0	1,495	07/25/2035
76110W-F2-7	RESIDENTIAL ASSET SECURITIES C RASC_04-K		12/26/2012	Paydown		123,217	157,900	125,532	126,741	0	(2,033)	1,491	(3,524)	0	123,217	0	0	0	933	10/25/2034
76110W-RV-0	RESIDENTIAL ASSET SECURITIES C SERIES 2		07/01/2012	Paydown		43,608	43,608	43,592	43,644	0	(35)	0	(35)	0	43,608	0	0	0	635	06/25/2033
76112B-GD-6	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/26/2012	Paydown		1,765,203	1,765,203	1,766,030	1,765,473	0	(270)	0	(270)	0	1,765,203	0	0	0	13,098	12/25/2034
761713-AD-8	REYNOLDS AMERICAN INC CORPORATE		12/03/2012	Various		6,195,478	6,000,000	6,273,360	6,069,494	0	(44,434)	0	(44,434)	0	6,025,060	0	170,419	170,419	437,417	06/01/2013
761713-AE-6	REYNOLDS AMERICAN INC CORPORATE		12/10/2012	Various		13,356,419	13,000,000	13,807,859	13,439,049	0	(82,629)	0	(82,629)	0	13,356,419	0	0	0	1,016,031	06/01/2016
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE		11/01/2012	Call 100.0000		914,000	914,000	617,407	617,407	0	15,094	0	15,094	0	632,501	0	281,499	281,499	51,078	11/01/2018
772739-AF-5	ROCK TENN COMPANY CORPORATE		03/15/2012	Call 104.6250		8,370,000	8,000,000	8,225,000	8,198,786	0	(39,621)	0	(39,621)	0	8,159,164	0	210,836	210,836	370,000	03/15/2016
77924#-AE-7	Round Table Pizza Development Senior Sec		11/02/2012	Various		860,810	860,810	848,157	848,362	0	5,554	0	5,554	0	853,915	0	6,894	6,894	58,159	07/31/2013
77924#-AE-7	Round Table Pizza Development Senior Sec		09/30/2012	Redemption 100.0000		19,814	19,814	19,523	19,528	0	287	0	287	0	19,814	0	0	0	1,377	07/31/2013
781182-B#-6	Ruby Tuesday Inc Senior Note		05/14/2012	Call 100.0000		9,477,748	9,477,748	8,305,219	9,024,027	0	126,564	0	126,564	0	9,150,592	0	327,157	327,157	420,946	04/01/2013
78375P-AL-1	RYERSON INC CORPORATE 12.000% 11/01/15		11/01/2012	Various		3,893,400	3,780,000	2,069,550	2,465,336	0	190,346	0	190,346	0	2,655,682	0	1,237,718	1,237,718	453,600	11/01/2015
78377H-A#-0	S&C Electric Company Senior Note		07/31/2012	Redemption 100.0000		533,333	533,333	533,333	533,333	0	0	0	0	0	533,333	0	0	0	32,853	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note		07/31/2012	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	40,867	07/31/2022
78442G-FJ-0	SLM STUDENT LOAN TRUST SERIES 2003 1 C		12/17/2012	Paydown		790,815	790,815	790,815	790,815	0	0	0	0	0	790,815	0	0	0	5,578	06/15/2037
784442-AA-3	SLM STUDENT LOAN TRUST ABS FLOATER		04/25/2012	Paydown		9,430,842	9,430,842	9,430,842	9,430,842	0	0	0	0	0	9,430,842	0	0	0	25,290	01/25/2015
78487M-AA-7	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2012	Paydown		941,531	941,531	941,242	939,897	0	1,634	0	1,634	0	941,531	0	0	0	25,213	02/20/2024
78487M-AB-5	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2012	Paydown		506,141	506,141	506,056	505,322	0	819	0	819	0	506,141	0	0	0	13,682	02/20/2024
78487M-AC-3	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2012	Paydown		139,483	139,483	139,479	139,356	0	128	0	128	0	139,483	0	0	0	3,933	02/20/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78487M-AD-1	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2012	Paydown		209,225	209,225	209,202	208,993	0	232	0	232	0	209,225	0	0	0	6,208	02/20/2024
78487T-AA-2	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2012	Paydown		143,914	143,914	143,878	143,604	0	310	0	310	0	143,914	0	0	0	3,887	02/20/2021
78487T-AB-0	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2012	Paydown		187,084	187,084	187,038	186,675	0	409	0	409	0	187,084	0	0	0	5,139	02/20/2021
78487T-AC-8	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2012	Paydown		136,718	136,718	136,687	136,401	0	317	0	317	0	136,718	0	0	0	3,995	02/20/2021
78487T-AD-6	SVO VOI MORTGAGE CORP ASSET BACKED		12/01/2012	Paydown		323,806	323,806	323,750	322,982	0	824	0	824	0	323,806	0	0	0	10,477	02/20/2021
				Redemption 100.0000																
78709Y-A@-4	Saia, Inc. Senior Note		12/31/2012			885,714	885,714	885,714	885,714	0	0	0	0	0	885,714	0	0	0	40,986	12/31/2017
78839#-AA-7	St Croix Chippewa Indns of WI Senior Not		12/31/2012	Various		1,328,361	1,328,361	1,328,361	1,328,361	0	0	0	0	0	1,328,361	0	0	0	61,817	12/29/2015
790849-AE-3	ST JUDE MEDICAL INC CORPORATE		02/15/2012	BB & T Capital Markets		213,378	200,000	199,698	199,835	0	5	0	5	0	199,840	0	13,538	13,538	4,500	07/15/2014
79548C-CR-5	SALOMON BROTHERS MORTGAGE SECU CMBS		05/01/2012	Paydown		1,000,000	1,000,000	968,984	994,072	0	5,928	0	5,928	0	1,000,000	0	0	0	17,637	03/18/2036
79548C-CT-1	SALOMON BROTHERS MORTGAGE SECU CMBS		05/01/2012	Paydown		1,500,000	1,500,000	1,450,547	1,490,698	0	9,302	0	9,302	0	1,500,000	0	0	0	31,539	03/18/2036
79549A-YZ-6	SALOMON BROTHERS MORTGAGE SECU ABS FLOAT		12/26/2012	Paydown		94,412	94,412	95,548	96,246	0	(1,834)	0	(1,834)	0	94,412	0	0	0	1,815	11/25/2033
795758-AC-1	Saltchuk Resources Inc SRNT Series C		06/01/2012	Various		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	57,393	06/01/2012
795758-AD-9	Saltchuk Resources Inc SRNT Series D		06/01/2012	Various		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	57,679	06/01/2013
795758-AE-7	Saltchuk Resources Inc Senior Note Serie		04/22/2012	Various		2,285,714	2,285,714	2,285,714	2,285,714	0	0	0	0	0	2,285,714	0	0	0	92,743	04/22/2014
795758-AF-4	Saltchuk Resources Inc Senior Note Serie		09/12/2012	Various		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	275,250	09/12/2015
				Redemption 100.0000																
795758-AG-2	Saltchuk Resources Inc Senior Note Serie		01/19/2012			3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	157,410	01/19/2013
798737-AA-0	San Manuel Entertainment Auth. Senior Se		12/01/2012	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	170,700	12/01/2015
				Redemption 100.0000																
80306@-AA-9	Sapphire Power Finance LLC Term B		12/31/2012			388,000	388,000	388,000	388,000	0	0	0	0	0	388,000	0	0	0	16,622	10/05/2018
805564-JR-3	SAXON ASSET SECURITIES TRUST ABS FLOATER		01/25/2012	Paydown		10,477	10,477	8,280	5,844	2,441	2,192	0	4,633	0	10,477	0	0	0	5	03/25/2031
805564-KE-0	SAXON ASSET SECURITIES TRUST ABS FLOATER		11/26/2012	Paydown		213,590	213,590	213,724	156,523	57,443	(375)	0	57,068	0	213,590	0	0	0	1,594	07/25/2031
805564-LZ-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		04/18/2012	United Capital Markets		77,320	234,303	96,208	75,616	60,670	(993)	39,085	20,592	0	96,208	0	(18,888)	(18,888)	1,884	08/25/2032
805564-MK-4	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2012	Paydown		52,386	52,386	52,632	52,580	0	(194)	0	(194)	0	52,386	0	0	0	366	12/25/2032
805564-ML-2	SAXON ASSET SECURITIES TRUST SERIES 200		06/25/2012	Paydown		236,708	236,708	202,030	107,398	95,189	34,120	0	129,309	0	236,708	0	0	0	1,882	12/25/2032
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200		05/25/2012	Paydown		107,185	107,185	97,401	53,212	44,352	9,620	0	53,972	0	107,185	0	0	0	761	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		06/25/2012	Paydown		24,483	24,483	21,314	12,923	8,190	3,370	0	11,560	0	24,483	0	0	0	147	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2012	Paydown		329,528	329,528	301,712	302,072	0	27,456	0	27,456	0	329,528	0	0	0	1,914	03/25/2035
805564-QK-0	SAXON ASSET SECURITIES TRUST SAST 2004-2		12/26/2012	Paydown		309,944	309,944	309,944	309,944	0	0	0	0	0	309,944	0	0	0	1,819	08/25/2035
805564-QW-4	SAXON ASSET SECURITIES TRUST SAST_04-3		12/26/2012	Paydown		1,109,246	1,109,246	1,005,872	1,024,037	0	86,587	1,378	85,209	0	1,109,246	0	0	0	5,558	12/26/2034
805564-RN-3	SAXON ASSET SECURITIES TRUST SAST_05-1		12/18/2012	Various		1,496,906	2,122,330	1,116,135	1,196,500	0	(180,138)	33,399	(213,537)	0	982,962	0	513,944	513,944	17,384	05/25/2035
805564-RN-3	SAXON ASSET SECURITIES TRUST SAST_05-1		12/26/2012	Paydown		3,108,350	3,108,350	1,668,707	1,752,385	0	1,390,742	34,777	1,355,965	0	3,108,350	0	0	0	12,844	05/25/2035
80556A-AB-3	SAXON ASSET SECURITIES ABS FLOATER		04/25/2012	Write-Off		0	7	7	7	0	0	0	0	0	7	0	(7)	(7)	0	10/25/2046
80556A-AB-3	SAXON ASSET SECURITIES ABS FLOATER		12/26/2012	Paydown		5,258,685	5,258,685	5,258,685	5,258,685	0	0	0	0	0	5,258,685	0	0	0	9,747	10/25/2046
806373-B@-4	Schawk Inc Series E Senior Note		01/27/2012	Various		8,602,775	8,602,775	8,602,775	8,602,775	0	0	0	0	0	8,602,775	0	0	0	195,027	01/28/2012
				HSBC Securities (USA) Inc																
806605-AE-1	MERCK & CO INC BOND 5.300% 12/01/13		03/12/2012			1,201,520	1,110,000	1,123,808	1,112,261	0	(292)	0	(292)	0	1,111,968	0	89,551	89,551	16,832	12/01/2013
808086-A#-9	IBJ Shroeder Bank & Trust Co SRNT		12/31/2012	Various		21,686,271	21,686,271	28,438,908	22,948,306	0	(1,262,035)	0	(1,262,035)	0	21,686,271	0	0	0	1,895,139	06/30/2013
				Redemption 100.0000																
80852#-AD-9	The Schwan Food Company Senior Note		02/24/2012			6,285,143	6,285,143	6,285,143	6,285,143	0	0	0	0	0	6,285,143	0	0	0	99,777	02/25/2013
				Redemption 100.0000																
80852#-AE-7	The Schwan Food Company Senior Note		02/24/2012			11,620,000	11,620,000	11,620,000	11,620,000	0	0	0	0	0	11,620,000	0	0	0	200,445	02/24/2015
				Redemption 100.0000																
80852#-AG-2	The Schwan Food Company Series H Senior		08/11/2012			11,029,286	11,029,286	11,029,286	11,029,286	0	0	0	0	0	11,029,286	0	0	0	607,989	08/11/2018
808626-AC-9	SCIENCE APPLICATIONS INT NT NOTES		07/01/2012	Maturity		5,300,000	5,300,000	5,278,690	5,298,593	0	1,407	0	1,407	0	5,300,000	0	0	0	331,250	07/01/2012
80874Y-AA-8	SCIENTIFIC GAMES CORP CORPORATE		09/19/2012	Call 103.9380		7,275,660	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	275,660	275,660	419,563	06/15/2016
80917#-AA-8	Scorpion Power, LLC Term B		09/28/2012	Various		1,311,218	1,311,218	1,311,218	1,311,218	0	0	0	0	0	1,311,218	0	0	0	10,281	11/02/2015
81111T-A*-3	Saia, Inc. Senior Note		12/31/2012	Various		10,739,700	10,739,700	10,739,700	10,739,700	0	0	0	0	0	10,739,700	0	0	0	594,442	12/31/2013
81167#-AF-2	Seabrook International, LLC Revolver B		08/23/2012	Various		900,000	900,000	900,000	801,000	99,000	0	0	99,000	0	900,000	0	0	0	17,984	06/30/2013
812293-AB-4	SEARIVER MARITIME INC COMPANY GUARNT		09/01/2012	Maturity		500,000	500,000	485,000	491,788	0	8,212	0	8,212	0	500,000	0	0	0	0	09/01/2012
81375W-AC-0	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2012	Paydown		320,578	320,578	266,697	146,414	76,688	97,475	0	174,163	0	320,578	0	0	0	3,063	02/25/2034
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2012	Paydown		56,899	56,899	55,008	56,971	0	1,888	1,960	(72)	0	56,899	0	0	0	212	09/25/2034
81375W-DD-5	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2012	Paydown		143,745	143,745	143,925	143,847	0	(102)	0	(102)	0	143,745	0	0	0	518	01/25/2035
81375W-JT-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2012	Paydown		1,371,961	1,371,961	1,186,487	1,186,487	0	185,474	0	185,474	0	1,371,961	0	0	0	4,285	11/25/2035
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2012	Paydown		2,535,279	2,535,279	1,980,087	1,978,656	0	556,624	0	556,624	0	2,535,279	0	0	0	8,047	12/25/2035
813765-AC-8	SECURITIZED ASSET BACKED LLC ABS FLOATER		12/26/2012	Paydown		233,832	233,832	168,346	168,337	0	65,495	0	65,495	0	233,832	0	0	0	1,020	05/25/2036
81376Y-AD-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2012	Paydown		20,793	20,793	10,750	10,956	0	9,919	83	9,836	0	20,793	0	0	0	41	07/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2012	Paydown		555,549	555,549	346,769	353,603	0	206,816	4,869	201,947	0	555,549	0	0	0	1,195	07/25/2036
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2012	Paydown		1,336,553	1,336,553	930,241	929,781	0	406,772	0	406,772	0	1,336,553	0	0	0	3,631	05/25/2037
816196-AJ-8	SELECT MEDICAL CORP BOND		09/12/2012	Call 101.2710 Redemption 100.0000		65,826	65,000	66,649	65,289	0	(196)	0	(196)	0	65,093	0	733	733	5,521	02/01/2015
81683R-A#-1	The Seminole Tribe of Florida SEMINOLE T		12/31/2012	Redemption 100.0000		159,352	159,352	159,352	159,352	0	0	0	0	0	159,352	0	0	0	2,104	03/05/2014
81683R-A*-5	The Seminole Tribe of Florida SEMINOLE T		12/31/2012	Redemption 100.0000		3,642	3,642	3,642	3,642	0	0	0	0	0	3,642	0	0	0	47	03/05/2014
81683R-A@-3	The Seminole Tribe of Florida SEMINOLE T		12/31/2012	Redemption 100.0000		12,293	12,293	12,293	12,293	0	0	0	0	0	12,293	0	0	0	158	03/05/2014
81683R-AB-0	The Seminole Tribe of Florida Senior Sec		10/01/2012			850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	49,382	10/01/2013
81683R-AJ-3	The Seminole Tribe of Florida Senior Not		10/01/2012	Various		1,825,000	1,825,000	1,825,000	1,825,000	0	0	0	0	0	1,825,000	0	0	0	142,414	10/01/2020
81721M-AA-7	SENIOR HOUSING TRUST SENIOR NOTES		01/15/2012	Various		13,671,000	13,671,000	13,784,536	13,670,161	0	839	0	839	0	13,671,000	0	0	0	589,562	01/15/2012
817492-AD-3	SERENA SOFTWARE INC CORPORATE		11/02/2012	Call 103.4580		281,406	272,000	277,483	273,985	0	(717)	0	(717)	0	273,268	0	8,138	8,138	31,904	03/15/2016
817565-BJ-2	SERVICE CORP INTL CORPORATE		12/07/2012	Call 111.8700		671,220	600,000	622,500	609,190	0	(2,956)	0	(2,956)	0	606,234	0	64,986	64,986	52,485	10/01/2014
817565-BT-0	SERVICE CORP INTL CORPORATE		12/17/2012	BROADPOINT SEC. GROUP		1,083,750	1,000,000	882,500	892,884	0	3,432	0	3,432	0	896,316	0	187,434	187,434	91,458	04/01/2027
820116-AA-1	Sharyland Distribution & Trans Senior Se		12/30/2012	Various		361,926	361,926	361,926	361,926	0	0	0	0	0	361,926	0	0	0	16,547	12/30/2029
820116-AB-9	Sharyland Distribution & Trans Senior Se		12/31/2012	Various		792,475	792,475	792,475	792,475	0	0	0	0	0	792,475	0	0	0	33,119	09/30/2030
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2012	Various Redemption 100.0000		352,432	352,432	353,784	353,652	0	(1,220)	0	(1,220)	0	352,432	0	0	0	13,375	12/15/2024
82459A-A*-2	Shingle Springs Tribal Gaming Term Loan		12/17/2012			3,987,760	3,987,760	3,987,760	3,987,760	0	0	0	0	0	3,987,760	0	0	0	264,605	12/31/2013
828783-AT-7	SIMON DEBARTOLO GRP LP CO GTD NOTES		12/10/2012	Prudential Invst Mgmt		14,437,914	14,000,000	14,916,440	14,497,653	0	(59,739)	0	(59,739)	0	14,437,914	0	0	0	1,534,410	06/15/2018
828807-BS-5	SIMON PROPERTY GROUP LP CORPORATE		02/01/2012	Call 100.0000		9,500,000	9,500,000	9,477,105	9,496,752	0	150	0	150	0	9,496,902	0	3,098	3,098	136,563	05/01/2012
828807-CH-8	SIMON PROPERTY GROUP LP CORPORATE		03/23/2012	Jefferies & Co, Inc		46,266	45,000	44,896	44,897	0	4	0	4	0	44,901	0	1,364	1,364	462	01/30/2017
83066R-AC-1	SKILLED HEALTHCARE GROUP CORPORATE		05/14/2012	Call 100.0000 Redemption 100.0000		618,000	618,000	690,615	618,601	0	(601)	0	(601)	0	618,000	0	0	0	56,084	01/15/2014
831865-C#-5	Smith A O Corporation Senior Note		06/08/2012			2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	82,727	06/08/2016
831865-C*-9	Smith A O Corporation SRNT		07/02/2012	Various Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	113,102	07/01/2018
831865-D*-8	Smith A O Corporation Senior Note		06/20/2012			2,928,000	2,928,000	2,928,000	2,928,000	0	0	0	0	0	2,928,000	0	0	0	0	06/23/2013
832248-AH-1	SMITHFIELD FOODS INC NOTES		08/01/2012	Tender (Corp Action)		512,845	500,000	451,250	483,506	0	6,669	0	6,669	0	490,174	0	22,671	22,671	27,556	05/15/2013
832248-AU-2	SMITHFIELD FOODS INC CORP		08/31/2012	Call 117.1220		13,568,584	11,585,000	13,434,850	13,388,774	0	(458,916)	0	(458,916)	0	12,929,858	0	638,725	638,725	1,306,531	07/15/2014
832696-AB-4	Smucker Company J M CORPORATE		05/02/2012	Cantor Fitzgerald & Co. Inc.		140,331	135,000	134,741	134,740	0	10	0	10	0	134,750	0	5,581	5,581	2,612	10/15/2021
832ESC-9C-3	SMURFIT-STONE CONTAINER ENTER CORPORATE		12/03/2012	Call 11178600.0000 Redemption 100.0000		1,118	0	0	0	0	0	0	0	0	0	0	1,118	1,118	0	03/15/2017
83367@-AA-9	Societe General Financial Corp Debt in a		12/28/2012			1,068,758	1,068,758	1,068,758	1,068,758	0	0	0	0	0	1,068,758	0	0	0	31,609	08/05/2015
83408#-AD-2	Sokolin LLC Term B 32.128% 06/30/16		11/15/2012	Various		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	825,972	06/30/2016
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		04/25/2012	Write-Off		0	8	4	5	0	0	0	0	0	4	0	(4)	(4)	0	11/25/2036
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		12/26/2012	Paydown		1,829,896	1,829,896	944,540	995,753	0	872,602	38,459	834,143	0	1,829,896	0	0	0	3,972	11/25/2036
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		12/17/2012	Various		11,913,886	33,612,008	16,601,811	18,419,952	0	(814,346)	1,144,996	(1,959,342)	0	16,460,610	0	(4,546,724)	(4,546,724)	137,605	11/25/2036
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		11/26/2012	Paydown		1,590,333	1,590,333	827,669	871,530	0	751,066	32,262	718,804	0	1,590,333	0	0	0	3,690	11/25/2036
83611M-BW-7	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		12/26/2012	Paydown		935,791	935,791	935,791	935,791	0	0	0	0	0	935,791	0	0	0	6,334	01/25/2035
83611M-BX-5	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		06/25/2012	Paydown		581,976	581,976	581,976	581,976	0	0	0	0	0	581,976	0	0	0	1,360	01/25/2035
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		06/25/2012	Paydown Redemption 100.0000		23,461	23,461	23,461	9,281	14,180	0	0	14,180	0	23,461	0	0	0	112	01/25/2035
83701#-AB-0	South Carolina Generating Comp Senior No		02/01/2012			3,755,333	3,755,333	3,766,951	3,761,635	0	(6,302)	0	(6,302)	0	3,755,333	0	0	0	51,542	02/01/2024
838515-AD-6	South Jersey Industries SRNT		04/02/2012	Various		18,750,000	18,750,000	18,359,834	18,545,282	0	(3,684)	0	(3,684)	0	18,541,598	0	208,402	208,402	1,121,875	04/01/2027
838515-AD-6	South Jersey Industries SRNT		04/01/2012	Various Redemption 100.0000		1,250,000	1,250,000	1,223,989	1,236,352	0	13,648	0	13,648	0	1,250,000	0	0	0	48,125	04/01/2027
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2012			2,416,667	2,416,667	2,416,667	2,416,667	0	0	0	0	0	2,416,667	0	0	0	72,258	01/01/2040
842400-EV-1	SOUTHERN CAL EDISON CORPORATE		03/20/2012	Merrill Lynch,Pierce,Fenner &		1,035,183	855,000	854,624	854,589	0	74	0	74	0	854,662	0	180,520	180,520	23,489	04/01/2035
842400-FP-3	SOUTHERN CAL EDISON CORPORATE		03/20/2012	JP Morgan Securities, Inc		8,016,233	6,750,000	6,668,798	6,670,245	0	779	0	779	0	6,671,024	0	1,345,208	1,345,208	193,875	03/15/2040
84314#-AA-9	Southern Illinois Power Cooper Revolver		05/07/2012	Call 100.0000 Redemption 100.0000		2,809,533	2,809,533	2,809,533	2,809,533	0	0	0	0	0	2,809,533	0	0	0	12,961	09/07/2012
84314#-AA-9	Southern Illinois Power Cooper Revolver		05/15/2012			545,133	545,133	545,133	545,133	0	0	0	0	0	545,133	0	0	0	4,897	09/07/2012

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2012	Various		1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	102,679	06/15/2040
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT		12/03/2012	Redemption 86.1154		5,300,447	6,155,048	5,192,260	5,192,260	0	108,186	0	108,186	0	5,300,447	0	0	0	0	02/26/2040
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT		12/03/2012	Capital Distribution		984,008	0	984,008	984,008	0	0	0	0	0	984,008	0	0	0	0	02/26/2040
84751P-AX-7	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2012	Paydown		149,226	149,226	149,972	149,657	0	(431)	0	(431)	0	149,226	0	0	0	1,020	08/25/2034
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B		01/25/2012	Paydown		1,329	1,329	1,357	792	565	(28)	0	537	0	1,329	0	0	0	3	11/25/2034
84751P-KA-6	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2012	Paydown		394,645	394,645	382,611	382,611	0	12,034	0	12,034	0	394,645	0	0	0	992	12/25/2036
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2012	Paydown		280,267	280,267	180,852	187,985	0	95,161	2,879	92,282	0	280,267	0	0	0	7,989	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2012	Paydown		151,684	151,684	95,817	98,868	0	54,773	1,957	52,816	0	151,684	0	0	0	4,728	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		04/25/2012	Write-Off		0	5	4	4	0	0	0	0	0	4	0	(4)	(4)	0	01/25/2038
84761#-AA-7	Spectrum Arena Limited Partner SRNT		09/15/2012	Various		4,470,180	4,470,180	5,201,969	4,740,588	0	(270,408)	0	(270,408)	0	4,470,180	0	0	0	232,006	09/15/2016
84761#-AH-2	Spectrum Arena Limited Partner SRNT		09/15/2012	Various		2,035,000	2,035,000	2,035,000	2,035,000	0	0	0	0	0	2,035,000	0	0	0	85,550	09/15/2016
84761#-AJ-8	Spectrum Arena Limited Partner SRNT		09/15/2012	Various		376,522	376,522	384,132	383,713	0	(7,191)	0	(7,191)	0	376,522	0	0	0	14,489	09/15/2016
85229*-AB-2	St. Louis Post-Dispatch LLC Senior Note		01/30/2012	Call 99.9272		66,424,655	66,473,068	66,199,482	66,409,403	0	15,252	0	15,252	0	66,424,655	0	0	0	556,712	04/28/2012
85430P-AF-2	STANFIELD CLO, LTD. SERIES 1999 1A CLA		01/18/2012	Call 27106000.0000		2,711	0	0	0	0	0	0	0	0	0	0	2,711	2,711	0	07/15/2014
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE		11/08/2012	Cantor Fitzgerald & Co. Inc.		1,553,331	1,300,000	1,299,025	1,298,943	0	5	0	5	0	1,298,948	0	254,383	254,383	81,308	09/01/2040
854616-AN-9	STANLEY WORKS CORPORATE		08/31/2012	Call 105.8680		5,293,400	5,000,000	5,574,200	5,296,211	0	(111,213)	0	(111,213)	0	5,184,998	0	108,402	108,402	281,875	10/01/2013
85590A-AK-0	STARWOOD HOTELS & RESORTS WOR CORPORATE		06/29/2012	Various		5,877,855	5,675,000	5,605,623	5,654,901	0	8,404	0	8,404	0	5,663,305	0	214,549	214,549	309,366	02/15/2013
85590A-AM-6	STARWOOD HOTELS & RESORTS WOR CORPORATE		12/24/2012	Call 112.7750		3,383,250	3,000,000	3,327,500	3,320,858	0	(109,115)	0	(109,115)	0	3,211,743	0	171,507	171,507	281,531	10/15/2014
85746*-BX-7	State St Bk & Tr Co Conn N A Senior Note		09/17/2012	Various		8,200,000	8,200,000	9,177,946	8,379,778	0	(179,778)	0	(179,778)	0	8,200,000	0	0	0	410,244	03/17/2015
857689-AR-4	STATION CASINOS INC GLOBAL		10/11/2012	Write-Off		0	2,250,000	1	1	0	0	0	0	0	1	0	(1)	(1)	0	02/01/2014
857689-AT-0	STATION CASINOS INC NOTES		10/24/2012	Various		0	2,445,700	4	3	1	0	0	1	0	4	0	(4)	(4)	0	03/01/2016
857689-AV-5	STATION CASINOS INC CORPORATE		05/14/2012	Various		624	7,535,000	8	8	0	0	0	0	0	8	0	616	616	0	04/01/2012
858119-AN-0	STEEL DYNAMICS INC CORPORATE		08/16/2012	Tender (Corp Action)		708,225	700,000	452,682	505,851	0	20,525	0	20,525	0	526,377	0	181,848	181,848	45,359	04/15/2016
861ESC-9Z-6	SMURFIT STONE CONTAINER CORP SENIOR NOTE		12/03/2012	Call 65554150.0000		13,111	0	0	0	0	0	0	0	0	0	0	13,111	13,111	0	07/01/2012
863572-UU-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT		12/26/2012	Paydown		244,753	244,753	245,327	245,730	0	(977)	0	(977)	0	244,753	0	0	0	1,330	08/25/2028
863576-EQ-3	STRUCTURED ASSET SECS CORP 05 ABS FLOATE		12/26/2012	Paydown		2,667,644	2,667,644	2,667,644	2,667,644	0	0	0	0	0	2,667,644	0	0	0	6,473	12/25/2035
86358E-A8-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2012	Paydown		1,124,161	1,124,161	1,121,174	1,122,657	0	1,503	0	1,503	0	1,124,161	0	0	0	2,654	01/25/2036
86358E-AB-2	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2012	Paydown		183,052	183,052	183,281	183,227	0	(175)	0	(175)	0	183,052	0	0	0	848	01/25/2033
86358E-BW-5	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2012	Paydown		733,365	733,365	736,344	735,006	0	(1,641)	0	(1,641)	0	733,365	0	0	0	5,367	06/25/2033
86358E-BX-3	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2012	Various		159,780	155,215	18,381	17,578	0	(17,578)	0	(17,578)	0	0	0	159,780	159,780	1,244	06/25/2033
86358E-BX-3	STRUCTURED ASSET INVESTMENT ABS FLOATER		03/26/2012	Paydown		77,815	77,815	9,215	8,812	0	69,002	0	69,002	0	77,815	0	0	0	480	06/25/2033
86358E-BX-3	STRUCTURED ASSET INVESTMENT ABS FLOATER		07/25/2012	Various		8,525	8,525	1,010	965	0	7,560	0	7,560	0	8,525	0	0	0	63	06/25/2033
86358E-E6-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2012	Paydown		2,879,732	2,879,732	2,660,673	2,671,842	0	219,902	12,012	207,890	0	2,879,732	0	0	0	6,594	04/25/2036
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2012	Paydown		342,580	342,580	345,042	344,042	0	(1,462)	0	(1,462)	0	342,580	0	0	0	2,798	08/25/2033
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2012	Paydown		370,248	370,248	371,810	371,342	0	(1,094)	0	(1,094)	0	370,248	0	0	0	2,640	11/25/2033
86358R-6A-0	STRUCTURED ASSET SECURITIES CO ABS FLOAT		10/25/2012	Paydown		336,956	336,956	337,847	214,758	123,887	(1,220)	469	122,198	0	336,956	0	0	0	2,893	08/25/2032
86358R-W7-8	STRUCTURED ASSET SECURITIES CO ABS FLOAT		12/26/2012	Paydown		333,334	333,334	335,078	165,711	170,156	(2,533)	0	167,623	0	333,334	0	0	0	3,257	07/25/2032
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2012	Paydown		106,090	106,090	80,459	56,051	26,815	23,224	0	50,039	0	106,090	0	0	0	937	04/25/2033
86359A-6T-5	STRUCTURED ASSET INVEST LOAN PRVT CMO 0		12/01/2012	Paydown		447,617	447,617	356,836	380,680	0	66,936	0	66,936	0	447,617	0	0	0	14,918	11/25/2033
86359A-CR-2	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2012	Paydown		649,128	649,128	544,894	545,854	0	103,274	0	103,274	0	649,128	0	0	0	10,337	07/25/2032
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2012	Paydown		285,411	285,411	286,748	286,123	0	(712)	0	(712)	0	285,411	0	0	0	1,943	11/25/2032
86359A-FD-0	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2012	Paydown		312,572	312,572	297,911	298,160	0	14,412	0	14,412	0	312,572	0	0	0	3,500	12/25/2032
86359B-GH-8	STRUCTURED ASSET SECURITIES CO SERIES 2		12/01/2012	Paydown		372,618	372,618	376,031	377,249	0	(4,631)	0	(4,631)	0	372,618	0	0	0	5,191	02/25/2034
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT		12/01/2012	Paydown		176,511	176,511	143,292	127,023	0	49,488	0	49,488	0	176,511	0	0	0	(72,902)	11/25/2034
86360R-AC-7	STRUCTURED ASSET SECURITIES CO ABS FLOAT		09/25/2012	Paydown		4,990,650	4,990,650	4,990,650	4,990,650	0	0	0	0	0	4,990,650	0	0	0	7,622	07/25/2036
863667-AC-5	STRYKER CORP CORPORATE		02/22/2012	CORTVIEW CAPITAL SEC		133,901	130,000	129,758	129,770	0	8	0	8	0	129,778	0	4,123	4,123	1,163	09/30/2016
86708*-AA-2	Sunbelt Chlor Alkali Partnersh Gtd Secd		12/22/2012	Redemption 100.0000		1,187,500	1,187,500	1,190,469	1,190,436	0	(2,936)	0	(2,936)	0	1,187,500	0	0	0	85,856	12/22/2017
86708*-AB-0	Sunbelt Chlor Alkali Partnersh Gtd Secd		12/22/2012	Redemption 100.0000		1,187,500	1,187,500	1,190,469	1,190,436	0	(2,936)	0	(2,936)	0	1,187,500	0	0	0	85,856	12/22/2017
867363-A#-0	SUNGARD DATA SYS INC SUNGARD DATA SYSTEM		03/02/2012	Various		15,468,769	15,571,933	14,745,741	14,815,299	0	491,573	0	491,573	0	15,306,872	0	161,897	161,897	60,427	02/28/2014
867363-A#-0	SUNGARD DATA SYS INC SUNGARD DATA SYSTEM		01/20/2012	Various		6,237,730	6,237,730	5,906,778	5,934,641	0	303,089	0	303,089	0	6,237,730	0	0	0	9,425	02/28/2014
867363-AN-3	SUNGARD DATA SYS INC CORPORATE		04/02/2012	Call 105.3130		131,641	125,000	123,716	124,116	0	100	0	100	0	124,216	0	7,425	7,425	6,678	05/15/2015
86787G-AG-7	SUNTRUST BKS INC. CORPORATE		12/10/2012	Prudential Invst Mgmt		19,514,428	20,000,000	18,635,600	19,364,690	0	149,738	0	149,738	0	19,514,428	0	0	0	1,275,000	09/01/2015
867914-BB-8	SUNTRUST BANKS INC CORPORATE		11/05/2012	Various		3,500,000	3,500,000	3,200,760	3,429,692	0	70,308	0	70,308	0	3,500,000	0	0	0	183,750	11/05/2012
86844*-AD-1	Superior Water Light Power Com Senior No		01/02/2012	Various		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	9,888	01/02/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
87277@-AC-5	TPF GENERATION HOLDINGS, LLC TPF GENERAT		04/11/2012			310,052	310,052	299,229	305,740	0	4,312	0	4,312	0	310,052	0	0	0	376	12/15/2013
				Redemption 100.0000																
000000-00-0	TPF GENERATION HOLDINGS, LLC TPF GENERAT		04/10/2012			753,443	753,443	727,586	738,016	0	15,427	0	15,427	0	753,443	0	0	0	5,390	12/15/2013
				Redemption 100.0000																
87315#-AA-1	TX Solar I LLC Senior Note		06/30/2012			80,473	80,473	80,473	80,473	0	0	0	0	0	80,473	0	0	0	2,917	06/30/2035
873168-AN-8	ENERGY FUTURE HOLDINGS CORPORATE		11/30/2012	Various		2,202,125	4,650,000	2,162,250	2,069,250	1,427,608	9,215	1,357,138	79,685	0	2,148,935	0	53,190	53,190	318,681	11/15/2024
				Redemption 100.0000																
87408#-AA-9	TAL Intl Container Corp Senior Note		12/20/2012			390,362	390,362	390,362	390,362	0	0	0	0	0	390,362	0	0	0	14,379	05/20/2017
				Redemption 100.0000																
87422#-AB-9	Talent Acquisitions, LLC Term		12/31/2012			171,398	171,398	171,398	171,398	0	0	0	0	0	171,398	0	0	0	5,928	05/02/2016
875127-A#-9	Tampa Electric SRNT 8.000% 07/02/12		07/02/2012	Various		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	272,000	07/02/2012
875127-AU-6	Tampa Electric NOTES 6.375% 08/15/12		08/15/2012	Maturity		3,000,000	3,000,000	2,975,910	2,997,718	0	2,282	0	2,282	0	3,000,000	0	0	0	191,250	08/15/2012
87612B-AB-8	TARGA RESOURCES PARTNERS LP CORPORATE		11/19/2012	Call 104.1250		885,063	850,000	898,875	896,124	0	(17,751)	0	(17,751)	0	878,373	0	6,690	6,690	97,006	07/01/2016
87612E-AH-9	TARGET CORP NOTES 5.875% 03/01/12		03/01/2012	Various		5,022,000	5,022,000	4,960,171	5,019,633	0	2,367	0	2,367	0	5,022,000	0	0	0	147,521	03/01/2012
87612E-AU-0	TARGET CORP CORPORATE 7.000% 01/15/38		07/16/2012	Jefferies & Co, Inc		223,275	150,000	148,977	149,016	0	12	0	12	0	149,028	0	74,247	74,247	10,617	01/15/2038
87612E-AU-0	TARGET CORP CORPORATE 7.000% 01/15/38		06/22/2012	Prudential Invst Mgmt		4,289,718	3,000,000	3,780,900	3,761,519	0	(6,846)	0	(6,846)	0	3,754,674	0	535,044	535,044	198,333	01/15/2038
				Redemption 100.0000																
87657#-AA-7	Tatanka Finance LLC Term A		04/30/2012			1,284,393	1,284,393	1,284,393	1,284,393	0	0	0	0	0	1,284,393	0	0	0	26,919	01/31/2013
87878@-AA-2	Tect Hypervelocity Inc Term Loan Promiss		12/13/2012	Call 100.0000		9,497,602	9,497,602	9,497,602	9,497,602	0	0	0	0	0	9,497,602	0	0	0	598,349	12/30/2013
				Redemption 100.0000																
87878@-AA-2	Tect Hypervelocity Inc Term Loan Promiss		12/01/2012			925,590	925,590	925,590	925,590	0	0	0	0	0	925,590	0	0	0	31,718	12/30/2013
879240-AN-9	COMCAST CABLE HOLDINGS DEBENTURES		02/01/2012	Various		30,711,000	30,711,000	36,553,177	30,761,606	0	(50,606)	0	(50,606)	0	30,711,000	0	0	0	1,504,839	02/01/2012
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE		12/31/2012	Various		34,371	34,371	26,236	27,656	0	6,715	0	6,715	0	34,371	0	0	0	1,229	06/30/2021
				Redemption 100.0000																
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2012			588,270	588,270	588,270	588,270	0	0	0	0	0	588,270	0	0	0	22,498	03/30/2024
				Redemption 100.0000																
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A		12/30/2012			298,900	298,900	298,900	298,900	0	0	0	0	0	298,900	0	0	0	11,442	03/30/2023
880451-AT-6	TENNESSEE GAS PIPELINE CO CORPORATE		06/15/2012	Various		11,970,800	10,000,000	10,795,500	10,495,706	0	(38,074)	0	(38,074)	0	10,457,632	0	1,513,168	1,513,168	539,583	04/01/2017
000000-00-0	Terex Corp TEREX CORP BK LN		10/12/2012	Call 100.0000		148,500	148,500	148,129	147,171	0	287	0	287	0	147,458	0	1,042	1,042	6,511	04/28/2017
				Redemption 100.0000																
000000-00-0	Terex Corp TEREX CORP BK LN		09/28/2012			1,125	1,125	1,122	1,115	0	10	0	10	0	1,125	0	0	0	31	04/28/2017
880779-AU-7	TEREX CORP CORPORATE 8.000% 11/15/17		12/26/2012	Various		7,212,400	6,935,000	6,914,750	6,917,609	0	1,509	0	1,509	0	6,919,119	0	293,281	293,281	617,986	11/15/2017
881609-AS-0	TESORO CORP CORPORATE 6.625% 11/01/15		09/27/2012	Various		2,063,875	2,090,000	1,880,000	1,944,166	0	21,405	0	21,405	0	1,965,571	0	98,304	98,304	125,386	11/01/2015
881609-AT-8	TESORO CORP CORPORATE 6.500% 06/01/17		09/27/2012	Various		1,070,325	1,065,000	1,028,550	1,040,981	0	2,700	0	2,700	0	1,043,681	0	26,644	26,644	56,918	06/01/2017
88221#-AA-2	Texas Brine Co Baytown LLC SRNT		12/01/2012	Various		3,756,045	3,756,045	3,756,045	3,756,045	0	0	0	0	0	3,756,045	0	0	0	137,497	03/01/2019
88221#-AB-0	Texas Brine Co Baytown LLC Senior Note		12/01/2012	Various		208,914	208,914	208,914	208,914	0	0	0	0	0	208,914	0	0	0	7,648	03/01/2019
88233#-AE-0	TEXAS COMPETITIVE ELEC HLDGS C NON EXTEN		08/06/2012	Various		12,324,370	19,310,681	11,838,529	19,296,670	0	499,410	7,458,469	(6,959,059)	0	12,337,611	0	(13,241)	(13,241)	437,432	10/10/2014
882508-AP-9	Texas Instruments Inc CORPORATE		04/12/2012	WELLS FARGO SEC LLC		10,050,800	10,000,000	9,997,550	9,998,274	0	370	0	370	0	9,998,645	0	52,155	52,155	36,944	05/15/2013
883203-BH-3	TEXTRON INC NOTES 6.500% 06/01/12		06/01/2012	Various		35,250,000	35,250,000	35,412,665	35,254,063	0	(4,063)	0	(4,063)	0	35,250,000	0	0	0	1,145,625	06/01/2012
				HSBC Securities (USA) Inc																
883556-AP-7	THERMO FISHER SCIENTIFIC 144A		04/30/2012			145,171	130,000	145,187	145,079	0	(1,461)	0	(1,461)	0	143,617	0	1,554	1,554	2,744	06/01/2015
883556-AV-4	THERMO FISHER SCIENTIFIC CORPORATE		12/28/2012	Maturity		6,000,000	6,000,000	5,993,970	5,997,681	0	2,319	0	2,319	0	6,000,000	0	0	0	129,000	12/28/2012
				Mitsubishi UFJ SEC (USA)																
883556-AZ-5	THERMO FISHER SCIENTIFIC CORPORATE		02/22/2012	Inc		414,480	390,000	397,578	397,410	0	(100)	0	(100)	0	397,310	0	17,170	17,170	7,449	08/15/2021
				JP Morgan Securities, Inc																
887317-AK-1	TIME WARNER INC CORPORATE		05/15/2012			241,258	215,000	212,727	212,847	0	74	0	74	0	212,920	0	28,338	28,338	6,496	03/29/2021
88731E-AC-4	TIME WARNER ENT NOTES 10.150% 05/01/12		05/01/2012	Maturity		6,000,000	6,000,000	6,428,340	6,013,317	0	(13,317)	0	(13,317)	0	6,000,000	0	0	0	304,500	05/01/2012
88732J-AG-3	TIME WARNER CABLE INC CORPORATE		05/04/2012	CORTVIEW CAPITAL SEC		891,638	885,000	886,335	885,167	0	(249)	0	(249)	0	884,918	0	6,719	6,719	40,754	07/02/2012
88732J-AG-3	TIME WARNER CABLE INC CORPORATE		07/02/2012	Maturity		15,000,000	15,000,000	16,103,900	15,232,882	0	(232,882)	0	(232,882)	0	15,000,000	0	0	0	810,000	07/02/2012
88947E-AA-8	TOLL BROS FINANCE CORP COMPANY GUARNT		11/15/2012	Maturity		2,385,000	2,385,000	2,383,365	2,384,578	0	422	0	422	0	2,385,000	0	0	0	163,969	11/15/2012
89233P-5K-8	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		03/05/2012	Various		115,143,750	115,000,000	115,000,000	115,000,000	0	0	0	0	0	115,000,000	0	143,750	143,750	301,330	10/18/2012
89233P-5L-6	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		11/09/2012	Maturity		115,000,000	115,000,000	115,000,000	115,000,000	0	0	0	0	0	115,000,000	0	0	0	826,873	11/09/2012
89235X-AB-3	TOYOTA AUTO REC-2011-A OWN TR ASSET BACK		08/15/2012	Paydown		10,556,713	10,556,713	10,556,357	10,556,551	0	162	0	162	0	10,556,713	0	0	0	22,808	05/15/2013
89236Q-AB-7	TOYOTA AUTO RECEIVABLES OWN TR ASSET BAC		12/15/2012	Paydown		36,550,470	36,550,470	36,549,904	36,549,986	0	484	0	484	0	36,550,470	0	0	0	148,036	04/15/2014
89323#-AF-6	Atlantic Path 15, LLC Senior note		12/15/2012	Various		1,147,280	1,147,280	1,147,280	1,147,280	0	0	0	0	0	1,147,280	0	0	0	68,837	12/15/2028
89324#-AA-6	Atlantic Holdings Path 15, LLC Senior No		12/15/2012	Various		807,264	807,264	807,264	807,264	0	0	0	0	0	807,264	0	0	0	54,248	12/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				Redemption 100.0000																
89379#-AA-0	Transmission & Distribution Co Senior No		10/15/2012			375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	19,922	12/30/2020
893830-BB-4	TRANSOCEAN LTD CORP 6.375% 12/15/21		09/06/2012	Goldman Sachs & Co		436,639	365,000	364,803	364,781	0	(3)	0	(3)	0	364,778	0	71,860	71,860	17,839	12/15/2021
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE		09/06/2012	WELLS FARGO SEC LLC		16,704,938	13,250,000	13,075,915	13,077,803	0	1,834	0	1,834	0	13,079,637	0	3,625,301	3,625,301	610,420	11/01/2040
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE		01/31/2012	Various		327,320	327,320	327,320	327,320	0	0	0	0	0	327,320	0	0	0	9,885	01/31/2018
896525-D*-0	Trinity Industries Leasing Co Secured Pr		12/14/2012	Call 100.0000		3,047,270	3,047,270	3,047,270	3,047,270	0	0	0	0	0	3,047,270	0	0	0	182,153	06/01/2016
				Redemption 100.0000																
896525-D*-0	Trinity Industries Leasing Co Secured Pr		12/01/2012			2,591,947	2,591,947	2,591,947	2,591,947	0	0	0	0	0	2,591,947	0	0	0	99,096	06/01/2016
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1		12/14/2012	Paydown		300,684	300,684	300,684	300,684	0	0	0	0	0	300,684	0	0	0	8,656	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -		12/12/2012	Paydown		706,447	706,447	701,726	702,998	0	3,448	0	3,448	0	706,447	0	0	0	21,958	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED		12/14/2012	Paydown		835,048	835,048	835,048	835,048	0	0	0	0	0	835,048	0	0	0	26,715	05/14/2036
89837#-AA-6	Estate Bernice P Bishop SRNT		06/22/2012	Various		6,226,500	6,226,500	6,226,500	6,226,500	0	0	0	0	0	6,226,500	0	0	0	214,503	06/22/2013
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2012	Various		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	14,571	03/01/2027
				Redemption 100.0000																
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2012			1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	40,667	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2012	Various		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	49,300	04/14/2029
89869@-AA-9	Tuco, Inc. SRNT 7.390% 10/16/16		12/16/2012	Various		2,080,947	2,080,947	2,080,947	2,080,947	0	0	0	0	0	2,080,947	0	0	0	83,298	10/16/2016
89903@-AE-9	Tudor Investment Corporation Senior Note		06/13/2012	Various		5,280,000	5,280,000	5,308,536	5,304,798	0	(24,798)	0	(24,798)	0	5,280,000	0	0	0	184,008	06/13/2013
90116#-AB-4	TWEAN Subsidiary, LLC Senior Note		12/31/2012	Various		60,390,000	60,390,000	60,390,000	60,390,000	0	0	0	0	0	60,390,000	0	0	0	3,720,024	12/31/2012
90140@-AA-8	Twin Cities Finance LP Senior Secured N		08/15/2012	Maturity		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	563,438	08/15/2012
902118-BK-3	TYCO INTERNATIONAL FINAN CORPORATE		08/15/2012	Call 106.8920		25,210,478	23,585,000	25,139,492	24,391,241	0	(264,973)	0	(264,973)	0	24,126,267	0	1,084,211	1,084,211	1,061,325	11/15/2013
902118-BL-1	TYCO INTERNATIONAL FINAN CORPORATE		07/12/2012	Tender (Corp Action)		759,204	550,000	706,790	693,694	0	(9,449)	0	(9,449)	0	684,245	0	74,959	74,959	46,360	01/15/2019
902905-AK-4	USX-MARATHON GROUP DEBENTURES		02/15/2012	Various		25,139,000	25,139,000	26,817,749	25,152,563	0	(13,563)	0	(13,563)	0	25,139,000	0	0	0	1,178,391	02/15/2012
90290F-AC-0	USAA AUTO OWNER TRUST ASSET BACKED		11/15/2012	Paydown		1,327,602	1,327,602	1,336,210	1,330,967	0	(3,366)	0	(3,366)	0	1,327,602	0	0	0	7,975	06/16/2014
90327X-AC-8	USAA AUTO OWNER TRUST ASSET BACKED		01/15/2012	Paydown		20,433	20,433	20,926	20,493	0	(60)	0	(60)	0	20,433	0	0	0	51	06/17/2013
90331H-MB-6	US BANK NA CORP FLOATER		09/26/2012	Call 100.0000		130,000,000	130,000,000	130,000,000	130,000,000	0	0	0	0	0	130,000,000	0	0	0	843,694	10/26/2012
				Redemption 100.0000																
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease		10/02/2012			4,884,478	4,884,478	4,907,641	4,902,080	0	(17,602)	0	(17,602)	0	4,884,478	0	0	0	256,069	10/02/2018
				Redemption 100.0000																
90357#-BL-9	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2012			4,627,765	4,627,765	4,559,901	4,578,119	0	49,646	0	49,646	0	4,627,765	0	0	0	327,993	07/02/2016
				Redemption 100.0000																
90357#-BM-7	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2012			4,108,331	4,108,331	4,048,084	4,064,257	0	44,073	0	44,073	0	4,108,331	0	0	0	291,178	07/02/2016
				Redemption 100.0000																
90430*-AA-9	Uncommon Schools Inc. Loan Certificate J		12/31/2012			1,197,651	1,197,651	1,065,152	1,109,844	0	87,807	0	87,807	0	1,197,651	0	0	0	37,670	01/21/2015
				Mcdonald Investments Inc																
906548-BX-9	UNION ELECTRIC CO SECURED		05/02/2012			5,074,100	5,000,000	4,994,150	4,999,137	0	(159)	0	(159)	0	4,998,978	0	75,122	75,122	179,375	09/01/2012
90781#-AA-0	Union Pacific Railroad Certificate, Seri		01/01/2012	Call 100.0000		921,164	921,164	921,164	921,164	0	0	0	0	0	921,164	0	0	0	25,388	07/01/2015
				Redemption 100.0000																
90781#-AA-0	Union Pacific Railroad Certificate, Seri		07/01/2012			220,009	220,009	220,009	220,009	0	0	0	0	0	220,009	0	0	0	12,132	07/01/2015
90781#-AB-8	Union Pacific Railroad Ser 2007-1 Pass T		01/02/2012	Call 100.0000		2,057,233	2,057,233	2,057,233	2,057,233	0	0	0	0	0	2,057,233	0	0	0	156,792	01/02/2014
				Redemption 100.0000																
90781#-AB-8	Union Pacific Railroad Ser 2007-1 Pass T		07/02/2012			332,575	332,575	332,575	332,575	0	0	0	0	0	332,575	0	0	0	12,117	01/02/2014
90781#-AC-6	Union Pacific Railroad Ser 2007-2 Pass T		01/30/2012	Call 100.0000		1,051,931	1,051,931	1,051,931	1,051,931	0	0	0	0	0	1,051,931	0	0	0	28,981	07/30/2012
				Redemption 100.0000																
90781#-AC-6	Union Pacific Railroad Ser 2007-2 Pass T		01/30/2012			465,143	465,143	465,143	465,143	0	0	0	0	0	465,143	0	0	0	12,815	07/30/2012
90781#-AE-2	Union Pacific Railroad Certificate, Seri		07/02/2012	Call 100.0000		6,622,962	6,622,962	6,622,962	6,622,962	0	0	0	0	0	6,622,962	0	0	0	325,187	07/02/2016
				Redemption 100.0000																
90781#-AE-2	Union Pacific Railroad Certificate, Seri		01/02/2012			1,014,054	1,014,054	1,014,054	1,014,054	0	0	0	0	0	1,014,054	0	0	0	983,132	07/02/2016
				Redemption 100.0000																
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		07/02/2012			458,426	458,426	458,426	458,426	0	0	0	0	0	458,426	0	0	0	22,755	07/02/2022
911684-AD-0	UNITED STATES CELLULAR CORP BOND		09/12/2012	Various		3,274,092	3,300,000	2,976,236	2,993,626	0	2,253	0	2,253	0	2,995,879	0	278,213	278,213	115,110	12/15/2033
912920-AB-1	UNITED STATES WEST COMM CORPORATE		07/20/2012	Call 100.3361		1,505,041	1,500,000	1,464,375	1,471,404	0	800	0	800	0	1,472,204	0	32,837	32,837	67,187	06/15/2023
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE		01/18/2012	Libertas Partners LLC		225,792	180,000	197,033	197,020	0	0	0	0	0	197,020	0	28,772	28,772	2,940	10/01/2111
91913Y-AD-2	VALERO ENERGY NOTES 6.875% 04/15/12		04/15/2012	Maturity		2,250,000	2,250,000	2,142,770	2,238,511	0	11,489	0	11,489	0	2,250,000	0	0	0	77,344	04/15/2012
921796-KN-7	VANDERBILT MORTGAGE FINANCE SERIES 2000		10/01/2012	Paydown		239,012	239,012	255,614	241,009	0	(1,997)	0	(1,997)	0	239,012	0	0	0	9,662	07/07/2027
92209*-AG-1	Vantage Oleochemicals, Inc. Senior Term		01/05/2012	Call 100.0000		4,869,092	4,869,092	4,869,092	4,869,092	0	0	0	0	0	4,869,092	0	0	0	5,792	12/31/2013
92220P-A@-4	Varian Medical Systems, Inc. SRNT		04/30/2012	Various		5,000,000	5,000,000	5,021,069	5,006,746	0	(6,746)	0	(6,746)	0	5,000,000	0	0	0	167,500	04/30/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
92238#-AD-9	Vaupell Hldgs, Inc. Term A		12/31/2012	Redemption 100.0000		2,158,234	2,158,234	2,158,234	2,158,234	0	0	0	0	0	2,158,234	0	0	0	106,728	10/30/2014
92238#-AH-0	Vaupell Hldgs, Inc. Term B		12/31/2012	Redemption 100.0000		1,199,297	1,199,297	1,199,297	1,199,297	0	0	0	0	0	1,199,297	0	0	0	58,457	10/30/2014
92241*-AC-0	Vector Pipeline LP Senior Note		12/15/2012			565,000	565,000	565,000	565,000	0	0	0	0	0	565,000	0	0	0	18,786	12/15/2017
92276M-AT-2	VENTAS REALTY SR NT CORPORATE		05/16/2012	Call 103.3750		1,033,750	1,000,000	1,032,500	1,014,764	0	(1,538)	0	(1,538)	0	1,013,226	0	20,524	20,524	42,188	04/01/2017
92276M-AV-7	VENTAS REALTY SR NT CORPORATE		12/07/2012	Merrill Lynch,Pierce,Fenner &		121,324	115,000	114,457	114,570	0	100	0	100	0	114,670	0	6,654	6,654	3,714	11/30/2015
92343V-AR-5	VERIZON COMMUNICATIONS CORPORATE		11/13/2012	Various		447,511	240,000	233,959	233,992	0	42	0	42	0	234,034	0	213,477	213,477	25,776	03/01/2039
92343V-AX-2	VERIZON COMMUNICATIONS CORPORATE		04/02/2012	WELLS FARGO SEC LLC		55,824	50,000	51,863	51,777	0	(39)	0	(39)	0	51,738	0	4,085	4,085	1,176	04/01/2021
92344S-AK-6	CELLCO PART/VERI WIRELSS CORPORATE		10/26/2012	Various		1,325,664	955,000	976,344	971,788	0	(1,730)	0	(1,730)	0	970,058	0	355,606	355,606	78,018	11/15/2018
92344S-AP-5	CELLCO PART/VERI WIRELSS CORPORATE		10/04/2012	BB & T Capital Markets		265,698	250,000	273,508	271,102	0	(7,781)	0	(7,781)	0	263,321	0	2,377	2,377	16,534	02/01/2014
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2012	Various		190,400	190,400	190,400	190,400	0	0	0	0	0	190,400	0	0	0	7,512	01/01/2034
92531X-AF-9	VERSO PAPER HLDGS LLC CORPORATE		05/02/2012	Deutsche Bank Securities Inc		357,000	525,000	149,625	168,632	0	8,205	0	8,205	0	176,838	0	180,162	180,162	45,287	08/01/2016
92531X-AJ-1	VERSO PAPER HLDGS LLC CORP FLOATER		05/11/2012	Taxable Exchange		1,366,640	1,400,000	658,000	792,577	0	61,075	0	61,075	0	853,652	0	512,988	512,988	29,992	08/01/2014
925524-AT-7	CBS CORP COMPANY GUARNT		07/11/2012	Call 100.5030		19,598,085	19,500,000	19,287,405	19,473,584	0	20,086	0	20,086	0	19,493,669	0	104,416	104,416	993,281	08/15/2012
925524-AX-8	CBS CORP CORPORATE 6.875% 04/30/36		04/05/2012	Barclays Capital Inc		126,789	100,000	100,398	100,364	0	6	0	6	0	100,369	0	26,420	26,420	3,075	04/30/2036
92553P-AC-6	VIACOM INC CL B CORPORATE		12/04/2012	Taxable Exchange		173,791	175,000	173,731	173,771	0	20	0	20	0	173,791	0	0	0	13,508	10/05/2037
927804-FC-3	Virginia Electric Power CORPORATE		07/19/2012	Various		33,532,452	27,065,000	27,274,276	27,205,097	0	(11,821)	0	(11,821)	0	27,193,276	0	6,339,177	6,339,177	1,382,232	09/15/2017
92867D-AB-6	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK		11/20/2012	Paydown		42,513,116	42,513,116	42,512,644	42,512,754	0	362	0	362	0	42,513,116	0	0	0	138,055	12/20/2013
92867F-AB-1	VOLKSWAGEN AUTO LEASING TR ASSET BACKED		12/20/2012	Paydown		25,201,560	25,201,560	25,201,303	25,201,284	0	276	0	276	0	25,201,560	0	0	0	195,805	02/20/2014
92869A-AC-8	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK		10/20/2012	Paydown		1,553,508	1,553,508	1,562,326	1,557,431	0	(3,923)	0	(3,923)	0	1,553,508	0	0	0	8,369	01/20/2014
92928S-AF-1	WMC MORTGAGE LOAN PASS-THROUGH ABS FLOAT		12/20/2012	Paydown		86,449	86,449	86,422	86,430	0	19	0	19	0	86,449	0	0	0	290	09/20/2028
92941#-AA-3	W S Light Power SRNT 8.610% 10/31/19		10/31/2012	Various		828,360	828,360	828,360	828,360	0	0	0	0	0	828,360	0	0	0	34,048	10/31/2019
92941#-AB-1	W S Light Power SRNT 8.150% 10/31/19		10/31/2012	Various		70,540	70,540	63,000	67,327	0	3,212	0	3,212	0	70,540	0	0	0	2,744	10/31/2019
92941#-AC-9	W S Light Power SRNT 8.000% 10/31/19		10/31/2012	Various		28,650	28,650	26,250	27,616	0	1,034	0	1,034	0	28,650	0	0	0	1,094	10/31/2019
92941#-AD-7	W S Light Power SRNT 7.370% 10/31/19		10/31/2012	Various		30,385	30,385	28,569	29,609	0	777	0	777	0	30,385	0	0	0	1,069	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		10/31/2012	Various		265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	9,237	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		10/31/2012	Various		189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	6,598	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		10/31/2012	Various		303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	10,557	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		10/31/2012	Redemption 100.0000		403,537	403,537	403,537	403,537	0	0	0	0	0	403,537	0	0	0	13,327	07/20/2025
929766-4P-5	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2012	Paydown		10,454,948	10,454,948	10,468,440	10,437,392	0	17,556	0	17,556	0	10,454,948	0	0	0	308,649	07/15/2042
929766-4Q-3	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/20/2012	RBC Capital Markets		2,192,344	2,000,000	2,168,438	2,153,033	0	(45,719)	0	(45,719)	0	2,107,313	0	85,031	85,031	109,468	07/15/2042
929766-7F-4	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		07/01/2012	Paydown		14,866,355	14,866,355	14,863,544	14,838,946	0	27,409	0	27,409	0	14,866,355	0	0	0	388,804	10/15/2044
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2012	Paydown		1,755,595	1,755,595	1,769,490	1,766,731	0	(11,136)	0	(11,136)	0	1,755,595	0	0	0	57,328	10/15/2044
929766-AF-0	WACHOVIA BANK COMMERCIAL MORTG SERIES 2		04/01/2012	Paydown		11,100,000	11,100,000	11,833,641	11,111,598	0	(11,598)	0	(11,598)	0	11,100,000	0	0	0	242,387	04/15/2034
929766-AL-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		05/01/2012	Paydown		4,326,000	4,326,000	4,621,162	4,337,079	0	(11,079)	0	(11,079)	0	4,326,000	0	0	0	122,664	04/15/2034
929766-B6-9	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		2,853,830	2,853,830	2,788,838	2,831,070	0	22,760	0	22,760	0	2,853,830	0	0	0	73,197	10/15/2041
929766-B9-3	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		09/01/2012	Paydown		43,596,000	43,596,000	43,387,299	43,474,357	0	121,643	0	121,643	0	43,596,000	0	0	0	1,256,862	03/15/2042
929766-BL-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		09/01/2012	Paydown		1,969,000	1,969,000	1,916,314	1,956,785	0	12,215	0	12,215	0	1,969,000	0	0	0	77,013	11/15/2034
929766-BQ-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		10/01/2012	Paydown		1,500,000	1,500,000	1,529,414	1,501,823	0	(1,823)	0	(1,823)	0	1,500,000	0	0	0	72,100	11/15/2034
929766-C2-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2012	Paydown		4,412,944	4,412,944	4,439,053	4,414,114	0	(1,171)	0	(1,171)	0	4,412,944	0	0	0	121,958	03/15/2042
929766-CS-0	WACHOVIA BANK COMMERCIAL MORTG SERIES 2		09/01/2012	Paydown		2,490,069	2,490,069	2,496,489	2,485,963	0	4,107	0	4,107	0	2,490,069	0	0	0	61,753	11/15/2034
929766-CU-5	WACHOVIA BANK COMMERCIAL MORTG SERIES 2		12/01/2012	Paydown		3,470,978	3,470,978	3,488,140	3,466,847	0	4,132	0	4,132	0	3,470,978	0	0	0	123,281	02/15/2035
929766-KJ-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		03/29/2012	Various		25,280,625	24,000,000	23,818,354	23,914,004	0	5,346	0	5,346	0	23,919,350	0	1,361,275	1,361,275	412,929	10/15/2035
929766-MD-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		05/17/2012	Various		3,733,738	3,781,000	3,703,460	3,748,740	0	4,494	0	4,494	0	3,753,234	0	(19,497)	(19,497)	94,998	11/15/2035
929766-MT-7	WACHOVIA BANK COMMERCIAL MORTG SERIES 2		09/01/2012	Paydown		1,182,931	1,182,931	1,145,641	1,177,814	0	5,116	0	5,116	0	1,182,931	0	0	0	24,312	12/15/2035
929766-R4-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		11/01/2012	Paydown		9,525,135	9,525,135	9,360,687	9,445,805	0	79,330	0	79,330	0	9,525,135	0	0	0	227,891	04/15/2042
929766-TM-5	WACHOVIA BANK COMMERCIAL MORTG WBCMT_04-		05/01/2012	Deutsche Bank Securities Inc		1,076,133	1,000,000	1,040,000	1,009,578	0	(1,696)	0	(1,696)	0	1,007,882	0	68,251	68,251	22,906	07/15/2041
929766-UJ-0	WACHOVIA BANK COMMERCIAL MORTG WBCMT_04-		12/01/2012	Paydown		15,897,853	15,897,853	15,958,906	15,884,630	0	13,223	0	13,223	0	15,897,853	0	0	0	334,228	08/15/2041
929766-X2-4	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		10/01/2012	Paydown		1,639,685	1,639,685	1,647,869	1,637,553	0	2,132	0	2,132	0	1,639,685	0	0	0	31,336	05/15/2044
929766-X3-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		1,882,684	1,882,684	1,772,886	1,847,884	0	34,800	0	34,800	0	1,882,684	0	0	0	47,414	05/15/2044
92976B-BL-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/01/2012	Paydown		1,535,032	1,535,032	1,364,319	1,492,366	0	42,665	0	42,665	0	1,535,032	0	0	0	49,091	12/15/2044
92976B-BM-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		16,084,215	16,084,215	15,892,611	16,006,334	0	77,881	0	77,881	0	16,084,215	0	0	0	463,141	12/15/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92976B-DS-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		10/01/2012	Paydown		22,549,259	22,549,259	22,342,709	22,475,195	0	74,064	0	74,064	0	22,549,259	0	0	0	715,282	01/15/2045
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/20/2012	Various		10,459,782	9,396,673	10,093,550	9,989,469	0	(139,134)	0	(139,134)	0	9,850,334	0	609,447	609,447	456,876	01/15/2045
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		8,081,380	8,081,380	7,908,247	8,003,554	0	77,827	0	77,827	0	8,081,380	0	0	0	400,223	01/15/2045
92976B-FQ-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		5,784,408	5,784,408	5,802,987	5,780,516	0	3,893	0	3,893	0	5,784,408	0	0	0	173,157	03/15/2045
92976G-AG-6	WELLS FARGO BANK NA CORPORATE		03/05/2012	WELLS FARGO SEC LLC		275,168	250,000	183,920	186,113	0	143	0	143	0	186,256	0	88,912	88,912	8,816	02/01/2037
92976V-AC-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		444,320	444,320	454,144	445,367	0	(1,047)	0	(1,047)	0	444,320	0	0	0	24,491	05/15/2043
92977Q-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS IO N		08/01/2012	Paydown		0	0	555,491	175,535	0	(175,535)	0	(175,535)	0	0	0	0	0	49,859	07/15/2045
92977R-AC-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		5,739,802	5,739,802	5,979,763	5,841,488	0	(101,686)	0	(101,686)	0	5,739,802	0	0	0	183,073	06/15/2045
92978M-AB-2	WACHOVIA BK COMMERCIAL MORTG CMBS		11/01/2012	Paydown		6,178,648	6,178,648	5,960,571	6,047,201	0	131,447	0	131,447	0	6,178,648	0	0	0	59,931	10/15/2048
92978M-AC-0	WACHOVIA BK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		19,560,201	19,560,201	19,547,058	19,520,926	0	39,275	0	39,275	0	19,560,201	0	0	0	677,105	10/15/2048
92978N-AB-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		25,452,008	25,452,008	26,475,466	25,651,543	0	(199,535)	0	(199,535)	0	25,452,008	0	0	0	997,947	02/15/2051
92978N-AC-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		9,021,168	9,021,168	8,761,472	8,916,428	0	104,740	0	104,740	0	9,021,168	0	0	0	541,804	02/15/2051
92978Q-AB-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/01/2012	Paydown		7,681,739	7,681,739	7,501,609	7,658,916	0	22,824	0	22,824	0	7,681,739	0	0	0	33,076	12/15/2043
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		05/31/2012	Mesirow Financial Inc		1,971,200	1,900,525	1,929,032	1,916,623	0	54,300	0	54,300	0	1,970,923	0	278	278	42,650	12/15/2043
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		08/01/2012	Paydown		12,906,955	12,906,955	13,100,560	13,016,283	0	(109,327)	0	(109,327)	0	12,906,955	0	0	0	67,505	12/15/2043
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/01/2012	Paydown		16,010,926	16,010,926	15,774,662	15,889,458	0	121,468	0	121,468	0	16,010,926	0	0	0	477,951	04/15/2047
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		14,923,932	14,923,932	15,310,900	15,249,707	0	(325,775)	0	(325,775)	0	14,923,932	0	0	0	532,281	06/15/2049
92979F-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		8,568,960	8,568,960	8,502,875	8,544,996	0	23,965	0	23,965	0	8,568,960	0	0	0	318,120	05/15/2046
92979F-AC-4	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2012	Paydown		454,053	454,053	436,742	445,325	0	8,728	0	8,728	0	454,053	0	0	0	22,466	05/15/2046
93105*-AK-5	Wakefern Food Corporation Senior Note		07/12/2012	Various		5,029,286	5,029,286	5,029,286	5,029,286	0	0	0	0	0	5,029,286	0	0	0	264,038	07/12/2012
931142-CS-0	WAL MART STORES INC CORPORATE		06/22/2012	Prudential Invst Mgmt		10,309,312	8,000,000	7,932,400	7,933,205	0	472	0	472	0	7,933,677	0	2,375,635	2,375,635	330,000	04/01/2040
				Redemption 100.0000																
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2012			91,370	91,370	91,370	91,370	0	0	0	0	0	91,370	0	0	0	2,684	07/15/2034
				Redemption 100.0000																
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2012			1,010,468	1,010,468	1,010,468	1,010,468	0	0	0	0	0	1,010,468	0	0	0	27,613	12/25/2036
				Redemption 100.0000																
93317Q-A@-4	WALTER ENERGY INC WALTER ENERGY INC BK L		11/21/2012			22,062	22,062	21,731	21,651	0	411	0	411	0	22,062	0	0	0	761	04/02/2018
93373#-AA-8	WANVOG Investments Senior Note		12/27/2012	Various		929,291	929,291	929,291	929,291	0	0	0	0	0	929,291	0	0	0	37,669	11/27/2016
93373#-AB-6	WANVOG Investments Senior Note		12/27/2012	Various		63,965	63,965	63,965	63,965	0	0	0	0	0	63,965	0	0	0	2,688	11/27/2016
				Redemption 100.0000																
93373#-AC-4	WANVOG Investments Senior Secured Note		12/27/2012			436,206	436,206	436,206	436,206	0	0	0	0	0	436,206	0	0	0	12,408	11/27/2016
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		12/01/2012	Paydown		435,173	435,173	437,673	437,673	0	(2,500)	0	(2,500)	0	435,173	0	0	0	10,609	03/25/2020
93934X-AB-9	WASHINGTON MUTUAL ASSET-BACKED ABS FLOAT		12/26/2012	Paydown		25,622	25,622	18,854	19,864	0	7,527	1,769	5,758	0	25,622	0	0	0	36	10/25/2036
94106L-AP-4	WASTE MANAGEMENT INC COMPANY GUARNT		11/15/2012	Various		4,238,000	4,238,000	4,559,011	4,363,464	0	(125,464)	0	(125,464)	0	4,238,000	0	0	0	270,173	11/15/2012
94106L-AX-7	WASTE MANAGEMENT INC CORPORATE		05/08/2012	Royal Bank of Scotland		426,052	410,000	409,371	409,398	0	43	0	43	0	409,441	0	16,611	16,611	7,462	09/01/2016
				Redemption 100.0000																
942682-A*-6	Watson Land Company Series A Senior Note		12/02/2012			434,604	434,604	434,604	434,604	0	0	0	0	0	434,604	0	0	0	14,805	09/02/2018
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2012	Various		736,478	736,478	736,478	736,478	0	0	0	0	0	736,478	0	0	0	26,472	06/01/2026
94403*-AU-0	Wawa, Inc. Senior Note		05/17/2012	Various		3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	0	0	127,050	05/17/2014
94403*-AV-8	Wawa, Inc. Senior Note		06/28/2012	Various		3,333,333	3,333,333	3,333,333	3,333,333	0	0	0	0	0	3,333,333	0	0	0	159,000	06/28/2012
				Redemption 100.0000																
94403*-AY-2	Wawa, Inc. Senior Note		05/04/2012			2,585,000	2,585,000	2,585,000	2,585,000	0	0	0	0	0	2,585,000	0	0	0	75,870	05/04/2016
94973V-AL-1	WELLPOINT INC CORPORATE		07/09/2012	WELLS FARGO SEC LLC		2,947,056	2,470,000	2,456,835	2,457,945	0	182	0	182	0	2,458,127	0	488,929	488,929	143,291	01/15/2036
94974B-EZ-9	WELLS FARGO & CO NT CORPORATE		02/13/2012	Nomura Securities Intl		514,080	500,000	498,720	498,728	0	24	0	24	0	498,753	0	15,327	15,327	2,333	12/15/2016
949779-AB-8	WELLS FARGO MORTGAGE BACKED SE CMO FLOAT		12/01/2012	Paydown		2,132,641	2,132,641	2,095,588	2,104,681	0	27,960	0	27,960	0	2,132,641	0	0	0	30,947	12/25/2034
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te		12/10/2012	Various		914,281	914,281	716,926	755,696	0	158,585	0	158,585	0	914,281	0	0	0	26,372	05/10/2019
94978#-CA-3	Wells Fargo BK Northwest, N.A. NOTE A-A		01/02/2012	Various		342,495	342,495	342,495	342,495	0	0	0	0	0	342,495	0	0	0	10,634	01/02/2020
94978#-CB-1	Wells Fargo BK Northwest, N.A. NOTE B-K		01/02/2012	Various		339,939	339,939	339,939	339,939	0	0	0	0	0	339,939	0	0	0	10,555	01/02/2020
				Redemption 100.0000																
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2012			4,164	4,164	4,164	4,164	0	0	0	0	0	4,164	0	0	0	118	01/03/2029
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te		12/21/2012	Various		120,206	120,206	120,206	120,206	0	0	0	0	0	120,206	0	0	0	4,115	12/21/2029
9497EB-AB-5	WELLS FARGO HOME EQUITY ABS FLOATER		12/26/2012	Paydown		7,429,191	7,429,191	7,429,191	7,429,191	0	0	0	0	0	7,429,191	0	0	0	16,855	01/25/2037
94981R-AC-0	WFMBS_05-AR3 CMO FLOATER		12/03/2012	Paydown		1,204,216	1,204,216	1,185,301	1,185,301	0	18,915	0	18,915	0	1,204,216	0	0	0	19,152	03/25/2035
95583#-AA-9	West Shore Pipe Line Company Senior Note		01/10/2012	Various		545,455	545,455	545,455	545,455	0	0	0	0	0	545,455	0	0	0	11,945	01/10/2015
				Redemption 100.0000																
95583#-AB-7	West Shore Pipe Line Company Senior Note		01/10/2012			272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	4,909	01/10/2016
95906#-AE-1	Western Oilfield Supply Co Senior Note		11/22/2012	Various		666,667	666,667	665,634	666,180	0	487	0	487	0	666,667	0	0	0	24,500	08/22/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95906#-AF-8	Western Oilfield Supply Co Senior Note		12/15/2012	Redemption 100.0000		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	45,988	12/15/2016
95906#-AH-4	Western Oilfield Supply Co Term B		04/04/2012	Redemption 100.0000		23,987,462	23,987,462	23,987,462	23,987,462	0	0	0	0	0	23,987,462	0	0	0	130,188	05/01/2013
95906#-AK-7	Western Oilfield Supply Co Series EA Sen		11/01/2012	Redemption 100.0000		1,829,294	1,829,294	1,829,294	1,829,294	0	0	0	0	0	1,829,294	0	0	0	74,725	02/01/2013
95906#-AP-6	Western Oilfield Supply Co Senior Note		11/17/2012	Redemption 100.0000		1,246,667	1,246,667	1,246,667	1,246,667	0	0	0	0	0	1,246,667	0	0	0	57,160	11/17/2020
96329*-JX-1	Wheels Senior Secured Note		05/14/2012	Maturity		16,350,000	16,350,000	17,032,951	16,415,036	0	(65,036)	0	(65,036)	0	16,350,000	0	0	0	359,019	05/14/2012
96466J-AA-1	Whitecap Alabama Growth Fund 1 A Rated		11/15/2012	Redemption 100.0000		315,293	315,293	315,293	315,293	0	0	0	0	0	315,293	0	0	0	20,742	03/01/2014
96466Q-AA-5	Whitecap New York Growth Fd II Senior St		03/01/2012	Redemption 100.0000		137,770	137,770	137,770	137,770	0	0	0	0	0	137,770	0	0	0	11,611	03/01/2016
96466T-AA-9	Whitecap NY Growth Fd I, LLC Senior Stru		03/01/2012	Redemption 100.0000		87,354	87,354	87,354	87,354	0	0	0	0	0	87,354	0	0	0	6,696	03/01/2015
96466V-AA-4	Whitecap Texas Oppor. Fund Senior Struct		03/01/2012	Redemption 100.0000		1,301,362	1,301,362	1,301,362	1,301,362	0	0	0	0	0	1,301,362	0	0	0	0	03/01/2012
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str		11/15/2012	Redemption 100.0000		33,106	33,106	33,106	33,106	0	0	0	0	0	33,106	0	0	0	1,707	08/15/2018
96466Y-AB-6	Whitecap Texas Opp Fund II LP SR Structu		03/01/2012			47,052	47,052	47,052	47,052	0	0	0	0	0	47,052	0	0	0	3,254	08/01/2015
967832-AD-8	WILBRAHAM CBO LTD. SERIES 2000 1A CLAS		07/13/2012	Call 280.2744		97,740	34,873	0	0	0	0	0	0	0	0	0	97,740	97,740	0	07/13/2013
967832-AD-8	WILBRAHAM CBO LTD. SERIES 2000 1A CLAS		07/13/2012	Paydown		0	(45,820)	0	0	0	0	0	0	0	0	0	0	0	0	07/13/2013
96811X-AA-2	Wildflower Energy, LP Senior Note		12/30/2012	Various		1,375,337	1,375,337	1,382,301	1,381,734	0	(6,398)	0	(6,398)	0	1,375,337	0	0	0	52,744	09/30/2021
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2012	Various		299,476	299,476	299,476	299,476	0	0	0	0	0	299,476	0	0	0	9,943	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2012	Various		57,392	57,392	57,392	57,392	0	0	0	0	0	57,392	0	0	0	1,806	08/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2012	Various		157,584	157,584	157,584	157,584	0	0	0	0	0	157,584	0	0	0	4,939	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2012	Various		135,171	135,171	135,171	135,171	0	0	0	0	0	135,171	0	0	0	4,545	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2012	Redemption 100.0000		89,418	89,418	89,418	89,418	0	0	0	0	0	89,418	0	0	0	2,893	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2012	Various		28,804	28,804	28,804	28,804	0	0	0	0	0	28,804	0	0	0	968	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2012	Redemption 100.0000		46,583	46,583	46,583	46,583	0	0	0	0	0	46,583	0	0	0	1,505	03/15/2030
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2012	Various		762,704	762,704	770,863	769,017	0	(6,314)	0	(6,314)	0	762,704	0	0	0	24,405	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2012	Various		821,840	821,840	821,840	821,840	0	0	0	0	0	821,840	0	0	0	33,541	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2012	Various		214,239	214,239	214,239	214,239	0	0	0	0	0	214,239	0	0	0	8,921	07/15/2036
96928*-EM-5	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2012	Redemption 100.0000		138,109	138,109	138,109	138,109	0	0	0	0	0	138,109	0	0	0	3,807	10/15/2036
969457-BK-5	WILLIAMS COS INC NOTES		03/15/2012	Maturity		3,000,000	3,000,000	3,130,000	3,005,123	0	(5,123)	0	(5,123)	0	3,000,000	0	0	0	121,875	03/15/2012
97180*-SC-3	Wilmington Trust Company Del Trust 1992-		11/27/2012	Various		749,733	749,733	749,733	749,733	0	0	0	0	0	749,733	0	0	0	46,935	11/27/2014
97180*-SD-1	Wilmington Trust Company Del Trust 1992-		11/29/2012	Various		749,733	749,733	749,733	749,733	0	0	0	0	0	749,733	0	0	0	46,935	11/29/2014
97180*-SE-9	Wilmington Trust Company Del Trust 1992-		11/28/2012	Various		749,733	749,733	749,733	749,733	0	0	0	0	0	749,733	0	0	0	46,935	11/28/2014
97180*-SF-6	Wilmington Trust Company Del Trust 1992-		11/29/2012	Various		749,733	749,733	749,733	749,733	0	0	0	0	0	749,733	0	0	0	46,935	11/29/2014
97180*-SG-4	Wilmington Trust Company Del Trust 1992-		11/29/2012	Various		749,733	749,733	749,733	749,733	0	0	0	0	0	749,733	0	0	0	46,935	11/29/2014
97180*-SH-2	Wilmington Trust Company Del Trust 1992-		11/28/2012	Various		749,733	749,733	749,733	749,733	0	0	0	0	0	749,733	0	0	0	46,935	11/28/2014
97180*-SR-0	Wilmington Trust Company Del Trust 1992-		06/29/2012	Various		284,473	284,473	284,473	284,473	0	0	0	0	0	284,473	0	0	0	12,431	06/29/2015
97180*-SS-8	Wilmington Trust Company Del Trust 1992-		06/29/2012	Various		284,473	284,473	284,473	284,473	0	0	0	0	0	284,473	0	0	0	12,431	06/29/2015
97180*-ST-6	Wilmington Trust Company Del Trust 1992-		06/29/2012	Various		284,473	284,473	284,473	284,473	0	0	0	0	0	284,473	0	0	0	12,431	06/29/2015
97180*-SU-3	Wilmington Trust Company Del Trust 1992-		06/29/2012	Various		284,473	284,473	284,473	284,473	0	0	0	0	0	284,473	0	0	0	12,431	06/29/2015
97181#-EG-4	Wilmington Tr Company SRNT		05/04/2012	Various		15,599,011	15,599,011	15,599,011	15,599,011	0	0	0	0	0	15,599,011	0	0	0	1,273,282	01/01/2014
97181#-KV-4	Wilmington Tr Company Debt inLev Lease		01/02/2012	Various		88,955	88,955	90,476	90,320	0	0	0	0	0	90,319	0	(1,365)	(1,365)	2,384	11/30/2028
97181#-KV-4	Wilmington Tr Company Debt inLev Lease		07/02/2012	Various		139,923	139,923	142,307	142,063	0	(2,140)	0	(2,140)	0	139,923	0	0	0	7,452	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		19,162	19,162	19,348	19,328	0	(11)	0	(11)	0	19,318	0	(155)	(155)	943	07/02/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		69,434	69,434	70,106	70,036	0	(602)	0	(602)	0	69,434	0	0	0	3,416	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		140,684	140,684	141,875	141,753	0	(1,069)	0	(1,069)	0	140,684	0	0	0	6,922	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt inLev Lease		07/02/2012	Various		79,949	79,949	81,322	81,186	0	(1,237)	0	(1,237)	0	79,949	0	0	0	4,305	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt inLev Lease		07/02/2012	Various		60,554	60,554	61,609	61,492	0	(939)	0	(939)	0	60,554	0	0	0	3,260	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		34,435	34,435	35,056	34,986	0	(550)	0	(550)	0	34,435	0	0	0	1,861	07/02/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		18,914	18,914	19,103	19,082	0	(11)	0	(11)	0	19,071	0	(157)	(157)	931	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		86,920	86,920	87,787	87,693	0	(773)	0	(773)	0	86,920	0	0	0	4,276	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		96,844	96,844	97,642	97,561	0	(717)	0	(717)	0	96,844	0	0	0	4,765	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L		01/02/2012	Various		298,738	298,738	305,807	304,714	0	(5,975)	0	(5,975)	0	298,738	0	0	0	7,523	01/02/2024
				Redemption 100.0000																
97181#-LH-4	Wilmington Tr Company Debt in Leverage L		07/02/2012			182,012	182,012	182,012	182,012	0	0	0	0	0	182,012	0	0	0	9,173	01/02/2020
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		48,317	48,317	48,694	48,661	0	(345)	0	(345)	0	48,317	0	0	0	2,377	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		07/02/2012	Various		173,952	173,952	175,386	175,241	0	(1,289)	0	(1,289)	0	173,952	0	0	0	8,558	01/02/2026
				Redemption 100.0000																
97181#-MH-3	Wilmington Tr Company Debt in Leverage L		07/02/2012			489,469	489,469	489,469	489,469	0	0	0	0	0	489,469	0	0	0	28,291	01/02/2023
				Redemption 100.0000																
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		07/02/2012			117,867	117,867	117,867	117,867	0	0	0	0	0	117,867	0	0	0	6,813	01/02/2023
				Redemption 100.0000																
971880-AA-7	Wilshire Louisiana Part. II Senior Note		03/01/2012			51,631	51,631	50,932	51,674	0	(43)	0	(43)	0	51,631	0	0	0	0	03/01/2012
				Redemption 100.0000																
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		11/11/2012			1,698,182	1,698,182	1,698,182	1,698,182	0	0	0	0	0	1,698,182	0	0	0	45,108	08/11/2017
973582-AA-7	WINDSOR FINANCING, LLC CORPORATE		10/15/2012	Various		892,568	892,568	892,568	892,568	0	0	0	0	0	892,568	0	0	0	32,911	07/15/2017
				Redemption 100.0000																
97381W-B*-4	WINDSTREAM CORP WINDSTREAM CORP BK LN		12/31/2012			39,100	39,100	38,039	38,355	0	745	0	745	0	39,100	0	0	0	782	12/17/2015
				Redemption 100.0000																
97651#-AA-2	Winwholesale, Inc Senior Note		08/09/2012			3,214,286	3,214,286	3,214,286	3,214,286	0	0	0	0	0	3,214,286	0	0	0	123,670	08/09/2015
				Redemption 100.0000																
97651#-AC-8	Winwholesale, Inc Term A		08/09/2012			20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	142,886	08/09/2012
97772*-AB-8	Wolf Gordon Acquisition Corp. Term A		12/28/2012	Various		2,146,181	2,146,181	2,146,181	2,146,181	0	0	0	0	0	2,146,181	0	0	0	109,718	07/15/2014
97805*-AG-8	Wolverine Pipe Line Company Senior Note		12/10/2012	Various		5,857,143	5,857,143	5,857,143	5,857,143	0	0	0	0	0	5,857,143	0	0	0	480,286	12/10/2019
97805*-AH-6	Wolverine Pipe Line Company Senior Note		12/10/2012	Various		357,143	357,143	357,143	357,143	0	0	0	0	0	357,143	0	0	0	29,071	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note		12/10/2012	Various		628,571	628,571	628,571	628,571	0	0	0	0	0	628,571	0	0	0	52,423	12/10/2019
				Redemption 100.0000																
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2012			333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	13,090	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2012	Various		268,333	268,333	268,333	268,333	0	0	0	0	0	268,333	0	0	0	8,401	12/01/2039
981469-AA-7	WORLD FINL CORP PASS THRU CERTS 144A		06/07/2012	Various		3,132,283	3,132,283	3,132,283	3,132,283	0	0	0	0	0	3,132,283	0	0	0	246,126	09/01/2013
981469-AA-7	WORLD FINL CORP PASS THRU CERTS 144A		06/01/2012	Various		1,178,733	1,178,733	1,178,733	1,178,733	0	0	0	0	0	1,178,733	0	0	0	25,043	09/01/2013
98158K-AB-5	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		09/15/2012	Paydown		25,922,268	25,922,268	25,920,169	25,921,332	0	936	0	936	0	25,922,268	0	0	0	67,272	11/15/2013
98158N-AB-9	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2012	Paydown		9,428,503	9,428,503	9,427,758	9,428,079	0	424	0	424	0	9,428,503	0	0	0	43,256	10/15/2013
98158P-AB-4	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2012	Paydown		14,093,191	14,093,191	14,093,173	14,093,159	0	32	0	32	0	14,093,191	0	0	0	71,272	08/15/2014
98159*-AA-1	Worldwide Machinery Revolver		12/12/2012	Call 100.0000		716,227	716,227	716,227	716,227	0	0	0	0	0	716,227	0	0	0	27,789	12/10/2014
				Merrill																
983024-AE-0	WYETH CORPORATE 5.500% 02/01/14		04/11/2012	Lynch,Pierce,Fenner &		65,346	60,000	60,590	60,178	0	(26)	0	(26)	0	60,152	0	5,194	5,194	2,338	02/01/2014
98385X-AA-4	XTO ENERGY INC SENIOR NOTES		04/15/2012	Various		2,285,000	2,285,000	2,285,000	2,285,000	0	0	0	0	0	2,285,000	0	0	0	85,688	04/15/2012
98385X-AC-0	XTO ENERGY INC XTO ENERGY INC.		04/13/2012	Barclays Capital Inc		5,964,511	5,641,000	6,199,008	6,002,037	0	(82,659)	0	(82,659)	0	5,919,378	0	45,134	45,134	179,219	04/15/2013
98385X-AT-3	XTO ENERGY INC CORPORATE		10/19/2012	Susquehanna Intl Group		1,581,792	1,200,000	1,196,556	1,197,301	0	175	0	175	0	1,197,476	0	384,316	384,316	66,950	12/15/2018
984121-BS-1	XEROX CORPORATION CORPORATE		04/12/2012	UBS AG		20,078,592	20,000,000	21,019,200	20,326,344	0	(256,651)	0	(256,651)	0	20,069,693	0	8,899	8,899	462,489	05/15/2012
984121-BS-1	XEROX CORPORATION CORPORATE		05/15/2012	Various		34,637,000	34,637,000	33,109,998	34,589,139	0	47,861	0	47,861	0	34,637,000	0	0	0	952,518	05/15/2012
98419M-AC-4	XYLEM INC/NY CORPORATE		07/26/2012	Tax Free Exchange		25,200,000	24,000,000	24,105,860	24,100,962	0	(11,371)	0	(11,371)	0	24,089,591	0	1,110,409	1,110,409	724,200	09/20/2016
98419M-AE-0	XYLEM INC/NY CORPORATE		04/20/2012	Nomura Securities Intl		692,675	625,000	639,371	639,055	0	(338)	0	(338)	0	638,718	0	53,957	53,957	18,197	10/01/2021
98419M-AE-0	XYLEM INC/NY CORPORATE		07/26/2012	Tax Free Exchange		13,715,391	13,000,000	13,068,290	13,066,371	0	(2,987)	0	(2,987)	0	13,063,384	0	652,007	652,007	538,688	10/01/2021
B8A01F-V2-8	AFS RECEIVABLES TRUST AFS_PROFIT		05/31/2012	Various		0	1,000,000	0	0	0	0	0	0	0	0	0	0	0	9,480	12/01/2049
B8A0LH-6J-3	COUNTRYWIDE HOME LN ABS FLOATER - 12668V		12/25/2012	Call 23995218.3486		261,548	1	0	0	0	0	0	0	0	0	0	261,548	261,548	0	11/25/2035
G2820#-AG-8	Effem Holdings Limited Senior Note		03/04/2012	Various		8,156,250	8,156,250	8,156,250	8,156,250	0	0	0	0	0	8,156,250	0	0	0	287,508	03/04/2014
				Redemption 100.0000																
000000-00-0	DOLE FOOD INC DOLE FOOD CO INC BK LN		12/31/2012			700	700	700	700	0	0	0	0	0	700	0	0	0	22	07/08/2018
				Redemption 100.0000																
000000-00-0	DOLE FOOD INC DOLE FOOD CO INC BK LN		12/31/2012			5,966	5,966	5,966	5,966	0	0	0	0	0	5,966	0	0	0	100	07/08/2018
U09513-DS-5	BMW US CAP CORP CORPORATE		07/23/2012	Maturity		321,101	321,101	331,705	342,821	0	1,037	27,628	(26,591)	15,475	322,289	(9,416)	(1,189)	(10,605)	20,470	07/23/2012
				Morgan Stanley United																
U17406-CB-0	CITIGROUP INC (JSC KAZBANK) CITIGROUP I		05/04/2012	Kingdom		505,252	473,490	452,137	435,447	0	1,225	0	1,225	16,923	442,373	(11,222)	62,878	51,656	18,176	08/02/2019
U17406-CV-6	CITIGROUP INC (JSC KAZBANK) CORPORATE		01/04/2012	ROYAL BK CANADA EURO		254,233	261,060	266,145	245,444	0	89	0	89	35,383	246,864	(34,052)	7,369	(26,683)	3,919	08/05/2015
U17406-FY-7	CITIGROUP INC (JSC KAZBANK) CORPORATE		09/18/2012	Commerzbank A.G.		459,593	446,658	529,761	441,225	0	(333)	0	(333)	90,424	446,213	(85,102)	13,380	(71,722)	42,929	03/27/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
U17406-GM-2	CITIGROUP INC (JSC KAZBANK) CORPORATE		01/04/2012	Morgan Stanley United Kingdom		281,047	261,060	311,662	270,026	0	(97)	0	(97)	31,876	271,416	(30,390)	9,631	(20,759)	10,889	06/16/2014
U2339M-AA-4	DAIMLER AG CORPORATE 5.000% 05/23/12		01/04/2012	ROYAL BK CANADA EURO		3,833,104	3,785,370	4,475,494	3,761,184	0	145	0	145	725,178	3,781,877	(704,631)	51,227	(653,404)	119,456	05/23/2012
U24421-AG-1	JOHN DEERE CAPITAL CORP CORPORATE		05/04/2012	Deutsche Bank AG-London-Client		584,313	526,100	612,630	570,745	0	(8,929)	0	(8,929)	15,937	569,440	(8,313)	14,873	6,560	50,371	01/24/2014
U38238-D9-6	GOLDMAN SACHS GROUP INC CORPORATE		02/07/2012	BANCO BILBAO VIZCAYA ARG		194,869	189,631	168,615	179,362	0	921	0	921	11,336	181,561	(10,058)	13,307	3,249	10,053	02/15/2013
U38238-SJ-8	GOLDMAN SACHS GROUP INC CORPORATE		02/29/2012	Various		1,157,009	1,148,480	1,104,045	1,101,940	0	1,744	0	1,744	65,506	1,122,907	(46,283)	34,101	(12,182)	44,027	02/04/2013
U4806A-AZ-5	JPMORGAN CHASE & CO CORPORATE		06/27/2012	Citigroup Global Markets LTD		2,130,970	2,057,715	2,569,218	2,139,954	0	531	0	531	432,870	2,056,145	(517,210)	74,825	(442,385)	128,848	05/08/2013
U52400-CP-8	LEHMAN BROTHERS HOLDINGS INC CORPORATE		11/21/2012	Various		407,759	1,664,322	74,488	69,628	0	0	0	0	4,861	68,400	(6,088)	339,359	333,271	0	10/17/2012
U52400-CP-8	LEHMAN BROTHERS HOLDINGS INC CORPORATE		07/01/2012	Various		116,578	3	0	0	0	128,069	0	128,069	0	116,578	(11,492)	0	(11,492)	0	10/17/2012
U52400-CP-8	LEHMAN BROTHERS HOLDINGS INC CORPORATE		10/02/2012	Various		73,823	0	79,571	79,571	0	0	0	0	5,747	73,823	(5,747)	0	(5,747)	0	10/17/2012
U52519-AF-9	LEHMAN BROTHERS HOLDINGS INC CORPORATE		11/21/2012	Various		533,224	2,176,422	101,169	94,541	0	0	0	0	6,628	92,900	(8,269)	440,323	432,054	0	06/27/2014
U52519-AF-9	LEHMAN BROTHERS HOLDINGS INC CORPORATE		07/01/2012	Various		146,938	3	0	0	0	161,422	0	161,422	0	146,938	(14,484)	0	(14,484)	0	06/27/2014
U52519-AF-9	LEHMAN BROTHERS HOLDINGS INC CORPORATE		10/02/2012	Various		93,049	0	100,293	100,293	0	0	0	0	7,244	93,049	(7,244)	0	(7,244)	0	06/27/2014
U5904R-A4-5	MERRILL LYNCH CO CORPORATE		08/16/2012	Various		450,677	439,790	538,337	453,454	0	104	0	104	86,468	438,987	(101,039)	11,690	(89,349)	27,374	05/21/2013
U6176M-BS-1	MORGAN STANLEY CORPORATE		05/16/2012	Various		1,600,253	1,596,965	1,639,193	1,635,306	0	(3,365)	0	(3,365)	(6,172)	1,605,997	(19,771)	(5,744)	(25,515)	70,284	03/01/2013
U6176Q-BX-1	MORGAN STANLEY CORPORATE		09/17/2012	Citigroup Global Markets LTD		496,216	460,163	493,026	464,736	0	(1,008)	0	(1,008)	26,831	469,696	(20,863)	26,521	5,658	24,479	10/02/2017
U63742-AS-6	BANK OF AMERICA CORP CORP FLOATER		05/25/2012	Tender (Corp Action)		512,679	625,600	703,436	630,361	0	1,598	0	1,598	85,144	608,896	(108,207)	(96,217)	(204,424)	29,927	05/23/2017
U89222-BM-1	TOYOTA MOTOR CREDIT CORP CORPORATE		02/03/2012	Maturity		498,636	498,636	517,912	493,288	0	29	0	29	22,267	498,636	(16,948)	0	(16,948)	26,178	02/03/2012
U9221F-AB-3	VERIZON WIRELESS CAPITAL LLC CORPORATE		05/04/2012	BNP PARIBAS (Lond. Branch)		760,262	605,015	660,561	635,549	0	(3,389)	0	(3,389)	2,766	640,478	5,551	119,784	125,335	20,684	12/18/2015
U9311F-AD-0	WAL MART STORES INC CORP FOREIGN		01/17/2012	Barclays Bank PLC-Lond Brk/Dlr		254,312	199,258	207,110	197,268	0	7	0	7	10,104	194,565	(12,814)	59,748	46,934	3,518	03/27/2034
013716-AV-7	RIO TINTO ALCAN INC CORP FOREIGN	A	12/10/2012	Prudential Invst Mgmt		18,441,879	18,700,000	17,891,319	18,352,101	0	89,779	0	89,779	0	18,441,879	0	0	0	958,375	06/01/2015
02135Z-AB-2	ALTALINK LP MTN CORP FRGN	C	06/14/2012	CIBC World Martkets Corp		168,157	146,313	157,535	162,083	0	(925)	0	(925)	(7,122)	160,032	5,995	8,126	14,121	4,289	05/29/2018
063679-CG-7	BANK OF MONTREAL COVERED BOND CORP FOREI	A	04/16/2012	Barclays Capital Inc		15,261,300	15,000,000	15,265,050	15,180,393	0	(36,115)	0	(36,115)	0	15,144,278	0	117,022	117,022	98,281	06/28/2013
064149-D8-7	BANK OF NOVA SCOTIA CORP FOREIGN	A	12/10/2012	Merrill Lynch,Pierce,Fenner &		90,471	85,000	84,859	84,877	0	26	0	26	0	84,903	0	5,569	5,569	2,972	03/29/2016
06417D-M5-1	BANK OF NOVA SCOTIA HOUSTON BR CORP FRGN	A	10/01/2012	Maturity		100,000,000	100,000,000	99,923,970	99,961,959	0	38,041	0	38,041	0	100,000,000	0	0	0	677,334	10/01/2012
06417D-UP-8	BANK OF NOVA SCOTIA HOUSTON BR CORP FLOA	A	06/11/2012	Maturity		50,000,000	50,000,000	50,025,750	50,009,049	0	(9,049)	0	(9,049)	0	50,000,000	0	0	0	178,657	06/11/2012
07786Z-AF-4	BELL ALIANT REG COM CORP FOREIGN	C	11/02/2012	Scotia Capital Markets USA		223,103	205,720	176,001	201,251	0	5	0	5	(25,236)	205,660	29,640	17,443	47,083	15,897	02/17/2015
07813Z-AX-2	BELL CANADA LTD CORP FRGN	C	10/24/2012	RBC Dominion Securities Inc		173,569	166,381	160,831	161,814	0	43	0	43	(932)	166,198	5,274	7,371	12,645	5,298	12/02/2015
112585-A*-5	Brookfield Asset Management Senior Note	A	10/23/2012	Maturity		44,000,000	44,000,000	44,000,000	44,000,000	0	0	0	0	0	44,000,000	0	0	0	2,995,911	10/23/2012
126194-AA-7	CPR Leasing Ltd Senior Secured Note	A	12/24/2012	Redemption 100.0000		252,858	252,858	252,858	252,858	0	0	0	0	0	252,858	0	0	0	10,611	12/24/2024
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	12/12/2012	RBC Capital Markets		2,996,154	2,100,000	2,327,430	2,321,138	0	(3,717)	0	(3,717)	0	2,317,421	0	678,733	678,733	144,659	11/15/2037
136375-BR-2	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	12/10/2012	Prudential Invst Mgmt		7,170,332	6,825,000	7,322,816	7,222,083	0	(51,750)	0	(51,750)	0	7,170,332	0	0	0	405,092	05/15/2018
137902-E#-5	Canfor Corporation Senior Note	A	02/02/2012	Maturity		30,055,000	30,055,000	30,147,911	30,055,615	0	(615)	0	(615)	0	30,055,000	0	0	0	951,241	02/02/2012
14888T-AC-8	CATALYST PAPER CORP CORP FOREIGN	A	08/28/2012	Various		1,999,600	3,920,000	2,077,600	2,077,600	0	14,441	0	14,441	0	2,092,041	0	(92,441)	(92,441)	(215,600)	12/15/2016
14888T-AC-8	CATALYST PAPER CORP CORP FOREIGN	A	09/13/2012	Various		2,550,785	4,821,000	2,555,130	2,555,130	0	17,760	0	17,760	0	2,572,890	0	(22,105)	(22,105)	(265,155)	12/15/2016
21158*-AE-6	Continental Lime Senior Note	A	12/18/2012	Various		5,285,714	5,285,714	5,285,714	5,285,714	0	0	0	0	0	5,285,714	0	0	0	382,157	12/18/2013
25822C-B#-2	Dorel Industries Inc Series A Senior GTD	A	07/26/2012	Various		6,830,340	6,830,340	6,830,340	6,830,340	0	0	0	0	0	6,830,340	0	0	0	464,463	07/26/2012
29250Z-AL-2	ENBRIDGE PIPELINES INC CORP FRGN	C	02/16/2012	Various		155,953	140,229	136,109	141,787	0	(53)	0	(53)	(6,230)	144,562	9,058	11,392	20,450	2,297	04/06/2020
29253Z-AD-7	ENCANA CORPORATION CORP FOREIGN	C	03/01/2012	RBC Dominion Securities Inc		126,077	112,269	123,742	120,173	0	(297)	0	(297)	1,833	123,470	1,761	2,607	4,368	4,015	01/18/2018
305915-AC-4	XSTRATA CANADA CORP NOTES	A	06/05/2012	Various		26,870,000	26,870,000	28,221,331	26,972,970	0	(102,970)	0	(102,970)	0	26,870,000	0	0	0	987,473	06/05/2012
31807Z-AE-2	FINNING INTL INC 6.020% 06/01/18	C	06/13/2012	Various		273,436	234,397	253,986	254,252	0	(875)	0	(875)	(3,768)	252,050	2,441	21,386	23,827	6,711	06/01/2018
345213-AQ-5	FORD AUTO SECURITIZATION TR ABS	C	12/15/2012	Paydown		1,751	1,751	1,680	1,697	0	0	0	0	(17)	1,751	71	0	71	66	01/15/2015
36158Z-AY-2	GE CAPITAL CDA FUNDING CORP FOREIGN	C	11/02/2012	Various		1,167,452	1,081,647	746,507	957,714	0	7,348	0	7,348	(171,990)	985,878	192,806	181,574	374,380	47,075	01/17/2017
41754W-AM-3	Harvest Operations Corp CORP FOREIGN	A	08/02/2012	Tax Free Exchange		2,247,000	2,100,000	2,189,250	2,176,252	0	(6,612)	0	(6,612)	0	2,169,640	0	77,360	77,360	120,714	10/01/2017
448055-AA-1	HUSKY ENERGY INC NOTES	A	06/15/2012	Maturity		4,000,000	4,000,000	3,981,800	3,998,591	0	1,409	0	1,409	0	4,000,000	0	0	0	125,000	06/15/2012
448096-AE-7	HUSKY OIL LTD DEBENTURES	A	12/10/2012	Prudential Invst Mgmt		11,983,844	12,000,000	11,962,196	11,980,230	0	3,613	0	3,613	0	11,983,844	0	0	0	968,917	11/15/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44810Z-AY-6	HYDRO ONE INC CORP FRGN	C	02/07/2012	CIBC World Martkets Corp		64,001	50,256	50,887	53,144	0	(7)	0	(7)	(2,335)	54,386	3,585	9,616	13,201	1,529	07/16/2040
453258-AN-5	VALE INCO LTD NOTES 7.750% 05/15/12	A	05/15/2012	Various		25,000,000	25,000,000	26,867,710	25,119,423	0	(119,423)	0	(119,423)	0	25,000,000	0	0	0	968,750	05/15/2012
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE	C	12/01/2012	Paydown		913	913	918	896	0	0	0	0	22	913	(5)	0	(5)	18	04/12/2020
59022B-HP-3	Merill Lynch Finl Assets Inc CMBS	C	12/01/2012	Paydown		49,704	49,704	46,279	48,133	0	442	0	442	(1,663)	49,704	2,793	0	2,793	1,474	11/12/2037
59022B-JG-1	Merill Lynch Finl Assets Inc CMBS	C	12/01/2012	Paydown		172,458	172,458	163,187	168,632	0	(386)	0	(386)	(5,828)	172,458	10,040	0	10,040	5,775	03/12/2039
59022B-KF-1	Merill Lynch Finl Assets Inc CMBS	C	12/01/2012	Paydown		10,932	10,932	10,141	10,518	0	110	0	110	(363)	10,932	666	0	666	328	06/12/2039
65653R-AG-8	CATALYST PAPER CORP CORP FOREIGN	A	09/13/2012	Various		71,100	7,110,000	106,650	266,625	0	126,822	286,797	(159,975)	0	106,650	0	(35,550)	(35,550)	0	03/01/2014
669771-AR-8	TRANSCANADA CORP DEBENTURES	A	12/15/2012	Various		22,841,000	22,841,000	25,814,550	23,161,608	0	(320,608)	0	(320,608)	0	22,841,000	0	0	0	1,941,485	12/15/2012
67000X-AB-2	NOVELIS INC CORP STEP FRGN	A	11/13/2012	Call 101.2000		51	50	20	24	0	5	0	5	0	29	0	22	22	5	02/15/2015
77509N-AH-6	ROGERS CABLE INC SECURED		04/17/2012	WELLS FARGO SEC LLC		12,567,879	11,837,000	13,098,587	12,653,924	0	(168,236)	0	(168,236)	0	12,485,688	0	82,191	82,191	256,228	06/15/2013
78008K-X8-1	ROYAL BANK OF CANADA CORP FRGN FLOATER		11/29/2012	Barclays Capital Inc		85,053,550	85,000,000	85,000,000	85,000,000	0	0	0	0	0	85,000,000	0	53,550	53,550	532,623	03/08/2013
78008T-XA-7	ROYAL BANK OF CANADA CORP FOREIGN		09/07/2012	Various		628,119	620,000	619,764	619,774	0	29	0	29	0	619,803	0	8,316	8,316	4,870	10/30/2014
812549-A*-4	Seaspan International Ltd. Senior Note		10/22/2012	Various		3,526,093	3,526,093	2,289,078	3,437,101	0	0	0	0	(1,148,023)	3,526,093	1,237,015	0	1,237,015	343,916	02/14/2013
812549-A*-4	Seaspan International Ltd. Senior Note		02/14/2012	Various		3,497,202	3,497,202	2,289,078	3,437,101	0	0	0	0	(1,148,023)	3,497,202	1,208,124	0	1,208,124	117,681	02/14/2013
87425E-AE-3	Talisman Energy Inc DEBENTURES		04/16/2012	Prudential Invst Mgmt		11,782,520	9,664,000	10,338,466	10,276,923	0	(5,312)	0	(5,312)	0	10,271,610	0	1,510,909	1,510,909	354,212	10/15/2027
884903-BE-4	Thomson Reuters Corp CORP FOREIGN		10/24/2012	Various		722,250	637,975	519,243	632,354	0	102	0	102	(112,745)	637,038	117,326	85,212	202,538	30,182	03/31/2016
89114Q-AE-8	TORONTO-DOMINION BANK/THE CORP FOREIGN		12/10/2012	Various		831,625	800,000	795,552	795,705	0	404	0	404	0	796,109	0	35,516	35,516	12,779	10/19/2016
89153U-AC-5	TOTAL CAPITAL CANADA LTD CORP FRGN FLOAT		04/12/2012	Barclays Capital Inc		6,396,595	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	(3,405)	(3,405)	15,608	05/13/2013
892329-AJ-2	TOYOTA CREDIT CANADA INC NOTES		02/07/2012	Various		179,631	170,871	170,548	166,787	0	8	0	8	3,786	170,717	137	8,914	9,051	2,852	02/22/2016
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		02/07/2012	CIBC World Martkets Corp		65,786	50,256	54,715	54,454	0	(20)	0	(20)	11	55,715	1,270	10,071	11,341	555	12/09/2030
918423-AC-8	VW CREDIT CANADA INC CORP FOREIGN		10/24/2012	CIBC World Martkets Corp		147,863	141,172	140,754	137,373	0	19	0	19	3,401	141,076	284	6,787	7,071	6,283	02/01/2016
92658T-AG-3	VIDEOTRON LTEE CORP FOREIGN		03/30/2012	Various		8,243,000	8,243,000	8,618,682	8,243,244	0	(1,913)	0	(1,913)	0	8,241,330	0	1,670	1,670	401,417	01/15/2014
94975Z-AX-4	WELLS FARGO FIN CANADA CORP FOREIGN		10/24/2012	Various		398,630	375,934	333,929	359,412	0	1,381	0	1,381	(20,784)	369,387	29,379	29,243	58,622	11,581	06/30/2015
95751Z-AL-7	WESTCOAST ENERGY INC 4.570% 07/02/20		05/30/2012	RBC Dominion Securities Inc		54,509	48,558	48,352	49,098	0	(1)	0	(1)	(745)	48,553	202	5,956	6,158	2,058	07/02/2020
98552Z-AF-5	YELLOW MEDIA INC CORP FOREIGN		12/21/2012	RBC Dominion Securities Inc		250,995	341,812	165,825	333,890	0	41,496	128,872	(87,376)	(39,193)	214,741	7,420	36,254	43,674	24,024	12/03/2013
C0445#-AC-0	ARC Resources Ltd. Senior Note		04/27/2012	Various		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	38,500	04/27/2014
C0445#-AE-6	ARC Resources Ltd. Senior Note		12/15/2012	Various		9,375,000	9,375,000	9,235,872	9,310,246	0	64,754	0	64,754	0	9,375,000	0	0	0	508,125	12/15/2017
C2192#-AC-1	Corner Brook Pulp & Paper Ltd. Term C		10/01/2012	Redemption 100.0000		(8,678,132)	(8,678,132)	(8,678,132)	(8,678,132)	0	0	0	0	0	(8,678,132)	0	0	0	22,385	01/02/2013
C4111#-AA-9	Graymont Western Canada Inc Senior Secur		10/14/2012	Various		186,533	186,533	186,533	186,533	0	0	0	0	0	186,533	0	0	0	11,994	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur		10/14/2012	Various		457,933	457,933	355,557	440,125	0	0	0	0	(84,568)	457,933	102,377	0	102,377	32,515	10/14/2019
C4924#-AA-6	Kenlor Investments Ltd Senior Term Loan		10/03/2012	Call 100.0000		27,167,358	27,167,358	27,167,358	27,167,358	0	0	0	0	0	27,167,358	0	0	0	2,262,322	08/01/2015
C4924#-AA-6	Kenlor Investments Ltd Senior Term Loan		10/01/2012	Redemption 100.0000		2,290,945	2,290,945	2,290,945	2,290,945	0	0	0	0	0	2,290,945	0	0	0	98,367	08/01/2015
C4951#-AA-2	KIT Finance, Inc Senior Secured Note		10/01/2012	Various		2,081,437	3,409,317	2,006,873	2,251,762	0	0	248,744	(248,744)	3,855	2,081,437	74,564	0	74,564	0	12/31/2012
C4951#-AA-2	KIT Finance, Inc Senior Secured Note		10/01/2012	Various		1,327,880	0	1,279,898	1,279,898	0	0	0	0	(47,982)	1,327,880	47,982	0	47,982	0	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note		10/01/2012	Redemption 63.0044		78,040	123,864	75,231	84,401	0	0	9,312	(9,312)	142	78,040	2,809	0	2,809	0	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note		10/01/2012	Capital Distribution		45,824	0	44,162	44,162	0	0	0	0	(1,662)	45,824	1,662	0	1,662	0	12/31/2012
C9895G-AB-6	XSTRATA CANADA FINANCIAL CORP CORP FOREI		11/13/2012	Various		997,385	891,110	1,087,008	904,967	0	691	0	691	185,113	887,972	(202,799)	109,413	(93,386)	68,139	05/27/2015
00182E-AL-3	ANZ NATIONAL INT CORP FOREIGN	F	12/21/2012	Various		26,700,000	26,700,000	26,666,892	26,688,895	0	11,105	0	11,105	0	26,700,000	0	0	0	634,125	12/21/2012
00182E-AN-9	ANZ NATIONAL INT CORP FRGN FLOATER	F	04/30/2012	Barclays Capital Inc		5,009,455	5,000,000	5,014,550	5,009,997	0	(1,705)	0	(1,705)	0	5,008,292	0	1,163	1,163	28,762	12/20/2013
00202P-AA-8	APP FIN VII MAURITIUS LTD 144A	F	08/16/2012	Various		7,500	2,000,000	20	20	0	0	0	0	0	20	0	7,480	7,480	0	04/30/2003
00202V-AB-3	APP FINANCE IX LIMITED FINANCE .0000	F	08/16/2012	Various		9,113	2,430,000	24	24	0	0	0	0	0	24	0	9,088	9,088	0	10/04/2001
00202V-AC-1	APP FINANCE IX LIMITED COMPANY GUARNT	F	08/16/2012	Various		22,969	6,125,000	61	61	0	0	0	0	0	61	0	22,908	22,908	0	10/04/2001
00247*-AA-1	AZ ELECTRONIC AZ ELECTRONICS BK LN	F	12/07/2012	Call 100.0000		1,201,172	1,201,172	1,201,172	1,201,172	0	0	0	0	0	1,201,172	0	0	0	17,086	03/30/2015
00247*-AA-1	AZ ELECTRONIC AZ ELECTRONICS BK LN	F	07/31/2012	Redemption 100.0000		427,183	427,183	427,183	427,183	0	0	0	0	0	427,183	0	0	0	3,820	03/30/2015
00247*-AB-9	AZ ELECTRONIC AZ ELECTRONICS BK LN	F	12/07/2012	Call 100.0000		1,805,398	1,805,398	1,805,398	1,805,398	0	0	0	0	0	1,805,398	0	0	0	66,909	03/28/2016
015395-AA-4	ALFA MTN MKTS CORP FOREIGN	F	06/25/2012	Maturity		3,000,000	3,000,000	1,380,000	2,658,583	0	341,417	0	341,417	0	3,000,000	0	0	0	123,000	06/25/2012
02364W-AH-8	AMERICA MOVIL SAB DE CV NOTES 144A	F	03/07/2012	Merrill Lynch,Pierce,Fenner &		140,235	125,000	131,460	128,845	0	(240)	0	(240)	0	128,605	0	11,630	11,630	4,732	01/15/2015
02364W-BC-8	AMERICA MOVIL SAB DE CV CORP FOREIGN	F	03/07/2012	Nomura Securities Intl		559,147	550,000	537,348	537,934	0	484	0	484	0	538,418	0	20,728	20,728	6,676	09/08/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03761L-AA-4	APIDOS CDO APID_06-4A CDO	F	08/16/2012	JP Morgan Securities, Inc		14,625,000	15,000,000	14,365,500	14,463,046	0	86,085	0	86,085	0	14,549,131	0	75,869	75,869	90,767	10/27/2018
03938L-AF-1	ARCELORMITTAL CORP FOREIGN	F	08/17/2012	Various		241,250	250,000	178,970	194,847	0	3,945	0	3,945	0	198,793	0	42,457	42,457	11,102	06/01/2018
03938L-AS-3	ARCELORMITTAL CORP FOREIGN	F	12/06/2012	Various		123,844	135,000	133,888	133,878	0	382	0	382	0	134,260	0	(10,416)	(10,416)	10,651	03/01/2041
046353-AC-2	ASTRAZENECA PLC CORP FOREIGN	F	09/15/2012	Maturity		12,505,000	12,505,000	13,406,803	12,694,385	0	(189,385)	0	(189,385)	0	12,505,000	0	0	0	675,270	09/15/2012
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN	F	10/15/2012	Paydown		8,873	8,873	6,300	6,302	0	2,571	0	2,571	0	8,873	0	0	0	526	04/15/2036
055450-AC-4	BHP FIN USA LTD CORP FOREIGN	F	12/01/2012	Maturity		1,000,000	1,000,000	1,131,610	1,028,970	0	(28,970)	0	(28,970)	0	1,000,000	0	0	0	85,000	12/01/2012
055450-AG-5	BHP FIN USA LTD CORP FOREIGN	F	12/10/2012	Prudential Invst Mgmt		6,296,690	6,000,000	6,587,460	6,374,158	0	(77,467)	0	(77,467)	0	6,296,690	0	0	0	554,625	03/01/2016
05566G-AA-7	BNP PARIBAS COMPANY GUARNT 144A	F	12/10/2012	Prudential Invst Mgmt		28,983,366	29,000,000	28,931,880	28,977,886	0	5,480	0	5,480	0	28,983,366	0	0	0	2,084,878	01/15/2015
05567L-U5-4	BNP PARIBAS CORP FOREIGN	F	06/20/2012	Goldman Sachs & Co		201,222	200,000	203,846	203,443	0	(380)	0	(380)	0	203,063	0	(1,841)	(1,841)	6,040	02/23/2016
058736-AC-3	BALLYROCK LTD CLO 0.545% 07/25/17	F	10/25/2012	Paydown		343,657	343,657	320,460	329,565	0	14,092	0	14,092	0	343,657	0	0	0	2,007	07/25/2017
05949R-AC-7	BANCO BMG SA CORP SINKING FUND FRGN	F	01/15/2012	Various		1,650,000	1,650,000	1,706,380	1,670,265	0	(20,265)	0	(20,265)	0	1,650,000	0	0	0	75,488	01/15/2016
05968L-AA-0	BANCOLOMBIA SA CORP FOREIGN	F	10/09/2012	Various		2,446,731	2,500,000	2,406,250	2,439,554	0	7,177	0	7,177	0	2,446,731	0	0	0	137,575	05/25/2017
06738G-UZ-1	BARCLAYS BANK PLC CORP FOREIGN	F	09/12/2012	Maturity		17,300,000	17,300,000	17,232,703	17,285,257	0	14,743	0	14,743	0	17,300,000	0	0	0	942,850	09/12/2012
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO	F	12/20/2012	Paydown		9,643,201	9,643,201	9,037,340	9,146,331	0	496,870	0	496,870	0	9,643,201	0	0	0	41,365	06/20/2017
09202E-AB-2	BLACK DIAMOND CLO_05-1A CLO	F	12/20/2012	Paydown		12,548,164	12,548,164	11,952,126	12,078,826	0	469,338	0	469,338	0	12,548,164	0	0	0	54,661	06/20/2017
09250A-AA-3	BLACKROCK SENIOR INCOME SERIES CLO	F	12/17/2012	Paydown		5,059,620	5,059,620	4,730,745	4,812,331	0	247,289	0	247,289	0	5,059,620	0	0	0	40,151	09/15/2016
09250F-AA-2	BLACKROCK SENIOR INCOME SERIES CLO	F	04/16/2012	Merrill Lynch,Pierce,Fenner &		5,541,553	5,604,604	5,443,472	5,461,898	0	11,018	0	11,018	0	5,472,916	0	68,637	68,637	25,107	05/25/2017
09250F-AA-2	BLACKROCK SENIOR INCOME SERIES CLO	F	11/26/2012	Paydown		8,574,600	8,574,600	8,289,117	8,335,427	0	239,173	0	239,173	0	8,574,600	0	0	0	7,484	05/25/2017
09250F-AC-8	BLACKROCK SENIOR INCOME SERIES CLO	F	08/27/2012	Paydown		4,951,395	4,951,395	4,769,148	4,791,168	0	160,227	0	160,227	0	4,951,395	0	0	0	(4,335)	05/25/2017
09250F-AC-8	BLACKROCK SENIOR INCOME SERIES CLO	F	11/26/2012	Various		2,229,864	2,229,864	2,147,789	2,157,787	0	72,077	0	72,077	0	2,229,864	0	0	0	19,273	05/25/2017
100756-AA-3	BOSTON HARBOR CLO LTD CLO FRGN	F	11/26/2012	Paydown		1,052,093	1,052,093	1,014,393	999,172	0	52,921	0	52,921	0	1,052,093	0	0	0	5,954	05/25/2016
10575V-AC-9	Brazil Foreign Diversified Pay Senior No	F	09/20/2012	Various		6,184,485	6,184,485	6,184,485	6,184,485	0	0	0	0	0	6,184,485	0	0	0	289,881	03/20/2015
12628X-AB-0	CSAM_CLO CLO FRGN 0.783% 03/29/16	F	07/30/2012	Paydown		1,586,959	1,586,959	1,528,459	1,564,757	0	22,202	0	22,202	0	1,586,959	0	0	0	9,323	03/29/2016
12629R-AA-4	CSAM FUNDING CLO 0.730% 06/09/16	F	10/10/2012	Paydown		1,358,061	1,358,061	1,303,738	1,307,343	0	50,718	0	50,718	0	1,358,061	0	0	0	6,905	06/09/2016
15089#-AD-0	CELANESE HLDGS CELANESE HLDGS LLC BK LN	D	10/02/2012	Redemption 100.0000		22,122	22,122	22,372	22,227	0	(10)	0	(10)	1,056	22,122	(1,151)	0	(1,151)	550	10/21/2016
15089#-AE-8	CELANESE HLDGS CELANESE HLDGS LLC BK LN	F	11/13/2012	Various		392,703	392,703	385,217	382,681	0	10,022	0	10,022	0	392,703	0	0	0	11,617	10/31/2016
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO	F	11/05/2012	Paydown		855,027	855,027	805,109	820,442	0	34,585	0	34,585	0	855,027	0	0	0	2,277	08/03/2019
189749-AA-2	CNOOC FINANCE BD COMPANY GUARNT 144A	F	03/08/2012	Various		2,000,000	2,000,000	1,977,213	1,998,901	0	1,099	0	1,099	0	2,000,000	0	0	0	63,750	03/08/2012
21685W-BL-0	RABOBANK NEDERLAND NV CORP FOREIGN	F	09/27/2012	Deutsche Bank Securities Inc		247,560	240,000	239,412	239,546	0	89	0	89	0	239,635	0	7,925	7,925	4,944	10/13/2015
219868-AN-6	CORP ANDINA DE FOMENTO NT NOTES	F	03/15/2012	Various		1,610,000	1,610,000	1,629,804	1,610,198	0	(198)	0	(198)	0	1,610,000	0	0	0	55,344	03/15/2012
22303Q-AF-7	COVIDIEN INTERNATIONAL F CORP FOREIGN	F	06/21/2012	Call 101.6200		1,524,300	1,500,000	1,641,690	1,546,978	0	(28,086)	0	(28,086)	0	1,518,893	0	5,407	5,407	55,863	10/15/2012
22303Q-AJ-9	COVIDIEN INTERNATIONAL F CORP FOREIGN	F	07/13/2012	Barclays Capital Inc		505,515	500,000	507,340	506,304	0	(2,360)	0	(2,360)	0	503,943	0	1,572	1,572	5,547	06/15/2013
233048-AD-9	DBS BANK LTD/SINGAPORE CORP FRGN FLOATER	F	05/16/2012	Call 100.0000		4,000,000	4,000,000	3,971,840	3,569,981	0	111,029	0	111,029	0	3,681,009	0	318,991	318,991	102,500	05/16/2017
233835-AT-4	DAIMLER FINANCE NA LLC COMPANY GUARNT	F	01/15/2012	Maturity		750,000	750,000	611,250	747,646	0	2,354	0	2,354	0	750,000	0	0	0	27,375	01/15/2012
24668P-AC-1	DELHAIZE GRP CORP FOREIGN	F	12/03/2012	Tender (Corp Action)		143,026	135,000	134,550	134,788	0	82	0	82	0	134,871	0	8,155	8,155	10,619	02/01/2014
25152X-MK-3	DEUTSCHE BANK AG (NEW YORK BRA CORP FRGN	F	04/27/2012	Deutsche Bank Securities Inc		5,001,550	5,000,000	5,012,850	5,008,104	0	(2,529)	0	(2,529)	0	5,005,574	0	(4,024)	(4,024)	30,691	01/18/2013
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G	F	05/03/2012	Nomura Securities Intl		13,916,400	10,000,000	13,484,512	13,094,872	0	(33,722)	0	(33,722)	0	13,061,150	0	855,250	855,250	347,569	06/15/2030
252398-AB-8	DFS Funding Corp Senior Secured Note	F	06/15/2012	Redemption 100.0000		3,970,588	3,970,588	3,970,588	3,970,588	0	0	0	0	0	3,970,588	0	0	0	94,833	06/15/2012
25243Y-AK-5	DIAGEO CAPITAL PLC CORP FOREIGN	F	01/30/2012	Maturity		5,000,000	5,000,000	4,836,250	4,994,876	0	5,124	0	5,124	0	5,000,000	0	0	0	128,125	01/30/2012
25243Y-AN-9	DIAGEO CAPITAL PLC CORP FOREIGN	F	04/11/2012	Morgan Stanley & Co, Inc		1,782,320	1,600,000	1,607,982	1,603,731	0	(701)	0	(701)	0	1,603,030	0	179,290	179,290	88,828	01/15/2014
26243Q-AA-2	DRYDEN LEVERAGED LOAN CLO DRYD_06-14EA	D	09/17/2012	Call 11304943300		2,260,989	0	0	0	0	0	0	0	0	0	0	2,260,989	2,260,989	0	08/08/2022
26243Y-AA-5	DRYDEN CDO CDO 0.562% 05/22/17	F	11/23/2012	Paydown		2,528,138	2,528,138	2,379,673	2,432,075	0	96,063	0	96,063	0	2,528,138	0	0	0	14,500	05/22/2017
26835P-AA-8	EDP FINANCE B.V. CORP FOREIGN	F	11/02/2012	Various		13,650,000	13,650,000	13,418,884	13,593,690	0	56,310	0	56,310	0	13,650,000	0	0	0	733,688	11/02/2012
26835P-AB-6	EDP FINANCE B.V. CORP FOREIGN	F	02/29/2012	Deutsche Bank Securities Inc		170,500	200,000	199,708	199,836	0	6	0	6	0	199,842	0	(29,342)	(29,342)	6,800	02/02/2018
278289-AA-1	EATON_07-9A CDO 0.529% 04/20/19	F	10/22/2012	Paydown		1,636,873	1,636,873	1,555,030	1,579,305	0	57,568	0	57,568	0	1,636,873	0	0	0	10,209	04/20/2019
30239X-AC-1	FBG FIN LTD 144A 5.125% 06/15/15	F	12/10/2012	Prudential Invst Mgmt		9,839,325	10,000,000	9,505,209	9,784,697	0	54,628	0	54,628	0	9,839,325	0	0	0	761,632	06/15/2015
33736E-AA-9	FIRST CLO LTD CLO 0.663% 07/27/16	F	07/27/2012	Paydown		987,681	987,681	953,606	945,756	0	41,925	0	41,925	0	987,681	0	0	0	3,461	07/27/2016
339388-AB-2	FLEXTRONICS INTERNATIONAL LTD. FLEXTRONI	F	12/31/2012	Various		22,991	22,991	22,761	22,908	0	83	0	83	0	22,991	0	0	0	365	10/01/2014
33938E-A#-4	FLEXTRONICS INTL LTD FLEXTRONICS INTL LT	F	12/31/2012	Various		80,009	80,009	79,209	79,703	0	306	0	306	0	80,009	0	0	0	1,343	10/01/2014
000000-00-0	FORMULA ONE GROUP BK LN FORMULA ONE GRP	F	04/27/2012	Call 100.0000		6,488,612	6,488,612	6,488,612	6,488,612	0	0	0	0	0	6,488,612	0	0	0	80,771	12/31/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35037R-AC-7	FOSUN INTERNATIONAL LTD CORP FOREIGN	F	12/10/2012	Prudential Invst Mgmt		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	404,167	05/12/2016
35083V-AC-1	FOUR CORNERS CLO_05-1A CLO	F	12/26/2012	Paydown		13,718,326	13,718,326	13,289,628	13,230,503	0	487,823	0	487,823	0	13,718,326	0	0	0	72,511	03/26/2017
35083V-AE-7	FOUR CORNERS CLO_05-1A CLO	F	12/26/2012	Paydown		7,182,594	7,182,594	6,744,023	6,769,317	0	413,276	0	413,276	0	7,182,594	0	0	0	35,302	03/26/2017
350846-AA-9	FOUR CORNERS CLO CLO 0.569% 07/22/20	F	10/22/2012	Paydown		5,424,667	5,424,667	5,010,311	5,147,104	0	277,563	0	277,563	0	5,424,667	0	0	0	39,704	07/22/2020
35803#-AC-5	FRESENIUS MED CARE HLDGS FRESENIUS MEDIC	F	10/30/2012	Various		5,397,004	5,397,004	5,397,004	5,397,004	0	0	0	0	0	5,397,004	0	0	0	84,427	03/31/2013
35803#-AC-5	FRESENIUS MED CARE HLDGS FRESENIUS MEDIC	F	09/28/2012	Various		5,425,711	5,425,711	5,425,711	5,425,711	0	0	0	0	0	5,425,711	0	0	0	64,560	03/31/2013
36828T-AA-8	GAZ CAPITAL GAZPROM 144A	F	08/02/2012	Various		538,246	538,246	569,195	554,594	0	(16,348)	0	(16,348)	0	538,246	0	0	0	29,169	02/01/2020
387477-AA-0	GRANITE VENTURES LTD CO CLO FRGN	F	10/22/2012	Various		3,532,496	3,532,496	3,426,424	3,410,111	0	122,385	0	122,385	0	3,532,496	0	0	0	14,952	04/20/2018
38980M-AA-3	GRAYSTON CLO LTD CLO 0.690% 08/15/16	F	08/15/2012	Paydown		603,959	603,959	577,385	559,346	0	44,613	0	44,613	0	603,959	0	0	0	2,627	08/15/2016
40255S-AA-4	GULF STREAM COMPASS CLO LTD CLO	F	10/15/2012	Paydown		2,030,738	2,030,738	1,954,586	1,983,064	0	47,674	0	47,674	0	2,030,738	0	0	0	11,328	07/15/2016
40256B-AB-8	GULF STREAM SEXTANT CLO LTD CLO	F	11/21/2012	Paydown		3,555,529	3,555,529	3,377,753	3,440,800	0	114,729	0	114,729	0	3,555,529	0	0	0	20,416	08/21/2020
404280-AB-5	HSBC HOLDINGS PLC SUB NOTES	F	12/12/2012	Maturity		345,000	345,000	344,100	344,882	0	118	0	118	0	345,000	0	0	0	18,113	12/12/2012
409649-AA-8	HANARO TELECOM INC 144A	F	02/01/2012	Various		30,950,000	30,950,000	31,027,250	30,947,629	0	2,371	0	2,371	0	30,950,000	0	0	0	1,083,250	02/01/2012
				Redemption 100.0000																
41786#-AA-8	HELLERMANNTYTON HELLERMANN TYTON PLC BK	F	12/12/2012			3,333,051	3,333,051	3,333,051	3,333,051	0	0	0	0	0	3,333,051	0	0	0	172,489	12/31/2015
				Redemption 100.0000																
42327U-AA-9	HELIOS FINANCE LP CORPORATE	F	04/20/2012			2,668,792	2,668,792	2,668,792	2,668,792	0	0	0	0	0	2,668,792	0	0	0	6,690	10/20/2014
42822S-AA-4	HICDO_06-4A CLO 0.570% 05/09/18	F	11/09/2012	Paydown		7,038,200	7,038,200	6,611,393	6,755,701	0	282,499	0	282,499	0	7,038,200	0	0	0	46,240	05/09/2018
42822T-AA-2	HEWETTS ISLAND CDO CLO	F	12/17/2012	Paydown		7,497,772	7,497,772	7,122,884	7,258,296	0	239,477	0	239,477	0	7,497,772	0	0	0	38,026	12/15/2016
449130-AF-0	HYNIX SEMICONDUCTOR INC CORP FOREIGN	F	06/27/2012	Various		4,157,520	4,000,000	3,720,695	3,794,013	0	12,710	0	12,710	0	3,806,723	0	350,797	350,797	157,500	06/27/2017
44927A-AA-3	ICICI BANK LTD CORP FOREIGN	F	10/03/2012	Various		4,500,000	4,500,000	4,490,280	4,497,707	0	2,293	0	2,293	0	4,500,000	0	0	0	298,125	10/03/2012
500630-BM-9	KOREA DEVELOPMENT BANK GOVT FOREIGN	F	11/23/2012	Maturity		500,000	500,000	501,860	500,314	0	(314)	0	(314)	0	500,000	0	0	0	3,822	11/23/2012
50181X-AA-1	LCM LTD PARTNERSHIP CLO FRGN	F	10/22/2012	Paydown		6,422,879	6,422,879	6,038,022	6,085,844	0	337,035	0	337,035	0	6,422,879	0	0	0	32,376	10/22/2016
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO	F	12/03/2012	Paydown		9,671,202	9,671,202	9,077,671	9,285,200	0	386,001	0	386,001	0	9,671,202	0	0	0	63,389	06/01/2017
				Morgan Stanley & Co, Inc																
51507Y-AA-4	LANDMARK CDO 0.561% 10/19/20	F	07/19/2012			14,091,622	14,508,748	13,493,136	13,864,272	0	159,445	0	159,445	0	14,023,717	0	67,905	67,905	80,651	10/19/2020
51507Y-AA-4	LANDMARK CDO 0.561% 10/19/20	F	10/19/2012	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/19/2020
				Redemption 100.0000																
606858-AA-2	Mo Data Property LLC Credit Tennant Leas	R	11/11/2012			401,190	401,190	401,190	401,190	0	0	0	0	0	401,190	0	0	0	14,216	11/11/2023
61531V-AA-9	MONUMENT PARK CDO LTD MONPK_03 CLO	F	10/22/2012	Paydown		1,538,306	1,538,306	1,497,925	1,407,163	0	131,143	0	131,143	0	1,538,306	0	0	0	10,888	01/20/2016
62388T-AB-4	MOUNTAIN CAPITAL CLO CLO FRGN	F	12/17/2012	Paydown		6,701,601	6,701,601	6,498,789	6,531,216	0	170,385	0	170,385	0	6,701,601	0	0	0	38,950	03/15/2018
62947Q-AH-1	NXP BV AND NXP FUNDING LLC CORP FOREIGN	F	10/05/2012	Call 107.1194		9,104,079	8,499,000	9,263,910	9,240,883	0	(362,054)	0	(362,054)	0	8,878,829	0	225,250	225,250	1,048,210	07/15/2013
652482-CB-4	NEWS AMERICA INC CORP FOREIGN	F	06/01/2012	Goldman Sachs & Co		271,710	250,000	249,855	249,859	0	2	0	2	0	249,860	0	21,850	21,850	9,094	02/15/2021
65557C-AE-3	NORDEA BANK AB CORP FOREIGN	F	11/13/2012	Maturity		40,100,000	40,100,000	40,185,816	40,125,318	0	(25,318)	0	(25,318)	0	40,100,000	0	0	0	1,002,500	11/13/2012
				RBC Dominion Securities Inc																
65557V-MN-8	NORDEA BANK FINLAND PLC CD	F	03/14/2012			50,137,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	137,000	137,000	138,966	03/08/2013
656531-AB-6	STATOILHYDRO ASA DEBENTURES	F	04/15/2012	Various		11,874,000	11,874,000	13,361,698	11,922,594	0	(48,594)	0	(48,594)	0	11,874,000	0	0	0	534,330	04/15/2012
69508Q-AA-2	PACIFICA CDO LTD CDO 0.930% 07/10/15		10/10/2012	Paydown		595,260	595,260	580,378	585,421	0	9,839	0	9,839	0	595,260	0	0	0	3,635	07/10/2015
715457-AA-5	PERU ENHANCED PTC FIN LTD GOVT FOREIGN		11/30/2012	Various		537,924	537,924	365,788	434,764	0	103,160	0	103,160	0	537,924	0	0	0	0	05/31/2018
71656L-AK-7	PETROLEOS MEXICANOS GOVT FOREIGN		09/11/2012	Tax Free Exchange		4,980,000	4,000,000	4,085,240	4,085,139	0	(947)	0	(947)	0	4,084,192	0	895,808	895,808	201,500	06/02/2041
716708-AC-6	PETROLIAM NASIONAL BERHD BONDS 144A		11/07/2012	Various		2,609,925	2,225,000	2,347,975	2,269,864	0	(9,884)	0	(9,884)	0	2,259,979	0	349,946	349,946	214,589	08/15/2015
				Citigroup Capital Markets																
716708-AF-9	PETROLIAM NASIONAL BERHD UNSUBORDINATED		11/06/2012	Inc		4,515,000	3,000,000	3,199,380	3,162,274	0	(5,320)	0	(5,320)	0	3,156,954	0	1,358,046	1,358,046	244,000	10/15/2026
716743-AA-7	PETRONAS CAP LTD COMPANY GUARNT 144A		05/22/2012	Various		8,070,000	8,070,000	8,439,618	8,101,569	0	(31,569)	0	(31,569)	0	8,070,000	0	0	0	282,450	05/22/2012
716743-AB-5	PETRONAS CAP LTD COMPANY GUARNT 144A		11/09/2012	Various		9,946,715	6,890,000	8,001,765	7,830,958	0	(58,497)	0	(58,497)	0	7,772,461	0	2,174,254	2,174,254	529,412	05/22/2022
716743-AC-3	PETRONAS CAP LTD CORP FOREIGN		11/07/2012	Various		10,309,600	9,800,000	9,848,650	9,828,506	0	(9,404)	0	(9,404)	0	9,819,102	0	490,498	490,498	521,782	08/12/2014
716743-AD-1	PETRONAS CAP LTD GOVT FOREIGN		11/09/2012	Various		25,508,915	21,170,000	21,241,275	21,228,283	0	(6,176)	0	(6,176)	0	21,222,107	0	4,286,808	4,286,808	1,391,774	08/12/2019
				Credit Suisse First																
716745-AB-0	PETROPLUS FINANCE LTD CORP FOREIGN		01/20/2012	Boston Cor		96,525	195,000	96,525	195,000	0	0	98,475	(98,475)	0	96,525	0	0	0	3,185	05/01/2017
718252-AK-5	PHILIPPINE LONG DIST TEL SR UNSUB		05/15/2012	Various		2,125,000	2,125,000	2,338,678	2,142,584	0	(17,584)	0	(17,584)	0	2,125,000	0	0	0	120,859	05/15/2012
74977R-CH-5	RABOBANK NEDERLAND NV CORP FRGN FLOATER		01/26/2012	Maturity		150,000,000	150,000,000	150,000,000	150,000,000	0	0	0	0	0	150,000,000	0	0	0	237,774	01/26/2012
767201-AE-6	RIO TINTO FINANCE LTD BD CORP FOREIGN		05/04/2012	Various		1,677,733	1,580,000	1,574,075	1,577,980	0	293	0	293	0	1,578,274	0	99,459	99,459	71,605	07/15/2013
767201-AN-6	RIO TINTO FINANCE LTD BD CORP FOREIGN		01/23/2012	Societe Generale		267,413	250,000	256,208	256,077	0	(40)	0	(40)	0	256,037	0	11,376	11,376	1,891	05/20/2021
77732W-AJ-1	Rosedale CLO CLO 0.566% 07/24/21		10/24/2012	Paydown		5,695,177	5,695,177	5,410,419	5,424,860	0	270,317	0	270,317	0	5,695,177	0	0	0	26,417	07/24/2021
				Redemption 100.0000																
78404E-AA-5	SBP DPR Finance Company 2010-A NT 144A		12/15/2012			3,626,316	3,626,316	3,626,316	3,626,316	0	0	0	0	0	3,626,316	0	0	0	166,584	03/15/2017
				Redemption 100.0000																
000000-00-0	SENSATA TECHNOLOGIES BV SENSATA TECHNOLO		12/31/2012			1,500	1,500	1,487	1,482	0	18	0	18	0	1,500	0	0	0	38	05/12/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
826200-AC-1	SIEMENS FIN N V CORP FOREIGN		12/12/2012	CORTVIEW CAPITAL SEC		4,679,920	4,000,000	4,352,668	4,267,232	0	(48,979)	0	(48,979)	0	4,218,253	0	461,667	461,667	266,417	10/17/2016
826200-AC-1	SIEMENS FIN N V CORP FOREIGN		12/10/2012	Prudential Invst Mgmt		5,025,081	5,000,000	5,045,700	5,030,461	0	(5,380)	0	(5,380)	0	5,025,081	0	0	0	329,826	10/17/2016
854315-AA-6	STANFIELD VANTAGE CLO LTD CLO		09/26/2012	WELLS FARGO SEC LLC		(60,174)	(62,010)	(58,444)	(40,236)	0	(19,165)	0	(19,165)	0	(59,401)	0	(773)	(773)	5,929	03/21/2017
854315-AA-6	STANFIELD VANTAGE CLO LTD CLO		12/21/2012	Paydown		27,366,542	27,366,542	26,135,737	26,366,943	0	999,599	0	999,599	0	27,366,542	0	0	0	109,662	03/21/2017
858577-AP-4	STENA AB SENIOR NOTES 144A		07/24/2012	Cantor Fitzgerald & Co. Inc.		4,181,750	4,300,000	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	(118,250)	(118,250)	197,322	12/01/2016
87927V-AQ-1	TELECOM ITALIA CAPITAL CORP FOREIGN		12/10/2012	Prudential Invst Mgmt		19,440,209	20,000,000	18,455,200	19,273,919	0	166,290	0	166,290	0	19,440,209	0	0	0	1,251,250	10/01/2015
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE		08/16/2012	Various		21,970,113	24,635,000	28,729,040	28,573,768	0	(37,541)	0	(37,541)	0	28,536,227	0	(6,566,115)	(6,566,115)	928,577	06/20/2036
87938W-AE-3	TELEFONICA EMISIONES SAU CORP FRGN FLOAT		07/23/2012	Goldman Sachs & Co		9,850,000	10,000,000	9,814,900	9,898,856	0	52,095	0	52,095	0	9,950,951	0	(100,951)	(100,951)	59,310	02/04/2013
87938W-AG-8	TELEFONICA EMISIONES SAU CORP FOREIGN		07/17/2012	RBC Capital Markets		3,920,000	4,000,000	4,163,880	4,115,523	0	(10,206)	0	(10,206)	0	4,105,317	0	(185,317)	(185,317)	260,591	07/03/2017
87938W-AJ-2	TELEFONICA EMISIONES SAU CORP FOREIGN		07/20/2012	Various		27,024,750	27,885,000	29,516,539	28,850,824	0	(170,517)	0	(170,517)	0	28,680,307	0	(1,655,557)	(1,655,557)	1,412,211	01/15/2015
888739-AD-1	TJMM KIMIA SENIOR NOTE FRGN		08/16/2012	Various		80,000	2,000,000	20,000	20,000	0	0	0	0	0	20,000	0	60,000	60,000	0	04/28/2027
90261X-GA-4	UBS AG STAMFORD CORP FRGN FLOATER		02/23/2012	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	101,903	02/23/2012
000000-00-0	UPC BROADBAND HOLDING BV UPC BROADBAND H		02/08/2012	Call 100.0000		3,528,352	3,528,352	3,527,579	3,297,348	0	6,995	0	6,995	343,928	3,372,705	(275,565)	155,646	(119,919)	20,662	12/31/2014
917926-AE-7	VB DPR Finance Co (Tur Vak Ban Senior No		12/17/2012	Various		20,037,001	20,037,001	20,037,001	20,037,001	0	0	0	0	0	20,037,001	0	0	0	218,306	06/15/2013
91911T-AH-6	VALE OVERSEAS LTD CORP FOREIGN		03/16/2012	Various		4,567,021	3,905,000	3,905,756	3,905,402	0	(127)	0	(127)	0	3,905,275	0	661,746	661,746	88,991	11/21/2036
91911T-AK-9	VALE OVERSEAS LTD CORP FOREIGN		07/26/2012	JP Morgan Securities, Inc		77,627	65,000	72,067	71,947	0	(59)	0	(59)	0	71,888	0	5,739	5,739	3,227	11/10/2039
92327W-AA-0	VENTURE CDO LTD CLO 0.819% 01/21/16		10/22/2012	Paydown		1,228,136	1,228,136	1,168,264	1,173,907	0	54,229	0	54,229	0	1,228,136	0	0	0	7,973	01/21/2016
92852E-AK-1	VIVENDI CORP FOREIGN 5.750% 04/04/13		04/13/2012	Various		838,079	800,000	795,176	798,568	0	279	0	279	0	798,846	0	39,232	39,232	21,275	04/04/2013
92852E-AK-1	VIVENDI CORP FOREIGN 5.750% 04/04/13		05/16/2012	Call 104.4390		10,443,900	10,000,000	9,931,550	9,979,648	0	5,905	0	5,905	0	9,985,553	0	458,347	458,347	354,583	04/04/2013
92857W-AS-9	VODAFONE GROUP PLC CORP FOREIGN		12/10/2012	Prudential Invst Mgmt		12,380,460	12,000,000	12,527,340	12,425,946	0	(45,486)	0	(45,486)	0	12,380,460	0	0	0	654,000	06/10/2019
961214-BN-2	WESTPAC BANKING CORP CORP FOREIGN		06/05/2012	BNY Capital Markets, Inc		135,047	130,000	129,402	129,559	0	50	0	50	0	129,609	0	5,438	5,438	3,293	08/04/2015
9612E0-CE-5	WESTPAC BANKING CORP CORP FRGN FLOATER		11/26/2012	Maturity		150,000,000	150,000,000	150,000,000	150,000,000	0	0	0	0	0	150,000,000	0	0	0	1,022,487	11/26/2012
97063P-AB-0	WILLIS GROUP HOLDINGS PLC CORP FOREIGN		11/01/2012	Key Capital Markets		342,789	300,000	308,757	308,593	0	(635)	0	(635)	0	307,958	0	34,831	34,831	19,694	03/15/2021
983730-AA-0	XL CAPITAL (EUROPE) PLC COMPANY GUARNT		01/15/2012	Various		7,500,000	7,500,000	7,460,175	7,499,214	0	786	0	786	0	7,500,000	0	0	0	243,750	01/15/2012
988758-AF-5	ZAIS IVST GRADE LTD 2 COMP ABS FRGN		11/19/2012	Paydown		770,540	770,540	181,264	284,364	0	486,176	0	486,176	0	770,540	0	0	0	44,229	05/17/2015
A51460-AG-7	OMV AG CORP FOREIGN 4.250% 10/12/21		07/10/2012	Various		633,538	553,478	626,511	603,689	0	(928)	0	(928)	22,600	571,104	(54,257)	62,434	8,177	17,674	10/12/2021
B6399C-NZ-6	ANHEUSER-BUSCH INBEV SA CORP FOREIGN		07/11/2012	Various		986,340	874,335	1,007,623	920,558	0	(374)	0	(374)	86,637	885,438	(121,382)	100,902	(20,480)	34,913	06/02/2021
B8A0DH-U5-5	VOLKSWAGEN FINANCE CORP FOREIGN		06/11/2012	Various		1,035,642	949,373	1,115,286	1,055,290	0	(15,908)	0	(15,908)	25,629	1,013,968	(51,044)	21,674	(29,370)	88,422	01/15/2014
B8A0NZ-KU-0	SWEDBANK AB CORP FOREIGN		03/28/2012	Various		1,151,903	1,132,370	1,163,067	1,109,704	0	(1,384)	0	(1,384)	45,122	1,137,401	(16,041)	14,503	(1,538)	37,887	03/04/2013
C6573#-AC-1	North Atlantic Refining Ltd Senior note		08/12/2012	Redemption 100.0000		1,053,800	1,053,800	1,053,800	1,053,800	0	0	0	0	0	1,053,800	0	0	0	70,605	08/12/2014
D0424#-AL-4	XSYS PRINT SOLUTIONS BK LN TERM A1 EURO		12/30/2011	Call 98.7761		328,241	332,309	355,011	326,204	0	2,232	0	2,232	31,221	328,241	(31,416)	0	(31,416)	0	12/31/2013
D0424#-AL-4	XSYS PRINT SOLUTIONS BK LN TERM A1 EURO		12/31/2012	Redemption 100.0000		869,643	869,643	907,669	834,018	0	17,101	0	17,101	79,824	869,643	(61,299)	0	(61,299)	14,318	12/31/2013
D0424#-AM-2	XSYS PRINT SOLUTIONS BK LN TERM A2 EURO		12/30/2011	Call 98.8368		178,121	180,217	192,529	177,145	0	1,069	0	1,069	16,955	178,121	(17,048)	0	(17,048)	0	12/31/2013
D0424#-AM-2	XSYS PRINT SOLUTIONS BK LN TERM A2 EURO		12/31/2012	Redemption 100.0000		338,604	338,604	353,410	325,171	0	6,179	0	6,179	31,122	338,604	(23,867)	0	(23,867)	5,575	12/31/2013
D0424#-AN-0	XSYS PRINT SOLUTIONS BK LN TERM A4 EURO		12/30/2011	Call 98.4354		8,725	8,863	9,469	8,606	0	130	0	130	824	8,725	(835)	0	(835)	0	12/31/2013
D0424#-AN-0	XSYS PRINT SOLUTIONS BK LN TERM A4 EURO		12/31/2012	Redemption 100.0000		10,105	10,105	10,547	9,586	0	314	0	314	917	10,105	(712)	0	(712)	166	12/31/2013
D0816C-BB-8	UNICREDIT BANK AG CORP FOREIGN		09/04/2012	Bayerische Vereinsbank Intl S		386,172	377,490	411,527	408,408	0	(5,986)	0	(5,986)	(7,676)	389,943	(4,803)	(3,770)	(8,573)	36,925	02/05/2014
D10080-AC-9	BERTELSMANN AG CORP FOREIGN		06/28/2012	UBS Limited		398,625	373,710	392,377	364,302	0	3,500	0	3,500	52,518	352,505	(67,816)	46,120	(21,696)	10,031	10/06/2015
D33848-AA-2	Hogi Beteiligungs GmbH Term A		09/28/2012	Various		981,825	981,825	1,110,525	973,650	0	0	0	0	136,875	981,825	(128,700)	0	(128,700)	11,277	01/14/2015
D33848-AB-0	Hogi Beteiligungs GmbH Term B		10/31/2012	Various		1,571,513	1,571,513	1,834,642	1,608,518	0	0	0	0	226,124	1,571,513	(263,129)	0	(263,129)	27,319	01/14/2016
D33848-AC-8	Hogi Beteiligungs GmbH Term C		03/30/2012	Redemption 100.0000		966,146	966,146	1,082,466	949,049	0	0	0	0	133,417	966,146	(116,320)	0	(116,320)	5,847	01/14/2017
D3917#-AK-4	Deutz AG EURO Series D Senior Note		07/16/2012	Call 100.0000		1,227,362	1,227,362	1,338,467	1,301,766	0	0	0	0	36,701	1,227,362	(111,104)	0	(111,104)	223,852	03/31/2015
D51716-AA-2	MAN SE CORP FOREIGN 7.250% 05/20/16		03/06/2012	Barclays Bank PLC-Lond Brk/Dlr		192,776	158,790	189,691	179,996	0	(966)	0	(966)	4,222	182,507	(745)	10,268	9,523	9,248	05/20/2016
D5519*-AA-7	Muehlhan Aktiengesellschaft Euro Senior		03/28/2012	Redemption 100.0000		5,315,600	5,315,600	4,806,000	5,192,800	0	0	0	0	(386,800)	5,315,600	509,600	0	509,600	257,452	03/28/2016
D5679#-AA-9	KION GROUP GMBH BK LN TERM B		12/28/2012	Call 100.0000		1,392,775	1,392,775	1,397,288	1,399,656	0	(8,298)	0	(8,298)	0	1,391,358	0	1,416	1,416	49,947	12/29/2014
D6003B-BG-9	VOLKSWAGEN LEASING GMBH CORP FOREIGN		01/04/2012	Various		796,259	783,180	842,065	757,990	0	135	0	135	88,341	762,257	(84,209)	34,002	(50,207)	10,592	07/13/2015
D9860*-AA-4	Zollner Elektronik AG Senior Note		09/30/2012	Various		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	170,100	09/30/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
D9860*-AB-2	Zollner Elektronik AG Senior Note		06/30/2012	Redemption 100.0000		1,571,554	1,571,554	1,578,860	1,607,589	0	0	0	0	(28,729)	1,571,554	(7,306)	0	(7,306)	39,210	06/30/2016
E0489H-AA-5	AMADEUS CAPITAL MARKET CORP FOREIGN		03/01/2012	Various		666,278	649,650	686,161	654,002	0	(108)	0	(108)	31,788	654,451	(31,230)	11,827	(19,403)	18,146	07/15/2016
E1979P-AC-8	BANCO SANTANDER SA CORP FOREIGN		11/19/2012	Various		388,395	380,170	435,427	391,138	0	(453)	0	(453)	44,109	381,411	(53,384)	6,985	(46,399)	26,488	03/16/2015
E22472-BU-2	BBVA SENIOR FINANCE SAU CORP FOREIGN		05/14/2012	Maturity		641,900	641,900	710,573	650,598	0	(1,610)	0	(1,610)	48,462	641,900	(55,550)	0	(55,550)	23,269	05/14/2012
E22472-EN-5	BBVA SENIOR FINANCE SAU CORP FOREIGN		06/22/2012	JP Morgan		299,515	315,150	351,749	316,477	0	1,171	0	1,171	36,884	308,329	(46,203)	(8,814)	(55,017)	10,877	08/06/2015
E22472-EX-3	BBVA SENIOR FINANCE SAU CORP FOREIGN		02/29/2012	BANCO SANTANDER SA		269,463	268,470	287,880	258,705	0	237	0	237	30,151	267,722	(21,370)	1,741	(19,629)	3,570	09/10/2012
E22472-EX-3	BBVA SENIOR FINANCE SAU CORP FOREIGN		09/10/2012	Various		2,557,200	2,557,200	2,878,804	2,587,046	0	10,445	0	10,445	301,510	2,557,200	(341,800)	0	(341,800)	70,323	09/10/2012
E22472-FC-8	BBVA SENIOR FINANCE SAU CORP FOREIGN		06/14/2012	Various		520,375	517,820	573,872	516,538	0	835	0	835	58,251	515,830	(59,794)	4,545	(55,249)	23,973	03/22/2013
E42807-AF-9	RED ELECTRICA DE ESPANA FINANC CORP FORE		09/18/2012	Commerzbank A.G.		67,557	65,685	71,651	67,334	0	(1,042)	0	(1,042)	2,534	67,122	(1,704)	435	(1,269)	3,126	09/18/2013
E5649H-AF-0	GAS NATURAL CAPITAL MARKETS SA CORP FORE		10/09/2012	Goldman Sachs International		329,889	324,225	334,763	323,418	0	256	0	256	11,958	323,340	(12,291)	6,549	(5,742)	18,824	01/27/2015
E5649H-AG-8	GAS NATURAL CAPITAL MARKETS SA CORP FORE		11/06/2012	Various		513,672	511,320	525,688	508,748	0	909	0	909	18,811	501,813	(26,655)	11,859	(14,796)	41,680	01/27/2020
E5649H-AJ-2	GAS NATURAL CAPITAL MARKETS SA CORP FORE		11/06/2012	JP Morgan		271,813	255,660	280,740	252,548	0	740	0	740	28,480	249,332	(32,437)	22,481	(9,956)	19,889	05/24/2019
E62412-AY-2	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		01/18/2012	Merrill Lynch International		391,678	382,110	465,189	388,887	0	36	0	36	77,496	381,578	(84,842)	10,100	(74,742)	13,858	05/09/2013
E62412-AY-2	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		03/28/2012	Prudential Invst Mgmt		1,862,627	1,798,470	2,093,349	1,749,993	0	767	0	767	348,731	1,796,482	(303,010)	66,145	(236,865)	81,595	05/09/2013
E62412-BF-2	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		03/28/2012	Various		1,881,881	1,798,470	1,839,730	1,772,960	0	(2,072)	0	(2,072)	43,429	1,817,318	3,001	64,563	67,564	92,670	03/04/2014
E62412-BR-6	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		01/18/2012	Morgan Stanley United Kingdom		123,098	127,370	138,465	124,701	0	61	0	61	14,533	122,401	(16,894)	697	(16,197)	1,242	10/13/2016
E62412-BT-2	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		10/15/2012	Various		799,400	778,020	876,353	783,422	0	(1,943)	0	(1,943)	91,305	780,778	(92,005)	18,622	(73,383)	51,340	02/10/2014
E62412-BU-9	IBERDROLA FINANZAS SA BILBAO CORP FOREIG		01/18/2012	Various		902,895	891,590	1,001,462	900,507	0	125	0	125	101,552	883,623	(118,561)	19,273	(99,288)	32,786	04/07/2017
E8717E-EU-1	SANTANDER INTL DEBT SA CORP FOREIGN		01/11/2012	JP Morgan		1,281,071	1,277,800	1,286,371	1,297,573	0	198	0	198	(7,496)	1,277,379	(12,896)	3,692	(9,204)	66,166	02/14/2012
E8717E-EU-1	SANTANDER INTL DEBT SA CORP FOREIGN		02/14/2012	Maturity		1,969,650	1,969,650	1,929,557	1,946,360	0	934	0	934	(11,245)	1,969,650	33,600	0	33,600	110,793	02/14/2012
E8717E-GF-2	SANTANDER INTL DEBT SA CORP FOREIGN		01/31/2012	Morgan Stanley United Kingdom		325,948	327,850	353,368	318,116	0	230	0	230	37,075	321,558	(33,862)	4,390	(29,472)	5,487	08/12/2014
E8717E-GN-5	SANTANDER INTL DEBT SA CORP FOREIGN		06/22/2012	JP Morgan		306,802	315,150	353,493	318,861	0	1,748	0	1,748	37,162	311,146	(46,625)	(4,345)	(50,970)	6,956	09/20/2013
E8717E-GY-1	SANTANDER INTL DEBT SA CORP FOREIGN		06/22/2012	JP Morgan		619,314	630,300	711,155	640,440	0	1,973	0	1,973	72,223	623,612	(91,024)	(4,298)	(95,322)	33,704	04/07/2014
E90678-AR-9	TELEFONICA EMISIONES SAU CORP FOREIGN		05/02/2012	Deutsche Bank AG-London-Client		411,315	396,750	468,825	389,460	0	0	0	0	79,365	396,750	(72,075)	14,565	(57,510)	19,961	06/12/2013
E90678-AS-7	TELEFONICA EMISIONES SAU CORP FOREIGN		06/21/2012	Various		255,297	254,050	279,070	263,005	0	(843)	0	(843)	11,872	256,553	(17,481)	(1,256)	(18,737)	19,682	02/03/2014
E90678-AT-5	TELEFONICA EMISIONES SAU CORP FOREIGN		01/04/2012	UBS Limited		335,602	326,325	359,337	332,892	0	(37)	0	(37)	21,860	334,678	(20,038)	925	(19,113)	13,868	04/01/2016
E90678-AZ-1	TELEFONICA EMISIONES SAU CORP FOREIGN		01/04/2012	ROYAL BK CANADA EURO		190,491	195,795	179,928	192,006	0	18	0	18	(10,930)	193,075	11,981	(2,584)	9,397	5,302	03/24/2015
E90678-BC-1	TELEFONICA EMISIONES SAU CORP FOREIGN		01/04/2012	Various		515,097	522,120	588,265	526,044	0	(18)	0	(18)	61,308	528,905	(58,430)	(13,807)	(72,237)	22,830	02/07/2017
F0259M-AS-2	ALSTOM CORP FOREIGN 4.125% 02/01/17		11/06/2012	Various		490,009	452,795	475,196	452,960	0	142	0	142	22,435	451,524	(24,014)	38,485	14,471	30,128	02/01/2017
F0259M-AT-0	ALSTOM CORP FOREIGN 4.500% 03/18/20		11/06/2012	Various		732,953	707,318	682,119	716,059	0	(432)	0	(432)	(34,204)	708,885	27,461	24,068	51,529	37,251	03/18/2020
F0379H-AN-9	Areva SA GOVT FOREIGN 4.625% 10/05/17		03/01/2012	Various		401,511	401,310	405,326	390,651	0	(61)	0	(61)	14,625	402,477	(2,738)	(966)	(3,704)	7,759	10/05/2017
F05334-AG-6	AUTOROUTES DU SUD DE LA CORP FOREIGN		01/04/2012	UBS Limited		209,679	195,795	219,365	194,246	0	1	0	1	25,235	195,309	(24,172)	14,370	(9,802)	5,687	07/04/2022
F05334-AS-0	AUTOROUTES DU SUD DE LA CORP FOREIGN		01/04/2012	ROYAL BK CANADA EURO		130,266	130,530	134,272	129,425	0	0	0	0	4,845	130,133	(4,137)	133	(4,004)	1,541	09/24/2018
F0819H-B3-0	BANQUE PSA FINANCE CORP FOREIGN		01/18/2012	Goldman Sachs International		234,661	254,740	280,974	253,065	0	109	0	109	28,538	248,385	(33,327)	(13,724)	(47,051)	9,848	02/25/2016
F0819H-UM-7	BANQUE PSA FINANCE CORP FOREIGN		01/18/2012	Credit Suisse First Boston Cor		189,744	191,055	203,417	194,218	0	18	0	18	9,261	190,570	(12,927)	(825)	(13,752)	3,926	07/19/2013
F1065B-KX-6	BNP PARIBAS CORP FOREIGN		03/27/2012	Maturity		506,236	506,236	529,103	493,516	0	(214)	0	(214)	32,408	506,236	(19,475)	0	(19,475)	16,453	03/27/2012
F1065J-HC-9	BNP PARIBAS CORP FOREIGN		01/11/2012	Morgan Stanley United Kingdom		254,410	255,560	281,363	253,196	0	78	0	78	29,509	249,286	(33,497)	5,124	(28,373)	3,754	07/13/2015
F1068#-AA-5	Bonduelle S.A. Senior Note		06/07/2012	Redemption 100.0000		746,200	746,200	874,472	756,836	0	(10,636)	0	(10,636)	0	746,200	0	0	0	31,825	06/07/2012
F1068#-AB-3	Bonduelle S.A. Senior Note		07/20/2012	Various		6,084,000	6,084,000	6,075,000	6,491,000	0	0	0	0	(416,000)	6,084,000	9,000	0	9,000	315,482	07/20/2016
F1148A-AN-2	BOUYGUES SA CORP FOREIGN		01/16/2012	Merrill Lynch International		124,709	126,665	137,205	123,383	0	35	0	35	14,380	120,415	(17,383)	4,295	(13,088)	1,033	10/29/2019
F1391L-EE-8	CARREFOUR SA CORP FOREIGN		01/10/2012	Morgan Stanley United Kingdom		535,862	509,500	613,812	547,804	0	(282)	0	(282)	60,008	537,238	(70,293)	(1,376)	(71,669)	16,087	06/12/2015
F1413L-BV-7	CASINO GUICHARD PERRACH CORP FOREIGN		02/23/2012	Various		550,947	529,640	534,047	524,618	0	(153)	0	(153)	8,448	534,929	2,016	16,018	18,034	7,003	11/12/2018
F1413L-CE-4	CASINO GUICHARD PERRACH CORP FOREIGN		09/25/2012	Various		571,309	516,620	571,018	513,295	0	424	0	424	57,885	511,045	(60,559)	60,265	(294)	32,014	05/26/2021
F1876N-AR-3	CNP ASSURANCES CORP FRGN FLOATER		02/22/2012	Credit Suisse First Boston Cor		206,290	265,290	273,195	245,227	0	(300)	0	(300)	27,655	250,288	(22,294)	(43,998)	(66,292)	7,475	09/30/2041
F18839-G9-9	BPCE SA CORP FOREIGN 2.875% 09/22/15		02/13/2012	UBS Limited		662,873	659,450	703,990	634,025	0	514	0	514	71,500	644,604	(61,435)	18,268	(43,167)	7,615	09/22/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F2005M-CL-8	COMPAGNIE DE ST-GOBAIN CORP FOREIGN		05/02/2012	ROYAL BK CANADA EURO		415,723	396,750	450,022	406,943	0	(4,578)	0	(4,578)	27,789	410,195	(19,959)	5,528	(14,431)	22,959	05/20/2013
F2005M-CW-4	COMPAGNIE DE ST-GOBAIN CORP FOREIGN		01/13/2012	Various		445,342	447,895	494,696	444,016	0	58	0	58	51,748	437,740	(58,083)	7,602	(50,481)	4,993	10/08/2018
F2005M-DN-3	COMPAGNIE DE ST-GOBAIN CORP FOREIGN		01/18/2012	Barclays Bank PLC-Lond Brk/Dlr		256,126	254,740	266,002	256,422	0	14	0	14	9,600	251,596	(14,440)	4,530	(9,910)	3,602	09/30/2019
F2276J-BH-7	CREDIT AGRICOLE SA CORP FOREIGN		01/31/2012	Merrill Lynch International		106,557	131,140	104,417	99,973	0	223	0	223	5,029	101,204	(4,021)	5,352	1,331	4,052	04/19/2021
F29400-LM-2	ELECTRICITE DE FRANCE GOVT FOREIGN		03/01/2012	Citigroup Global Markets LTD		147,614	127,082	145,400	128,030	0	(8)	0	(8)	16,968	131,919	(13,072)	15,695	2,623	7,362	02/21/2033
F2940H-GB-5	ELECTRICITE DE FRANCE GOVT FOREIGN		01/11/2012	Various		437,370	387,163	421,667	405,880	0	(11)	0	(11)	14,756	404,446	(16,179)	32,924	16,745	14,772	06/02/2034
F2940H-HM-0	ELECTRICITE DE FRANCE GOVT FOREIGN		03/19/2012	Citigroup Global Markets LTD		266,434	263,420	263,155	236,548	0	260	0	260	27,569	240,228	(24,149)	26,205	2,056	3,771	11/12/2025
F3750@-AF-5	VIVARTE SA BK LN TERM C1		01/10/2012	Redemption 100.0000		3,448	3,448	3,626	3,521	0	0	0	0	105	3,448	(177)	0	(177)	10	08/03/2016
F3750@-AK-4	VIVARTE SA BK LN TERM B1		01/10/2012	Redemption 100.0000		3,448	3,448	3,626	3,521	0	0	0	0	105	3,448	(177)	0	(177)	9	08/03/2015
F38493-AC-0	FONCIERE LYONNAISE CORP FOREIGN		01/11/2012	Various		850,531	893,650	1,017,427	913,847	0	(38)	0	(38)	103,056	898,639	(118,226)	(48,108)	(166,334)	26,554	05/25/2016
F4113N-CL-1	FRANCE TELECOM FRANCE TELECOM		01/12/2012	Morgan Stanley United Kingdom		83,725	76,775	82,697	81,851	0	(1)	0	(1)	835	80,870	(1,814)	2,855	1,041	4,248	01/23/2034
F4113N-FD-6	FRANCE TELECOM CORP FOREIGN		01/17/2012	Morgan Stanley United Kingdom		564,808	406,179	457,547	473,658	0	(139)	0	(139)	(21,335)	467,008	14,823	97,800	112,623	5,500	11/20/2028
F4113N-FH-7	FRANCE TELECOM CORP FOREIGN		02/28/2012	Deutsche Bank AG-London-Client		794,384	720,766	725,348	702,107	0	239	0	239	25,525	715,895	(11,976)	78,489	66,513	29,047	05/12/2016
F4113N-FZ-7	FRANCE TELECOM CORP FOREIGN		06/11/2012	BANCO BILBAO VIZCAYA ARG		259,099	249,340	259,321	233,680	0	1,151	0	1,151	27,235	225,400	(36,666)	33,699	(2,967)	6,254	09/16/2022
F42768-AB-1	GDF SUEZ GOVT FOREIGN 6.875% 01/24/19		01/17/2012	Merrill Lynch International		543,743	437,201	490,673	478,919	0	(147)	0	(147)	2,084	467,358	(13,498)	76,385	62,887	29,728	01/24/2019
F42768-AC-9	GDF SUEZ GOVT FOREIGN 7.000% 10/30/28		03/29/2012	Various		407,485	317,010	316,732	332,079	0	(241)	0	(241)	(17,255)	338,433	23,850	69,051	92,901	9,458	10/30/2028
F42768-DC-6	GDF SUEZ CORP FOREIGN 3.500% 10/18/22		05/23/2012	Lloyds Bank		403,986	382,740	395,815	356,226	0	1,067	0	1,067	41,517	351,019	(47,791)	52,967	5,176	8,162	10/18/2022
F4901M-QZ-3	HSBC FRANCE CORP FOREIGN		11/27/2012	Various		541,342	516,060	548,081	521,607	0	(1,109)	0	(1,109)	23,545	517,318	(26,725)	24,025	(2,700)	46,510	01/15/2014
F4984P-AL-4	SUEZ ENVIRONNEMENT CORP FOREIGN		06/12/2012	Various		199,612	187,665	231,332	206,059	0	(2,428)	0	(2,428)	23,238	196,480	(30,388)	3,132	(27,256)	11,182	04/08/2014
F54446-64-0	LAFARGE S.A. CORP FOREIGN		01/10/2012	ING Bank		157,204	146,481	169,581	155,454	0	(81)	0	(81)	11,579	152,453	(14,500)	4,751	(9,749)	8,205	05/27/2014
F54446-65-7	LAFARGE S.A. CORP FOREIGN		01/16/2012	HSBC Securities (USA) Inc		121,990	113,999	139,087	130,480	0	(137)	0	(137)	7,533	127,183	(10,694)	(5,193)	(15,887)	1,548	11/24/2016
F54446-CZ-4	LAFARGE S.A. CORP FOREIGN		01/10/2012	Merrill Lynch International		104,607	114,638	128,466	115,217	0	2	0	2	13,428	113,049	(15,598)	(8,442)	(24,040)	934	11/29/2018
F5485#-AE-3	Lagardere S.C.A. Senior Note - Series E		12/19/2012	Various		131,500,000	131,500,000	131,500,000	151,073,717	0	0	0	0	(19,573,717)	131,500,000	0	0	0	13,814,357	07/24/2013
F6132#-AA-6	Messer France S.A. Senior Secured Note		08/02/2012	Maturity		5,472,103	5,472,103	5,424,058	5,464,665	0	7,438	0	7,438	0	5,472,103	0	0	0	286,738	08/02/2012
F6954#-AA-1	PAGESJAUNES GROUPE BK LN TERM A EUR		11/27/2012	Call 88.6250		1,422,814	1,605,432	1,633,056	1,611,763	0	0	0	0	21,292	1,605,432	(27,624)	(182,618)	(210,242)	32,250	11/22/2013
F6954#-AA-1	PAGESJAUNES GROUPE BK LN TERM A EUR		11/27/2012	Redemption 100.0000		1,605,432	1,605,432	1,633,056	1,611,763	0	0	0	0	21,292	1,605,432	(27,624)	0	(27,624)	32,250	11/22/2013
F7440G-AA-9	PINAULT PRINTEMPS REDOUTE SA SENIOR NOT		03/08/2012	BANCO SANTANDER SA		483,255	472,976	470,346	473,690	0	(1,016)	0	(1,016)	(11,403)	478,336	17,065	4,919	21,984	20,775	01/29/2013
F76869-AY-6	RTE EDF TRANSPORT SA GOVT FOREIGN		01/10/2012	MIZUHO INT'L PLC		128,369	127,375	131,912	132,739	0	(7)	0	(7)	(1,145)	130,231	(1,355)	(1,863)	(3,218)	2,684	06/28/2022
F7806F-TA-9	RCI BANQUE CORP FOREIGN		09/07/2012	Various		1,254,815	1,229,365	1,264,647	1,215,912	0	2,609	0	2,609	49,807	1,214,507	(53,821)	40,308	(13,513)	39,949	07/07/2014
F84215-AF-3	GECINA CORP FOREIGN 4.875% 01/25/12		01/25/2012	Maturity		648,700	648,700	646,683	648,431	0	0	0	0	(1,748)	648,032	1,349	668	2,017	31,624	01/25/2012
F858B9-AB-9	SOCIETE GENERALE CORP FOREIGN		07/26/2012	Various		436,687	424,323	495,158	445,296	0	1,707	0	1,707	51,897	417,276	(81,624)	19,411	(62,213)	18,238	03/31/2015
F858CX-AS-8	SOCIETE GENERALE CORP FOREIGN		01/24/2012	Credit Suisse First Boston Cor		130,089	130,470	136,051	122,511	0	58	0	58	13,816	123,177	(13,208)	6,912	(6,296)	5,605	03/02/2021
F858D6-BG-1	SOCIETE GENERALE CORP FOREIGN		01/09/2012	Morgan Stanley United Kingdom		378,709	382,125	424,908	382,401	0	54	0	54	43,124	375,247	(50,332)	3,462	(46,870)	11,151	04/20/2016
F86921-BK-2	SCHNEIDER ELECTRIC SA CORP FOREIGN		08/16/2012	MIZUHO INT'L PLC		414,565	368,460	416,212	396,619	0	(628)	0	(628)	19,278	374,666	(40,603)	39,899	(704)	15,221	07/12/2018
F86921-BR-7	SCHNEIDER ELECTRIC SA CORP FOREIGN		03/28/2012	Various		2,671,483	2,531,180	2,554,962	2,462,728	0	(149)	0	(149)	92,196	2,527,081	(27,695)	144,403	116,708	45,904	01/22/2019
F87829-AG-6	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN		02/21/2012	Various		563,216	530,680	568,327	525,054	0	(209)	0	(209)	43,001	536,380	(31,465)	26,836	(4,629)	28,711	01/12/2017
F87829-AJ-0	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN		02/29/2012	Citigroup Global Markets LTD		422,885	402,705	430,191	386,694	0	18	0	18	43,608	399,862	(30,458)	23,023	(7,435)	15,095	01/21/2019
F9208Z-KR-7	TOTAL CAPITAL SA CORP FOREIGN		01/25/2012	Various		530,270	494,835	529,839	515,197	0	(179)	0	(179)	14,255	512,458	(16,815)	17,812	997	2,247	12/14/2018
F93808-AA-5	TOTAL INFRASTRUCTURES GAZ FRAN CORP FORE		10/17/2012	Various		597,464	520,920	573,536	546,249	0	(2,031)	0	(2,031)	26,551	546,031	(24,738)	51,433	26,695	27,986	07/07/2021
F9652W-BV-6	AXA SA CORP FOREIGN 4.500% 01/23/15		03/15/2012	Morgan Stanley United Kingdom		420,245	390,780	460,062	399,161	0	(774)	0	(774)	58,712	399,837	(57,262)	20,408	(36,854)	20,352	01/23/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F9686M-AC-1	VEOLIA ENVIRONNEMENT CORP FOREIGN		10/11/2012	Societe Generale		81,226	64,508	71,041	63,196	0	32	0	32	7,996	62,833	(8,391)	18,393	10,002	3,519	11/25/2033
F9686M-BR-7	VEOLIA ENVIRONNEMENT CORP FOREIGN		03/19/2012	Various		1,058,167	987,825	1,078,345	992,677	0	(1,664)	0	(1,664)	65,187	1,005,545	(50,655)	52,622	1,967	46,760	04/24/2014
F97984-BW-1	VIVENDI SA CORP FOREIGN		06/28/2012	Barclays Bank PLC-Lond Brk/Dlr		323,247	311,425	303,681	322,522	0	161	0	161	(18,360)	309,643	5,319	13,604	18,923	16,525	03/31/2017
F97984-DB-5	VIVENDI SA CORP FOREIGN		06/28/2012	Various		918,196	889,060	954,695	914,199	0	(632)	0	(632)	40,074	893,762	(59,880)	24,434	(35,446)	26,343	07/13/2015
G00190-QB-0	ABBEY NATL TREASURY SERV CORP FOREIGN		07/25/2012	Various		492,275	483,400	580,932	521,693	0	(755)	0	(755)	58,832	485,014	(94,755)	7,261	(87,494)	29,928	03/03/2014
G0372V-AY-0	ANGLIAN WATER SERV FIN CORP FOREIGN		07/17/2012	HSBC Securities (USA) Inc Redemption 100.0000		395,357	330,480	413,934	350,215	0	167	0	167	63,706	330,332	(83,757)	65,025	(18,732)	22,323	06/27/2016
G0405#-AD-2	INCISIVE MEDIA BK LN TERM A1 BIDCO		11/30/2012	Redemption 100.0000		105,019	105,019	65,250	58,290	0	45,421	5,810	39,611	4,051	105,019	3,067	0	3,067	3,338	12/31/2013
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO		11/30/2012			81,702	81,702	48,943	46,554	0	35,338	6,827	28,511	3,291	80,887	2,531	815	3,346	5,719	12/31/2013
G04131-AA-9	APP GL FIN .0000 020417 APP GLOB FIN		08/16/2012	Various		18,750	5,000,000	100	100	6,150	0	6,150	0	0	100	0	18,650	18,650	0	04/17/2002
G0444#-AA-1	ARAMARK CORP BK LN ARAMARK CORP BK LN		12/20/2012	Redemption 100.0000		3,134,936	3,134,936	3,261,631	2,870,731	0	152,294	0	152,294	571,059	3,134,936	(459,147)	0	(459,147)	86,148	01/26/2014
G0753U-AU-9	BAA FUNDING LIMITED, ST. HELIE CORP FORE		10/03/2012	JP Morgan		424,713	388,050	424,845	381,568	0	1,346	0	1,346	44,470	381,388	(45,997)	43,325	(2,672)	15,832	10/12/2016
G07982-AR-5	BARCLAYS BK PLC CORP FOREIGN		06/29/2012	Morgan Stanley United Kingdom		531,064	497,060	579,326	529,499	0	(2,172)	0	(2,172)	39,441	504,908	(61,862)	26,156	(35,706)	29,064	05/27/2014
G079EU-AA-3	BARCLAYS BANK PLC CORP FOREIGN		10/24/2012	Various		1,136,505	1,030,638	1,159,941	1,027,520	0	319	0	319	134,626	1,026,378	(136,086)	110,127	(25,959)	109,542	01/23/2018
G079P9-AK-6	BARCLAYS BK PLC CORP FOREIGN		11/16/2012	Various		499,118	447,720	476,424	458,313	0	(698)	0	(698)	16,946	450,942	(23,619)	48,176	24,557	33,061	01/20/2017
G079Y9-AD-2	BARCLAYS BANK PLC CORP FOREIGN		11/16/2012	ROYAL BK CANADA EURO		352,164	319,800	362,940	326,053	0	(357)	0	(357)	36,770	320,965	(41,501)	31,198	(10,303)	22,551	03/15/2016
G079YK-AM-7	BARCLAYS BK PLC CORP FOREIGN		06/14/2012	Deutsche Bank AG-London-Client		590,299	628,700	639,796	585,634	0	2,133	0	2,133	55,893	569,114	(74,545)	21,185	(53,360)	53,356	03/30/2022
G08820-BF-1	BAT INTL FIN PLC CORP FOREIGN		03/01/2012	ING Bank		7,022	6,689	5,636	6,443	0	5	0	5	(637)	6,645	834	378	1,212	226	07/09/2013
G08820-EG-6	BAT INTL FIN PLC CORP FOREIGN		01/17/2012	Various		269,669	229,913	243,093	241,149	0	(6)	0	(6)	1,854	237,830	(5,166)	31,839	26,673	7,188	07/05/2040
G1073#-AA-7	FORMULA ONE GROUP FORMULA ONE GRP BK LN		04/27/2012	Various		219,054	219,054	219,054	219,054	0	0	0	0	0	219,054	0	0	0	1,731	12/31/2013
G1073#-AB-5	FORMULA ONE GROUP FORMULA ONE GRP BK LN		04/27/2012	Various		165,601	165,601	165,601	165,601	0	0	0	0	0	165,601	0	0	0	1,309	12/31/2013
G1073#-AC-3	FORMULA ONE GROUP FORMULA ONE GRP BK LN		04/27/2012	Call 100.0000		132,696	132,696	132,696	132,696	0	0	0	0	0	132,696	0	0	0	1,652	12/31/2014
G1074#-AA-6	FORMULA ONE GROUP FORMULA ONE GRP BK LN		04/27/2012	Various		482,405	482,405	482,405	482,405	0	0	0	0	0	482,405	0	0	0	3,812	12/31/2013
G1074#-AC-2	FORMULA ONE GROUP FORMULA ONE GRP BK LN		04/27/2012	Call 100.0000 Redemption 100.0000		878,692	878,692	878,692	878,692	0	0	0	0	0	878,692	0	0	0	10,938	12/31/2014
G12687-AA-0	Bosphorus Financial Svcs Ltd Senior Note		02/15/2012			312,500	312,500	315,625	312,615	0	(115)	0	(115)	0	312,500	0	0	0	1,799	02/15/2012
G12687-AA-0	Bosphorus Financial Svcs Ltd CORP FRGN F		02/15/2012	Maturity		55,938	55,938	56,916	55,980	0	(43)	0	(43)	0	55,938	0	0	0	323	02/15/2012
G15820-CU-8	BRITISH TELECOMMUNICATIONS PLC CORP FORE		02/28/2012	BNP PARIBAS (Lond. Branch)		179,057	158,410	159,788	158,171	0	(46)	0	(46)	1,613	161,178	1,440	17,879	19,319	2,151	12/07/2028
G1846#-AB-1	The Capita Group Plc. Senior Note		06/20/2012	Various		24,291,000	24,291,000	24,291,000	24,291,000	0	0	0	0	0	24,291,000	0	0	0	785,814	06/20/2012
G1968#-AB-3	Cattles plc Senior Note - Series B		12/20/2012	Various		1,916,402	2,268,697	0	0	0	0	0	0	0	0	0	1,916,401	1,916,401	0	12/12/2011
G1968#-AB-3	Cattles plc Senior Note - Series B		06/19/2012	Various		117,362	1,555,207	117,362	117,362	0	0	0	0	0	117,362	0	0	0	0	12/12/2011
G1968#-AB-3	Cattles plc Senior Note - Series B		07/27/2012	Various		1,790,140	0	1,790,140	1,790,140	0	0	0	0	0	1,790,140	0	0	0	0	12/12/2011
G1968#-AD-9	Cattles plc Senior Note		12/20/2012	Redemption 30.0337		434,979	1,448,302	434,979	434,979	0	0	0	0	0	434,979	0	0	0	0	02/01/2013
G1968#-AD-9	Cattles plc Senior Note		12/20/2012	Capital Distribution		1,013,323	0	1,013,323	1,013,323	0	0	0	0	0	1,013,323	0	0	0	0	02/01/2013
G2163#-AF-5	Cookson Group PLC Senior Note Series D		05/02/2012	Various		57,500,000	57,500,000	57,982,925	57,530,585	0	(30,585)	0	(30,585)	0	57,500,000	0	0	0	2,320,125	05/02/2012
G25320-AF-2	CRED SUISSE GP FIN GRN CORP FRGN FLOATER		03/08/2012	Various		3,849,701	3,936,300	4,102,556	3,590,825	0	(39,587)	0	(39,587)	525,128	3,594,367	(482,000)	255,335	(226,665)	159,430	01/23/2018
G2538V-AN-1	CREDIT SUISSE LONDON CORP FOREIGN		08/14/2012	Credit Suisse First Boston Cor		663,659	629,927	800,526	663,141	0	(112)	0	(112)	133,400	630,845	(165,583)	32,814	(132,769)	39,816	08/05/2013
G2539V-AB-6	CRDT SUSS LONDN CORP FOREIGN		03/30/2012	Maturity		506,046	506,046	506,236	494,995	0	(1,750)	19,514	(21,264)	32,505	506,046	(190)	0	(190)	25,935	03/30/2012
G253BG-LR-9	CRDT SUSS LONDN CORP FOREIGN		01/04/2012	Various		225,791	221,901	231,392	222,595	0	(5)	0	(5)	8,230	223,808	(7,013)	1,983	(5,030)	8,222	01/25/2017
G2574B-CC-2	CREDIT AGRI LON CORP FOREIGN		09/03/2012	Citigroup Global Markets LTD		401,425	378,150	426,451	383,728	0	931	0	931	43,274	373,397	(54,536)	28,028	(26,508)	21,270	03/08/2016
G2574B-CH-1	CREDIT AGRI LON CORP FOREIGN		04/27/2012	Various		662,630	643,415	708,435	636,940	0	134	0	134	71,829	631,483	(77,420)	31,147	(46,273)	26,543	04/18/2023
G2613#-AA-2	DS Smith PLC Senior Note		11/14/2012	Various		39,200,000	39,200,000	39,200,000	39,200,000	0	0	0	0	0	39,200,000	0	0	0	2,446,080	11/14/2012
G32655-AA-3	EXPERIAN FINANCE PLC CORP FOREIGN		10/23/2012	Various		791,236	682,351	742,070	692,904	0	(1,410)	0	(1,410)	46,928	699,095	(39,326)	92,141	52,815	52,451	02/04/2020
G3439Y-AA-1	FGA CAPITAL IRELAND PLC CORP FOREIGN		02/20/2012	Barclays Bank PLC-Lond Brk/Dlr		526,520	526,520	572,053	515,259	0	550	0	550	58,107	522,944	(50,972)	3,576	(47,396)	18,989	03/28/2013
G37750-DM-1	GE CAPITAL EURO FUNDING CORP FOREIGN		02/17/2012	ING Bank		460,145	443,428	505,748	441,268	0	72	0	72	64,599	443,371	(62,569)	16,774	(45,795)	20,849	03/06/2013
G37750-DV-1	GE CAPITAL EURO FUNDING CORP FOREIGN		01/30/2012	Royal Bank of Scotland		432,994	393,960	465,413	388,830	0	33	0	33	77,050	393,351	(72,563)	39,643	(32,920)	14,693	05/18/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G3775Q-EG-3	GE CAPITAL EURO FUNDING CORP FOREIGN		01/19/2012	Citigroup Global Markets LTD		159,335	153,798	174,300	157,823	0	(116)	0	(116)	11,756	155,705	(13,758)	3,630	(10,128)	7,920	01/31/2013
G3775Q-FC-1	GE CAPITAL EURO FUNDING CORP FOREIGN		01/30/2012	Citigroup Global Markets LTD		210,170	196,980	207,430	198,840	0	(44)	0	(44)	7,352	201,095	(5,053)	9,075	4,022	7,731	03/01/2017
G4278@-AA-6	Hampson Industries Plc Senior Secured No		11/27/2012	Call 38.1013		6,352,865	16,673,597	4,168,399	17,006,378	0	(54,556)	12,783,422	(12,837,978)	0	4,168,399	0	2,184,465	2,184,465	673,120	05/28/2015
				Redemption 75.0000																
G4278@-AA-6	Hampson Industries Plc Senior Secured No		08/28/2012			269,547	359,396	269,547	368,506	0	(1,176)	97,783	(98,959)	0	269,547	0	0	0	14,509	05/28/2015
G4278@-AA-6	Hampson Industries Plc Senior Secured No		08/28/2012	Capital Distribution		89,849	0	89,849	89,849	0	0	0	0	0	89,849	0	0	0	0	05/28/2015
G4364D-AH-9	HBOS PLC CORP FOREIGN 5.500% 10/29/12		10/29/2012	Maturity		516,200	516,200	526,319	525,997	0	(6,590)	0	(6,590)	(9,886)	516,200	6,680	0	6,680	28,391	10/29/2012
G463DA-AC-0	HSBC HOLDINGS PLC CORP FOREIGN		10/16/2012	HSBC Securities (USA) Inc		410,717	388,080	415,506	389,620	0	(98)	0	(98)	25,586	388,148	(26,960)	22,569	(4,391)	26,098	04/30/2014
G4672K-AA-5	HUTCHISON WHAMPOA FINANCE CORP FOREIGN		09/06/2012	Rabobank International N.Y.		315,324	302,472	349,529	309,898	0	750	0	750	42,873	301,491	(52,030)	13,833	(38,197)	20,517	07/08/2013
G4718W-DB-0	LLOYDS TSB BK PLC CORP FOREIGN		07/02/2012	Various		2,440,893	2,220,925	2,673,055	2,308,429	0	(2,060)	0	(2,060)	355,280	2,254,939	(406,710)	185,954	(220,756)	98,827	09/03/2019
G4718W-FK-8	LLOYDS TSB BK PLC CORP FOREIGN		11/26/2012	Maturity		1,296,500	1,296,500	1,370,301	1,301,730	0	(3,696)	0	(3,696)	61,066	1,296,500	(62,600)	0	(62,600)	42,136	11/26/2012
G4718W-Q5-9	LLOYDS TSB BK PLC CORP FOREIGN		07/02/2012	Various		1,055,512	1,015,280	1,098,946	1,006,038	0	4,524	0	4,524	97,150	987,528	(120,184)	67,984	(52,200)	31,103	09/07/2015
G4719X-JC-9	LLOYDS TSB BK PLC CORP FOREIGN		06/08/2012	Morgan Stanley United Kingdom		131,373	125,630	145,670	130,756	0	(167)	0	(167)	14,746	126,391	(18,944)	4,982	(13,962)	4,201	09/15/2014
G4719X-JC-9	LLOYDS TSB BK PLC CORP FOREIGN		07/02/2012	Prudential Invst Mgmt		401,105	380,730	437,010	392,268	0	(549)	0	(549)	44,237	382,993	(52,963)	18,111	(34,852)	13,622	09/15/2014
G4721V-BC-7	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		01/27/2012	Various		563,477	526,280	562,480	535,742	0	(197)	0	(197)	26,040	542,774	(18,812)	20,703	1,891	13,653	07/05/2018
G4721V-BM-5	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		10/15/2012	Barclays Bank PLC-Lond Brk/Dlr		876,333	842,855	983,959	862,229	0	(8,629)	0	(8,629)	115,258	853,618	(115,239)	22,715	(92,524)	33,349	11/22/2013
				Redemption 100.0000																
G4732#-AA-4	INCISIVE MEDIA PLC BK LN TERM A1 IML		11/30/2012			49,557	49,557	30,790	27,506	0	21,466	2,774	18,692	1,912	49,557	1,447	0	1,447	1,575	12/31/2013
				Redemption 100.0000																
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML		11/30/2012			38,554	38,554	23,095	21,968	0	15,230	1,776	13,454	1,553	38,169	1,194	385	1,579	2,699	12/31/2013
G4937M-AE-4	IPIC GMTN LTD GOVT FOREIGN		11/13/2012	Goldman Sachs International		283,150	254,220	299,302	268,302	0	(1,792)	0	(1,792)	30,257	261,125	(35,642)	22,026	(13,616)	20,958	05/14/2016
G5555*-AA-9	Logica plc EURO Series A Senior Note		08/30/2012	Call 100.0000		5,381,910	5,381,910	5,748,247	5,542,876	0	0	0	0	205,371	5,381,910	(366,337)	0	(366,337)	781,662	04/21/2015
G5555*-AB-7	Logica plc EURO Series B Senior Note		08/30/2012	Call 100.0000		12,274,532	12,274,532	13,110,037	12,641,648	0	0	0	0	468,390	12,274,532	(835,506)	0	(835,506)	2,381,346	04/21/2016
G6328@-AA-1	FORMULA ONE GROUP BK LN FORMULA ONE GRP		04/27/2012	Various		4,141,601	4,141,601	4,141,601	4,141,601	0	0	0	0	0	4,141,601	0	0	0	32,731	12/31/2013
G6328@-AB-9	FORMULA ONE GROUP BK LN FORMULA ONE GRP		04/27/2012	Various		3,080,853	3,080,853	3,080,853	3,080,853	0	0	0	0	0	3,080,853	0	0	0	24,348	12/31/2013
G6375K-AD-4	NATIONAL GRID TRANSCO NOTES		11/20/2012	Deutsche Bank AG-London-Client		227,950	192,225	222,594	202,639	0	(1,060)	0	(1,060)	19,106	199,076	(21,609)	28,874	7,265	13,230	07/02/2018
G6375U-AL-4	NATIONAL GRID GAS PLC CORP FOREIGN		05/02/2012	ROYAL BK CANADA EURO		68,877	66,125	75,685	66,801	0	(514)	0	(514)	7,785	67,583	(6,490)	1,295	(5,195)	3,324	05/14/2013
G63983-K9-3	NATIONWIDE BUILDING SOCIETY CORP FOREIGN		09/07/2012	Deutsche Bank AG-London-Client		657,772	631,750	620,135	575,442	0	4,520	0	4,520	45,794	564,204	(61,552)	93,567	32,015	47,142	07/22/2020
G6644#-AF-5	Northgate PLC Series A Senior Note		11/20/2012	Call 100.0000		2,297,862	2,297,862	2,263,979	2,283,382	0	5,824	0	5,824	0	2,289,205	0	8,657	8,657	190,646	12/14/2013
G6644#-AG-3	Northgate PLC Series B Senior Note		11/20/2012	Various		8,698,966	8,698,966	7,829,144	8,041,896	0	95,469	0	95,469	0	8,137,365	0	561,601	561,601	733,661	12/14/2016
				Redemption 100.0000																
G7068#-AK-9	Pendragon plc Senior Secured Note		12/03/2012			279,932	279,932	257,537	264,167	0	15,765	0	15,765	0	279,932	0	0	0	20,017	06/30/2014
				Redemption 100.0000																
G7311#-AA-6	Quarto Publishing PLC Senior Note		12/07/2012			12,942,500	12,942,500	12,942,500	12,942,500	0	0	0	0	0	12,942,500	0	0	0	292,314	12/07/2014
G76311-AG-7	ROLLS ROYCE GROUP PLC CORP FOREIGN		02/01/2012	Various		671,699	542,432	576,759	545,983	0	(58)	0	(58)	27,965	552,309	(21,580)	119,389	97,809	28,009	04/30/2019
G7688T-AH-6	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		07/26/2012	UBS Limited		956,835	897,139	1,070,075	997,102	0	(9,045)	0	(9,045)	61,582	923,213	(126,427)	33,622	(92,805)	64,362	05/21/2014
G768DQ-AT-0	ROYAL BANK OF SCOTLAND GROUP P CORP FORE		06/08/2012	ING Bank		322,901	314,075	384,294	324,297	0	104	0	104	60,353	313,915	(70,839)	8,986	(61,853)	18,077	05/15/2013
G768E2-AA-3	BANK OF SCOTLAND PLC CORP FOREIGN		06/08/2012	Morgan Stanley United Kingdom		260,411	251,260	308,000	259,256	0	171	0	171	49,437	251,027	(57,836)	9,383	(48,453)	14,970	05/23/2013
G768E2-AA-3	BANK OF SCOTLAND PLC CORP FOREIGN		09/19/2012	Various		3,776,025	3,655,680	4,312,002	3,629,583	0	1,072	0	1,072	692,116	3,651,178	(671,593)	124,847	(546,746)	265,240	05/23/2013
G768HS-AE-5	ROYAL BANK OF SCOTLAND PLC (TH CORP FORE		10/23/2012	Various		369,104	326,763	336,956	324,891	0	(105)	0	(105)	12,013	327,004	(9,795)	42,101	32,306	27,933	01/20/2017
G768HU-DF-4	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		09/12/2012	Prudential Invst Mgmt		241,240	200,788	184,899	183,386	0	352	0	352	1,628	189,906	4,540	51,334	55,874	18,052	05/17/2025
G7885V-BK-4	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		01/10/2012	JP Morgan		326,977	305,700	390,252	314,704	0	(82)	0	(82)	68,167	308,711	(74,078)	18,266	(55,812)	8,595	07/29/2013
G7885V-CD-9	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		09/11/2012	Morgan Stanley United Kingdom		237,937	152,095	149,202	145,961	0	7	0	7	3,315	150,373	1,090	87,564	88,654	10,406	11/20/2028
G7895#-AB-8	Scottish & Newcastle PLC Senior Note		12/05/2012	Various		30,871,000	30,871,000	30,871,000	30,871,000	0	0	0	0	0	30,871,000	0	0	0	1,673,208	12/05/2012
G8038#-AB-4	Serco Group, plc Senior Note		08/20/2012	Various		15,704,000	15,704,000	16,013,000	15,541,000	0	0	0	0	472,000	15,704,000	(309,000)	0	(309,000)	932,429	08/20/2015
G8056X-CC-8	SEVERN TRENT WATER UTIL CORP FOREIGN		01/26/2012	Various		452,267	389,878	384,959	406,249	0	(124)	0	(124)	(27,317)	407,530	28,722	44,737	73,459	23,377	01/22/2018
G8252@-AC-3	SMURFIT KAPPA BK LN TERM B1 EURO		03/01/2012	Call 99.9790		1,668,736	1,669,086	1,513,935	1,632,383	0	(2,479)	0	(2,479)	(134,607)	1,673,618	178,321	(4,883)	173,438	12,091	12/02/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G82528-AD-1	SMURFIT KAPPA BK LN TERM C1 EURO		03/01/2012	Call 100.4790		4,729,790	4,707,242	4,272,058	4,612,377	0	(14,753)	0	(14,753)	(380,338)	4,720,216	502,930	9,574	512,504	32,227	12/01/2014
G82961-AA-4	SOUTHERN WATER SVCS FIN, PLC CORP FOREIG		01/25/2012	ROYAL BK CANADA EURO		124,065	109,109	103,429	107,230	0	22	0	22	(3,402)	107,571	3,720	16,494	20,214	5,569	03/31/2019
				Redemption 100.0000																
G8401*-AA-9	SSP SEL SVC PARTNERS TERM A13 USD		07/18/2012			43,401	43,401	11,906	14,674	0	28,727	0	28,727	0	43,401	0	0	0	637	06/15/2016
G8420U-DQ-1	STANDARD BK PRIVATBANK CORP FOREIGN		11/01/2012	Various		798,464	719,253	827,707	720,756	0	(2,299)	0	(2,299)	112,093	723,629	(106,922)	74,835	(32,087)	34,852	09/26/2017
G87623-GM-3	TESCO PLC CORP FOREIGN		01/10/2012	MIZUHO INT'L PLC		1,702,587	1,655,875	1,628,526	1,676,562	0	370	0	370	(9,686)	1,645,350	(21,895)	57,237	35,342	31,302	09/12/2012
G87623-GM-3	TESCO PLC CORP FOREIGN		09/12/2012	Maturity		464,004	464,004	450,976	464,279	0	3,056	0	3,056	(2,682)	464,004	(648)	0	(648)	26,100	09/12/2012
G87623-HR-1	TESCO PLC CORP FOREIGN		07/25/2012	Various		531,686	451,390	456,337	467,286	0	(173)	0	(173)	(12,929)	467,848	13,665	63,838	77,503	30,737	02/24/2022
G8787M-AC-0	THAMES WTR UTIL CAYMAN FIN LTD CORP FORE		01/05/2012	ROYAL BK CANADA EURO		158,365	156,095	156,430	149,604	0	2	0	2	6,960	150,265	(6,301)	8,100	1,799	2,918	09/13/2030
G8787M-AD-8	THAMES WTR UTIL CAYMAN FIN LTD CORP FORE		07/17/2012	Various		1,073,454	994,370	1,095,560	1,041,801	0	(399)	0	(399)	53,591	997,096	(97,897)	76,359	(21,538)	20,483	11/09/2016
G8788K-AD-1	THAMES WTR UTIL CAYMAN FIN LTD CORP FORE		02/22/2012	MIZUHO INT'L PLC		552,790	530,580	555,795	541,169	0	(3,037)	0	(3,037)	(10,171)	549,784	21,822	3,006	24,828	34,191	02/04/2013
G8788K-AF-6	THAMES WTR UTIL CAYMAN FIN LTD CORP FRGN		01/25/2012	UBS Limited		81,610	77,935	82,424	78,650	0	(12)	0	(12)	3,659	78,872	(3,426)	2,738	(688)	2,209	07/21/2025
G8788K-AG-4	THAMES WTR UTIL CAYMAN FIN LTD CORP FORE		03/20/2012	JP Morgan		215,403	198,656	198,220	190,711	0	12	0	12	7,522	195,036	(3,209)	20,367	17,158	12,053	02/11/2041
				Redemption 100.0000																
G8985#-AB-7	TRADER MEDIA EAST LTD BK LN TERM B2		07/09/2012			31,392	31,392	31,755	30,283	0	1,195	0	1,195	1,315	31,392	(1,401)	0	(1,401)	705	06/30/2015
G918YG-AA-1	UBS AG LONDON CORP FOREIGN		02/07/2012	Societe Generale		914,729	889,304	1,011,179	882,608	0	(45)	0	(45)	129,073	889,096	(122,541)	25,633	(96,908)	45,199	01/21/2013
G919JV-AA-3	UBS AG LONDON BRANCH, LONDON CORP FOREIG		11/12/2012	UBS Limited		398,961	381,270	445,448	409,990	0	(11,009)	0	(11,009)	14,638	390,963	(22,657)	7,998	(14,659)	28,359	09/03/2013
G93882-EC-1	VODAFONE GROUP PLC CORP FOREIGN		01/25/2012	BANCO SANTANDER SA		302,920	233,805	250,903	255,634	0	(231)	0	(231)	(11,514)	256,148	12,259	46,772	59,031	3,374	11/26/2018
				Citigroup Capital Markets																
G9463@-AB-8	BIFFA WASTE SERVICES LTD BK LN TERM B GB		11/09/2012	Inc		407,487	798,525	460,809	773,795	0	1,592	518,734	(517,142)	205,286	455,507	(6,432)	(48,020)	(54,452)	20,575	04/18/2016
				Citigroup Capital Markets																
G9463@-AC-6	BIFFA WASTE SERVICES LTD BK LN TERM C GB		11/09/2012	Inc		386,787	757,960	441,243	733,920	0	(2,133)	487,802	(489,935)	194,707	432,583	(6,108)	(45,796)	(51,904)	21,364	04/18/2017
G9688#-AA-7	Wincanton Plc Senior Note		12/14/2012	Maturity		4,500,000	4,500,000	4,544,379	4,538,660	0	(38,660)	0	(38,660)	0	4,500,000	0	0	0	261,900	12/14/2012
L0302D-13-7	ARCELORMITTAL CORP FOREIGN		07/16/2012	Various		547,356	520,370	659,212	581,492	0	(11,978)	0	(11,978)	37,043	537,803	(68,754)	9,553	(59,201)	48,758	06/03/2013
				Goldman Sachs																
L0302D-CY-7	ARCELORMITTAL CORP FOREIGN		08/14/2012	International		124,503	123,515	144,030	129,089	0	62	0	62	15,045	122,873	(21,324)	1,630	(19,694)	4,277	11/17/2017
L0525@-AA-9	EIRCOM PLC EIRCOM BK LN		06/11/2012	Tax Free Exchange		2,385,871	3,813,007	2,344,999	2,153,227	475,744	83,945	178,606	381,083	(148,439)	2,385,871	0	0	0	36,515	09/30/2014
L0525@-AB-7	EIRCOM PLC EIRCOM BK LN		06/11/2012	Tax Free Exchange		2,239,639	3,725,121	2,171,969	2,171,969	0	65,188	(2,481)	67,669	0	2,239,639	0	0	0	50,514	09/30/2015
L4191B-AC-7	GAZPROM GAZ CAPITAL SA GOVT FOREIGN		07/11/2012	ING Bank		678,471	625,031	702,724	640,095	0	3,705	0	3,705	84,585	607,363	(121,022)	71,107	(49,915)	41,570	06/01/2015
L4370R-AE-1	GLENCORE FINANCE EUROPE CORP FORRIGN		11/12/2012	MIZUHO INT'L PLC		397,123	381,270	413,641	398,627	0	(4,536)	0	(4,536)	8,076	385,891	(16,275)	11,232	(5,043)	22,305	10/11/2013
L46826-AD-2	HANNOVER FIN SA CORP FRGN FLOATER		03/21/2012	Various		326,381	330,513	338,509	303,450	0	(1,603)	0	(1,603)	35,366	307,563	(29,650)	18,818	(10,832)	10,073	09/14/2040
L6346#-AA-1	Messer Finance S.A. Senior Secured Note		08/02/2012	Maturity		11,527,897	11,527,897	11,426,682	11,512,229	0	15,668	0	15,668	0	11,527,897	0	0	0	604,062	08/02/2012
N027KA-AD-5	ABN AMRO BANK NV CORP FOREIGN		01/11/2012	Various		892,698	894,460	1,001,575	900,260	0	194	0	194	104,922	886,284	(119,091)	6,414	(112,677)	5,309	10/29/2013
N027L7-AJ-8	ABN AMRO BANK NV CORP FOREIGN		07/26/2012	Various		944,063	893,218	1,029,045	923,569	0	(939)	0	(939)	104,152	906,992	(119,790)	37,071	(82,719)	38,278	04/11/2016
N03739-AC-8	ALLIANDER FINANCE BV CORP FOREIGN		04/20/2012	Maturity		132,080	132,080	133,343	129,992	0	(154)	5,032	(5,186)	8,536	132,251	(1,091)	(171)	(1,262)	5,283	04/20/2012
N1420M-GM-2	BMW FINANCE NV CORP FOREIGN		07/16/2012	Commerzbank A.G.		342,092	312,222	375,842	346,064	0	(4,737)	0	(4,737)	8,477	322,030	(27,774)	20,063	(7,711)	23,016	09/19/2013
				Morgan Stanley United																
N1420M-JE-7	BMW FINANCE NV CORP FOREIGN		09/07/2012	Kingdom		278,733	252,700	289,465	264,541	0	(721)	0	(721)	24,585	256,827	(31,577)	21,906	(9,671)	16,301	01/18/2017
N2012#-AC-7	Cimpor Financial Operations Series A Sen		08/24/2012	Call 100.0000		3,475,000	3,475,000	3,248,361	3,398,796	0	30,590	0	30,590	0	3,429,386	0	45,614	45,614	142,427	06/27/2013
N2012#-AE-3	Cimpor Financial Operations Senior Note		08/24/2012	Various		52,000,000	52,000,000	52,000,000	52,000,000	0	0	0	0	0	52,000,000	0	0	0	2,446,744	12/22/2020
N2557F-CT-9	DEUTSCHE TELEKOM INT FIN CORP FOREIGN		01/04/2012	MIZUHO INT'L PLC		2,220,968	2,166,798	2,732,357	2,178,356	0	(1,485)	0	(1,485)	303,631	2,188,959	(291,542)	32,009	(259,533)	108,229	05/29/2012
N2557F-DP-6	DEUTSCHE TELEKOM INT FIN COMPANY GUARNT		11/27/2012	Various		350,787	278,954	348,376	316,626	0	(5,341)	0	(5,341)	27,022	311,530	(26,777)	39,257	12,480	31,044	03/29/2018
N2557F-EM-2	DEUTSCHE TELEKOM INT FIN CORP FOREIGN		02/28/2012	Various		585,495	392,944	409,610	426,035	0	(264)	0	(264)	(19,190)	430,600	24,018	154,894	178,912	8,251	11/27/2028
				HSBC Securities (USA) Inc																
N2557F-EP-5	DEUTSCHE TELEKOM INT FIN CORP FOREIGN		01/25/2012			331,267	280,566	290,772	277,000	0	41	0	41	14,188	277,859	(13,370)	53,408	40,038	14,799	04/08/2022
				Redemption 100.0000																
N2671#-AC-9	DOCKWISE DOCKWISE BK LN		06/12/2012			41,422	41,422	35,690	35,937	0	5,486	0	5,486	0	41,422	0	0	0	347	01/11/2016
				Redemption 100.0000																
N2671#-AD-7	DOCKWISE DOCKWISE BK LN C2		06/12/2012			5,062	5,062	4,493	4,513	0	548	0	548	0	5,062	0	0	0	42	01/11/2016
				Barclays Bank PLC-Lond																
N2823B-AC-5	EADS FINANCE B V CORP FOREIGN		02/20/2012	Brk/Dlr		363,638	329,075	361,107	343,708	0	(591)	0	(591)	16,388	347,928	(11,577)	15,710	4,133	8,109	08/12/2016
N2887P-BC-6	EDP FINANCE BV CORP FOREIGN		02/28/2012	Various		705,717	792,050	801,920	837,994	0	(792)	0	(792)	(43,542)	853,318	59,658	(147,602)	(87,944)	78,144	01/04/2024
				HSBC Securities (USA) Inc																
N2887P-BF-9	EDP FINANCE BV CORP FOREIGN		08/22/2012			217,061	212,160	236,925	225,658	0	(1,555)	0	(1,555)	5,528	215,473	(14,158)	1,588	(12,570)	18,397	02/18/2014
				Merrill Lynch																
N2887P-BH-5	EDP FINANCE BV CORP FOREIGN		08/22/2012	International		295,854	312,000	321,342	299,789	0	3,282	0	3,282	25,090	291,108	(37,053)	4,746	(32,307)	13,605	09/26/2016
				Goldman Sachs																
N3033Q-BW-1	E ON INTERNATIONAL FINAN CORP FOREIGN		05/09/2012	International		298,448	259,900	283,277	266,848	0	(684)	0	(684)	12,045	266,460	(11,749)	31,988	20,239	18,713	01/19/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N3114H-AC-8	DAIMLER INTERNATIONAL FINANCE CORP FOREI		01/30/2012	Maturity		524,560	524,560	549,191	520,078	0	(793)	0	(793)	(3,225)	524,560	8,500	0	8,500	47,210	01/30/2012
N3421Z-CY-6	GAS NATURAL CAP CORP FOREIGN		10/09/2012	Merrill Lynch International		272,129	259,380	276,710	263,718	0	(1,276)	0	(1,276)	12,574	262,237	(12,779)	9,891	(2,888)	16,459	07/09/2014
N4159M-AA-5	HIT FINANCE BV CORP FOREIGN		02/23/2012	Various		311,769	331,025	328,027	299,267	0	302	0	302	36,296	305,512	(30,353)	6,258	(24,095)	5,467	10/27/2021
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN		02/23/2012	Various		698,585	662,285	723,524	657,532	0	(69)	0	(69)	65,631	670,823	(52,270)	27,762	(24,508)	36,916	03/09/2018
N4297B-AY-0	KONINKLIJKE KPN NV CORP FOREIGN		03/29/2012	Various		696,962	664,380	699,870	674,349	0	(530)	0	(530)	25,245	689,701	(9,364)	7,260	(2,104)	15,604	10/04/2021
N4578E-AY-4	ING GROEP NV CORP FOREIGN		11/27/2012	Various		807,772	778,160	840,462	794,011	0	(9,520)	0	(9,520)	46,393	784,767	(46,117)	23,005	(23,112)	52,021	09/03/2013
N4828M-AZ-1	KBC IFIMA NV CORP FOREIGN		08/14/2012	Various		752,310	741,090	871,112	781,922	0	(2,038)	0	(2,038)	88,179	742,204	(125,859)	10,106	(115,753)	45,722	03/01/2013
N60887-KW-0	ING BANK NV CORP FOREIGN		01/04/2012	Goldman Sachs International		326,860	326,325	360,803	324,243	0	3	0	3	36,565	326,019	(34,792)	842	(33,950)	7,946	05/24/2016
N6588M-AA-1	ALLIANZ FINANCE II B V CORP FRGN FLOATER		05/31/2012	Various		3,709,350	3,709,350	4,613,972	3,697,343	0	(138,948)	0	(138,948)	533,013	3,405,811	(685,597)	303,539	(382,058)	227,207	05/31/2022
N6666G-AG-6	TELECOM ITALIA FIN SA CORP FOREIGN		01/04/2012	Merrill Lynch International		1,584,859	1,566,360	1,905,567	1,565,477	0	(647)	0	(647)	225,681	1,573,470	(217,041)	11,388	(205,653)	80,672	04/24/2012
N6666G-AG-6	TELECOM ITALIA FIN SA CORP FOREIGN		04/24/2012	Maturity		1,373,112	1,373,112	1,389,178	1,356,747	0	(6,617)	156,542	(163,159)	195,590	1,377,286	(11,892)	(4,174)	(16,066)	99,551	04/24/2012
N6803F-VJ-3	PACCAR FINL EURO BV CORPORATE		05/25/2012	Various		781,751	754,950	884,009	792,336	0	(2,467)	0	(2,467)	89,353	765,804	(113,418)	15,947	(97,471)	23,582	05/19/2014
N7059#-AA-4	POLYCONCEPT HOLDING SA BK LN TERM A EURO		06/07/2012	Redemption 100.0000		421,097	421,097	216,917	349,104	0	83,473	0	83,473	28,949	421,097	(40,429)	0	(40,429)	5,520	06/07/2012
N7087L-AA-7	KONINKLIJKE KPN NV CORP FOREIGN		01/18/2012	UBS Limited		548,017	509,480	542,856	493,699	0	320	0	320	66,685	484,658	(76,046)	63,359	(12,687)	24,597	01/17/2017
N7278C-AW-8	RABOBANK NEDERLAND NV CORP FOREIGN		06/26/2012	Merrill Lynch International		134,800	124,800	133,034	119,520	0	329	0	329	13,930	115,182	(18,597)	19,618	1,021	4,937	07/14/2025
N7278S-BJ-1	RABOBANK NEDERLAND NV CORP FOREIGN		04/30/2012	Various		710,290	729,273	712,859	643,023	0	2,328	0	2,328	74,942	658,897	(61,395)	51,392	(10,003)	13,226	11/09/2020
N727AU-FV-2	RABOBANK NEDERLAND NV CORP FOREIGN		01/09/2012	Rabobank International N.Y.		132,414	127,375	150,371	134,729	0	(35)	0	(35)	15,194	132,161	(17,727)	253	(17,474)	3,601	04/20/2016
N79427-BD-6	SHELL INTL FIN BV CORP FOREIGN		03/19/2012	Various		1,171,366	1,053,680	1,111,315	1,054,119	0	(820)	0	(820)	47,582	1,068,669	(32,212)	102,696	70,484	53,336	02/09/2016
N7993Y-DN-1	SIEMENS FINANCIERINGSMAT CORP FOREIGN		03/19/2012	BNP PARIBAS (Lond. Branch)		3,917,228	3,279,579	3,842,132	3,229,076	0	513	0	513	613,504	3,276,524	(566,569)	640,703	74,134	143,650	06/11/2018
N85094-AB-1	TENNET HOLDING B.V GOVT FOREIGN		10/15/2012	Rabobank International N.Y.		407,856	350,109	373,176	363,238	0	(889)	0	(889)	9,877	361,953	(10,272)	45,903	35,631	27,012	02/09/2022
N85094-AY-1	TENNET HOLDING B.V GOVT FOREIGN		10/15/2012	Merrill Lynch International		151,377	129,670	152,755	137,094	0	(483)	0	(483)	15,460	136,502	(15,569)	14,875	(694)	10,068	02/21/2023
N9373N-FP-4	VOLKSWAGEN INTL FIN NV CORP FOREIGN		02/09/2012	Maturity		405,772	405,772	419,846	396,079	0	(134)	0	(134)	17,879	405,772	(8,052)	0	(8,052)	22,825	02/09/2012
N9643A-AM-8	WOLTERS KLUWER NV CORP FOREIGN		09/13/2012	Various		582,817	476,875	569,627	479,078	0	68	0	68	91,025	475,684	(94,487)	107,133	12,646	44,269	04/10/2018
Q14900-AJ-5	BHP BILLITON FINANCE CORP FOREIGN		04/04/2012	Maturity		400,069	400,069	406,169	397,157	0	(1,320)	15,749	(17,069)	26,080	400,069	(6,100)	0	(6,100)	19,003	04/04/2012
Q2694V-MT-4	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		06/13/2012	Goldman Sachs International		247,883	233,205	241,452	239,374	0	(730)	0	(730)	1,733	238,741	(1,635)	9,142	7,507	4,617	12/14/2015
Q2694V-UB-4	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		01/04/2012	Citigroup Global Markets LTD		273,064	261,060	297,715	267,151	0	(24)	0	(24)	30,127	268,590	(28,664)	4,473	(24,191)	8,427	04/06/2018
Q3309#-AB-6	DONCASTERS PLC BK LN TERM B2		05/31/2012	Redemption 100.0000		257,500	257,500	212,652	185,415	0	72,085	0	72,085	0	257,500	0	0	0	4,159	05/15/2015
Q3309#-AE-0	DONCASTERS PLC BK LN TERM C2		03/30/2012	Call 100.0000		210,043	210,043	173,461	146,903	0	(5,140)	0	(5,140)	0	141,763	0	68,280	68,280	3,380	05/13/2016
Q3309#-AE-0	DONCASTERS PLC BK LN TERM C2		05/31/2012	Redemption 100.0000		54,822	54,822	45,274	38,342	0	16,480	0	16,480	0	54,822	0	0	0	1,377	05/13/2016
Q95870-CJ-0	WESFARMERS LTD CORP FOREIGN		09/19/2012	Deutsche Bank AG-London-Client		351,862	326,388	339,802	326,759	0	(443)	0	(443)	12,082	328,179	(10,218)	23,683	13,465	14,506	07/10/2015
R18161-AA-8	DNB NOR BANK ASA CORP FOREIGN		01/04/2012	Morgan Stanley United Kingdom		201,440	195,795	215,960	194,117	0	5	0	5	21,891	195,182	(20,830)	6,257	(14,573)	7,486	02/24/2021
R8412T-AC-6	STATOILHYDRO ASA CORP FOREIGN		02/28/2012	Barclays Bank PLC-Lond Brk/Dlr		671,550	483,151	494,644	508,477	0	(30)	0	(30)	(16,130)	518,261	25,944	153,289	179,233	32,400	03/11/2031
R87308-AC-3	SSP SEL SVC PARTNERS BK LN TERM A9		07/18/2012	Redemption 100.0000		154,445	154,445	34,096	47,791	0	97,436	0	97,436	(5,550)	154,445	14,767	0	14,767	4,345	06/15/2016
T0516J-AB-0	ASSICURAZIONI GENERALI SPA TRI CORP FORE		10/11/2012	BNP PARIBAS (Lond. Branch)		615,326	580,568	638,104	609,972	0	(7,086)	0	(7,086)	18,818	599,358	(22,346)	15,968	(6,378)	26,292	11/11/2014
T0516J-AC-8	ASSICURAZIONI GENERALI SPA TRI CORP FORE		03/12/2012	Various		593,583	590,378	688,774	595,552	0	(190)	0	(190)	91,659	601,693	(85,327)	(8,110)	(93,437)	14,963	09/16/2024
T05404-AA-5	ATLANTIA SPA CORP FOREIGN		07/04/2012	Various		443,137	422,301	492,082	450,363	0	(1,783)	0	(1,783)	33,547	435,707	(46,419)	7,430	(38,989)	28,877	05/06/2016
T0708B-AB-5	ATLANTIA SPA AUTOSTRADE CONCESSIONI E CO		02/02/2012	Various		683,377	659,900	710,437	667,717	0	(669)	0	(669)	36,337	678,182	(25,203)	5,194	(20,009)	21,456	06/09/2014
T1188M-PV-8	MONTE DEI PASCHI SIENA CORP FOREIGN		03/13/2012	UBS Limited		525,563	525,600	560,634	506,202	0	1,455	0	1,455	57,085	513,686	(51,056)	11,877	(39,179)	7,464	11/11/2013
T1872V-KF-9	BANCO POPOLARE SOCIETA COOP CORP FOREIGN		02/21/2012	Various		522,284	528,540	556,976	504,667	0	1,484	0	1,484	56,912	515,027	(48,035)	7,256	(40,779)	18,059	04/06/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
T3552V-AE-6	EDISON SPA CORP FOREIGN		01/09/2012	Nomura International Limited		218,554	228,852	255,368	228,656	0	52	0	52	27,794	223,982	(32,521)	(5,428)	(37,949)	6,117	03/17/2015
T3666J-AU-0	ENI SPA ITALY CORP FOREIGN		07/04/2012	Merrill Lynch International		268,599	252,120	287,917	267,034	0	(1,955)	0	(1,955)	10,840	257,475	(18,444)	11,124	(7,320)	22,101	01/20/2014
T44793-AB-2	FINMECCANICA FINANCE SA CORP FOREIGN		11/06/2012	Various		2,155,378	2,020,574	2,330,282	2,165,113	0	(33,639)	0	(33,639)	82,783	2,074,386	(139,871)	80,993	(58,878)	139,299	12/03/2013
T44793-AD-8	FINMECCANICA FINANCE SA CORP FOREIGN		10/15/2012	Various		475,039	521,455	544,353	517,868	0	90	0	90	26,648	520,136	(24,470)	(45,096)	(69,566)	35,631	01/21/2022
T5250M-AD-8	HERA SPA CORP FOREIGN 4.500% 12/03/19		03/08/2012	Royal Bank of Scotland		256,994	262,410	265,924	254,909	0	66	0	66	11,958	257,691	(9,241)	(698)	(9,939)	3,259	12/03/2019
T55067-B9-1	INTESA SANPAOLO SPA CORP FOREIGN		02/29/2012	NATIXIS S.A.		269,624	268,470	290,062	259,731	0	(30)	0	(30)	30,271	268,536	(21,435)	1,089	(20,346)	9,365	02/01/2013
T55067-QX-2	INTESA SANPAOLO SPA CORP FOREIGN		09/10/2012	Morgan Stanley United Kingdom		398,266	384,030	401,211	393,798	0	(1,591)	0	(1,591)	1,714	386,746	(7,175)	11,520	4,345	15,171	12/19/2013
T55067-QX-2	INTESA SANPAOLO SPA CORP FOREIGN		07/24/2012	Various		3,634,561	3,574,515	3,936,298	3,877,585	0	(14,220)	0	(14,220)	(3,958)	3,605,926	(253,481)	28,635	(224,846)	114,438	12/19/2013
T55067-R8-6	INTESA SANPAOLO SPA CORP FOREIGN		07/24/2012	Various		3,006,067	3,029,250	3,490,136	3,153,227	0	28,679	0	28,679	355,594	2,967,180	(570,320)	38,887	(531,433)	69,524	11/27/2013
T55067-UL-3	INTESA SANPAOLO SPA CORP FOREIGN		12/04/2012	Maturity		981,525	981,525	1,025,764	975,717	0	(2,164)	0	(2,164)	45,772	981,525	(37,800)	0	(37,800)	25,765	12/04/2012
T55958-CJ-8	ENI SPA ITALY CORP FOREIGN		07/12/2012	Commerzbank A.G.		133,605	122,495	138,624	131,601	0	(257)	0	(257)	5,940	123,944	(13,341)	9,662	(3,679)	9,428	01/28/2016
T9277N-AW-5	TELECOM ITALIA SPA CORP FOREIGN		07/17/2012	Various		1,544,070	1,493,431	1,665,605	1,580,387	0	(7,625)	0	(7,625)	38,712	1,508,009	(103,465)	36,060	(67,405)	122,029	03/21/2013
T9451N-AC-7	TERNA SPA CORP FOREIGN		11/20/2012	Various		636,769	584,663	657,500	590,701	0	(431)	0	(431)	66,614	590,796	(66,088)	45,974	(20,114)	40,751	03/15/2021
T95210-AH-2	UNICREDIT SPA CORP FOREIGN		09/04/2012	Various		759,623	754,980	839,048	758,314	0	9,360	0	9,360	85,516	743,160	(110,030)	16,463	(93,567)	28,419	08/21/2013
T95218-AD-4	UNICREDIT SPA CORP FOREIGN		03/21/2012	JP Morgan		190,871	198,308	191,208	172,444	0	503	0	503	19,447	176,072	(16,321)	14,799	(1,522)	11,350	04/19/2021
T96090-AC-1	UNICREDIT SPA CORP FOREIGN		09/04/2012	Various		697,778	689,382	683,038	698,879	0	662	0	662	(10,632)	687,925	(984)	9,853	8,869	46,395	02/12/2013
T9658N-CC-6	UBI BANCA SCPA CORP FOREIGN		01/31/2012	Barclays Bank PLC-Lond Brk/Dlr		391,256	393,420	425,393	384,017	0	485	0	485	43,306	388,363	(39,446)	2,894	(36,552)	14,201	02/28/2013
U07186-AA-4	BAYAN TELECOMMUNICATIONS INC CORP STEP F		12/26/2012	Various		340,362	999,527	179,915	179,915	0	0	0	0	0	179,915	0	160,448	160,448	30,102	07/15/2049
U07186-AA-4	BAYAN TELECOMMUNICATIONS INC CORP STEP F		10/30/2012	Various		68,689	68,689	12,364	12,364	0	56,325	0	56,325	0	68,689	0	0	0	1,028	07/15/2049
U23395-DW-0	DAIMLER NORTH AMER CORP CORPORATE		04/02/2012	MIZUHO INT'L PLC		343,269	332,925	356,331	331,545	0	(1,525)	0	(1,525)	14,915	338,604	(6,331)	4,665	(1,666)	15,025	03/21/2013
U96000-AA-9	WT FINANCE AUST PTY LTD/WESTFI CORP FORE		01/10/2012	National Australia Bank Ltd.		76,686	76,425	58,447	74,694	0	193	0	193	(2,258)	73,483	854	3,203	4,057	1,514	06/27/2012
U96000-AA-9	WT FINANCE AUST PTY LTD/WESTFI CORP FORE		06/27/2012	Maturity		361,253	361,253	361,659	361,022	0	14,988	3,437	11,551	(10,915)	361,253	(406)	0	(406)	13,095	06/27/2012
W58170-BH-8	NORDEA BANK AB CORP FOREIGN		10/19/2012	MIZUHO INT'L PLC		554,823	523,680	560,131	540,866	0	(7,445)	0	(7,445)	9,957	538,077	(5,302)	16,746	11,444	33,952	05/12/2014
W5818K-AA-9	NORDEA BANK AB CORP FOREIGN		10/11/2012	Societe Generale		356,249	322,538	338,995	326,370	0	(295)	0	(295)	12,067	324,064	(14,079)	32,185	18,106	20,388	02/24/2017
W5819H-AP-2	NORDEA BANK AB CORP FOREIGN		01/26/2012	ING Bank		269,849	259,470	285,979	256,615	0	76	0	76	29,907	256,515	(30,083)	13,334	(16,749)	9,122	02/11/2016
W7282#-AC-9	SSP SEL SVC PARTNER BK LN TERM A10		07/18/2012	Redemption 100.0000		148,048	148,048	30,935	46,221	0	86,024	0	86,024	(7,894)	148,048	23,697	0	23,697	3,976	06/15/2016
W8180S-RA-8	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		01/11/2012	Citigroup Global Markets LTD		194,909	191,670	216,634	194,702	0	6	0	6	21,957	191,648	(25,017)	3,261	(21,756)	7,343	02/21/2018
W8439Y-AH-7	SKF AB CORP FOREIGN 3.875% 05/25/18		03/19/2012	Deutsche Bank AG-London-Client		424,828	395,130	447,245	401,279	0	(386)	0	(386)	45,253	406,768	(39,377)	18,060	(21,317)	12,634	05/25/2018
W90152-AR-5	SVENSKA CELLULOSA AKTIEBOLAGET CORP FORE		05/30/2012	Various		682,077	636,600	732,347	657,410	0	(627)	0	(627)	74,137	644,200	(86,720)	37,877	(48,843)	15,882	08/26/2016
W91292-AA-5	SVENSKA HANDELSBANKEN AB CORP FOREIGN		01/11/2012	ING Bank		270,510	255,560	270,181	261,577	0	(29)	0	(29)	6,407	257,439	(10,517)	13,071	2,554	10,110	03/25/2014
W9129E-AD-3	SVENSKA HANDELSBANKEN CORP FOREIGN		08/20/2012	Maturity		1,234,100	1,234,100	1,517,512	1,302,036	0	(4,427)	0	(4,427)	200,390	1,234,100	(263,900)	0	(263,900)	37,023	08/20/2012
W912B3-AB-8	SVENSKA HANDELSBANKEN AB CORP FOREIGN		04/23/2012	Merrill Lynch International		493,012	462,280	500,711	449,259	0	389	0	389	52,359	457,435	(44,573)	35,578	(8,995)	19,752	02/16/2016
W95890-CX-0	TELIASONERA AB CORP FOREIGN		06/06/2012	Various		336,642	299,136	333,083	320,967	0	(404)	0	(404)	12,016	307,787	(24,793)	28,855	4,062	8,954	03/22/2022
W9880J-MA-4	VOLVO TREASURY AB CORP FOREIGN		10/15/2012	Morgan Stanley United Kingdom		218,250	194,505	234,166	220,715	0	(9,868)	0	(9,868)	10,524	211,051	(10,319)	7,199	(3,120)	32,121	02/27/2014
W9880J-MH-9	VOLVO TREASURY AB CORP FOREIGN		01/10/2012	BNP PARIBAS (Lond. Branch)		66,278	63,688	70,813	65,093	0	(17)	0	(17)	4,849	63,851	(6,073)	2,427	(3,646)	1,425	10/01/2012
W9880J-MH-9	VOLVO TREASURY AB CORP FOREIGN		10/01/2012	Maturity		129,050	129,050	128,400	130,185	0	(393)	11,090	(11,483)	9,697	129,050	650	0	650	10,163	10/01/2012
X1169K-AX-2	CEZ AS GOVT FOREIGN 4.500% 06/29/20		02/17/2012	Various		900,544	847,730	881,311	862,131	0	(237)	0	(237)	16,445	865,869	(12,471)	34,675	22,204	24,807	06/29/2020
X1169K-BA-1	CEZ AS GOVT FOREIGN 3.625% 05/27/16		09/18/2012	Various		1,063,137	977,420	1,097,731	985,495	0	(2,003)	0	(2,003)	111,136	987,502	(107,126)	75,635	(31,491)	44,945	05/27/2016
X2978Z-AZ-3	FORTUM OYJ GOVT FOREIGN		06/20/2012	Various		638,453	571,258	662,030	594,562	0	(402)	0	(402)	67,050	581,047	(80,163)	57,407	(22,756)	24,261	05/24/2021
X61873-AM-1	NOKIA CORP CORP FOREIGN		04/30/2012	Merrill Lynch International		396,810	397,785	456,242	405,944	0	(2,929)	0	(2,929)	45,591	411,932	(36,674)	(15,121)	(51,795)	27,031	02/04/2014
Y06942-AY-5	Bank of East Asia, Ltd (The) CORP FRGN F		06/22/2012	Call 100.0000		1,000,000	1,000,000	997,585	998,114	0	67	0	67	0	998,180	0	1,820	1,820	5,295	06/22/2017
Y1660Q-AA-2	CLP POWER HK FINANCING COMPANY GUARNT		05/08/2012	Various		1,420,000	1,420,000	1,514,856	1,443,695	0	(23,695)	0	(23,695)	0	1,420,000	0	0	0	88,750	05/08/2012
Y39158-AA-7	Indian Oil Corporation Senior Note		12/31/2012	Various		37,099,654	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	2,099,654	2,099,654	3,034,500	08/01/2018
Y6211L-AW-8	NATIL AGRIC COOP FED CORP FOREIGN		10/23/2012	Various		3,000,000	3,000,000	2,739,000	2,934,947	0	65,053	0	65,053	0	3,000,000	0	0	0	166,500	10/23/2012
Y71497-AC-8	PUBLIC BANK BERHAD CORP FOREIGN		06/20/2012	Various		6,750,000	6,750,000	6,426,805	6,572,012	0	13,391	0	13,391	0	6,585,403	0	164,597	164,597	168,750	06/20/2017
00184A-AC-9	AOL Time Warner		05/31/2012	Settlement Process		4,615	0	0	0	0	0	0	0	0	0	0	4,615	4,615	0	04/15/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00184A-AD-7	AOL Time Warner		12/31/2012	Settlement Process		311	0	0	0	0	0	0	0	0	0	0	311	311	0	
222372-AJ-3	Countrywide Financial Corp		12/31/2012	Settlement Process		19,317	0	0	0	0	0	0	0	0	0	0	19,317	19,317	0	05/15/2016
22237L-PM-8	Countrywide Financial Corp		12/31/2012	Settlement Process		77,266	0	0	0	0	0	0	0	0	0	0	77,266	77,266	0	
911365-AM-6	United Rentals		12/31/2012	Settlement Process		16,667	0	0	0	0	0	0	0	0	0	0	16,667	16,667	0	
911365-AN-4	United Rentals		12/31/2012	Settlement Process		15,504	0	0	0	0	0	0	0	0	0	0	15,504	15,504	0	
984121-BE-2	XEROX CORP SR NT 144A		12/31/2012	Settlement Process		14	0	0	0	0	0	0	0	0	0	0	14	14	0	
98412J-AS-3	XEROX CR CORP MTN		12/31/2012	Settlement Process		551	0	0	0	0	0	0	0	0	0	0	551	551	0	
006848-BF-1	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process		138,610	0	0	0	0	0	0	0	0	0	0	138,610	138,610	0	
06983*-AF-5	Bashas SRNT		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(571)	08/28/2013
06983*-AH-1	Bashas Senior Note		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	37	08/28/2013
06983*-AJ-7	Bashas Senior Note		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(92)	08/28/2013
06983*-AK-4	Bashas Senior Note		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(65)	08/28/2013
06983*-AL-2	Bashas Senior Note		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(249)	08/28/2013
06983*-AM-0	Bashas Senior Note		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	263	08/28/2013
06983*-AN-8	Bashas Senior Note		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	256	08/28/2013
06983*-AP-3	Bashas Senior Note		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(44)	08/28/2013
06983*-AQ-1	Bashas Senior Note		12/29/2011	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(101)	08/28/2013
09858#-AB-6	Boom LLC Revolver		10/29/2012	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(2,732)	12/31/2013
38212B-AB-8	Good Source, Inc. Revolver		01/20/2012	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	2,260	12/21/2015
42834#-AC-4	HGIM Corp Revolver		09/26/2012	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	1,598	03/17/2016
50015*-AA-6	Kodiak Oil & Gas (USA) Inc. Senior Note		01/10/2012	Various		0	0	0	0	0	0	0	0	0	0	0	0	0	333,667	04/28/2017
				Redemption 100.0000																
62911B-AA-4	NES, LLC Senior Note		08/01/2012			0	0	0	0	0	0	0	0	0	0	0	0	0	401,312	11/02/2015
64884#-AA-1	New Sunrise Beauty Studio LLC Revolver		11/02/2012	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(36,145)	12/31/2013
87973#-AB-2	Temp-Tations LLC Revolver		10/26/2012	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	12,476	10/18/2013
				Redemption 100.0000																
C8124*-AA-9	SAExploration (Canada) Ltd Senior Note		08/01/2012			0	0	0	0	0	0	0	0	0	0	0	0	0	166,898	07/05/2016
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER		12/27/2011	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	790	01/25/2037
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,222,405,855	13,573,691,526	13,027,867,703	13,004,961,852	27,839,133	51,169,853	37,798,033	41,210,952	(16,943,874)	13,049,877,261	(3,549,026)	172,528,581	168,979,555	443,842,889	XXX
065912-AA-5	BANKAMERICA INSTIT-B CORPORATE		11/05/2012	Call 101.8893		2,037,786	2,000,000	1,679,800	1,703,443	0	7,569	0	7,569	0	1,711,012	0	326,774	326,774	130,472	12/31/2026
48125B-AA-2	JPMORGAN CHASE CAPITAL XXVII CORPORATE		07/12/2012	Call 100.0000		65,000	65,000	64,668	64,668	0	1	0	1	0	64,669	0	331	331	3,172	11/01/2039
48239A-AA-7	KBC BANK FUND TRUST III BD COMPANY GUARN		12/19/2012	Various		7,305,979	12,257,000	6,251,070	6,251,070	0	0	0	0	0	6,251,070	0	1,054,909	1,054,909	626,623	01/01/9999
90344N-AA-3	USB CAPITAL XIII CORPORATE		07/30/2012	Call 100.0000		155,000	155,000	154,437	154,446	0	(5)	0	(5)	0	154,441	0	559	559	6,361	12/15/2039
002927-AA-9	ABBEY NATL CAP TRUST I COMPANY GUARNT	F	04/30/2012	BPN Paribas Securities		6,384,000	6,400,000	7,015,040	7,015,040	0	0	0	0	0	7,015,040	0	(631,040)	(631,040)	195,991	01/01/9999
				Merrill Lynch																
A51460-AF-9	OMV AG CORP FRGN FLOATER		04/17/2012	International		337,391	326,550	357,281	320,700	0	415	0	415	36,166	323,051	(34,229)	14,340	(19,889)	19,392	01/01/9999
B4745K-CW-3	FORTIS BANK SA/NV - NEW YORK N PERPETUAL		12/12/2012	Various		655,249	790,900	790,914	690,006	0	0	0	0	100,908	700,619	(90,295)	(45,370)	(135,665)	22,968	01/01/9999
D03080-CP-7	ALLIANZ SE PERPETUAL FRGN		10/26/2012	Commerzbank A.G.		196,842	194,393	213,663	187,525	0	0	0	0	26,138	187,200	(26,463)	9,642	(16,821)	18,922	01/01/9999
D3207M-DE-9	HENKEL KGAA CORP FRGN FLOATER		06/18/2012	Royal Bank of Scotland		158,319	151,500	162,869	137,135	0	(5,198)	0	(5,198)	19,770	128,946	(22,761)	29,373	6,612	4,650	11/25/2104
D6629K-14-1	RWE AG CORP FRGN FIXED TO FLOAT		01/24/2012	Societe Generale		309,459	326,175	348,143	311,804	0	0	0	0	36,339	313,365	(34,778)	(3,906)	(38,684)	4,987	01/01/9999
F1876N-AQ-5	CNP ASSURANCES CORP FRGN FLOATER		03/12/2012	Various		260,380	328,713	340,844	305,424	0	(698)	0	(698)	35,596	308,708	(31,613)	(48,328)	(79,941)	9,677	09/14/2040
F22797-GG-7	CREDIT AGRICOLE SA CORP FRGN FLOATER		01/31/2012	Prudential Invst Mgmt		108,199	156,810	101,745	99,369	0	0	0	0	2,375	100,264	(1,480)	7,935	6,455	7,524	01/01/9999
F22798-FZ-4	CREDIT AGRICOLE LONDON CORP FOREIGN		06/29/2012	Various		187,640	248,530	281,740	269,115	0	0	0	0	12,625	257,600	(24,140)	(69,960)	(94,100)	13,583	01/01/9999
				BNP PARIBAS (Lond.																
F84944-AA-9	SOCIETE GENERALE CORP FRGN FLOATER		06/27/2012	Branch)		154,640	249,420	206,504	190,835	0	0	0	0	15,668	183,324	(23,180)	(28,683)	(51,863)	15,559	01/01/9999
F8587H-AA-8	SOCIETE GENERALE CORP FOREIGN		02/21/2012	Societe Generale		151,244	199,005	187,939	183,046	0	0	0	0	4,893	187,065	(874)	(35,821)	(36,695)	2,550	01/01/9999
G0683Q-DE-6	AVIVA PLC PERPETUAL FRGN		11/14/2012	Various		467,816	508,440	543,499	477,011	0	0	0	0	66,488	467,053	(76,446)	763	(75,683)	23,453	01/01/9999
G0799M-DR-7	BARCLAYS BK PLC PERPETUAL FRGN		06/25/2012	Various		316,158	526,491	538,315	469,635	0	0	0	0	68,680	453,482	(84,833)	(137,325)	(222,158)	13,745	01/01/9999
G21767-AA-9	CKWH UT2 LTD BANK GUARANTEED		05/31/2012	Various		6,080,000	6,080,000	6,553,814	6,553,814	0	0	0	0	0	6,553,814	0	(473,814)	(473,814)	556,331	01/01/9999
G2533B-AA-8	CREDIT SUISSE GRP CAP GUERNSEY CORP FRGN		03/22/2012	Tender (Corp Action)		170,726	158,080	156,535	155,410	0	0	0	0	1,125	158,080	1,545	12,646	14,191	10,356	01/01/9999
G55356-AG-7	LLOYDS BANK PLC ENGLAND SUB NOTES		12/04/2012	Various		4,375,000	10,000,000	4,200,000	4,700,000	500,000	0	500,000	0	0	4,200,000	0	175,000	175,000	218,315	01/01/9999
				Merrill Lynch																
G7885V-FJ-3	SCOTTISH & SOUTHERN ENERGY PLC PERPETUAL		06/18/2012	International		60,284	63,125	64,401	61,308	0	0	0	0	3,093	59,622	(4,779)	663	(4,116)	2,288	01/01/9999
				Bayerische Vereinsbank																
K3185A-AJ-5	DONG ENERGY A/S GOVT FOREIGN		06/18/2012	Intl S		202,631	189,375	232,101	207,874	0	0	0	0	24,227	202,158	(29,943)	473	(29,470)	15,176	01/01/9999
N6588E-AG-6	ALLIANZ FINANCE BV PERPETUAL FRGN		01/31/2012	Various		290,344	354,078	348,251	305,648	0	0	0	0	42,603	308,756	(39,495)	(18,412)	(57,907)	14,897	01/01/9999

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
N6588M-AP-8	ALLIANZ FINANCE II B V CORP FRGN FLOATER		12/05/2012	HSBC Securities (USA) Inc		142,730	130,680	132,239	118,664	0	(1,566)	0	(1,566)	13,382	118,034	(12,446)	24,696	12,250	10,267	07/08/2041
T55067-LD-1	INTESA SANPAOLO SPA PERPETUAL FRGN		02/07/2012	Various		2,988,323	3,661,840	4,350,082	3,634,960	0	0	0	0	715,122	3,661,840	(688,242)	(673,517)	(1,361,759)	186,784	01/01/9999
U1820R-AA-1	CL CAPITAL TRUST 1 PERPETUAL		04/26/2012	Various		3,042,785	3,042,785	3,536,559	3,090,962	0	0	0	0	445,597	3,149,891	(386,668)	(107,106)	(493,774)	214,433	01/01/9999
W9801L-CZ-1	VATTENFALL TREASURY CORP FRGN FLOATER		03/14/2012	UBS Limited		279,511	268,735	288,675	251,845	0	0	0	0	36,830	254,309	(34,367)	25,202	(9,165)	10,177	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						36,883,436	48,832,625	39,101,128	37,910,757	500,000	518	500,000	518	1,707,625	37,473,413	(1,645,487)	(589,976)	(2,235,463)	2,358,653	XXX
20070*-AA-1	Commerce Street, LLC Affiliated Note		12/22/2012	Various		28,000,000	28,000,000	28,000,000	28,000,000	0	0	0	0	0	28,000,000	0	0	0	912,250	12/22/2014
315500-AA-6	Ferry Street I LLC Class A-1 Floating 14		07/30/2012	Redemption 100.0000		38,103,938	38,103,938	36,122,533	37,387,260	0	716,679	0	716,679	0	38,103,938	0	0	0	133,832	01/28/2026
315500-AB-4	Ferry Street I LLC Class A -2 144A Sr No		07/28/2012	Redemption 100.0000		114,311,813	114,311,813	108,367,599	111,961,108	0	2,350,705	0	2,350,705	0	114,311,813	0	0	0	1,086,422	01/28/2026
315500-AC-2	Ferry Street I LLC Class B-1 Floating 14		11/28/2012	Various		40,000,000	40,000,000	35,600,000	38,316,975	0	1,683,025	0	1,683,025	0	40,000,000	0	0	0	349,647	01/28/2026
315500-AD-0	Ferry Street I LLC Class B-2 144A Sr Not		11/28/2012	Various		120,000,000	120,000,000	106,800,000	114,554,051	0	5,445,949	0	5,445,949	0	120,000,000	0	0	0	3,165,020	01/28/2026
315500-AE-8	Ferry Street I LLC Class C-1 Def.MezzNot		12/28/2012	Various		12,674,311	12,674,311	10,392,935	11,462,881	0	1,211,430	0	1,211,430	0	12,674,311	0	0	0	209,940	01/28/2026
315500-AF-5	Ferry Street I LLC Class C-2 Deferrable		12/28/2012	Various		38,022,933	38,022,933	31,178,805	34,106,556	0	3,916,377	0	3,916,377	0	38,022,933	0	0	0	1,594,688	01/28/2026
40637#-AA-1	Halsey Street Investment, LLC SENIOR NT		10/31/2012	Various		1,869,957	1,869,957	1,869,957	1,869,957	0	0	0	0	0	1,869,957	0	0	0	135,948	11/30/2021
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		04/30/2012	Redemption 100.0000		651,154	651,154	651,154	651,154	0	0	0	0	0	651,154	0	0	0	60,579	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		12/01/2012	Various		11,269,709	11,269,709	11,269,709	11,269,709	0	0	0	0	0	11,269,709	0	0	0	453,703	12/01/2026
40637#-AD-5	Halsey Street Investment, LLC Senior Not		12/31/2012	Redemption 100.0000		3,442,717	3,442,717	3,442,717	3,442,717	0	0	0	0	0	3,442,717	0	0	0	280,475	12/31/2027
40637#-AE-3	Halsey Street Investment, LLC Sr Note Bu		12/31/2012	Redemption 100.0000		4,372,859	4,372,859	4,372,859	4,372,859	0	0	0	0	0	4,372,859	0	0	0	362,947	12/31/2027
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2012	Various		5,572,102	5,572,102	5,572,102	5,572,102	0	0	0	0	0	5,572,102	0	0	0	827,662	12/31/2027
40637#-AG-8	Halsey Street Investment, LLC Sr Note Ce		12/31/2012	Various		3,417,122	3,417,122	3,417,122	3,417,122	0	0	0	0	0	3,417,122	0	0	0	251,572	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2012	Redemption 100.0000		2,732,181	2,732,181	2,732,181	2,732,181	0	0	0	0	0	2,732,181	0	0	0	210,406	04/30/2028
74408#-AA-7	Pruco Life Insurance Company Note		12/20/2012	Call 100.0000		446,000,000	0	0	0	0	0	0	0	0	446,000,000	0	0	0	0	12/21/2015
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						870,440,796	424,440,796	389,789,673	409,116,632	0	15,324,165	0	15,324,165	0	870,440,796	0	0	0	10,035,091	XXX
8399997. Total - Bonds - Part 4						17,701,642,280	17,764,394,081	16,922,121,770	16,970,961,168	28,339,133	60,280,603	38,317,325	50,302,410	(15,085,748)	17,470,461,313	(5,413,791)	231,180,955	225,767,164	519,207,508	XXX
8399998. Total - Bonds - Part 5						8,103,750,640	8,109,972,345	8,049,977,885	0	0	(2,583,972)	138,674	(2,722,646)	0	8,046,921,667	(333,601)	56,828,984	56,495,383	30,180,179	XXX
8399999. Total - Bonds						25,805,392,920	25,874,366,426	24,972,099,655	16,970,961,168	28,339,133	57,696,631	38,455,999	47,579,764	(15,085,748)	25,517,382,980	(5,747,392)	288,009,939	282,262,547	549,387,687	XXX
21012#-10-8	Consolidated Smart Systems, LL Equity Pr		12/28/2012	Direct	20,915.430	0	0.00	6	281,868	281,860	0	563,723	(281,863)	0	6	0	(5)	(5)	0	
24688#-11-3	National Dry Clnrs Inc(Delias) Jr Conv P		12/28/2012	Direct	2,000,000.000	2	0.00	1	1	0	0	0	0	0	1	0	1	1	0	
60650#-11-1	MRS FIELDS PREFERRED STOCK		01/31/2012	Call 0.0000	2,457,887.000	3	0.00	1	0	1	0	0	1	0	1	0	2	2	0	
60650*-11-5	Mrs Fields PREFERRED STOCK		01/31/2012	Call 0.0000	14,474,082.000	15	0.00	1	0	1	0	0	1	0	1	0	14	14	0	
842400-75-6	SOUTHERN CAL EDISON PFD		06/18/2012	Call 100.0000	1,875.000	187,500	0.00	1,843	1,843	0	0	0	0	0	1,843	0	185,657	185,657	5,513	
D64826-12-2	RWE AG PFD	D	05/22/2012	Barclays Capital Inc	2,044.000	75,720	0.00	72,897	69,944	0	0	0	0	2,953	69,606	(3,291)	6,113	2,822	5,399	
L3234S-A8-0	European Credit Luxembourg SA ECL S 571		06/11/2012	Call 72.6892	15,500,000.000	11,266,826	0.00	11,234,588	11,259,379	0	0	24,791	(24,791)	0	11,234,588	0	32,238	32,238	545,210	
L3234S-B3-0	European Credit Luxembourg SA ECL S 569		06/11/2012	Call 72.6892	27,895,000.000	20,276,652	0.00	20,148,502	20,180,002	0	0	31,500	(31,500)	0	20,148,502	0	128,150	128,150	890,403	
L3234S-B5-5	European Credit Luxembourg SA ECL S 572		06/02/2012	Call 72.4726	113,830,000.000	82,495,561	0.00	80,429,498	80,429,498	0	0	0	0	0	80,429,498	0	2,066,063	2,066,063	1,606,757	
L3234S-B6-3	European Credit Luxembourg SA ECL S 566		02/23/2012	Direct	65,000,000.000	46,912,112	0.00	45,878,235	45,878,235	0	0	0	0	0	45,878,235	0	1,033,877	1,033,877	440,017	
L3234S-ZE-0	European Credit Luxembourg SA ECL S 539		02/23/2012	Direct	65,000,000.000	46,803,392	0.00	45,773,195	45,773,195	0	0	0	0	0	45,773,195	0	1,030,197	1,030,197	439,996	
L3234S-ZG-5	European Credit Luxembourg SA ECL S 545		06/13/2012	Call 72.3033	113,830,000.000	82,302,883	0.00	80,217,228	80,217,228	0	0	0	0	0	80,217,228	0	2,085,655	2,085,655	1,608,582	
L3234S-ZJ-9	European Credit Luxembourg SA ECL S 542		06/13/2012	Call 72.5528	27,895,000.000	20,238,604	0.00	20,043,900	20,077,864	0	0	33,965	(33,965)	0	20,043,900	0	194,704	194,704	807,381	
L3234S-ZK-6	European Credit Luxembourg SA ECL S 544		06/13/2012	Call 72.5660	15,500,000.000	11,247,730	0.00	11,181,554	11,210,165	0	0	28,611	(28,611)	0	11,181,554	0	66,176	66,176	505,069	
006848-30-3	ADELPHIA COMMUNICATIONS CORP		05/31/2012	Settlement Process	0.000	905	0.00	0	0	0	0	0	0	0	0	0	905	905	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						321,807,905	XXX	314,981,449	315,379,222	281,862	0	682,590	(400,728)	2,953	314,978,158	(3,291)	6,829,747	6,826,456	6,854,327	XXX
92039@-11-8	VALUE CREATION PARTNERS INC. PREFERRED STOCK		12/31/2012	Various	0.000	576,116	0.00	0	0	0	0	0	0	0	0	0	576,116	576,116	0	
92039@-13-4	VALUE CREATION PARTNERS INC. PRIVATE PREFERRED EQUITY		12/31/2012	Various	0.000	812,086	0.00	0	0	0	0	0	0	0	0	0	812,086	812,086	0	
92039@-14-2	VALUE CREATION PARTNERS INC. PRIVATE PREFERRED EQUITY		12/31/2012	Various	0.000	280,633	0.00	0	0	0	0	0	0	0	0	0	280,633	280,633	0	
8599999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates						1,668,835	XXX	0	0	0	0	0	0	0	0	0	1,668,835	1,668,835	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
8999997. Total - Preferred Stocks - Part 4						323,476,740	XXX	314,981,449	315,379,222	281,862	0	682,590	(400,728)	2,953	314,978,158	(3,291)	8,498,582	8,495,291	6,854,327	XXX
8999998. Total - Preferred Stocks - Part 5						96,273	XXX	72,831	0	0	0	0	0	0	78,123	5,292	18,150	23,442	0	XXX
8999999. Total - Preferred Stocks						323,573,013	XXX	315,054,280	315,379,222	281,862	0	682,590	(400,728)	2,953	315,056,281	2,001	8,516,732	8,518,733	6,854,327	XXX
000360-20-6	AAON INC COM		06/19/2012	Various	8,200.000	157,244		109,875	168,018	(58,143)	0	0	(58,143)	0	109,875	0	47,370	47,370	216	
000361-10-5	AAR CORP COM		01/23/2012	SG Americas securities LLC	11,600.000	245,178		273,864	222,372	51,492	0	0	51,492	0	273,864	0	(28,687)	(28,687)	0	
00081T-10-8	ACCO BRANDS CORP COM		02/21/2012	SG Americas securities LLC	15,600.000	188,526		118,812	150,540	(31,728)	0	0	(31,728)	0	118,812	0	69,714	69,714	0	
001055-10-2	AFLAC INC COM		07/16/2012	Various	190,400.000	8,819,861		8,562,932	8,236,704	326,228	0	0	326,228	0	8,562,932	0	256,929	256,929	31,680	
001084-10-2	AGCO CORP COM		11/12/2012	Citigroup Inc	39,900.000	1,786,363		1,764,753	1,714,503	50,250	0	0	50,250	0	1,764,753	0	21,610	21,610	0	
00130H-10-5	AES CORP COM		12/07/2012	Various	624,100.000	7,185,871		6,993,657	7,389,344	(395,687)	0	0	(395,687)	0	6,993,657	0	192,214	192,214	18,076	
00206R-10-2	AT&T INC COM		04/23/2012	Various	706,400.000	22,096,441		18,844,832	21,361,536	(2,516,704)	0	0	(2,516,704)	0	18,844,832	0	3,251,609	3,251,609	414,040	
00207R-10-1	ATMI INC COM		05/07/2012	Various	10,600.000	230,930		200,005	212,318	(12,314)	0	0	(12,314)	0	200,005	0	30,926	30,926	0	
002474-10-4	AZZ Inc COM		03/21/2012	Various	1,800.000	93,041		86,038	81,792	4,246	0	0	4,246	0	86,038	0	7,002	7,002	450	
002824-10-0	ABBOTT LABORATORIES COM		09/25/2012	Various	58,800.000	3,825,108		3,151,717	3,306,324	(154,607)	0	0	(154,607)	0	3,151,717	0	673,391	673,391	70,809	
00439T-20-6	ACCURIDE CORP COM		06/29/2012	Various	40,800.000	259,797		300,149	290,496	9,653	0	0	9,653	0	300,149	0	(40,352)	(40,352)	0	
00448Q-20-1	Achillion Pharmaceuticals Inc COM		04/23/2012	Nomura International Limited	14,500.000	98,064		94,439	110,490	(16,052)	0	0	(16,052)	0	94,439	0	3,625	3,625	0	
004498-10-1	ACI Worldwide Inc COM		05/21/2012	Various	44,300.000	1,596,624		1,303,936	1,268,752	35,184	0	0	35,184	0	1,303,936	0	292,689	292,689	0	
00507V-10-9	Activision Blizzard Inc COM		05/21/2012	Various	68,700.000	829,776		741,184	846,384	(105,200)	0	0	(105,200)	0	741,184	0	88,592	88,592	12,366	
00738A-10-6	ADTRAN INC COM		02/21/2012	SG Americas securities LLC	9,700.000	372,238		300,739	292,552	8,187	0	0	8,187	0	300,739	0	71,499	71,499	873	
00739W-10-7	ADVANCE AMERICA CASH COM		04/24/2012	Various	135,100.000	1,412,454		1,040,607	1,209,145	(168,538)	0	0	(168,538)	0	1,040,607	0	371,847	371,847	6,813	
007974-10-8	ADVENT SOFTWARE INC. COM		06/19/2012	Various	16,100.000	417,716		313,709	392,196	(78,488)	0	0	(78,488)	0	313,709	0	104,008	104,008	0	
00817Y-10-8	AETNA INC COM		09/25/2012	Various	76,400.000	3,220,964		2,758,586	3,223,316	(464,730)	0	0	(464,730)	0	2,758,586	0	462,378	462,378	29,278	
00826A-10-9	Affymax Inc COM		05/21/2012	Various	10,300.000	119,073		70,534	68,083	2,451	0	0	2,451	0	70,534	0	48,539	48,539	0	
00922R-10-5	Air Transport Services Group I COM		12/14/2012	Various	38,800.000	182,365		230,576	183,136	47,440	0	0	47,440	0	230,576	0	(48,211)	(48,211)	0	
00971T-10-1	AKAMAI TECHNOLOGIES INC COM		02/21/2012	SG Americas securities LLC	248,500.000	8,363,857		5,395,924	8,021,580	(2,625,656)	0	0	(2,625,656)	0	5,395,924	0	2,967,933	2,967,933	0	
011659-10-9	ALASKA AIR GROUP COM		07/30/2012	WELLS FARGO SEC LLC	11,250.000	781,965		739,717	844,763	(105,045)	0	0	(105,045)	0	739,717	0	42,248	42,248	0	
013817-10-1	ALCOA INC COM		02/07/2012	Citigroup Inc	498,500.000	5,317,500		6,879,630	4,312,025	2,567,605	0	0	2,567,605	0	6,879,630	0	(1,562,131)	(1,562,131)	14,955	
01449J-10-5	ALERE INC FKA INVER MED INNOVA COM		01/23/2012	SG Americas securities LLC	20,500.000	455,018		538,802	473,345	65,457	0	0	65,457	0	538,802	0	(83,784)	(83,784)	0	
016255-10-1	ALIGN TECHNOLOGY INC COM		06/19/2012	Various	9,700.000	312,642		159,508	230,133	(70,625)	0	0	(70,625)	0	159,508	0	153,134	153,134	0	
01748X-10-2	ALLEGIANT TRAVEL CO COM		03/21/2012	SG Americas securities LLC	2,100.000	108,446		111,285	112,014	(729)	0	0	(729)	0	111,285	0	(2,839)	(2,839)	0	
018804-10-4	ALLIANT TECHSYSTEMS INC COM		03/21/2012	Various	39,800.000	2,225,289		2,430,622	2,274,968	155,654	0	0	155,654	0	2,430,622	0	(205,334)	(205,334)	6,900	
020409-10-8	Almost Family Inc COM		12/14/2012	Various	17,900.000	357,213		586,517	296,782	289,735	0	0	289,735	0	586,517	0	(229,305)	(229,305)	0	
020520-10-2	ALON USA ENERGY INC COM		06/19/2012	Morgan Stanley & Co, Inc	1,400.000	11,767		15,750	12,194	3,556	0	0	3,556	0	15,750	0	(3,983)	(3,983)	112	
02208R-10-6	Altra Holdings Inc COM		08/28/2012	Various	20,000.000	356,972		111,557	376,600	(265,043)	0	0	(265,043)	0	111,557	0	245,415	245,415	450	
023436-10-8	AMEDISYS INC COM		02/07/2012	Citigroup Inc	13,800.000	162,385		236,173	150,558	85,615	0	0	85,615	0	236,173	0	(73,789)	(73,789)	0	
023608-10-2	AMEREN CORP COM		07/16/2012	Various	100,100.000	3,358,002		3,225,923	3,316,313	(90,390)	0	0	(90,390)	0	3,225,923	0	132,079	132,079	76,600	
024061-10-3	AMERICAN AXLE & MFG HLDG COM		06/19/2012	Various	158,700.000	1,727,391		1,403,237	1,569,543	(166,306)	0	0	(166,306)	0	1,403,237	0	324,154	324,154	0	
02503Y-10-3	American Capital Ltd COM		04/23/2012	Various	159,100.000	1,379,379		883,960	1,070,743	(186,783)	0	0	(186,783)	0	883,960	0	495,420	495,420	0	
025537-10-1	American Electric Power Co COM		01/23/2012	SG Americas securities LLC	109,200.000	4,435,267		4,051,210	4,511,052	(459,842)	0	0	(459,842)	0	4,051,210	0	384,057	384,057	0	
02553E-10-6	AMERICAN EAGLE OUTFITTER COM		04/23/2012	Nomura International Limited	74,000.000	1,310,022		1,023,420	1,131,460	(108,040)	0	0	(108,040)	0	1,023,420	0	286,602	286,602	16,280	
025676-20-6	AMERICAN EQUITY INVEST COM		09/25/2012	Various	123,100.000	1,485,196		810,253	1,280,240	(469,987)	0	0	(469,987)	0	810,253	0	674,942	674,942	0	
025932-10-4	AMERICAN FINL GROUP INC COM		08/28/2012	Various	48,800.000	1,827,945		1,622,816	1,800,232	(177,416)	0	0	(177,416)	0	1,622,816	0	205,130	205,130	21,560	
026375-10-5	AMERICAN GREETINGS CORP COM		03/21/2012	Various	68,000.000	1,022,065		529,918	850,680	(320,762)	0	0	(320,762)	0	529,918	0	492,147	492,147	10,200	
026874-78-4	AMERICAN INTL GROUP INC COM		12/07/2012	Various	36,000.000	1,139,032		853,016	835,200	17,816	0	0	17,816	0	853,016	0	286,016	286,016	0	
029263-10-0	AMERICAN REPROGRAPHICS COM		05/07/2012	Various	28,600.000	161,938		151,026	131,274	19,752	0	0	19,752	0	151,026	0	10,912	10,912	0	
029899-10-1	AMERICAN STS WTR CO COM		03/21/2012	SG Americas securities LLC	1,300.000	47,750		45,864	45,370	494	0	0	494	0	45,864	0	1,886	1,886	364	
030420-10-3	American Water Works Co Inc COM		03/05/2012	Barclays Capital Inc	88,300.000	2,973,944		2,619,163	2,813,238	(194,075)	0	0	(194,075)	0	2,619,163	0	354,781	354,781	20,309	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03062T-10-5	AMERICAS CAR MART INC COM		06/19/2012	Various	1,600.000	63,553		53,958	62,688	(8,730)	0	0	(8,730)	0	53,958	0	9,594	9,594	0	
03070Q-10-1	AMERISTAR CASINOS INC COM		02/21/2012	Various	15,100.000	307,813		276,568	261,079	15,489	0	0	15,489	0	276,568	0	31,245	31,245	0	
03071H-10-0	Amerisafe Inc COM		04/23/2012	Nomura International Limited	2,300.000	59,945		46,688	53,475	(6,787)	0	0	(6,787)	0	46,688	0	13,257	13,257	0	
03076K-10-8	AMERIS BANCORP COM		06/19/2012	Various	13,000.000	152,528		97,551	133,640	(36,089)	0	0	(36,089)	0	97,551	0	54,978	54,978	0	
031100-10-0	Ametek Inc COM		04/23/2012	Nomura International Limited	29,300.000	1,398,870		1,222,594	1,233,530	(10,936)	0	0	(10,936)	0	1,222,594	0	176,276	176,276	1,758	
031162-10-0	AMGEN INC COM		02/21/2012	SG Americas securities LLC	7,300.000	492,568		375,887	468,733	(92,846)	0	0	(92,846)	0	375,887	0	116,680	116,680	2,628	
031652-10-0	AMKOR TECHNOLOGY INC SR NT COM		06/28/2012	SG Americas securities LLC	90,600.000	592,429		243,714	395,016	(151,302)	0	0	(151,302)	0	243,714	0	348,715	348,715	0	
032332-50-4	Amtech Systems Inc COM		02/21/2012	Various	22,900.000	231,323		329,241	194,879	134,362	0	0	134,362	0	329,241	0	(97,918)	(97,918)	0	
032515-10-8	ANADIGICS INC COM		05/07/2012	Various	42,700.000	90,460		120,781	93,513	27,268	0	0	27,268	0	120,781	0	(30,321)	(30,321)	0	
032744-10-4	ANAREN MICROWAVE INC COM		10/18/2012	Various	17,200.000	319,349		300,721	285,864	14,857	0	0	14,857	0	300,721	0	18,628	18,628	0	
032803-10-8	Ancestry.com Inc COM		01/23/2012	SG Americas securities LLC	4,700.000	136,422		105,859	107,912	(2,053)	0	0	(2,053)	0	105,859	0	30,564	30,564	0	
034164-10-3	The Andersons, Inc COM		10/18/2012	Various	20,400.000	875,899		735,191	890,664	(155,473)	0	0	(155,473)	0	735,191	0	140,708	140,708	7,485	
03475V-10-1	ANGIODYNAMICS INC COM		12/14/2012	Various	40,400.000	452,691		549,007	598,324	(22,804)	0	26,513	(49,317)	0	549,007	0	(96,316)	(96,316)	0	
035623-10-7	ANN INC COM		02/21/2012	SG Americas securities LLC	37,300.000	899,117		892,925	924,294	(31,369)	0	0	(31,369)	0	892,925	0	6,192	6,192	0	
035710-40-9	ANNALY MTG MGMT INC COM		03/05/2012	Various	653,500.000	10,824,972		11,346,275	10,429,860	916,415	0	0	916,415	0	11,346,275	0	(521,303)	(521,303)	372,495	
037347-10-1	ANWORTH MORTGAGE ASSET COM		03/21/2012	Various	30,100.000	198,562		210,700	189,028	21,672	0	0	21,672	0	210,700	0	(12,138)	(12,138)	6,321	
037411-10-5	APACHE CORP COM		08/28/2012	Various	141,902.000	12,784,836		13,332,914	12,853,483	479,431	0	0	479,431	0	13,332,914	0	(548,078)	(548,078)	41,227	
037598-10-9	APOGEE ENTERPRISES INC COM		01/23/2012	SG Americas securities LLC	6,200.000	86,465		74,303	76,012	(1,709)	0	0	(1,709)	0	74,303	0	12,162	12,162	0	
03762U-10-5	Apollo Commercial Real Estate REIT		10/18/2012	Various	12,500.000	203,734		205,445	164,125	41,320	0	0	41,320	0	205,445	0	(1,711)	(1,711)	11,760	
037833-10-0	APPLE COMPUTER INC COM		09/27/2012	Various	50,800.000	31,382,525		17,793,918	20,574,000	(2,780,082)	0	0	(2,780,082)	0	17,793,918	0	13,588,607	13,588,607	27,560	
039483-10-2	ARCHER DANIELS MIDLAND C COM		10/18/2012	UBS Limited	20,300.000	589,979		546,789	580,580	(33,791)	0	0	(33,791)	0	546,789	0	43,190	43,190	10,658	
040790-10-7	ARKANSAS BEST CORP COM		02/07/2012	Citigroup Inc	13,400.000	250,808		238,775	258,218	(19,443)	0	0	(19,443)	0	238,775	0	12,033	12,033	402	
04269Q-10-0	ARRIS GROUP INC COM		03/21/2012	Various	4,200.000	46,669		47,880	45,444	2,436	0	0	2,436	0	47,880	0	(1,211)	(1,211)	0	
042735-10-0	ARROW ELECTRS INC COM		06/19/2012	Various	24,000.000	828,516		879,432	897,840	(18,408)	0	0	(18,408)	0	879,432	0	(50,916)	(50,916)	0	
043136-10-0	ARTHROCARE CORP COM		06/19/2012	Various	21,500.000	567,159		687,597	681,120	6,477	0	0	6,477	0	687,597	0	(120,438)	(120,438)	0	
04315B-10-7	Artio Global Investors Inc COM		03/21/2012	Various	35,100.000	161,570		250,000	171,288	78,712	0	0	78,712	0	250,000	0	(88,430)	(88,430)	1,440	
043436-10-4	ASBURY AUTOMOTIVE GRP COM		04/23/2012	Nomura International Limited	2,500.000	64,683		10,775	53,900	(43,125)	0	0	(43,125)	0	10,775	0	53,908	53,908	0	
04351G-10-1	Ascena Retail Group Inc COM		10/18/2012	Various	112,000.000	4,424,668		3,256,999	3,328,640	(71,641)	0	0	(71,641)	0	3,256,999	0	1,167,669	1,167,669	0	
044103-10-9	ASHFORD HOSPITALITY TRUS COM		10/18/2012	Various	80,700.000	694,412		471,656	645,600	(173,944)	0	0	(173,944)	0	471,656	0	222,756	222,756	14,076	
04544X-30-0	Assisted Living Concepts Inc COM		08/14/2012	Various	8,280.000	65,162		133,801	123,289	10,511	0	0	10,511	0	133,801	0	(68,639)	(68,639)	1,656	
045487-10-5	ASSOCIATED BANC CORP COM		06/29/2012	Various	36,300.000	475,290		421,552	405,471	16,081	0	0	16,081	0	421,552	0	53,738	53,738	3,630	
04621X-10-8	ASSURANT INC COM		11/12/2012	Various	82,700.000	2,887,561		3,008,995	3,395,662	(386,667)	0	0	(386,667)	0	3,008,995	0	(121,434)	(121,434)	35,172	
049079-20-5	ATLANTIC TELE NETWORK COM		06/29/2012	Various	5,500.000	197,021		205,691	214,775	(9,084)	0	0	(9,084)	0	205,691	0	(8,670)	(8,670)	2,576	
049164-20-5	ATLAS AIR INC COM		03/05/2012	Various	30,800.000	1,337,493		1,589,801	1,183,644	406,157	0	0	406,157	0	1,589,801	0	(252,309)	(252,309)	0	
052769-10-6	AUTODESK INC COM		07/30/2012	Various	20,600.000	697,220		554,531	624,798	(70,267)	0	0	(70,267)	0	554,531	0	142,689	142,689	0	
052800-10-9	Autoliv Inc COM		01/23/2012	SG Americas securities LLC	4,300.000	273,807		256,078	230,007	26,071	0	0	26,071	0	256,078	0	17,729	17,729	0	
053774-10-5	Avis Budget Group Inc COM		09/10/2012	Various	317,300.000	4,568,508		3,918,911	3,401,456	517,455	0	0	517,455	0	3,918,911	0	649,597	649,597	0	
053807-10-3	AVNET INC COMMON		08/28/2012	Deutsche Bank Securities Inc	24,900.000	800,734		722,822	774,141	(51,319)	0	0	(51,319)	0	722,822	0	77,912	77,912	0	
054303-10-2	Avon Products Inc COM		03/05/2012	Various	365,000.000	6,975,947		9,775,429	6,376,550	3,398,879	0	0	3,398,879	0	9,775,429	0	(2,799,482)	(2,799,482)	7,038	
05508R-10-6	B&G FOODS HLDG CORP COM		02/21/2012	SG Americas securities LLC	2,400.000	56,350		43,003	57,768	(14,765)	0	0	(14,765)	0	43,003	0	13,346	13,346	552	
05541T-10-1	BGC Partners Inc COM		12/06/2012	Various	177,000.000	1,184,758		1,121,984	1,051,380	70,604	0	0	70,604	0	1,121,984	0	62,774	62,774	24,375	
055921-10-0	B M C SOFTWARE INC COM		02/21/2012	SG Americas securities LLC	85,800.000	3,367,221		3,399,895	2,812,524	587,371	0	0	587,371	0	3,399,895	0	(32,674)	(32,674)	0	
057149-10-6	Michael Baker Corp COM		08/28/2012	Various	7,500.000	181,726		146,586	147,075	(489)	0	0	(489)	0	146,586	0	35,140	35,140	0	
057224-10-7	Baker Hughes Inc COM		03/21/2012	Various	41,200.000	1,866,821		2,441,430	2,003,968	437,462	0	0	437,462	0	2,441,430	0	(574,608)	(574,608)	6,180	
059692-10-3	BANCORPSOUTH INC COM		03/21/2012	Various	9,000.000	124,293		90,198	99,180	(8,982)	0	0	(8,982)	0	90,198	0	34,095	34,095	180	
064058-10-0	Bank of New York Mellon Corp/T COM		10/18/2012	Various	713,200.000	16,876,876		14,812,796	14,199,812	612,984	0	0	612,984	0	14,812,796	0	2,064,081	2,064,081	221,143	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
067383-10-9	CR BARD INC COM		01/23/2012	SG Americas securities LLC	12,800.000	1,147,341		1,120,166	1,094,400	25,766	0	0	25,766	0	1,120,166	0	27,174	27,174	2,432	
071813-10-9	BAXTER INTL INC COM		02/21/2012	SG Americas securities LLC	130,100.000	7,379,923		6,802,585	6,437,348	365,237	0	0	365,237	0	6,802,585	0	577,337	577,337	43,584	
073295-10-7	BBCN BANCORP INC COM		03/21/2012	Various	39,200.000	414,799		368,411	370,440	(2,029)	0	0	(2,029)	0	368,411	0	46,388	46,388	0	
075571-10-9	BEBE STORES INC COM		05/07/2012	Citigroup Inc	15,500.000	93,233		128,480	129,115	(636)	0	0	(636)	0	128,480	0	(35,247)	(35,247)	388	
075887-10-9	BECTON DICKINSON & CO COM		06/19/2012	Various	83,050.000	6,431,424		6,147,335	6,205,496	(58,161)	0	0	(58,161)	0	6,147,335	0	284,089	284,089	6,660	
075896-10-0	BED BATH BEYOND INC COM		09/10/2012	Various	39,800.000	2,711,544		2,434,287	2,307,206	127,081	0	0	127,081	0	2,434,287	0	277,257	277,257	0	
077454-10-6	BELDEN INC COM		03/21/2012	Various	24,500.000	970,900		623,129	815,360	(192,232)	0	0	(192,232)	0	623,129	0	347,771	347,771	1,590	
080555-10-5	BELO CORP COM		02/07/2012	Citigroup Inc	36,700.000	292,389		203,465	231,210	(27,745)	0	0	(27,745)	0	203,465	0	88,924	88,924	0	
084680-10-7	BERKSHIRE HILLS BANCORP COM		04/23/2012	Various	5,900.000	134,534		108,408	130,921	(22,513)	0	0	(22,513)	0	108,408	0	26,126	26,126	1,003	
08986R-10-1	BIGLARI HOLDINGS INC COM		12/14/2012	Various	1,200.000	442,407		474,506	441,888	44,990	0	12,371	32,619	0	474,506	0	(32,100)	(32,100)	0	
09057G-60-2	Bio-Reference Labs Inc COM		06/19/2012	Guzman & Co	1,200.000	30,693		26,177	19,524	6,653	0	0	6,653	0	26,177	0	4,516	4,516	0	
09062X-10-3	BIOGEN IDEC INC COM		09/25/2012	Various	20,700.000	2,982,530		1,039,761	2,278,035	(1,238,274)	0	0	(1,238,274)	0	1,039,761	0	1,942,769	1,942,769	0	
09180C-10-6	BJS RESTAURANTS INC COM		06/19/2012	Various	47,100.000	2,101,064		1,477,511	2,134,572	(657,061)	0	0	(657,061)	0	1,477,511	0	623,553	623,553	0	
091826-10-7	BLACK BOX COPORATION COM		12/14/2012	Various	11,800.000	314,139		346,905	330,872	35,333	0	19,300	16,033	0	346,905	0	(32,766)	(32,766)	2,420	
09227Q-10-0	BLACKBAUD INC COM		06/19/2012	Various	11,600.000	302,293		222,896	321,320	(98,424)	0	0	(98,424)	0	222,896	0	79,397	79,397	2,784	
095180-10-5	BLOUNT INTL INC NEW COM		07/16/2012	Various	80,400.000	1,236,214		815,657	1,167,408	(351,751)	0	0	(351,751)	0	815,657	0	420,558	420,558	0	
09534T-50-8	BLUE COAT SYSTEMS INC COM		02/16/2012	Tender (Corp Action)	22,300.000	575,563		394,130	567,535	(173,405)	0	0	(173,405)	0	394,130	0	181,433	181,433	0	
09643P-20-7	BLYTH INDUSTRIES INC COM		12/14/2012	Various	23,850.000	918,460		1,010,566	1,354,680	(344,114)	0	0	(344,114)	0	1,010,566	0	(92,106)	(92,106)	5,963	
096761-10-1	Bob Evans Farms, Inc. COM		06/19/2012	Various	3,200.000	128,343		113,786	107,328	6,458	0	0	6,458	0	113,786	0	14,557	14,557	1,600	
09746Y-10-5	BOISE INC COM		07/30/2012	Various	113,400.000	801,026		662,504	807,408	(144,904)	0	0	(144,904)	0	662,504	0	138,522	138,522	54,432	
101119-10-5	BOSTON PRIVATE FINL HLDG COM		08/28/2012	Various	107,500.000	986,050		687,261	853,550	(166,289)	0	0	(166,289)	0	687,261	0	298,788	298,788	2,513	
104674-10-6	BRADY CORP CL A COM		12/06/2012	Various	33,000.000	1,005,387		1,023,961	1,041,810	(17,849)	0	0	(17,849)	0	1,023,961	0	(18,574)	(18,574)	18,029	
109473-40-5	BRIGHTPOINT INC. COM		10/16/2012	Various	322,000.000	2,760,542		2,381,178	3,464,720	(1,083,542)	0	0	(1,083,542)	0	2,381,178	0	379,363	379,363	0	
109696-10-4	BRINKS CO COM		08/28/2012	Various	10,600.000	238,600		276,861	284,928	(8,067)	0	0	(8,067)	0	276,861	0	(38,261)	(38,261)	3,180	
110122-10-8	BRISTOL MYERS SQUIBB CO COM		06/19/2012	Various	162,100.000	5,645,384		4,014,115	5,712,404	(1,698,289)	0	0	(1,698,289)	0	4,014,115	0	1,631,269	1,631,269	110,228	
11373M-10-7	BROOKLINE BANCORP COM		05/21/2012	UBS Limited	11,800.000	105,315		93,562	99,592	(6,030)	0	0	(6,030)	0	93,562	0	11,753	11,753	2,006	
114340-10-2	BROOKS AUTOMATION INC COM		01/23/2012	SG Americas securities LLC	15,800.000	168,839		101,547	162,266	(60,719)	0	0	(60,719)	0	101,547	0	67,292	67,292	0	
116794-10-8	BRUKER DALTONICS INC COM		07/30/2012	Various	70,400.000	1,017,913		922,497	874,368	48,129	0	0	48,129	0	922,497	0	95,416	95,416	0	
118255-10-8	BUCKEYE TECHNOLOGIES INC COM		12/14/2012	SG Americas securities LLC	10,500.000	352,372		279,353	351,120	(71,768)	0	0	(71,768)	0	279,353	0	73,019	73,019	1,216	
120076-10-4	BUILD A BEAR WORKSHOP IN COM		04/23/2012	Various	9,000.000	42,782		43,560	76,140	(32,580)	0	0	(32,580)	0	43,560	0	(779)	(779)	0	
12477X-10-6	CAI International Inc COM		03/21/2012	Various	4,200.000	78,852		75,340	64,932	10,408	0	0	10,408	0	75,340	0	3,512	3,512	0	
124805-10-2	CBIZ COM		12/14/2012	Various	47,800.000	287,406		287,126	292,058	456	0	5,388	(4,932)	0	287,126	0	280	280	0	
124830-10-0	CBL & ASSOCIATES PROPERTIES COM		03/05/2012	Various	105,500.000	1,843,358		1,648,996	1,656,350	(7,354)	0	0	(7,354)	0	1,648,996	0	194,361	194,361	22,155	
125071-10-0	C D I CORP COM		12/14/2012	Various	14,000.000	234,739		190,575	193,340	(2,765)	0	0	(2,765)	0	190,575	0	44,164	44,164	4,381	
125137-10-9	CEC ENTERTAINMENT INC. COM		02/21/2012	SG Americas securities LLC	500.000	19,178		17,763	17,225	538	0	0	538	0	17,763	0	1,415	1,415	110	
125269-10-0	CF INDUSTRIES HLDGS INC COM		09/25/2012	Various	34,300.000	6,437,571		5,270,791	4,972,814	297,977	0	0	297,977	0	5,270,791	0	1,166,781	1,166,781	16,920	
125509-10-9	CIGNA CORP COM		03/21/2012	Various	31,700.000	1,460,394		1,490,312	1,331,400	158,912	0	0	158,912	0	1,490,312	0	(29,918)	(29,918)	1,268	
12561W-10-5	CLECO CORP COM		02/21/2012	Various	39,300.000	1,559,134		1,421,938	1,497,330	(75,392)	0	0	(75,392)	0	1,421,938	0	137,197	137,197	12,281	
125906-10-7	CSS INDS INC COM		12/14/2012	Various	3,300.000	67,779		65,373	65,736	(363)	0	0	(363)	0	65,373	0	2,406	2,406	1,485	
12618T-10-5	CRA INTERNATIONAL INC COM		09/10/2012	Various	20,300.000	381,824		358,689	402,752	(44,063)	0	0	(44,063)	0	358,689	0	23,135	23,135	0	
126349-10-9	CSG SYS INTL INC COM		07/16/2012	Various	58,600.000	956,122		669,212	862,006	(192,794)	0	0	(192,794)	0	669,212	0	286,910	286,910	0	
126501-10-5	CTS CORPORATION COM		12/14/2012	Various	42,500.000	422,361		196,490	391,000	(194,510)	0	0	(194,510)	0	196,490	0	225,871	225,871	3,297	
12662P-10-8	CVR Energy Inc COM		12/14/2012	Various	104,700.000	3,051,239		2,049,919	1,961,031	88,888	0	0	88,888	0	2,049,919	0	1,001,320	1,001,320	0	
126650-10-0	CVS CAREMARK CORP COM		11/12/2012	Various	74,100.000	3,403,210		2,735,477	3,021,798	(286,321)	0	0	(286,321)	0	2,735,477	0	667,733	667,733	24,099	
12673P-10-5	CA INC COM		06/19/2012	Various	291,100.000	7,236,551		7,256,541	5,884,587	1,371,954	0	0	1,371,954	0	7,256,541	0	(19,990)	(19,990)	86,850	
12709P-10-3	CABOT MICROELECTRONICS CORP COM		07/16/2012	Various	25,800.000	793,496		901,440	1,219,050	(317,610)	0	0	(317,610)	0	901,440	0	(107,944)	(107,944)	454,787	
127150-30-8	CACHE INC COM		12/14/2012	Various	12,300.000	51,188		35,424	76,137	(40,713)	0	0	(40,713)	0	35,424	0	15,764	15,764	0	
127190-30-4	CACI INTL INC COM		12/14/2012	Various	35,000.000	1,869,841		1,963,412	1,957,200	6,212	0	0	6,212	0	1,963,412	0	(93,571)	(93,571)	0	
12811R-10-4	CALAMOS ASSET MANAGEMENT COM		12/14/2012	Various	9,100.000	95,163		103,673	113,841	12,008	0	22,176	(10,168)	0	103,673	0	(8,510)	(8,510)	3,379	
130788-10-2	CALIFORNIA WTR SVC GROUP COM		12/06/2012	Various	45,300.000	809,641		813,287	827,178	(13,891)	0	0	(13,891)	0	813,287	0	(3,646)	(3,646)	13,703	
13123X-10-2	CALLON PETE CO DEL COM		03/21/2012	Various	31,700.000	207,987		213,271	157,549	55,722	0	0	55,722	0	213,271	0	(5,284)	(5,284)	0	
139594-10-5	CAPELLA EDUCATION COMPAN COM		12/14/2012	Various	40,700.000	1,328,846		1,444,621	1,467,235	(5,195)	0	17,419	(22,614)	0	1,444,621	0	(115,776)	(115,776)	0	
140288-10-1	Capital Lease Funding In COM		04/23/2012	Various	41,400.000	171,024		95,177	167,256	(72,079)	0	0	(72,079)	0	95,177	0	75,847	75,847	3,120	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14040H-10-5	CAPITAL ONE FINANCIAL CORP COM		01/23/2012	SG Americas securities LLC	76,400.000	3,482,770		2,734,822	3,230,956	(496,134)	0	0	(496,134)	0	2,734,822	0	747,948	747,948	0	
14067E-50-6	CAPSTEAD MTG CORP COM		12/14/2012	Various	151,700.000	1,972,743		1,921,003	1,887,148	33,855	0	0	33,855	0	1,921,003	0	51,740	51,740	187,306	
14151#-10-4	Cardinal Logistics Management Common Sto		08/06/2012	Various	188,162.000	2		3	0	3	0	0	3	0	3	0	(1)	(1)	0	
14161H-10-8	Cardtronics Inc Common Stock		06/19/2012	Various	21,900.000	596,578		412,110	592,614	(180,504)	0	0	(180,504)	0	412,110	0	184,468	184,468	0	
141665-10-9	CAREER EDUCATION CORP COM		02/21/2012	SG Americas securities LLC	36,200.000	383,737		609,028	288,514	320,514	0	0	320,514	0	609,028	0	(225,291)	(225,291)	0	
14170T-10-1	CAREFUSION CORP COM		04/23/2012	Nomura International Limited	19,900.000	504,525		490,908	505,659	(14,751)	0	0	(14,751)	0	490,908	0	13,617	13,617	0	
143658-30-0	CARNIVAL CORP COM		02/07/2012	Citigroup Inc	113,800.000	3,657,191		4,069,265	3,714,432	354,833	0	0	354,833	0	4,069,265	0	(412,075)	(412,075)	0	
148411-10-1	Castle (A.M.) & Co. COM		05/21/2012	Various	8,300.000	95,560		74,111	78,518	(4,407)	0	0	(4,407)	0	74,111	0	21,450	21,450	0	
149150-10-4	CATHAY BANCORP INC COM		09/10/2012	Morgan Stanley & Co, Inc	11,100.000	193,440		186,203	165,723	20,480	0	0	20,480	0	186,203	0	7,237	7,237	333	
149847-10-5	CBEYOND COMMUNICATIONS COM		06/19/2012	Various	18,600.000	129,902		218,019	148,986	69,033	0	0	69,033	0	218,019	0	(88,117)	(88,117)	0	
150602-20-9	CEDAR SHOPPING CENTERS COM		10/18/2012	Various	37,600.000	187,682		178,514	162,056	31,491	0	15,032	16,459	0	178,514	0	9,168	9,168	3,000	
150870-10-3	Celanese Corp COM		01/23/2012	SG Americas securities LLC	8,900.000	425,295		406,579	394,003	12,576	0	0	12,576	0	406,579	0	18,717	18,717	534	
156700-10-6	CENTURYLINK INC COM		02/21/2012	SG Americas securities LLC	151,800.000	5,982,377		5,340,445	5,646,960	(306,515)	0	0	(306,515)	0	5,340,445	0	641,932	641,932	0	
15670S-10-5	CENVEO INC COM		02/21/2012	Various	48,200.000	179,822		288,299	163,880	124,419	0	0	124,419	0	288,299	0	(108,477)	(108,477)	0	
156710-10-5	CERADYNE INC COM		05/07/2012	Various	48,000.000	1,492,782		1,039,170	1,285,440	(246,270)	0	0	(246,270)	0	1,039,170	0	453,611	453,611	3,750	
163428-10-5	Chelsea Therapeutics Internati COM		02/21/2012	SG Americas securities LLC	14,400.000	40,680		69,163	73,872	(4,709)	0	0	(4,709)	0	69,163	0	(28,483)	(28,483)	0	
16359R-10-3	CHEMED CORP COM		06/19/2012	Various	17,600.000	1,037,234		944,604	901,296	43,308	0	0	43,308	0	944,604	0	92,630	92,630	3,776	
165303-10-8	Chesapeake Utilities Corp COM		06/19/2012	Morgan Stanley & Co, Inc	400.000	17,528		17,109	17,340	(231)	0	0	(231)	0	17,109	0	419	419	422	
166764-10-0	CHEVRONTEXACO CORP COM		09/25/2012	Various	55,600.000	6,076,679		4,032,597	5,915,840	(1,883,243)	0	0	(1,883,243)	0	4,032,597	0	2,044,082	2,044,082	105,966	
169340-10-9	Chimera Investment Corp REIT		03/21/2012	Various	188,200.000	555,766		760,328	472,382	287,946	0	0	287,946	0	760,328	0	(204,562)	(204,562)	20,702	
170032-80-9	CHIQUITA BRANDS INTL INC COM		05/21/2012	Various	64,000.000	504,110		549,698	533,760	15,938	0	0	15,938	0	549,698	0	(45,588)	(45,588)	0	
171046-10-5	CHRISTOPHER & BANKS CORP COM		02/07/2012	Various	21,200.000	44,013		78,440	49,608	28,832	0	0	28,832	0	78,440	0	(34,427)	(34,427)	0	
17163B-10-2	CIBER INC COM		03/21/2012	Various	9,300.000	40,824		47,690	35,898	11,792	0	0	11,792	0	47,690	0	(6,867)	(6,867)	0	
17243V-10-2	Cinemark Holdings Inc COM		06/29/2012	Various	86,300.000	1,892,631		1,543,389	1,595,687	(52,298)	0	0	(52,298)	0	1,543,389	0	349,241	349,241	19,152	
172755-10-0	CIRRUS LOGIC INC COM		09/10/2012	Various	98,700.000	3,153,699		1,597,857	1,564,395	33,462	0	0	33,462	0	1,597,857	0	1,555,843	1,555,843	0	
172967-42-4	CITIGROUP INC COM		08/14/2012	Various	688,310.000	21,664,921		28,510,263	18,109,436	10,400,827	0	0	10,400,827	0	28,510,263	0	(6,845,342)	(6,845,342)	3,394	
177376-10-0	CITRIX SYSTEMS INC COM		11/12/2012	Various	119,900.000	8,020,350		6,880,821	7,280,328	(399,507)	0	0	(399,507)	0	6,880,821	0	1,139,529	1,139,529	0	
18911Q-10-2	Cloud Peak Energy Inc COM		05/21/2012	Various	58,600.000	840,118		1,229,809	1,132,152	97,657	0	0	97,657	0	1,229,809	0	(389,691)	(389,691)	0	
189754-10-4	COACH INC COM		03/21/2012	Various	11,300.000	890,092		295,156	689,752	(394,596)	0	0	(394,596)	0	295,156	0	594,936	594,936	5,085	
191098-10-2	COCA COLA BOTTLING CO CONS COM		12/06/2012	Various	2,300.000	148,270		150,654	134,665	21,750	0	5,761	15,989	0	150,654	0	(2,384)	(2,384)	1,150	
192108-50-4	COEUR D ALENE MINES CORP COM		07/16/2012	Various	319,000.000	5,867,971		8,672,327	7,700,660	971,667	0	0	971,667	0	8,672,327	0	(2,804,356)	(2,804,356)	0	
192422-10-3	COGNEX CORP COM		05/21/2012	Various	25,800.000	1,022,855		370,746	923,382	(552,636)	0	0	(552,636)	0	370,746	0	652,109	652,109	710	
193459-30-2	Coleman Cable Inc COM		12/14/2012	Various	11,000.000	107,306		66,777	95,700	(28,923)	0	0	(28,923)	0	66,777	0	40,530	40,530	212	
194162-10-3	COLGATE PALMOLIVE CO COM		03/21/2012	Various	21,600.000	2,056,902		1,920,672	1,995,624	(74,952)	0	0	(74,952)	0	1,920,672	0	136,230	136,230	12,528	
195872-10-6	COLONIAL PROPERTIES TRUST COM		06/29/2012	Various	86,800.000	1,869,917		944,122	1,810,648	(866,526)	0	0	(866,526)	0	944,122	0	925,795	925,795	23,004	
19624R-10-6	Colony Financial Inc REIT		07/30/2012	Various	8,500.000	148,175		146,795	133,535	19,883	0	6,623	13,260	0	146,795	0	1,380	1,380	8,755	
199333-10-5	COLUMBUS MCKINNON CORP N COM		12/14/2012	Various	36,100.000	557,563		526,961	458,109	68,852	0	0	68,852	0	526,961	0	30,602	30,602	0	
199908-10-4	COMFORT SYS USA INC COM		09/10/2012	Various	30,400.000	309,768		334,732	325,888	49,248	0	40,404	8,844	0	334,732	0	(24,964)	(24,964)	2,625	
202608-10-5	COMMERCIAL VEHICLE GROUP COM		09/25/2012	Various	38,100.000	346,991		290,120	344,424	(54,304)	0	0	(54,304)	0	290,120	0	56,872	56,872	0	
203233-10-1	COMMONWEALTH REIT COM		12/14/2012	Various	164,450.000	2,813,832		3,515,204	2,736,448	778,756	0	0	778,756	0	3,515,204	0	(701,373)	(701,373)	158,213	
204149-10-8	COMMUNITY TR BANCORP INC COM		06/29/2012	Various	2,900.000	96,116		69,832	85,318	(15,486)	0	0	(15,486)	0	69,832	0	26,284	26,284	2,697	
204166-10-2	Commvault Systems Inc COM		01/23/2012	SG Americas securities LLC	10,200.000	483,031		400,738	435,744	(35,006)	0	0	(35,006)	0	400,738	0	82,294	82,294	0	
20451Q-10-4	Compass Diversified Trust COM		07/16/2012	Various	60,900.000	839,558		811,464	754,551	56,913	0	0	56,913	0	811,464	0	28,094	28,094	40,284	
205306-10-3	COMPUTER PROGRAMS & SYS COM		12/14/2012	Various	9,200.000	478,444		525,832	470,212	122,327	0	66,707	55,620	0	525,832	0	(47,388)	(47,388)	20,726	
205826-20-9	COMTECH TELECOMMUN COM		03/21/2012	Various	5,500.000	177,344		117,074	157,410	(40,336)	0	0	(40,336)	0	117,074	0	60,270	60,270	1,513	
20825C-10-4	Conocophillips COM		07/30/2012	Various	263,700.000	14,386,208		10,670,425	14,648,603	(3,978,178)	0	0	(3,978,178)	0	10,670,425	0	3,715,782	3,715,782	359,964	
20825C-10-4	Conocophillips COM		05/01/2012	Various	0.000	4,685,129		4,685,129	6,992,603	(2,307,474)	0	0	(2,307,474)	0	4,685,129	0	0	0	0	
209034-10-7	Consolidated Communications Ho COM		07/16/2012	Various	15,700.000	253,232		294,576	299,085	(4,509)	0	0	(4,509)	0	294,576	0	(41,344)	(41,344)	16,619	
209341-10-6	CONSOLIDATED GRPHICS INC. COM		10/18/2012	Various	31,400.000	910,532		1,289,186	1,515,992	(226,806)	0	0	(226,806)	0	1,289,186	0	(378,654)	(378,654)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
210226-10-6	CONS TOMOKA LAND CO FL COM		05/21/2012	Various	400.000	11,320		12,323	10,828	1,495	0	0	1,495	0	12,323	0	(1,003)	(1,003)	4	
21036P-10-8	CONSTELLATION BRANDS INC COM CL A		02/21/2012	Various	114,900.000	2,440,814		1,883,912	2,374,983	(491,072)	0	0	(491,072)	0	1,883,912	0	556,903	556,903	0	
21075N-20-4	Contango Oil & Gas Co COM		12/14/2012	Various	24,300.000	1,162,029		1,415,464	1,413,774	1,690	0	0	1,690	0	1,415,464	0	(253,435)	(253,435)	17,200	
217204-10-6	COPART INC COM		06/29/2012	UBS Limited	14,000.000	655,116		613,997	670,460	(56,463)	0	0	(56,463)	0	613,997	0	41,119	41,119	0	
219350-10-5	Corning Inc COM		02/07/2012	Citigroup Inc	590,150.000	8,092,137		9,701,505	7,660,147	2,041,358	0	0	2,041,358	0	9,701,505	0	(1,609,368)	(1,609,368)	0	
21988R-10-2	CORPORATE EXECUTIVE BRD COM		11/12/2012	Citigroup Inc	3,900.000	158,734		123,292	148,590	(25,298)	0	0	(25,298)	0	123,292	0	35,442	35,442	2,048	
22002T-10-8	CORPORATE OFF PPTYS REIT COM		03/05/2012	Barclays Capital Inc	40,500.000	989,820		879,681	861,030	18,651	0	0	18,651	0	879,681	0	110,139	110,139	16,706	
221006-10-9	CORVEL CORP COM		06/19/2012	Various	400.000	16,800		16,464	20,684	(4,220)	0	0	(4,220)	0	16,464	0	335	335	0	
222862-10-4	COVENTRY HEALTH CARE COM		09/10/2012	Various	115,200.000	4,142,677		2,319,890	3,498,624	(1,178,734)	0	0	(1,178,734)	0	2,319,890	0	1,822,787	1,822,787	28,800	
223622-10-1	Cowen Group Inc COM		03/21/2012	Various	19,600.000	53,974		75,597	50,764	24,833	0	0	24,833	0	75,597	0	(21,623)	(21,623)	0	
22410J-10-6	CRACKER BARREL OLD CTRY STORE CBRL GROUP		05/21/2012	Various	27,100.000	1,564,807		1,219,807	1,366,111	(146,304)	0	0	(146,304)	0	1,219,807	0	345,000	345,000	13,550	
226553-10-5	CreXus Investment Corp REIT		08/28/2012	Various	29,100.000	296,893		295,006	302,058	(7,052)	0	0	(7,052)	0	295,006	0	1,887	1,887	25,899	
227046-10-9	Crocs Inc COM		12/14/2012	Various	250,400.000	4,338,508		4,176,748	3,698,408	478,340	0	0	478,340	0	4,176,748	0	161,760	161,760	0	
228903-10-0	CRYOLIFE INC COM		12/14/2012	Various	40,900.000	221,956		222,671	196,320	29,359	0	3,008	26,351	0	222,671	0	(715)	(715)	260	
229669-10-6	Cubic Corporation COM		08/28/2012	Various	9,700.000	477,062		448,789	422,823	51,526	0	25,560	25,966	0	448,789	0	28,273	28,273	1,416	
229678-10-7	CUBIST PHARMACEUTICALS INC COM		09/25/2012	Various	12,700.000	543,015		268,694	503,174	(234,480)	0	0	(234,480)	0	268,694	0	274,321	274,321	0	
231021-10-6	CUMMINS ENGINE INC COM		10/18/2012	Various	125,500.000	12,269,460		9,855,945	11,046,510	(1,190,565)	0	0	(1,190,565)	0	9,855,945	0	2,413,514	2,413,514	140,580	
231561-10-1	CURTISS-WRIGHT CORP COM		12/06/2012	Various	14,100.000	445,622		445,169	498,153	(52,984)	0	0	(52,984)	0	445,169	0	453	453	2,739	
232577-20-5	Cynosure Inc COM		04/23/2012	Various	3,200.000	58,786		19,488	37,632	(18,144)	0	0	(18,144)	0	19,488	0	39,298	39,298	0	
233153-10-5	DCT Industrial Trust Inc		09/25/2012	Various	149,800.000	977,620		722,012	766,976	(44,964)	0	0	(44,964)	0	722,012	0	255,608	255,608	29,974	
23335C-10-1	DTS INC COM		11/12/2012	Various	38,500.000	962,147		1,049,820	1,048,740	1,080	0	0	1,080	0	1,049,820	0	(87,673)	(87,673)	0	
234264-10-9	DAKTRONICS INC COM		06/19/2012	Various	44,400.000	394,080		300,780	424,908	(124,128)	0	0	(124,128)	0	300,780	0	93,300	93,300	656	
235825-20-5	Dana Holding Corp COM		11/12/2012	Various	93,700.000	1,255,366		1,045,510	1,138,455	(92,945)	0	0	(92,945)	0	1,045,510	0	209,856	209,856	14,340	
237194-10-5	DARDEN RESTAURANTS INC COM		01/23/2012	SG Americas securities LLC	24,500.000	1,128,127		1,114,446	1,116,710	(2,264)	0	0	(2,264)	0	1,114,446	0	13,681	13,681	10,535	
237266-10-1	DARLING INTL INC COM		02/07/2012	Citigroup Inc	37,400.000	597,166		418,887	497,046	(78,159)	0	0	(78,159)	0	418,887	0	178,279	178,279	0	
244199-10-5	DEERE & CO COM		09/25/2012	Various	155,400.000	12,543,700		11,981,329	12,020,190	(38,861)	0	0	(38,861)	0	11,981,329	0	562,371	562,371	138,924	
246647-10-1	DELEK US HOLDINGS INC COM		03/21/2012	Various	24,400.000	332,707		283,648	278,404	5,244	0	0	5,244	0	283,648	0	49,059	49,059	431	
24702R-10-1	DELL INC COM		08/28/2012	Various	495,000.000	8,637,573		7,477,440	7,241,850	235,590	0	0	235,590	0	7,477,440	0	1,160,132	1,160,132	0	
247131-10-5	DELPHI FINANCIAL GROUP COM		01/23/2012	SG Americas securities LLC	13,600.000	603,446		301,396	602,480	(301,084)	0	0	(301,084)	0	301,396	0	302,050	302,050	0	
247850-10-0	DELTIC TIMBER CORPORATION COM		04/23/2012	Various	1,300.000	79,527		75,347	78,507	(3,160)	0	0	(3,160)	0	75,347	0	4,181	4,181	98	
248019-10-1	DELUXE CORP COM		06/19/2012	Various	48,500.000	1,228,369		563,676	1,103,860	(540,184)	0	0	(540,184)	0	563,676	0	664,693	664,693	11,275	
25065D-10-0	Destination Maternity Corp COM		03/05/2012	Barclays Capital Inc	1,100.000	19,712		21,021	18,392	2,629	0	0	2,629	0	21,021	0	(1,309)	(1,309)	193	
25179M-10-3	DEVON ENERGY CORP COM		02/21/2012	SG Americas securities LLC	28,400.000	2,132,698		2,009,339	1,760,800	248,539	0	0	248,539	0	2,009,339	0	123,359	123,359	0	
251893-10-3	DEVRY INC DEL COM		05/07/2012	Various	93,300.000	3,131,822		3,485,103	3,588,318	(103,215)	0	0	(103,215)	0	3,485,103	0	(353,281)	(353,281)	5,280	
253017-10-7	Dice Holdings Inc COM		12/06/2012	Various	23,500.000	212,945		239,089	194,815	44,274	0	0	44,274	0	239,089	0	(26,144)	(26,144)	0	
253798-10-2	DIGI INTL INC COM		10/18/2012	Various	16,700.000	170,014		217,161	186,372	30,789	0	0	30,789	0	217,161	0	(47,148)	(47,148)	0	
25388B-10-4	DIGITAL RIV INC COM		06/29/2012	Various	39,100.000	683,331		702,896	587,282	115,614	0	0	115,614	0	702,896	0	(19,565)	(19,565)	0	
253922-10-8	DIME CMNTY BANCSHARES COM		03/21/2012	Various	11,400.000	161,067		160,847	143,640	17,207	0	0	17,207	0	160,847	0	219	219	1,596	
254687-10-6	WALT DISNEY COMPANY COM		05/21/2012	Various	50,200.000	2,183,605		1,139,038	1,882,500	(743,462)	0	0	(743,462)	0	1,139,038	0	1,044,567	1,044,567	30,120	
25490A-30-9	DIRECTV COM		09/25/2012	Various	82,300.000	4,018,671		3,783,331	3,519,148	264,183	0	0	264,183	0	3,783,331	0	235,340	235,340	0	
25659P-40-2	DOLAN MEDIA COMPANY COM		09/10/2012	Various	42,900.000	291,168		388,590	365,508	26,444	0	3,362	23,082	0	388,590	0	(97,422)	(97,422)	0	
25659T-10-7	Dolby Laboratories Inc COM		09/25/2012	Various	68,500.000	2,389,448		2,191,762	2,089,935	101,827	0	0	101,827	0	2,191,762	0	197,687	197,687	0	
256603-10-1	Dole Food Co Inc COM		01/23/2012	SG Americas securities LLC	11,300.000	98,152		126,153	97,745	28,408	0	0	28,408	0	126,153	0	(28,001)	(28,001)	0	
25746U-10-9	DOMINION RESOURCES INC COM		03/21/2012	Loop Capital Markets LLC	63,700.000	3,214,410		3,222,647	3,381,196	(158,549)	0	0	(158,549)	0	3,222,647	0	(8,236)	(8,236)	33,602	
258278-10-0	Dorman Products, Inc. COM		07/16/2012	Citigroup Inc	3,700.000	183,416		138,607	136,641	1,966	0	0	1,966	0	138,607	0	44,810	44,810	0	
26138E-10-9	DR PEPPER SNAPPLE GROUP COM		05/21/2012	Various	102,300.000	4,110,166		3,286,574	4,038,804	(752,230)	0	0	(752,230)	0	3,286,574	0	823,592	823,592	67,518	
264147-10-9	DUCOMMUN INC DEL COM		07/30/2012	Various	24,000.000	261,794		472,817	306,000	166,817	0	0	166,817	0	472,817	0	(211,023)	(211,023)	0	
26441C-10-5	DUKE ENERGY CORP COM		04/23/2012	Various	185,200.000	3,873,885		3,112,215	4,074,400	(962,185)	0	0	(962,185)	0	3,112,215	0	761,671	761,671	39,250	
26636B-10-5	Durand Holdings Corp Common Stock		12/31/2011	Various	1,000.000	1		1	0	1	0	0	1	0	1	0	0	0	0	
26746E-10-3	DYAX CORP COM		03/05/2012	Various	22,900.000	31,707		42,668	31,144	11,524	0	0	11,524	0	42,668	0	(10,962)	(10,962)	0	
26817Q-50-6	Dynex Capital Inc REIT		08/28/2012	Various	22,800.000	235,047		211,645	208,164	3,481	0	0	3,481	0	211,645	0	23,403	23,403	16,074	
268648-10-2	E M C CORP MASS COM		03/05/2012	Barclays Capital Inc	277,350.000	7,811,230		6,495,044	5,974,119	520,925	0	0	520,925	0	6,495,044	0	1,316,186	1,316,186	0	
269246-40-1	E TRADE FINL CORP COM		03/05/2012	Barclays Capital Inc	45,000.000	438,300		516,027	358,200	157,827	0	0	157,827	0	516,027	0	(77,727)	(77,727)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
270321-10-2	EARTHLINK INC COM		03/05/2012	Various	93,300.000	684,981		707,949	600,852	107,097	0	0	107,097	0	707,949	0	(22,968)	(22,968)	2,040	
27579R-10-4	EAST WEST BANCORP INC COM		11/12/2012	Various	97,200.000	2,077,584		1,882,866	1,919,700	(36,834)	0	0	(36,834)	0	1,882,866	0	194,718	194,718	31,090	
277276-10-1	EASTGROUP PPTY INC COM		03/21/2012	Various	6,000.000	296,306		265,278	260,880	4,398	0	0	4,398	0	265,278	0	31,028	31,028	3,120	
277432-10-0	EASTMAN CHEMICAL CO COM		06/19/2012	Various	60,700.000	2,970,689		3,112,028	2,370,942	741,086	0	0	741,086	0	3,112,028	0	(141,339)	(141,339)	46,462	
278058-10-2	Eaton Corporation COM		02/07/2012	Citigroup Inc	101,400.000	5,187,320		3,793,374	4,413,942	(620,568)	0	0	(620,568)	0	3,793,374	0	1,393,946	1,393,946	38,532	
278715-20-6	Ebix Inc COM		03/05/2012	Barclays Capital Inc	12,100.000	260,392		201,102	267,410	(66,308)	0	0	(66,308)	0	201,102	0	59,290	59,290	484	
283677-85-4	EL PASO ELEC CO COM		07/16/2012	Various	26,700.000	882,416		887,955	924,888	(36,933)	0	0	(36,933)	0	887,955	0	(5,539)	(5,539)	12,549	
286082-10-2	ELECTRONICS FOR IMAGING COM		10/18/2012	Various	21,200.000	354,636		310,560	302,100	8,460	0	0	8,460	0	310,560	0	44,076	44,076	0	
288853-10-4	PERRY ELLIS INTL INC COM		03/05/2012	Various	35,100.000	583,210		316,018	499,122	(183,104)	0	0	(183,104)	0	316,018	0	267,193	267,193	0	
29089Q-10-5	EMERGENT BIOSOLUTIONS COM		02/07/2012	Various	15,000.000	263,109		286,291	252,600	33,691	0	0	33,691	0	286,291	0	(23,182)	(23,182)	0	
291011-10-4	EMERSON ELEC CO COM		06/19/2012	Various	244,600.000	11,975,074		10,350,379	11,395,914	(1,045,535)	0	0	(1,045,535)	0	10,350,379	0	1,624,694	1,624,694	100,400	
292475-20-9	EMULEX CORP COM		12/14/2012	Various	37,400.000	250,211		289,364	256,564	32,800	0	0	32,800	0	289,364	0	(39,153)	(39,153)	0	
292756-20-2	EnergySolutions Inc COM		06/19/2012	Various	47,400.000	75,939		184,230	146,466	37,764	0	0	37,764	0	184,230	0	(108,291)	(108,291)	0	
293313-10-2	Enherent Corp Frmly P R T COM		12/28/2012	Various	457,170.000	2		183	183	2,377	0	2,377	0	0	183	0	(181)	(181)	0	
293389-10-2	ENNIS BUSINESS FORMS INC COM		12/14/2012	Various	28,100.000	436,794		257,156	374,573	(112,268)	0	5,149	(117,417)	0	257,156	0	179,638	179,638	9,921	
29362U-10-4	ENTEGRIS INC COM		09/25/2012	Various	51,300.000	432,935		457,237	447,593	9,644	0	0	9,644	0	457,237	0	(24,302)	(24,302)	0	
293639-10-0	ENTERCOM COMMUNICATIONS COM		03/21/2012	Various	17,100.000	114,937		91,277	105,165	(13,888)	0	0	(13,888)	0	91,277	0	23,660	23,660	0	
293712-10-5	Enterprise Financial Services COM		12/14/2012	Various	1,900.000	22,893		28,802	28,120	2,656	0	1,974	682	0	28,802	0	(5,909)	(5,909)	252	
293904-10-8	ENZON INC COM		12/14/2012	Various	30,800.000	171,267		219,177	206,360	23,723	0	10,906	12,817	0	219,177	0	(47,910)	(47,910)	34,400	
29472R-10-8	EQUITY LIFESTYLE PROP COM		06/29/2012	UBS Limited	1,200.000	82,220		65,531	80,028	(14,497)	0	0	(14,497)	0	65,531	0	16,689	16,689	1,500	
29481V-10-8	ERESEARCH TECHNOLOGY INC COM		07/05/2012	Tender (Corp Action)	18,600.000	148,800		94,144	87,234	6,910	0	0	6,910	0	94,144	0	54,656	54,656	0	
296315-10-4	ESCO TECHNOLOGIES INC COM		03/05/2012	Various	12,100.000	434,028		380,423	348,238	32,185	0	0	32,185	0	380,423	0	53,604	53,604	968	
298736-10-9	EURONET WORLDWIDE INC COM		04/23/2012	Nomura International Limited	4,200.000	86,953		70,388	77,616	(7,228)	0	0	(7,228)	0	70,388	0	16,565	16,565	0	
30161N-10-1	EXELON CORPORATION COM		03/21/2012	Various	187,500.000	7,243,391		7,737,512	8,131,875	(394,363)	0	0	(394,363)	0	7,737,512	0	(494,120)	(494,120)	125,766	
30162A-10-8	EXELIS INC COM		06/19/2012	Various	77,300.000	831,177		668,438	699,565	(31,127)	0	0	(31,127)	0	668,438	0	162,739	162,739	18,790	
30219E-10-3	Express Inc COM		07/30/2012	Various	154,600.000	3,183,386		3,166,675	3,082,724	83,951	0	0	83,951	0	3,166,675	0	16,710	16,710	0	
30225T-10-2	EXTRA SPACE STORAGE		03/21/2012	SG Americas securities LLC	13,600.000	379,046		287,490	329,528	(42,038)	0	0	(42,038)	0	287,490	0	91,555	91,555	2,720	
30225X-10-3	Exterran Holdings Inc COM		04/23/2012	Various	39,800.000	501,879		466,018	362,180	103,838	0	0	103,838	0	466,018	0	35,861	35,861	0	
30226D-10-6	EXTREME NETWORKS INC COM		05/21/2012	Various	65,200.000	234,813		167,332	190,384	(23,052)	0	0	(23,052)	0	167,332	0	67,481	67,481	0	
302301-10-6	EZCORP INC CL-A COM		09/25/2012	Various	36,800.000	1,004,517		967,009	970,416	(3,407)	0	0	(3,407)	0	967,009	0	37,508	37,508	0	
30231G-10-2	EXXON MOBIL CORPORATION COM		10/18/2012	Various	68,100.000	5,861,566		5,476,926	5,772,156	(295,230)	0	0	(295,230)	0	5,476,926	0	384,640	384,640	79,089	
30239F-10-6	FBL FINL GROUP INC COM		07/16/2012	Various	4,000.000	112,821		119,671	136,080	(16,409)	0	0	(16,409)	0	119,671	0	(6,849)	(6,849)	800	
302520-10-1	FNB CORP PA COM		05/21/2012	UBS Limited	18,800.000	200,408		133,733	212,628	(78,895)	0	0	(78,895)	0	133,733	0	66,675	66,675	2,256	
302693-10-6	FXCM Inc COM		02/07/2012	Citigroup Inc	8,700.000	93,151		109,385	84,825	24,560	0	0	24,560	0	109,385	0	(16,234)	(16,234)	0	
303075-10-5	FACTSET RESH SYS INC COM		06/19/2012	Various	1,500.000	141,829		108,642	130,920	(22,278)	0	0	(22,278)	0	108,642	0	33,187	33,187	870	
303250-10-4	Fair Isaac Corporation EQUITY - COMMON		11/12/2012	Citigroup Inc	3,300.000	137,943		120,407	118,272	2,135	0	0	2,135	0	120,407	0	17,536	17,536	198	
313148-30-6	FEDERAL AGRIC MTG CORP COM		06/19/2012	Various	2,100.000	52,428		5,628	37,842	(32,214)	0	0	(32,214)	0	5,628	0	46,800	46,800	360	
31339#-11-1	Federal Home Loan Bank of NY Class B Com		12/07/2012	Direct	195,300.000	19,530,000		19,530,000	19,530,000	0	0	0	0	0	19,530,000	0	0	0	399,506	
313855-10-8	Federal Signal Corp COM		03/21/2012	Various	12,200.000	66,664		68,227	50,630	17,597	0	0	17,597	0	68,227	0	(1,563)	(1,563)	0	
31430F-10-1	FELCOR LODGING TRUST INC COM		02/07/2012	Various	45,100.000	182,896		148,559	137,555	11,004	0	0	11,004	0	148,559	0	34,336	34,336	0	
315405-10-0	FERRO CORP COM		02/21/2012	Various	86,600.000	615,392		630,836	423,474	207,362	0	0	207,362	0	630,836	0	(15,444)	(15,444)	0	
31620M-10-6	Fidelity National Information COM		01/23/2012	SG Americas securities LLC	25,400.000	702,462		690,893	675,386	15,507	0	0	15,507	0	690,893	0	11,570	11,570	0	
316773-10-0	FIFTH THIRD BANCORP COM		09/25/2012	Various	221,200.000	3,212,334		2,942,165	2,813,664	128,501	0	0	128,501	0	2,942,165	0	270,170	270,170	53,088	
317923-10-0	FINISH LINE INC COM		12/14/2012	Various	46,800.000	1,023,622		1,021,627	902,538	119,089	0	0	119,089	0	1,021,627	0	1,995	1,995	3,744	
31847R-10-2	First American Financial Corp COM		03/21/2012	Various	48,600.000	711,152		666,080	615,762	50,318	0	0	50,318	0	666,080	0	45,072	45,072	2,916	
318910-10-6	FIRST BANCORP N C COM		12/14/2012	Various	17,000.000	162,751		190,775	189,550	19,291	0	18,066	1,225	0	190,775	0	(28,024)	(28,024)	3,200	
31942D-10-7	FIRST CASH FINL SVCS INC COM		11/12/2012	Various	5,900.000	244,314		142,550	207,031	(64,481)	0	0	(64,481)	0	142,550	0	101,764	101,764	0	
319829-10-7	FIRST COMMONWEALTH FINANCIAL COM		11/12/2012	Various	43,100.000	273,271		238,618	226,706	11,912	0	0	11,912	0	238,618	0	34,653	34,653	4,553	
31983A-10-3	FIRST CMNTY BANCSHARES I COM		03/21/2012	Various	1,400.000	18,463		16,716	17,472	(756)	0	0	(756)	0	16,716	0	1,747	1,747	140	
320218-10-0	FIRST FINL CORP IND COM		06/19/2012	Various	600.000	17,000		20,292	19,968	324	0	0	324	0	20,292	0	(3,292)	(3,292)	564	
320239-10-6	FIRST FINL HLDGS INC COM		06/29/2012	Various	5,300.000	54,464		56,324	47,329	8,995	0	0	8,995	0	56,324	0	(1,860)	(1,860)	410	
320517-10-5	First Horizon National Corp COM		05/07/2012	Various	252,300.000	2,280,507		1,813,636	2,018,400	(204,764)	0	0	(204,764)	0	1,813,636	0	466,871	466,871	5,046	
32054K-10-3	FIRST INDUSTRIAL REALTY TR COM		11/12/2012	Various	87,400.000	1,171,316		903,539	894,102	9,437	0	0	9,437	0	903,539	0	267,777	267,777	0	
320817-10-9	FIRST MERCHANTS CORP COM		09/25/2012	Various	24,800.000	294,176		157,364	210,056	(52,692)	0	0	(52,692)	0	157,364	0	136,813	136,813	538	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM		01/23/2012	SG Americas securities LLC	18,300.000	201,959		159,009	185,379	(26,370)	0	0	(26,370)	0	159,009	0	42,950	42,950	183	
33582V-10-8	FIRST NIAGARA FINL GROUP COM		01/23/2012	SG Americas securities LLC	6,100.000	57,682		65,172	52,643	12,529	0	0	12,529	0	65,172	0	(7,491)	(7,491)	0	
33610F-10-9	FIRST POTOMAC REALTY TRUST REIT		05/21/2012	Various	60,100.000	784,683		712,598	784,305	(71,708)	0	0	(71,708)	0	712,598	0	72,086	72,086	13,760	
33610T-10-9	FIRST PL FINL CORP COM		11/01/2012	Various	16,400.000	6,246		13,646	8,528	7,052	0	1,934	5,118	0	13,646	0	(7,399)	(7,399)	0	
336901-10-3	1ST SOURCE CORP COM		12/06/2012	Various	3,100.000	68,113		55,955	78,523	(22,568)	0	0	(22,568)	0	55,955	0	12,158	12,158	1,162	
337738-10-8	FISERV INC COM		06/19/2012	Various	42,000.000	2,944,130		2,409,082	2,467,080	(57,999)	0	0	(57,999)	0	2,409,082	0	535,049	535,049	0	
337932-10-7	FIRSTENERGY CORP COM		04/23/2012	Various	135,800.000	6,021,672		5,931,472	6,015,940	(84,468)	0	0	(84,468)	0	5,931,472	0	90,199	90,199	74,690	
343873-10-5	FLUSHING FINL CORP COM		06/19/2012	Various	19,000.000	252,594		222,659	239,970	(17,311)	0	0	(17,311)	0	222,659	0	29,936	29,936	1,586	
345370-86-0	FORD MOTOR CO COM		10/18/2012	Various	661,500.000	7,547,849		8,240,308	7,117,740	1,122,568	0	0	1,122,568	0	8,240,308	0	(692,459)	(692,459)	64,305	
345550-10-7	FOREST CITY ENTERPRISES-CL B CL A		03/21/2012	Various	33,000.000	494,068		458,469	390,060	68,409	0	0	68,409	0	458,469	0	35,599	35,599	0	
346233-10-9	Forestar Group Inc COM		06/19/2012	Various	5,600.000	86,726		90,193	84,728	5,465	0	0	5,465	0	90,193	0	(3,467)	(3,467)	0	
346375-10-8	FORMFACTOR INC COM		02/21/2012	SG Americas securities LLC	16,400.000	86,838		129,462	82,984	46,478	0	0	46,478	0	129,462	0	(42,624)	(42,624)	0	
349853-10-1	FORWARD AIR CORP COM		09/25/2012	Various	2,700.000	86,070		91,673	86,535	5,138	0	0	5,138	0	91,673	0	(5,603)	(5,603)	548	
353514-10-2	Franklin Electric Co. Inc. COM		07/30/2012	Various	11,300.000	588,256		444,228	492,228	(48,000)	0	0	(48,000)	0	444,228	0	144,028	144,028	2,729	
35471R-10-6	FRANKLIN STREET PROP COM		12/14/2012	Various	13,700.000	145,070		169,454	136,315	52,952	0	19,813	33,139	0	169,454	0	(24,384)	(24,384)	5,149	
35671D-85-7	FREEPORT MCMORAN C G COM		02/07/2012	Various	429,400.000	19,322,585		12,885,031	15,797,626	(2,912,595)	0	0	(2,912,595)	0	12,885,031	0	6,437,553	6,437,553	107,350	
360271-10-0	FULTON FINL CORP PA COM		11/12/2012	Various	62,900.000	604,026		586,356	617,049	(30,693)	0	0	(30,693)	0	586,356	0	17,670	17,670	11,474	
36159R-10-3	THE GEO GROUP INC COM		05/07/2012	Various	23,300.000	480,123		392,116	390,275	1,841	0	0	1,841	0	392,116	0	88,007	88,007	0	
361652-20-9	GFI Group Inc COM		08/28/2012	Various	61,000.000	209,225		264,579	251,320	36,386	0	23,128	13,258	0	264,579	0	(55,354)	(55,354)	5,860	
36191U-10-6	GT Solar International Inc COM		03/21/2012	Various	49,000.000	389,365		384,216	354,760	29,456	0	0	29,456	0	384,216	0	5,149	5,149	0	
36237H-10-1	G-III Apparel Group Ltd COM		04/23/2012	Various	13,200.000	351,857		268,198	328,812	(60,614)	0	0	(60,614)	0	268,198	0	83,660	83,660	0	
365558-10-5	GARDNER DENVER MACHINERY INC COM		02/21/2012	SG Americas securities LLC	7,900.000	573,738		552,573	608,774	(56,201)	0	0	(56,201)	0	552,573	0	21,164	21,164	0	
368736-10-4	Generac Holdings Inc COM		07/30/2012	Various	21,300.000	503,545		538,065	597,039	(58,974)	0	0	(58,974)	0	538,065	0	(34,521)	(34,521)	91,800	
369550-10-8	GENERAL DYNAMICS CORP COM		09/25/2012	Various	167,100.000	11,644,772		11,034,458	11,097,111	(62,653)	0	0	(62,653)	0	11,034,458	0	610,313	610,313	151,467	
369604-10-3	GENERAL ELECTRIC CO COM		12/07/2012	Various	990,200.000	19,581,641		16,658,202	17,734,482	(1,076,280)	0	0	(1,076,280)	0	16,658,202	0	2,923,439	2,923,439	351,917	
37045V-10-0	General Motors Co COMMON STOCK		01/23/2012	SG Americas securities LLC	581,700.000	14,418,016		14,036,012	11,791,059	2,244,953	0	0	2,244,953	0	14,036,012	0	382,004	382,004	0	
372284-20-8	GENIE ENERGY LTD COM		12/14/2012	Various	8,600.000	60,505		80,339	67,768	12,571	0	0	12,571	0	80,339	0	(19,834)	(19,834)	1,574	
372284-20-8	GENIE ENERGY LTD COM		08/16/2012	Return of Capital	0.000	615		615	615	0	0	0	0	0	615	0	0	0	(615)	
372460-10-5	Genuine Parts Company COM		11/12/2012	Various	117,200.000	7,410,030		6,563,900	7,172,640	(608,740)	0	0	(608,740)	0	6,563,900	0	846,130	846,130	185,004	
37364X-10-9	Geospace Technologies Corp COM		03/21/2012	Various	2,700.000	261,758		228,741	208,791	19,950	0	0	19,950	0	228,741	0	33,017	33,017	0	
374297-10-9	GETTY REALTY CORP COM		05/21/2012	Various	53,100.000	844,783		949,397	740,745	208,652	0	0	208,652	0	949,397	0	(104,614)	(104,614)	0	
374689-10-7	GIBRALTAR IND INC COM		06/19/2012	Various	3,700.000	38,468		47,548	51,652	(4,104)	0	0	(4,104)	0	47,548	0	(9,080)	(9,080)	0	
37954N-20-6	Globe Specialty Metals Inc COM		02/21/2012	SG Americas securities LLC	11,500.000	170,948		195,029	153,985	41,044	0	0	41,044	0	195,029	0	(24,081)	(24,081)	0	
38119T-10-4	Golden Star Resources Ltd COM		06/19/2012	Various	137,600.000	165,653		286,621	227,040	59,581	0	0	59,581	0	286,621	0	(120,968)	(120,968)	0	
38141G-10-4	GOLDMAN SACHS GROUP INC COM		06/19/2012	Various	62,700.000	7,152,478		9,219,185	5,669,961	3,549,224	0	0	3,549,224	0	9,219,185	0	(2,066,707)	(2,066,707)	13,368	
38259P-50-8	GOOGLE INC CL A COM		07/30/2012	Various	2,100.000	1,339,766		1,302,171	1,356,390	(54,219)	0	0	(54,219)	0	1,302,171	0	37,596	37,596	0	
38376A-10-3	Government Properties Income T REIT		09/10/2012	Various	6,800.000	153,352		170,557	153,340	17,217	0	0	17,217	0	170,557	0	(17,206)	(17,206)	7,308	
38388F-10-8	GRACE W R & CO DEL NEW COM		06/19/2012	Various	3,700.000	188,631		110,852	169,904	(59,052)	0	0	(59,052)	0	110,852	0	77,779	77,779	0	
384556-10-6	Graham Corp COM		12/14/2012	Various	34,600.000	709,159		485,784	776,424	(290,640)	0	0	(290,640)	0	485,784	0	223,375	223,375	1,930	
384802-10-4	GRAINGER W W INC COM		07/16/2012	Various	26,900.000	5,062,823		4,781,475	5,035,411	(253,936)	0	0	(253,936)	0	4,781,475	0	281,348	281,348	39,274	
38526M-10-6	Grand Canyon Education Inc COM		04/23/2012	Various	22,200.000	379,256		341,722	354,312	(12,590)	0	0	(12,590)	0	341,722	0	37,534	37,534	0	
390607-10-9	Great Lakes Dredge & Dock Corp COM		11/12/2012	Various	99,600.000	713,587		570,239	553,776	16,463	0	0	16,463	0	570,239	0	143,348	143,348	3,671	
39153L-10-6	GREATBATCH INC COM		02/07/2012	Citigroup Inc	5,400.000	133,310		121,036	119,340	1,696	0	0	1,696	0	121,036	0	12,274	12,274	0	
393222-10-4	Green Plains Renewable Energy COM		03/21/2012	Various	36,600.000	406,763		395,908	357,216	38,692	0	0	38,692	0	395,908	0	10,855	10,855	0	
40075T-10-2	GUARANTY BANCORP DEL COM		06/19/2012	Various	15,700.000	28,142		22,765	23,079	(314)	0	0	(314)	0	22,765	0	5,377	5,377	0	
402307-10-2	GULF ISLAND FABRICATION COM		12/14/2012	Various	42,800.000	1,039,995		816,376	1,250,188	(409,780)	0	24,032	(433,812)	0	816,376	0	223,619	223,619	14,450	
402635-30-4	GULFPORT ENERGY CORP COM		07/30/2012	Various	50,800.000	956,862		384,360	1,496,060	(1,111,700)	0	0	(1,111,700)	0	384,360	0	572,502	572,502	0	
404030-10-8	H&E EQUIPMENT SERVICES COM		09/25/2012	Various	18,300.000	276,855		209,718	245,586	(35,868)	0	0	(35,868)	0	209,718	0	67,137	67,137	91,700	
404132-10-2	HCC Insurance Holdings I EQUITY - COMMON		10/18/2012	Various	97,000.000	3,108,796		2,638,708	2,667,500	(28,792)	0	0	(28,792)	0	2,638,708	0	470,089	470,089	34,015	
404251-10-0	HNI CORP COM		03/21/2012	Various	10,000.000	271,516		206,240	261,000	(54,760)	0	0	(54,760)	0	206,240	0	65,276	65,276	2,300	
404303-10-9	HSN INC COM		11/12/2012	Various	24,500.000	1,076,400		893,988	888,370	5,618	0	0	5,618	0	893,988	0	182,412	182,412	6,113	
404609-10-9	Hackett Group Inc/The COM		03/21/2012	Various	23,600.000	104,648		64,605	88,264	(23,659)	0	0	(23,659)	0	64,605	0	40,044	40,044	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
405024-10-0	HAEMONETICS CORP MASS COM		06/29/2012	Various	20,800.000	1,484,139		1,200,620	1,273,376	(72,756)	0	0	(72,756)	0	1,200,620	0	283,520	283,520	0	
406216-10-1	HALLIBURTON COMPANY COM		06/19/2012	Various	605,300.000	19,100,923		20,944,652	20,888,903	55,749	0	0	55,749	0	20,944,652	0	(1,843,729)	(1,843,729)	77,076	
40637H-10-9	Halozyme Therapeutics Inc COM		04/23/2012	Nomura International Limited	36,400.000	283,665		286,643	346,164	(59,521)	0	0	(59,521)	0	286,643	0	(2,978)	(2,978)	0	
413086-10-9	HARMAN INTERNATIONAL COM		07/30/2012	Various	79,100.000	3,797,839		3,097,805	3,008,964	88,841	0	0	88,841	0	3,097,805	0	700,034	700,034	6,548	
413160-10-2	HARMONIC LIGHTWAVES INC COM		10/18/2012	Various	14,600.000	62,996		79,526	73,584	5,942	0	0	5,942	0	79,526	0	(16,530)	(16,530)	0	
416196-10-3	Harte-Hanks Inc COM		10/18/2012	Various	40,400.000	315,224		372,389	367,236	60,876	0	55,723	5,153	0	372,389	0	(57,165)	(57,165)	7,863	
418056-10-7	HASBRO INC COM		04/23/2012	Various	121,600.000	4,280,261		4,606,607	3,877,824	728,783	0	0	728,783	0	4,606,607	0	(326,346)	(326,346)	36,480	
419879-10-1	Hawaiian Holdings Inc COM		10/18/2012	Various	76,200.000	417,013		482,592	441,960	40,632	0	0	40,632	0	482,592	0	(65,579)	(65,579)	0	
420031-10-6	HAWAIIAN TELCOM COMMUNICATIONS COM		06/08/2012	Triad Securities Corp	38,323.000	672,453		776,041	590,174	185,867	0	0	185,867	0	776,041	0	(103,588)	(103,588)	0	
42224N-10-1	HEALTHSPRING INC COM		01/31/2012	Various	115,500.000	6,352,500		2,045,737	6,299,370	(4,253,633)	0	0	(4,253,633)	0	2,045,737	0	4,306,763	4,306,763	0	
422704-10-6	HECLA MNG CO COM		02/21/2012	Various	440,500.000	2,374,945		2,671,690	2,303,815	367,875	0	0	367,875	0	2,671,690	0	(296,746)	(296,746)	0	
422806-10-9	HEICO CORP NEW COM		05/21/2012	Various	16,240.140	816,899		874,823	949,724	(74,901)	0	0	(74,901)	0	874,823	0	(57,923)	(57,923)	974	
423452-10-1	HELMERICH & PAYNE INC COM		08/28/2012	Deutsche Bank Securities Inc	60,900.000	2,784,226		2,399,678	3,554,124	(1,154,446)	0	0	(1,154,446)	0	2,399,678	0	384,548	384,548	12,789	
426281-10-1	JACK HENRY & ASSOCIATES EQUITY - COMMON		05/21/2012	UBS Limited	4,500.000	147,195		106,470	151,245	(44,775)	0	0	(44,775)	0	106,470	0	40,725	40,725	1,035	
427825-10-4	HERSHA HOSPITALITY TRUST COM		02/07/2012	Citigroup Inc	34,900.000	190,449		167,159	170,312	(3,154)	0	0	(3,154)	0	167,159	0	23,291	23,291	2,094	
42809H-10-7	HESS CORP COM		06/19/2012	Various	220,400.000	11,716,543		16,122,497	12,518,720	3,603,777	0	0	3,603,777	0	16,122,497	0	(4,405,954)	(4,405,954)	54,540	
431475-10-2	Hill-Rom Holdings Inc COM		11/12/2012	Various	59,100.000	1,731,830		1,988,366	1,991,079	(2,713)	0	0	(2,713)	0	1,988,366	0	(256,537)	(256,537)	17,375	
431571-10-8	Hillenbrand Inc COM		09/25/2012	Various	29,100.000	570,792		598,259	649,512	(51,253)	0	0	(51,253)	0	598,259	0	(27,467)	(27,467)	10,414	
436106-10-8	HOLLYFRONTIER CORP COM		06/29/2012	Various	124,000.000	4,229,335		2,835,974	2,901,600	(65,626)	0	0	(65,626)	0	2,835,974	0	1,393,361	1,393,361	44,400	
439038-10-0	HOOKER FURNITURE CORP COM		07/30/2012	Various	4,200.000	49,328		45,592	48,174	(2,582)	0	0	(2,582)	0	45,592	0	3,736	3,736	730	
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		02/07/2012	Various	14,700.000	232,089		185,725	201,537	(15,812)	0	0	(15,812)	0	185,725	0	46,365	46,365	0	
440694-30-5	Horsehead Holding Corp COM		03/05/2012	Barclays Capital Inc	16,400.000	179,908		140,860	147,764	(6,904)	0	0	(6,904)	0	140,860	0	39,048	39,048	0	
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO		12/06/2012	Various	113,000.000	2,707,710		2,619,515	2,596,740	22,775	0	0	22,775	0	2,619,515	0	88,196	88,196	140,171	
443320-10-6	HUB GROUP INC CL A COM		06/19/2012	Various	9,700.000	344,137		228,779	314,571	(85,792)	0	0	(85,792)	0	228,779	0	115,358	115,358	0	
443792-10-6	HUDSON HIGHLAND GROUP INC COM		03/05/2012	Various	13,100.000	64,171		14,541	62,749	(48,208)	0	0	(48,208)	0	14,541	0	49,630	49,630	0	
444859-10-2	HUMANA INC COM		12/07/2012	Various	25,000.000	1,798,511		1,899,700	2,190,250	(290,550)	0	0	(290,550)	0	1,899,700	0	(101,189)	(101,189)	25,500	
446150-10-4	HUNTINGTON BANCSHARES INC COM		12/14/2012	Various	630,500.000	3,860,084		4,063,535	3,461,445	602,090	0	0	602,090	0	4,063,535	0	(203,451)	(203,451)	100,880	
447011-10-7	Huntsman Corp COM		01/23/2012	SG Americas securities LLC	11,400.000	133,823		143,560	114,000	29,560	0	0	29,560	0	143,560	0	(9,737)	(9,737)	0	
448947-50-7	IDT CORP COM		12/14/2012	Various	6,300.000	56,685		71,766	58,434	13,332	0	0	13,332	0	71,766	0	(15,081)	(15,081)	2,919	
448947-50-7	IDT CORP COM		11/01/2012	Return of Capital	0.000	720		720	720	0	0	0	0	0	720	0	0	0	(720)	
44925C-10-3	ICF International Inc COM		12/14/2012	SG Americas securities LLC	500.000	11,286		12,197	12,390	(194)	0	0	(194)	0	12,197	0	(911)	(911)	0	
44928D-10-8	ICG GROUP INC COM		06/19/2012	Various	14,900.000	131,647		161,666	115,028	46,638	0	0	46,638	0	161,666	0	(30,019)	(30,019)	0	
451107-10-6	IDACORP INC. COM		06/19/2012	Various	7,900.000	320,570		279,334	335,039	(55,705)	0	0	(55,705)	0	279,334	0	41,236	41,236	5,214	
45168D-10-4	IDEXX LABORATORIES INC COM		06/29/2012	UBS Limited	3,000.000	289,311		167,226	230,880	(63,654)	0	0	(63,654)	0	167,226	0	122,085	122,085	0	
453836-10-8	INDEPENDENT BANK CORP MA COM		02/07/2012	Various	6,000.000	173,682		130,708	163,740	(33,032)	0	0	(33,032)	0	130,708	0	42,974	42,974	1,140	
457153-10-4	INGRAM MICRO INC COM		09/25/2012	Various	65,400.000	1,058,627		1,146,086	1,189,626	(43,540)	0	0	(43,540)	0	1,146,086	0	(87,459)	(87,459)	0	
457187-10-2	INGREDION INC COM		10/18/2012	Various	29,400.000	1,659,574		1,585,657	1,546,146	39,511	0	0	39,511	0	1,585,657	0	73,917	73,917	21,358	
457461-20-0	INLAND REAL ESTATE CORP COM		05/07/2012	Various	65,400.000	556,478		557,208	497,694	59,514	0	0	59,514	0	557,208	0	(730)	(730)	8,032	
45765U-10-3	INSIGHT ENTERPRISES INC. COM		09/25/2012	Various	27,500.000	449,495		186,714	420,475	(233,761)	0	0	(233,761)	0	186,714	0	262,781	262,781	0	
45774N-10-8	Innophos Holdings Inc COM		06/19/2012	Various	21,700.000	1,070,202		441,191	1,053,752	(612,561)	0	0	(612,561)	0	441,191	0	629,011	629,011	11,284	
45774W-10-8	INSTEEL INDS INC COM		12/14/2012	Various	33,700.000	388,199		322,009	370,363	(48,354)	0	0	(48,354)	0	322,009	0	66,190	66,190	1,395	
45778Q-10-7	INSPERITY INC COM		12/14/2012	Various	66,500.000	1,839,821		1,588,868	1,685,775	(96,907)	0	0	(96,907)	0	1,588,868	0	250,953	250,953	30,364	
457985-20-8	INTEGRA LIFESCIENCES HOL COM		02/07/2012	Various	22,700.000	618,907		1,024,577	699,841	324,736	0	0	324,736	0	1,024,577	0	(405,669)	(405,669)	0	
45811E-30-1	INTEGRATED ELECTRICAL SV COM		12/14/2012	Various	2,900.000	10,308		9,802	5,568	4,234	0	0	4,234	0	9,802	0	506	506	0	
458140-10-0	INTEL CORP COM		12/07/2012	Various	1,270,400.000	26,705,600		24,832,994	30,807,200	(5,974,206)	0	0	(5,974,206)	0	24,832,994	0	1,872,606	1,872,606	998,441	
45841N-10-7	Interactive Brokers Group Inc COM		05/21/2012	UBS Limited	23,900.000	341,890		364,427	357,066	7,361	0	0	7,361	0	364,427	0	(22,538)	(22,538)	2,390	
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP COM		04/23/2012	Various	21,000.000	604,376		485,309	481,320	3,989	0	0	3,989	0	485,309	0	119,066	119,066	0	
45867G-10-1	InterDigital Inc COM		05/07/2012	Various	15,900.000	546,163		709,679	692,763	16,916	0	0	16,916	0	709,679	0	(163,516)	(163,516)	2,510	
458743-10-1	INTERLINE BRANDS COM		09/07/2012	Various	51,700.000	1,309,212		719,208	804,969	(85,761)	0	0	(85,761)	0	719,208	0	590,004	590,004	0	
459044-10-3	INTERNATIONAL BANCSHARES COM		01/23/2012	SG Americas securities LLC	2,400.000	47,258		42,667	44,004	(1,337)	0	0	(1,337)	0	42,667	0	4,591	4,591	0	
46118H-10-4	IntraLinks Holdings Inc COM		07/30/2012	Various	16,600.000	67,124		100,400	103,584	(3,184)	0	0	(3,184)	0	100,400	0	(33,276)	(33,276)	0	
461202-10-3	INTUIT INC COM		06/19/2012	Morgan Stanley & Co, Inc	19,200.000	1,125,408		1,015,702	1,009,728	5,974	0	0	5,974	0	1,015,702	0	109,706	109,706	5,760	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
461203-10-1	INVACARE CORP COM		09/25/2012	Various	62,600.000	960,142		1,420,384	957,154	463,230	0	0	463,230	0	1,420,384	0	(460,242)	(460,242)	1,841	
46131B-10-0	Invesco Mortgage Capital Inc REIT		02/21/2012	SG Americas securities LLC	100,600.000	1,568,298		2,052,895	1,413,430	639,465	0	0	639,465	0	2,052,895	0	(484,597)	(484,597)	65,390	
46145F-10-5	INVESTMENT TECHNOLOGY GR COM		02/21/2012	SG Americas securities LLC	7,700.000	83,122		107,161	83,237	23,924	0	0	23,924	0	107,161	0	(24,039)	(24,039)	0	
46146P-10-2	INVESTORS BANCORP INC COM		02/07/2012	Citigroup Inc	8,300.000	127,712		98,114	111,884	(13,770)	0	0	(13,770)	0	98,114	0	29,598	29,598	0	
461730-10-3	INVESTORS REAL EST REIT COM		06/29/2012	Various	22,800.000	175,747		183,720	166,326	26,408	0	9,014	17,394	0	183,720	0	(7,973)	(7,973)	8,892	
462726-10-0	iRobot Corp COM		06/19/2012	Various	23,300.000	565,217		663,150	695,505	(32,355)	0	0	(32,355)	0	663,150	0	(97,933)	(97,933)	0	
46333X-10-8	Ironwood Pharmaceuticals Inc COM		03/21/2012	Various	8,600.000	114,030		109,856	102,942	6,914	0	0	6,914	0	109,856	0	4,173	4,173	0	
464287-46-5	ISHARES COM		08/08/2012	Various	64,300.000	3,301,396		3,404,952	3,184,779	220,173	0	0	220,173	0	3,404,952	0	(103,556)	(103,556)	10,687	
464330-10-9	ISIS PHARMACEUTICALS COM		04/23/2012	Nomura International Limited	13,400.000	100,004		102,028	96,614	5,414	0	0	5,414	0	102,028	0	(2,023)	(2,023)	0	
466032-10-9	J&J SNACK FOODS CORP COM		02/07/2012	Citigroup Inc	3,100.000	162,555		161,035	165,168	(4,133)	0	0	(4,133)	0	161,035	0	1,520	1,520	403	
46612K-10-8	JDA SOFTWARE GROUP INC COM		12/24/2012	Various	32,585.000	1,030,557		762,956	1,055,428	(292,472)	0	0	(292,472)	0	762,956	0	267,601	267,601	0	
46625H-10-0	JP MORGAN CHASE & CO COM		02/07/2012	Citigroup Inc	77,600.000	2,942,359		3,183,414	2,580,200	603,214	0	0	603,214	0	3,183,414	0	(241,055)	(241,055)	19,400	
466313-10-3	JABIL CIRCUIT INC COM		02/07/2012	Various	185,400.000	4,268,011		2,899,616	3,644,964	(745,348)	0	0	(745,348)	0	2,899,616	0	1,368,395	1,368,395	0	
47012E-10-6	JAKKS PAC INC COM		09/25/2012	Various	83,200.000	1,406,596		1,087,957	1,173,952	(85,995)	0	0	(85,995)	0	1,087,957	0	318,638	318,638	21,132	
47102X-10-5	JANUS CAPITAL GROUP INC COM		03/05/2012	Various	290,100.000	2,415,298		2,172,882	1,830,531	342,351	0	0	342,351	0	2,172,882	0	242,415	242,415	8,750	
471109-10-8	JARDEN CORP COM		03/05/2012	Various	21,400.000	758,761		678,791	639,432	39,359	0	0	39,359	0	678,791	0	79,969	79,969	1,846	
477143-10-1	JetBlue Airways Corp COM		09/25/2012	SG Americas securities LLC	100,400.000	495,374		444,170	522,080	(77,910)	0	0	(77,910)	0	444,170	0	51,204	51,204	0	
478160-10-4	JOHNSON & JOHNSON COM		09/10/2012	Various	33,900.000	2,299,164		1,917,659	2,223,162	(305,503)	0	0	(305,503)	0	1,917,659	0	381,506	381,506	36,481	
481130-10-2	JOURNAL COMMUNICATIONS COM		03/21/2012	Various	9,900.000	49,180		7,425	43,560	(36,135)	0	0	(36,135)	0	7,425	0	41,755	41,755	0	
48123V-10-2	J2 GLOBAL INC COM		09/25/2012	Various	83,600.000	2,461,563		1,675,344	2,352,504	(677,160)	0	0	(677,160)	0	1,675,344	0	786,219	786,219	27,894	
48242W-10-6	KBR Inc COM		01/23/2012	SG Americas securities LLC	8,300.000	262,579		230,599	231,321	(722)	0	0	(722)	0	230,599	0	31,980	31,980	415	
48282T-10-4	Kadant Inc COM		01/23/2012	SG Americas securities LLC	1,400.000	34,070		39,281	31,654	7,627	0	0	7,627	0	39,281	0	(5,211)	(5,211)	0	
483548-10-3	KAMAN CORP COM		12/06/2012	Various	9,600.000	297,084		328,132	262,272	65,860	0	0	65,860	0	328,132	0	(31,048)	(31,048)	3,424	
48562P-10-3	KapStone Paper and Packaging C COM		08/28/2012	Various	63,700.000	1,168,741		940,551	1,002,638	(62,087)	0	0	(62,087)	0	940,551	0	228,189	228,189	0	
487836-10-8	KELLOGG COMPANY COM		05/07/2012	Citigroup Inc	19,300.000	973,975		964,170	976,001	(11,831)	0	0	(11,831)	0	964,170	0	9,804	9,804	8,299	
488152-20-8	KELLY SERVICES COM		12/06/2012	Various	49,200.000	703,764		770,789	673,056	97,733	0	0	97,733	0	770,789	0	(67,025)	(67,025)	4,540	
488360-20-7	KEMET CORP COM		03/21/2012	Various	8,400.000	78,576		81,085	59,220	21,865	0	0	21,865	0	81,085	0	(2,510)	(2,510)	0	
489170-10-0	KENNAMETAL, INC. COM		02/07/2012	Various	69,200.000	3,055,774		2,308,336	2,527,184	(218,848)	0	0	(218,848)	0	2,308,336	0	747,438	747,438	7,686	
490057-10-6	KENSEY NASH CORP COM		06/25/2012	Various	32,300.000	1,172,602		787,247	619,837	167,410	0	0	167,410	0	787,247	0	385,355	385,355	14,600	
492515-10-1	Keryx Biopharmaceuticals Inc COM		01/23/2012	SG Americas securities LLC	29,100.000	81,727		122,336	73,623	48,713	0	0	48,713	0	122,336	0	(40,609)	(40,609)	0	
493308-10-0	KEYNOTE SYS INC COM		10/18/2012	Various	28,900.000	512,141		505,305	593,606	(88,301)	0	0	(88,301)	0	505,305	0	6,836	6,836	2,166	
494368-10-3	KIMBERLY CLARK CORP COM		07/16/2012	Various	70,600.000	5,896,235		4,758,854	5,193,336	(434,482)	0	0	(434,482)	0	4,758,854	0	1,137,381	1,137,381	151,244	
497498-10-5	KIRKLANDS INC COM		12/14/2012	Various	20,900.000	206,249		264,396	277,970	(13,575)	0	0	(13,575)	0	264,396	0	(58,147)	(58,147)	0	
49803T-10-2	KITE REALTY GROUP TURST COM		08/14/2012	Various	10,500.000	51,155		26,693	47,355	(20,624)	0	38	(20,662)	0	26,693	0	24,462	24,462	654	
498904-20-0	KNOLL INC COM		03/21/2012	Various	45,600.000	725,699		571,942	677,160	(105,218)	0	0	(105,218)	0	571,942	0	153,757	153,757	1,200	
499005-10-6	KNIGHT CAPITAL GROUP INC COM		08/02/2012	UBS Limited	250,200.000	883,206		3,031,423	2,957,364	74,059	0	0	74,059	0	3,031,423	0	(2,148,217)	(2,148,217)	0	
500233-10-1	KOHLBERG CAPITAL CORPORA COM		05/07/2012	Various	18,400.000	122,122		91,156	116,104	(24,948)	0	0	(24,948)	0	91,156	0	30,966	30,966	4,878	
500255-10-4	KOHLS CORPORATION COM		04/23/2012	Various	138,700.000	6,866,618		6,683,495	6,844,845	(161,350)	0	0	(161,350)	0	6,683,495	0	183,123	183,123	44,384	
50060P-10-6	KOPPERS HOLDINGS INC COM		09/25/2012	Various	8,700.000	312,547		305,105	298,932	6,173	0	0	6,173	0	305,105	0	7,443	7,443	6,770	
501044-10-1	KROGER COMPANY COM		10/18/2012	Various	480,800.000	11,182,439		11,037,931	11,644,976	(517,618)	0	89,427	(607,045)	0	11,037,931	0	144,508	144,508	151,409	
50105F-10-5	KRONOS WORLDWIDE INC COMM		01/23/2012	SG Americas securities LLC	7,200.000	157,075		164,974	129,888	35,086	0	0	35,086	0	164,974	0	(7,898)	(7,898)	0	
501242-10-1	KULICKE & SOFFA INDUSTRIES COM		06/29/2012	Various	23,800.000	259,690		210,963	220,150	(9,187)	0	0	(9,187)	0	210,963	0	48,727	48,727	0	
50187A-10-7	LHC Group Inc COM		09/25/2012	Various	33,200.000	583,522		735,491	425,956	319,943	0	10,408	309,535	0	735,491	0	(151,969)	(151,969)	0	
501889-20-8	LKQ CORP COM		03/05/2012	Barclays Capital Inc	8,200.000	258,136		165,230	246,656	(81,426)	0	0	(81,426)	0	165,230	0	92,906	92,906	0	
502160-10-4	LSB Industries Inc COM		12/14/2012	Various	24,900.000	868,682		938,698	697,947	267,278	0	26,528	240,750	0	938,698	0	(70,016)	(70,016)	0	
502175-10-2	LTC Properties Inc COM		06/19/2012	Morgan Stanley & Co, Inc	1,000.000	34,915		27,735	30,860	(3,125)	0	0	(3,125)	0	27,735	0	7,180	7,180	870	
502424-10-4	L-3 COMMUNICATIONS HLDGS COM		07/30/2012	Various	80,900.000	5,718,119		6,334,977	5,334,946	1,000,031	0	0	1,000,031	0	6,334,977	0	(616,858)	(616,858)	61,350	
502424-10-4	L-3 COMMUNICATIONS HLDGS COM		07/18/2012	Spin Off	0.000	59,609		59,609	59,466	143	0	0	143	0	59,609	0	0	0	0	
505597-10-4	LACLEDE GROUP INC COM		06/19/2012	Various	11,100.000	432,594		395,255	449,217	(53,962)	0	0	(53,962)	0	395,255	0	37,339	37,339	10,832	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
518415-10-4	LATTICE SEMICONDUCTOR CORP COM		06/19/2012	Various	59,700.000	219,002		132,038	354,618	(222,580)	0	0	(222,580)	0	132,038	0	86,964	86,964	0	
520776-10-5	LAWSON PRODS INC COM		07/30/2012	Various	7,400.000	79,977		112,552	114,182	13,582	0	15,212	(1,630)	0	112,552	0	(32,575)	(32,575)	2,148	
521050-10-4	Layne Christensen Company COM		06/29/2012	Various	17,800.000	362,420		459,220	430,760	28,460	0	0	28,460	0	459,220	0	(96,800)	(96,800)	0	
521863-30-8	LEAP WIRELESS INTL INC COM		03/21/2012	Various	54,200.000	519,427		495,605	503,518	(7,913)	0	0	(7,913)	0	495,605	0	23,822	23,822	0	
52186N-10-6	Leapfrog Enterprises Inc COM		11/12/2012	Citigroup Inc	9,800.000	76,058		57,810	54,782	3,028	0	0	3,028	0	57,810	0	18,248	18,248	0	
526107-10-7	LENNOX INTL INC COM		03/21/2012	Various	40,900.000	1,619,330		1,401,374	1,380,375	20,999	0	0	20,999	0	1,401,374	0	217,956	217,956	7,362	
529043-10-1	LEXINGTON CORP PPTYS TR COM		02/21/2012	SG Americas securities LLC	78,900.000	644,926		305,856	590,961	(285,105)	0	0	(285,105)	0	305,856	0	339,070	339,070	9,863	
53217V-10-9	LIFE TECHNOLOGIES CORP COM		03/21/2012	Various	143,500.000	6,902,189		7,237,713	5,583,585	1,654,128	0	0	1,654,128	0	7,237,713	0	(335,524)	(335,524)	0	
532457-10-8	Eli Lilly & Co COM		03/21/2012	Various	109,900.000	4,372,341		3,968,489	4,567,444	(598,955)	0	0	(598,955)	0	3,968,489	0	403,852	403,852	39,396	
532774-10-6	LIN TV CORP COM		02/21/2012	SG Americas securities LLC	5,400.000	24,543		31,372	22,842	8,530	0	0	8,530	0	31,372	0	(6,829)	(6,829)	0	
533535-10-0	Lincoln Educational Services C COM		07/16/2012	Various	41,000.000	299,065		579,547	323,900	255,647	0	0	255,647	0	579,547	0	(280,481)	(280,481)	2,527	
535555-10-6	LINDSAY MANUFACTURING CO COM		06/19/2012	Guzman & Co	1,500.000	87,596		94,004	82,335	11,669	0	0	11,669	0	94,004	0	(6,407)	(6,407)	270	
53635B-10-7	LIQUIDITY SERVICES INC COM		07/16/2012	Various	52,700.000	2,644,086		1,484,813	1,944,630	(459,817)	0	0	(459,817)	0	1,484,813	0	1,159,273	1,159,273	0	
543524-30-0	LOOPNET INC COM		04/23/2012	Nomura International Limited	5,500.000	104,627		68,673	100,540	(31,867)	0	0	(31,867)	0	68,673	0	35,954	35,954	0	
543524-30-0	LOOPNET INC COM		05/01/2012	Taxable Exchange	40,800.000	783,007		374,449	745,824	(371,375)	0	0	(371,375)	0	374,449	0	408,558	408,558	0	
550283-10-5	LUMOS NETWORKS CORP COM		02/21/2012	Various	9,600.000	145,493		240,882	147,264	93,618	0	0	93,618	0	240,882	0	(95,389)	(95,389)	1,344	
550819-10-6	LYDALL INC DEL COM		03/21/2012	Various	2,000.000	19,949		5,940	18,980	(13,040)	0	0	(13,040)	0	5,940	0	14,009	14,009	0	
55272X-10-2	MFA MORTGAGE INVESTMENTS INC. COM		06/29/2012	Various	294,000.000	2,250,865		2,149,183	1,975,680	173,503	0	0	173,503	0	2,149,183	0	101,682	101,682	125,220	
55277P-10-4	MGE ENERGY INC. COM		03/21/2012	Various	3,900.000	172,873		147,651	182,403	(34,752)	0	0	(34,752)	0	147,651	0	25,222	25,222	1,492	
552848-10-3	M G I C INVT CORP WIS COM		06/19/2012	Various	188,300.000	578,348		512,929	702,359	(189,430)	0	0	(189,430)	0	512,929	0	65,419	65,419	0	
55306N-10-4	MKS INSTRUMENT INC COM		11/12/2012	Various	36,400.000	946,848		804,584	1,012,648	(208,064)	0	0	(208,064)	0	804,584	0	142,264	142,264	10,699	
553274-10-1	MPG Office Trust Inc REIT		03/21/2012	Various	17,000.000	44,188		51,102	33,830	17,272	0	0	17,272	0	51,102	0	(6,914)	(6,914)	0	
554489-10-4	MACK-CALI REALTY CORP. Common Stock		04/23/2012	Various	72,100.000	2,048,513		2,043,530	1,924,349	119,181	0	0	119,181	0	2,043,530	0	4,983	4,983	50,400	
556269-10-8	MADDEN STEVEN LTD COM		01/23/2012	SG Americas securities LLC	15,600.000	599,758		545,740	538,200	7,540	0	0	7,540	0	545,740	0	54,017	54,017	0	
559079-20-7	MAGELLAN HEALTH SERVICES INC COM		07/30/2012	Various	23,500.000	1,201,755		1,153,214	1,162,545	(9,331)	0	0	(9,331)	0	1,153,214	0	48,541	48,541	0	
559181-10-2	MAGMA DESIGN AUTOMATION COM		02/23/2012	Tender (Corp Action)	17,300.000	127,155		97,624	124,214	(26,590)	0	0	(26,590)	0	97,624	0	29,531	29,531	0	
560305-10-4	MAIDENFORM BRANDS INC COM		05/07/2012	Various	37,300.000	821,717		949,133	682,590	266,543	0	0	266,543	0	949,133	0	(127,416)	(127,416)	0	
56062Y-10-2	MAINSOURCE FINANCIAL GRP COM		12/14/2012	Various	8,000.000	92,467		43,253	70,640	(27,387)	0	0	(27,387)	0	43,253	0	49,214	49,214	307	
56418H-10-0	Manpower Inc		01/23/2012	SG Americas securities LLC	72,700.000	3,006,581		2,896,094	2,599,025	297,069	0	0	297,069	0	2,896,094	0	110,488	110,488	0	
564563-10-4	MANTECH INTL CORP COM		03/21/2012	Various	7,600.000	260,712		285,182	237,424	47,758	0	0	47,758	0	285,182	0	(24,470)	(24,470)	1,596	
565849-10-6	MARATHON OIL CORP COM		11/12/2012	Various	117,700.000	3,741,788		2,366,466	3,445,079	(1,078,613)	0	0	(1,078,613)	0	2,366,466	0	1,375,322	1,375,322	11,118	
56585A-10-2	MARATHON PETROLEUM CORP COM		01/23/2012	SG Americas securities LLC	100.000	3,727		2,568	3,329	(761)	0	0	(761)	0	2,568	0	1,159	1,159	0	
57060D-10-8	MARKETAXESS HOLDINGS INC COM		05/21/2012	Various	23,400.000	769,259		477,690	704,574	(226,884)	0	0	(226,884)	0	477,690	0	291,569	291,569	3,641	
571837-10-3	Marshall & Ilsley Corp Common Stock		07/05/2011	Direct	37,953.000	301,268		213,675	299,829	(86,153)	0	0	(86,153)	0	213,675	0	87,593	87,593	0	
574795-10-0	Masimo Corp COM		12/06/2012	Various	17,000.000	362,042		415,495	317,645	100,028	0	2,178	97,850	0	415,495	0	(53,453)	(53,453)	5,600	
57636Q-10-4	Mastercard Inc COM		10/18/2012	Various	41,800.000	19,693,187		11,722,903	15,583,876	(3,860,973)	0	0	(3,860,973)	0	11,722,903	0	7,970,284	7,970,284	38,010	
576690-10-1	MATERION CORP COM		10/18/2012	Various	10,700.000	288,682		256,329	259,796	(3,467)	0	0	(3,467)	0	256,329	0	32,353	32,353	795	
577933-10-4	MAXIMUS INC COM		02/07/2012	Citigroup Inc	7,300.000	328,697		277,669	301,855	(24,186)	0	0	(24,186)	0	277,669	0	51,028	51,028	0	
580135-10-1	MCDONALDS CORP COM		06/19/2012	Morgan Stanley & Co, Inc	11,400.000	1,026,006		1,116,791	1,143,762	(26,971)	0	0	(26,971)	0	1,116,791	0	(90,785)	(90,785)	15,960	
58047P-10-7	MCG CAPITAL CORP COM		12/06/2012	Various	25,600.000	110,293		136,121	102,144	34,458	0	481	33,977	0	136,121	0	(25,828)	(25,828)	9,422	
580645-10-9	MCGRAW HILL COS INC COM		01/23/2012	SG Americas securities LLC	22,400.000	1,030,086		807,878	1,007,328	(199,450)	0	0	(199,450)	0	807,878	0	222,208	222,208	0	
58319P-10-8	Meadowbrook Insurance Group In COM		12/14/2012	Various	38,300.000	233,459		369,501	409,044	(39,543)	0	0	(39,543)	0	369,501	0	(136,042)	(136,042)	6,133	
584045-10-8	MedAssets Inc COM		07/30/2012	Various	25,000.000	323,252		333,539	231,250	102,289	0	0	102,289	0	333,539	0	(10,287)	(10,287)	0	
58405U-10-2	MEDCO HEALTH SOLUTIONS COM		03/05/2012	Barclays Capital Inc	21,300.000	1,437,537		1,171,713	1,190,670	(18,957)	0	0	(18,957)	0	1,171,713	0	265,824	265,824	0	
58449L-10-0	MEDICAL ACTION IND INC COM		12/14/2012	Various	36,200.000	156,337		198,822	189,326	19,096	0	9,600	9,496	0	198,822	0	(42,485)	(42,485)	0	
58463J-30-4	MEDICAL PROPERTIES TRUST COM		06/19/2012	Morgan Stanley & Co, Inc	8,500.000	76,798		84,235	83,895	340	0	0	340	0	84,235	0	(7,438)	(7,438)	5,100	
584688-10-5	MEDICINES COMPANY COM		06/19/2012	Various	36,700.000	792,611		275,984	684,088	(408,104)	0	0	(408,104)	0	275,984	0	516,627	516,627	0	
584690-30-9	MEDICIS PHARMACEUTICA COM		12/11/2012	Various	76,200.000	3,232,614		1,451,808	2,533,650	(1,081,842)	0	0	(1,081,842)	0	1,451,808	0	1,780,806	1,780,806	23,766	
58470H-10-1	MEDIFAST INC COM		05/21/2012	Various	67,500.000	1,174,336		1,500,900	926,100	574,800	0	0	574,800	0	1,500,900	0	(326,565)	(326,565)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58471A-10-5	Medidata Solutions Inc COM		11/12/2012	Various	16,100.000	426,651		367,587	350,175	17,412	0	0	17,412	0	367,587	0	59,064	59,064	0	
58501N-10-1	Medivation Inc COM		05/21/2012	UBS Limited	2,100.000	182,280		85,911	96,831	(10,920)	0	0	(10,920)	0	85,911	0	96,369	96,369	0	
585055-10-6	MEDTRONIC INC COM		01/23/2012	SG Americas securities LLC	23,600.000	928,094		735,244	902,700	(167,456)	0	0	(167,456)	0	735,244	0	192,850	192,850	5,723	
587200-10-6	MENTOR GRAPHICS CORP COM		06/19/2012	Morgan Stanley & Co, Inc	1,100.000	16,264		12,753	14,916	(2,163)	0	0	(2,163)	0	12,753	0	3,510	3,510	0	
58933Y-10-5	MERCK AND CO COM		06/19/2012	Various	229,600.000	8,796,849		6,157,913	8,655,920	(2,498,007)	0	0	(2,498,007)	0	6,157,913	0	2,638,936	2,638,936	229,320	
589433-10-1	Meredith Corporation COM		02/07/2012	Citigroup Inc	26,200.000	890,197		671,611	855,430	(183,819)	0	0	(183,819)	0	671,611	0	218,587	218,587	0	
589889-10-4	MERIT MEDICAL SYSTEMS COM		06/19/2012	Various	16,100.000	201,251		232,011	215,418	16,593	0	0	16,593	0	232,011	0	(30,760)	(30,760)	0	
59001K-10-0	MERITOR INC COM		02/21/2012	SG Americas securities LLC	126,400.000	909,921		683,014	672,448	10,566	0	0	10,566	0	683,014	0	226,908	226,908	0	
591176-10-2	Metalico Inc COM		05/07/2012	Various	38,600.000	137,627		187,902	126,994	60,908	0	0	60,908	0	187,902	0	(50,275)	(50,275)	0	
591520-20-0	METHODE ELECTRS INC COM		12/14/2012	Various	30,000.000	261,935		180,100	248,700	(60,311)	0	8,289	(68,600)	0	180,100	0	81,835	81,835	5,418	
591708-10-2	MetroPCS Communications Inc COM		03/05/2012	Various	422,400.000	4,325,539		4,390,953	3,666,432	724,521	0	0	724,521	0	4,390,953	0	(65,414)	(65,414)	0	
592142-10-3	Metropolitan Health Networks I COM		12/24/2012	Tender (Corp Action)	44,400.000	499,500		326,706	331,668	(4,962)	0	0	(4,962)	0	326,706	0	172,794	172,794	0	
594793-10-1	MICREL INC COM		12/14/2012	Various	37,500.000	410,520		294,750	379,125	(84,375)	0	0	(84,375)	0	294,750	0	115,770	115,770	2,639	
594901-10-0	MICROS SYSTEMS INC. COM		04/23/2012	Nomura International Limited	7,100.000	380,226		318,854	330,718	(11,864)	0	0	(11,864)	0	318,854	0	61,372	61,372	0	
594918-10-4	MICROSOFT CORP COM		12/07/2012	Various	559,300.000	15,804,349		13,844,214	14,519,428	(675,214)	0	0	(675,214)	0	13,844,214	0	1,960,135	1,960,135	309,439	
59509C-10-5	Micromet Inc COM		02/21/2012	SG Americas securities LLC	21,200.000	231,822		103,541	152,428	(48,887)	0	0	(48,887)	0	103,541	0	128,281	128,281	0	
600551-20-4	Miller Industries Inc/TN COM		03/05/2012	Barclays Capital Inc	3,900.000	61,347		77,294	61,347	15,947	0	0	15,947	0	77,294	0	(15,947)	(15,947)	0	
604567-10-7	MIPS TECHNOLOGIES INC CL A		03/21/2012	Various	38,600.000	209,309		221,718	172,156	49,562	0	0	49,562	0	221,718	0	(12,410)	(12,410)	0	
607828-10-0	Modine Manufacturing Company COM		06/19/2012	Various	42,600.000	316,371		443,715	402,996	40,719	0	0	40,719	0	443,715	0	(127,344)	(127,344)	0	
60855R-10-0	MOLINA HEALTHCARE INC COM		03/21/2012	Various	50,600.000	1,641,168		1,048,433	1,129,898	(81,465)	0	0	(81,465)	0	1,048,433	0	592,735	592,735	0	
60871R-20-9	MOLSON COORS BREWING CO COM		09/25/2012	Various	213,000.000	8,992,356		8,853,296	9,274,020	(420,724)	0	0	(420,724)	0	8,853,296	0	139,059	139,059	139,680	
60877T-10-0	Momenta Pharmaceuticals Inc COM		02/21/2012	Various	26,700.000	419,528		404,238	464,313	(60,075)	0	0	(60,075)	0	404,238	0	15,290	15,290	0	
609027-10-7	MONARCH CASINO & RESORT COM		09/25/2012	Various	800.000	6,040		8,663	8,152	846	0	336	510	0	8,663	0	(2,622)	(2,622)	0	
610236-10-1	MONRO MUFFLER INC COM		05/07/2012	Citigroup Inc	7,950.000	309,454		165,284	308,381	(143,096)	0	0	(143,096)	0	165,284	0	144,170	144,170	716	
611740-10-1	MONSTER BEVERAGE CORP COM		09/25/2012	Various	40,000.000	4,412,428		3,847,960	3,685,600	162,360	0	0	162,360	0	3,847,960	0	564,468	564,468	0	
611742-10-7	MONSTER WORLDWIDE INC COM		02/07/2012	Various	146,400.000	1,128,503		1,354,639	1,160,952	193,687	0	0	193,687	0	1,354,639	0	(226,137)	(226,137)	0	
617446-44-8	MORGAN STANLEY COM		08/14/2012	Various	727,300.000	12,488,370		14,639,598	11,004,049	3,635,549	0	0	3,635,549	0	14,639,598	0	(2,151,228)	(2,151,228)	64,080	
61945C-10-3	THE MOSAIC CO COM		07/16/2012	Various	202,200.000	11,196,366		12,107,911	10,196,946	1,910,965	0	0	1,910,965	0	12,107,911	0	(911,545)	(911,545)	17,935	
620076-30-7	Motorola Solutions Inc COM		07/16/2012	Various	166,900.000	7,894,175		7,770,672	7,725,801	44,871	0	0	44,871	0	7,770,672	0	123,502	123,502	109,164	
62541B-10-1	MULTI FINELINE ELECTRON COM		12/06/2012	UBS Limited	1,900.000	33,514		41,954	39,045	2,909	0	0	2,909	0	41,954	0	(8,440)	(8,440)	0	
626717-10-2	MURPHY OIL CORP NT COMMON STOCK		01/23/2012	SG Americas securities LLC	27,300.000	1,655,636		1,996,067	1,521,702	474,365	0	0	474,365	0	1,996,067	0	(340,431)	(340,431)	0	
628464-10-9	MYERS INDS INC COM		06/19/2012	Various	6,500.000	113,398		71,396	80,210	(8,814)	0	0	(8,814)	0	71,396	0	42,002	42,002	1,439	
628530-10-7	MYLAN LABORATORIES INC COM		01/23/2012	SG Americas securities LLC	98,900.000	2,132,877		1,868,262	2,122,394	(254,132)	0	0	(254,132)	0	1,868,262	0	264,615	264,615	0	
62856H-10-7	MYRIAD PHARMACEUTICALS COM		12/14/2012	Various	22,000.000	59,471		65,798	58,960	21,824	0	14,986	6,838	0	65,798	0	(6,327)	(6,327)	0	
628778-10-2	NBT BANCORP INC. COM		06/19/2012	Various	31,200.000	664,785		603,169	690,456	(87,288)	0	0	(87,288)	0	603,169	0	61,617	61,617	6,600	
62886K-10-4	NCI Inc COM		04/23/2012	Various	14,200.000	97,998		314,604	165,430	149,174	0	0	149,174	0	314,604	0	(216,606)	(216,606)	0	
62914B-10-0	NIC INC COM		06/19/2012	Various	16,900.000	192,999		216,667	224,939	(8,272)	0	0	(8,272)	0	216,667	0	(23,668)	(23,668)	4,225	
629377-50-8	NRG ENERGY INC COM NEW		04/23/2012	Various	161,000.000	2,671,379		3,370,119	2,917,320	452,799	0	0	452,799	0	3,370,119	0	(698,740)	(698,740)	0	
629445-20-6	NVE Corp COM		06/19/2012	Various	1,400.000	69,289		79,612	77,742	1,870	0	0	1,870	0	79,612	0	(10,322)	(10,322)	0	
629579-10-3	NACCO INDS INC COM		10/18/2012	UBS Limited	2,000.000	102,466		0	0	0	0	0	0	0	0	0	102,466	102,466	3,255	
629579-10-3	NACCO INDS INC COM		10/01/2012	Spin Off	0.000	1,202,435		1,202,435	1,195,548	6,981	0	94	6,887	0	1,202,435	0	0	0	0	
630077-10-5	NANOMETRICS INC COM		02/07/2012	Various	20,600.000	417,921		271,927	379,452	(107,525)	0	0	(107,525)	0	271,927	0	145,994	145,994	0	
631103-10-8	NASDAQ STOCK MARKET INC COM		06/19/2012	Various	17,700.000	387,346		427,597	433,827	(6,230)	0	0	(6,230)	0	427,597	0	(40,250)	(40,250)	2,301	
631158-10-2	NASH FINCH CO COM		12/14/2012	Various	23,000.000	531,807		700,291	673,440	84,958	0	58,107	26,851	0	700,291	0	(168,484)	(168,484)	8,964	
635017-10-6	National Beverage Corp COM		12/14/2012	Various	4,300.000	62,698		69,017	69,101	(84)	0	0	(84)	0	69,017	0	(6,319)	(6,319)	3,570	
635906-10-0	NATIONAL HEALTHCARE CORP COM		06/19/2012	Various	700.000	31,397		25,858	29,330	(3,472)	0	0	(3,472)	0	25,858	0	5,539	5,539	420	
63607P-20-8	NATIONAL FINL PARTNERS COM		02/07/2012	Citigroup Inc	10,400.000	165,640		122,932	140,608	(17,676)	0	0	(17,676)	0	122,932	0	42,708	42,708	0	
63654U-10-0	National Interstate Corp COM		06/19/2012	Various	100.000	2,379		2,302	2,467	(165)	0	0	(165)	0	2,302	0	77	77	20	
637071-10-1	NATIONAL OILWELL VARCO COM		11/12/2012	Various	101,500.000	7,873,769		6,891,899	6,900,985	(9,086)	0	0	(9,086)	0	6,891,899	0	981,870	981,870	29,052	
638522-10-2	NATIONAL WESTN LIFE INS COM		10/18/2012	Various	400.000	56,638		59,948	54,464	13,992	0	8,508	5,484	0	59,948	0	(3,310)	(3,310)	0	
640079-10-9	NEENAH PAPER INC COM		02/21/2012	Various	5,100.000	128,639		101,517	113,832	(12,315)	0	0	(12,315)	0	101,517	0	27,123	27,123	108	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
641110-10-4	NETGEAR INC COM		11/12/2012	Various	95,500.000	3,416,338		2,981,571	3,205,935	(195,791)	0	28,573	(224,364)	0	2,981,571	0	434,767	434,767	0	
64115T-10-4	NETSCOUT SYS INC COM		06/29/2012	UBS Limited	5,300.000	113,537		112,053	93,280	18,773	0	0	18,773	0	112,053	0	1,484	1,484	0	
64125C-10-9	NEUROCRINE BIOSCIENCES INC COM		01/23/2012	SG Americas securities LLC	2,700.000	21,481		20,798	22,950	(2,152)	0	0	(2,152)	0	20,798	0	683	683	0	
64128B-10-8	Neutral Tandem Inc COM		11/12/2012	Various	16,900.000	80,975		195,579	180,661	14,918	0	0	14,918	0	195,579	0	(114,604)	(114,604)	33,600	
65105M-10-8	NEW CASTLE INVESTMENT CORP COM		06/29/2012	UBS Limited	95,100.000	633,081		478,016	442,215	35,801	0	0	35,801	0	478,016	0	155,065	155,065	52,305	
651229-10-6	NEWELL RUBBERMAID INC. COM		02/21/2012	SG Americas securities LLC	30,500.000	565,796		471,317	492,575	(21,259)	0	0	(21,259)	0	471,317	0	94,480	94,480	0	
65248E-10-4	NEWS CORP CL A COM		05/07/2012	Citigroup Inc	301,200.000	5,823,702		4,234,175	5,373,408	(1,139,233)	0	0	(1,139,233)	0	4,234,175	0	1,589,527	1,589,527	25,602	
65440K-10-6	99 CENTS ONLY STORES COM		01/17/2012	Tender (Corp Action)	65,000.000	1,430,000		784,077	1,426,750	(642,673)	0	0	(642,673)	0	784,077	0	645,923	645,923	0	
65542W-10-7	Noranda Aluminum Holding Corp COM		08/28/2012	Various	34,600.000	217,788		303,510	285,450	18,060	0	0	18,060	0	303,510	0	(85,722)	(85,722)	46,386	
655844-10-8	NORFOLK SOUTHERN CORP COM		04/23/2012	Various	98,700.000	6,740,645		5,413,743	7,191,282	(1,777,539)	0	0	(1,777,539)	0	5,413,743	0	1,326,902	1,326,902	46,389	
656559-30-9	NORTEK INC COM		09/18/2012	Various	99,393.100	5,104,497		3,926,027	2,600,124	4,705,269	0	3,379,365	1,325,904	0	3,926,027	0	1,178,469	1,178,469	0	
666807-10-2	NORTHROP GRUMMAN SYSTEMS COM		04/23/2012	Various	21,300.000	1,313,422		1,237,479	1,245,624	(8,145)	0	0	(8,145)	0	1,237,479	0	75,943	75,943	10,650	
66704R-10-0	NORTHSTAR REALTY FINANCE COM		06/19/2012	Various	67,700.000	348,544		266,377	322,929	(56,553)	0	0	(56,553)	0	266,377	0	82,167	82,167	19,175	
67018T-10-5	Nu Skin Enterprises Inc COM		11/12/2012	Various	45,300.000	2,130,295		1,314,343	2,200,221	(885,878)	0	0	(885,878)	0	1,314,343	0	815,952	815,952	22,000	
67020Q-30-5	NTELOS HOLDINGS CORP COM		12/14/2012	SG Americas securities LLC	10,600.000	140,143		109,585	216,028	(106,443)	0	0	(106,443)	0	109,585	0	30,557	30,557	22,260	
67069D-10-8	NUTRI SYSTEM INC COM		03/21/2012	Various	60,800.000	725,966		822,770	786,144	36,626	0	0	36,626	0	822,770	0	(96,803)	(96,803)	6,090	
67073Y-10-6	NV ENERGY INC COM		03/05/2012	Various	194,400.000	3,076,079		3,002,853	3,178,440	(175,587)	0	0	(175,587)	0	3,002,853	0	73,226	73,226	7,215	
670823-10-3	O CHARLEYS INC COM		03/21/2012	Various	20,800.000	192,625		120,754	114,192	6,562	0	0	6,562	0	120,754	0	71,871	71,871	0	
670872-10-0	OM GROUP INC COM		02/07/2012	Various	24,600.000	700,931		709,342	550,794	158,548	0	0	158,548	0	709,342	0	(8,410)	(8,410)	0	
674599-10-5	Occidental Pete Corp COM		12/14/2012	Various	127,254.000	10,563,451		9,414,719	11,923,700	(2,508,981)	0	0	(2,508,981)	0	9,414,719	0	1,148,733	1,148,733	212,985	
675234-10-8	OCEANFIRST FINL CORP COM		12/14/2012	Various	5,300.000	75,140		65,986	69,271	(3,285)	0	0	(3,285)	0	65,986	0	9,154	9,154	2,004	
67622P-10-1	OfficeMax Inc COM		02/21/2012	SG Americas securities LLC	49,200.000	282,879		311,633	223,368	88,265	0	0	88,265	0	311,633	0	(28,753)	(28,753)	0	
000000-00-0	Ohio Community Media, LLC Membership Int		12/28/2012	Various	366,000.000	4		4	0	4	0	0	4	0	4	0	0	0	0	
68162K-10-6	OLYMPIC STEEL INC COM		12/14/2012	Various	40,900.000	811,022		1,022,988	953,788	211,578	0	142,378	69,200	0	1,022,988	0	(211,966)	(211,966)	1,434	
68210P-10-7	Omega Protein Corp COM		09/25/2012	Various	11,800.000	84,700		131,961	84,134	51,360	0	3,533	47,827	0	131,961	0	(47,261)	(47,261)	0	
682129-10-1	OMNOVA SOLUTIONS INC COM		03/21/2012	Various	22,800.000	126,812		150,511	105,108	45,403	0	0	45,403	0	150,511	0	(23,699)	(23,699)	0	
682159-10-8	ON ASSIGNMENT INC COM		08/28/2012	Various	15,100.000	243,370		89,543	168,818	(79,275)	0	0	(79,275)	0	89,543	0	153,827	153,827	0	
68375N-10-3	Opko Health Inc COM		04/23/2012	Various	75,200.000	366,062		379,649	368,480	11,169	0	0	11,169	0	379,649	0	(13,587)	(13,587)	0	
683750-40-3	OPLINK COMMUNICATIONS IN COM		10/18/2012	Various	14,700.000	195,439		253,365	242,109	11,256	0	0	11,256	0	253,365	0	(57,926)	(57,926)	0	
68389X-10-5	ORACLE CORP COM		12/07/2012	Various	690,600.000	21,481,573		20,080,160	17,713,890	4,261,721	0	1,895,451	2,366,270	0	20,080,160	0	1,401,413	1,401,413	149,976	
68628V-30-8	Orion Marine Group Inc COM		06/19/2012	Various	20,400.000	140,030		136,818	135,660	1,158	0	0	1,158	0	136,818	0	3,212	3,212	0	
690370-10-1	OVERSTOCK COM INC COM		01/23/2012	SG Americas securities LLC	6,700.000	45,533		94,866	52,528	42,338	0	0	42,338	0	94,866	0	(49,333)	(49,333)	0	
690742-10-1	OWENS CORNING COM		01/23/2012	SG Americas securities LLC	23,400.000	770,936		612,823	672,048	(59,225)	0	0	(59,225)	0	612,823	0	158,114	158,114	0	
690768-40-3	OWENS ILL INC COM NEW		12/14/2012	Various	149,000.000	3,089,925		3,058,590	2,887,620	170,970	0	0	170,970	0	3,058,590	0	31,334	31,334	0	
691497-30-9	OXFORD INDS INC COM		06/29/2012	Various	11,200.000	519,210		447,245	505,344	(58,099)	0	0	(58,099)	0	447,245	0	71,964	71,964	3,136	
69318J-10-0	P C CONNECTION COM		04/23/2012	Various	2,300.000	18,999		12,512	25,507	(12,995)	0	0	(12,995)	0	12,512	0	6,487	6,487	0	
69325Q-10-5	PC-TEL INC COM		12/14/2012	Various	18,000.000	118,341		112,320	123,120	(10,800)	0	0	(10,800)	0	112,320	0	6,021	6,021	1,338	
69329Y-10-4	PDL BIOPHARMA INC COM		11/12/2012	Various	125,200.000	938,978		713,038	776,240	(63,202)	0	0	(63,202)	0	713,038	0	225,940	225,940	49,200	
69331C-10-8	P G & E CORP COM		03/05/2012	Various	136,200.000	5,785,283		5,561,555	5,614,164	(52,609)	0	0	(52,609)	0	5,561,555	0	223,728	223,728	61,971	
693320-20-2	PHH CORP COM		01/23/2012	SG Americas securities LLC	55,600.000	664,198		1,013,150	594,920	418,230	0	0	418,230	0	1,013,150	0	(348,952)	(348,952)	0	
693366-20-5	PICO HLDGS INC COM		01/23/2012	SG Americas securities LLC	2,300.000	48,337		54,381	47,334	7,047	0	0	7,047	0	54,381	0	(6,044)	(6,044)	0	
69336T-20-5	PHI INC COM		02/21/2012	SG Americas securities LLC	900.000	23,414		15,111	22,365	(7,254)	0	0	(7,254)	0	15,111	0	8,303	8,303	0	
69344F-10-6	PMC-SIERRA INC COM		03/21/2012	Various	140,300.000	983,423		850,663	773,053	77,610	0	0	77,610	0	850,663	0	132,761	132,761	0	
693475-10-5	PNC FINANCIAL SERVICES COM		06/19/2012	Various	48,100.000	2,921,476		2,713,879	2,773,927	(60,048)	0	0	(60,048)	0	2,713,879	0	207,597	207,597	32,035	
69360J-10-7	PS BUSINESS PARKS INC / CA COM		05/21/2012	Various	5,600.000	365,213		306,820	310,408	(3,588)	0	0	(3,588)	0	306,820	0	58,393	58,393	2,464	
698657-10-3	PANTRY INC COM		12/14/2012	Various	30,500.000	371,698		447,910	365,085	82,921	0	96	82,825	0	447,910	0	(76,212)	(76,212)	0	
69888P-10-6	PAR PHARMACEUTICAL COS COM		10/01/2012	Various	129,900.000	6,041,880		3,241,128	4,251,627	(1,010,499)	0	0	(1,010,499)	0	3,241,128	0	2,800,752	2,800,752	0	
699173-20-9	PARAMETRIC TECHNOLOGY CORP COM		06/19/2012	Various	71,400.000	1,487,579		999,600	1,303,764	(304,164)	0	0	(304,164)	0	999,600	0	487,979	487,979	0	
700416-20-9	PARK ELECTROCHEMICAL CORP COM		08/28/2012	Various	12,900.000	350,794		319,746	330,498	(10,752)	0	0	(10,752)	0	319,746	0	31,048	31,048	2,610	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
701081-10-1	PARKER DRILLING CO COM		12/14/2012	Various	24,100.000	104,036		150,093	172,797	(22,704)	0	0	(22,704)	0	150,093	0	(46,057)	(46,057)	0	
701094-10-4	PARKER HANNIFIN CORP COM		08/14/2012	Various	72,500.000	6,051,776		4,956,405	5,528,125	(571,720)	0	0	(571,720)	0	4,956,405	0	1,095,371	1,095,371	52,711	
701590-10-4	PARKWAY PROPERTIES INC. COM		12/14/2012	Various	54,700.000	578,973		829,488	539,342	310,783	0	20,637	290,146	0	829,488	0	(250,515)	(250,515)	5,081	
704549-10-4	PEABODY ENERGY CORP COM		02/07/2012	Citigroup Inc	5,800.000	220,151		339,996	192,038	147,958	0	0	147,958	0	339,996	0	(119,845)	(119,845)	493	
70509V-10-0	Pebblebrook Hotel Trust REIT		11/12/2012	Various	16,400.000	341,540		308,534	314,552	(6,018)	0	0	(6,018)	0	308,534	0	33,006	33,006	7,008	
707882-10-6	PENN VA CORP COM		03/21/2012	Various	40,400.000	206,313		266,761	213,716	53,045	0	0	53,045	0	266,761	0	(60,449)	(60,449)	2,273	
708062-10-4	PennantPark Investment Corp COM		07/16/2012	Various	33,800.000	345,849		379,137	341,042	46,581	0	8,486	38,095	0	379,137	0	(33,287)	(33,287)	28,392	
709102-10-7	PENNSYLVANIA RL ESTATE I COM		06/19/2012	Various	23,100.000	325,892		242,758	241,164	1,594	0	0	1,594	0	242,758	0	83,134	83,134	7,161	
70931T-10-3	Pennymac Mortgage Investment T REIT		08/28/2012	Various	19,900.000	405,295		357,850	330,738	29,362	0	2,250	27,112	0	357,850	0	47,445	47,445	27,610	
70959W-10-3	Penske Automotive Group Inc COM		04/23/2012	Various	17,000.000	424,131		258,684	327,250	(68,566)	0	0	(68,566)	0	258,684	0	165,446	165,446	1,180	
709789-10-1	PEOPLES BANCORP INC/OH COM		12/14/2012	Various	4,800.000	95,436		54,336	71,088	(16,752)	0	0	(16,752)	0	54,336	0	41,100	41,100	1,163	
713831-10-5	PERICOM SEMICONDUCTOR CO COM		12/14/2012	Various	36,800.000	294,849		279,421	280,048	15,883	0	16,510	(627)	0	279,421	0	15,428	15,428	0	
714046-10-9	PERKINELMER COM		03/21/2012	Various	16,700.000	439,060		370,329	334,000	36,329	0	0	36,329	0	370,329	0	68,731	68,731	1,169	
717081-10-3	PFIZER INC COM		12/07/2012	Various	413,300.000	10,361,614		7,220,351	8,943,812	(1,723,461)	0	0	(1,723,461)	0	7,220,351	0	3,141,263	3,141,263	287,342	
71902E-60-4	PHOENIX COMPANIES INC COM		12/14/2012	Various	35,625.000	101,751		108,897	95,760	13,137	0	0	13,137	0	108,897	0	(7,146)	(7,146)	0	
71902E-60-4	PHOENIX COMPANIES INC COM		08/13/2012	Various	21,375.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
72346Q-10-4	PINNACLE FINANCIAL PARTN COM		06/29/2012	UBS Limited	7,300.000	140,795		91,827	117,895	(26,068)	0	0	(26,068)	0	91,827	0	48,968	48,968	0	
724078-10-0	PIPER JAFFRAY COS COM		01/23/2012	SG Americas securities LLC	11,500.000	287,339		365,271	232,300	132,971	0	0	132,971	0	365,271	0	(77,932)	(77,932)	0	
73172K-10-4	POLYCOM INC COM		04/23/2012	Nomura International Limited	5,500.000	69,482		96,597	89,650	6,947	0	0	6,947	0	96,597	0	(27,115)	(27,115)	0	
73179P-10-6	POLYONE CORPORATION COM		11/12/2012	Various	36,100.000	540,445		466,194	416,955	49,239	0	0	49,239	0	466,194	0	74,251	74,251	3,754	
73278L-10-5	POOL CORP COM		04/23/2012	Nomura International Limited	10,200.000	372,841		268,811	307,020	(38,209)	0	0	(38,209)	0	268,811	0	104,030	104,030	1,428	
736508-84-7	Portland Gen Elec Co COM		06/19/2012	Various	30,800.000	800,301		599,676	778,932	(179,256)	0	0	(179,256)	0	599,676	0	200,625	200,625	14,231	
739128-10-6	POWELL INDUSTRIES INC COM		05/07/2012	Various	3,400.000	111,591		117,497	106,352	11,145	0	0	11,145	0	117,497	0	(5,906)	(5,906)	0	
740189-10-5	Precision Castparts Corp COM & 1 PFD CON		01/23/2012	SG Americas securities LLC	21,400.000	3,774,018		3,487,943	3,526,506	(38,563)	0	0	(38,563)	0	3,487,943	0	286,075	286,075	642	
740585-10-4	PREMIERE GLOBAL SVCS INC COM		10/18/2012	UBS Limited	1,100.000	10,283		8,393	9,317	(924)	0	0	(924)	0	8,393	0	1,890	1,890	0	
740884-10-1	PRESIDENTIAL LIFE CORP COM		12/31/2012	Various	35,800.000	472,117		329,764	357,642	(27,878)	0	0	(27,878)	0	329,764	0	142,354	142,354	9,819	
74112D-10-1	PRESTIGE BRANDS HLDG INC COM		03/21/2012	Various	42,100.000	651,904		233,009	474,467	(241,458)	0	0	(241,458)	0	233,009	0	418,895	418,895	0	
741503-40-3	PRICELINE COM INC COM		02/21/2012	SG Americas securities LLC	13,400.000	7,911,963		6,646,278	6,267,314	378,964	0	0	378,964	0	6,646,278	0	1,265,685	1,265,685	0	
74164F-10-3	Primoris Services Corporation COM		10/18/2012	Various	21,300.000	276,462		310,487	318,009	(7,522)	0	0	(7,522)	0	310,487	0	(34,024)	(34,024)	1,983	
74164M-10-8	Primerica Inc COM		06/29/2012	Various	18,300.000	475,851		389,137	425,292	(36,155)	0	0	(36,155)	0	389,137	0	86,714	86,714	1,464	
74269U-20-3	Procera Networks Inc COM		05/21/2012	UBS Limited	5,700.000	105,792		89,262	88,806	456	0	0	456	0	89,262	0	16,530	16,530	0	
742718-10-9	PROCTER & GAMBLE CO COM		07/30/2012	WELLS FARGO SEC LLC	4,400.000	286,326		251,900	293,524	(41,624)	0	0	(41,624)	0	251,900	0	34,426	34,426	7,256	
743312-10-0	PROGRESS SOFTWARE CORP COM		06/19/2012	Various	24,150.000	488,910		554,415	467,303	87,112	0	0	87,112	0	554,415	0	(65,505)	(65,505)	0	
743606-10-5	PROSPERITY BANCSHARES COM		03/21/2012	Various	23,200.000	1,032,738		918,337	936,120	(17,783)	0	0	(17,783)	0	918,337	0	114,401	114,401	7,001	
743815-10-2	Providence Service Corp/The COM		10/18/2012	Various	19,300.000	256,124		210,201	265,568	(53,210)	0	2,157	(55,367)	0	210,201	0	45,923	45,923	0	
74386T-10-5	PROVIDENT FINL SERVICES COM		12/14/2012	Various	29,000.000	428,741		320,281	388,310	(68,029)	0	0	(68,029)	0	320,281	0	108,460	108,460	9,226	
744573-10-6	Public Service Enterprise Grou COM		12/07/2012	Various	35,200.000	1,057,748		1,047,389	1,161,952	(114,563)	0	0	(114,563)	0	1,047,389	0	10,359	10,359	42,742	
74586W-10-6	Pulse Electronics Corp COM		05/07/2012	Various	25,700.000	60,979		124,587	71,960	52,627	0	0	52,627	0	124,587	0	(63,609)	(63,609)	0	
747301-10-9	Quad/Graphics Inc COM		01/23/2012	SG Americas securities LLC	4,200.000	54,919		86,537	60,228	26,309	0	0	26,309	0	86,537	0	(31,618)	(31,618)	0	
747316-10-7	QUAKER CHEM CORP COM		06/19/2012	Various	1,800.000	77,025		70,070	70,002	68	0	0	68	0	70,070	0	6,955	6,955	864	
74733V-10-0	QEP RESOURCES INC COM		03/05/2012	Barclays Capital Inc	12,300.000	394,092		398,176	360,390	37,786	0	0	37,786	0	398,176	0	(4,084)	(4,084)	246	
747525-10-3	QUALCOMM INC COM		05/21/2012	Various	293,700.000	17,749,816		16,223,088	16,065,390	157,698	0	0	157,698	0	16,223,088	0	1,526,728	1,526,728	60,931	
74834T-10-3	QUEST SOFTWARE INC COM		09/28/2012	Various	84,500.000	2,173,222		1,550,359	1,571,700	(21,341)	0	0	(21,341)	0	1,550,359	0	622,863	622,863	0	
74835Y-10-1	Questcor Pharmaceuticals Inc COM		09/25/2012	Various	75,200.000	2,201,980		1,027,276	3,126,816	(2,099,540)	0	0	(2,099,540)	0	1,027,276	0	1,174,704	1,174,704	0	
74838J-10-1	QUIDEL CORP COM		12/06/2012	Various	54,200.000	887,503		587,528	820,046	(232,518)	0	0	(232,518)	0	587,528	0	299,975	299,975	0	
74874Q-10-0	QuinStreet Inc COM		06/29/2012	Various	25,000.000	216,523		307,365	234,000	73,365	0	0	73,365	0	307,365	0	(90,842)	(90,842)	0	
749660-10-6	RPC INC COM		03/21/2012	Various	321,850.000	4,868,627		5,357,506	5,873,763	(516,256)	0	0	(516,256)	0	5,357,506	0	(488,879)	(488,879)	38,622	
74975N-10-5	RTI Biologics Inc COM		07/30/2012	Various	16,700.000	59,067		74,971	74,148	823	0	0	823	0	74,971	0	(15,903)	(15,903)	0	
750236-10-1	Radian Group Inc COM		06/19/2012	Various	63,700.000	183,981		216,835	149,058	67,777	0	0	67,777	0	216,835	0	(32,854)	(32,854)	319	
751452-20-2	RAMCO GERSHENSON PROP COM		06/19/2012	Various	30,400.000	354,948		253,165	298,832	(45,667)	0	0	(45,667)	0	253,165	0	101,783	101,783	8,358	
758075-40-2	REDWOOD TRUST INC REIT COM		03/05/2012	Various	58,900.000	680,076		785,268	599,602	185,666	0	0	185,666	0	785,268	0	(105,192)	(105,192)	0	
75970E-10-7	RENASANT CORP COM		06/19/2012	Various	2,100.000	33,214		28,959	31,500	(2,541)	0	0	(2,541)	0	28,959	0	4,255	4,255	1,071	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76009N-10-0	RENT-A-CENTER INC. COM		06/19/2012	Various	20,500.000	733,601		372,383	758,500	(386,118)	0	0	(386,118)	0	372,383	0	361,219	361,219	6,560	
760281-20-4	REPUBLIC BANCORP/KENTUCY COM		12/14/2012	Various	11,200.000	238,153		233,299	256,480	(22,848)	0	333	(23,181)	0	233,299	0	4,854	4,854	10,545	
761195-20-5	RESOURCE AMERICA INC COM		11/12/2012	Various	11,300.000	71,631		51,030	53,788	(2,758)	0	0	(2,758)	0	51,030	0	20,601	20,601	801	
76120W-30-2	RESOURCE CAPITAL CORP COM		12/14/2012	Various	94,000.000	540,595		574,154	527,340	115,907	0	69,094	46,813	0	574,154	0	(33,558)	(33,558)	54,720	
761525-60-9	REVLON INC COM		03/05/2012	Various	6,500.000	99,191		94,962	96,655	(1,693)	0	0	(1,693)	0	94,962	0	4,228	4,228	0	
761565-10-0	Rex Energy Corp COM		01/23/2012	SG Americas securities LLC	4,500.000	45,702		69,692	66,420	3,272	0	0	3,272	0	69,692	0	(23,990)	(23,990)	0	
761624-10-5	REX STORES CORP COM		09/25/2012	Various	1,200.000	22,458		24,928	26,532	(1,604)	0	0	(1,604)	0	24,928	0	(2,470)	(2,470)	0	
766721-10-4	RIMAGE CORP COM		07/30/2012	Various	17,300.000	150,579		223,686	194,625	38,203	0	9,142	29,061	0	223,686	0	(73,107)	(73,107)	4,131	
768573-10-7	Riverbed Technology Inc COM		05/21/2012	UBS Limited	47,900.000	782,447		518,963	1,125,650	(606,687)	0	0	(606,687)	0	518,963	0	263,484	263,484	0	
773903-10-9	ROCKWELL AUTOMATION INC COM		08/28/2012	Various	85,600.000	6,183,282		4,983,598	6,280,472	(1,296,874)	0	0	(1,296,874)	0	4,983,598	0	1,199,684	1,199,684	79,058	
774415-10-3	Rockwood Holdings Inc COM		02/07/2012	Citigroup Inc	23,900.000	1,290,289		920,663	940,943	(20,280)	0	0	(20,280)	0	920,663	0	369,626	369,626	0	
775133-10-1	ROGERS CORP COM		05/07/2012	Various	12,000.000	459,232		351,636	442,320	(90,684)	0	0	(90,684)	0	351,636	0	107,595	107,595	0	
781182-10-0	Ruby Tuesday Inc COM		06/19/2012	Various	77,500.000	584,064		462,411	534,750	(72,339)	0	0	(72,339)	0	462,411	0	121,653	121,653	0	
781846-20-9	RUSH ENTERPRISE INC A CL COM		11/12/2012	Various	30,800.000	562,597		522,226	644,336	(122,110)	0	0	(122,110)	0	522,226	0	40,371	40,371	0	
783859-10-1	S & T BANCORP INC COM		09/25/2012	Various	9,500.000	173,161		174,808	185,725	(10,917)	0	0	(10,917)	0	174,808	0	(1,647)	(1,647)	3,690	
78401V-10-2	SCBT FINANCIAL CORP COM		04/23/2012	Various	5,500.000	174,436		161,465	159,555	1,910	0	0	1,910	0	161,465	0	12,972	12,972	748	
784305-10-4	SJW Corp COM		10/18/2012	Various	1,100.000	26,680		27,025	26,004	1,021	0	0	1,021	0	27,025	0	(345)	(345)	266	
78442P-10-6	SLM CORP COM		08/28/2012	Various	192,900.000	3,085,057		2,922,435	2,584,860	489,580	0	152,005	337,575	0	2,922,435	0	162,622	162,622	48,225	
78505P-10-0	SXC Health Solutions Corp COM		05/21/2012	Various	63,200.000	5,613,460		3,092,336	3,569,536	(477,200)	0	0	(477,200)	0	3,092,336	0	2,521,124	2,521,124	0	
78573L-10-6	Sabra Health Care REIT COM		07/30/2012	Various	68,000.000	1,181,319		839,504	822,120	17,384	0	0	17,384	0	839,504	0	341,815	341,815	44,121	
786449-20-7	SAFEGUARD SCIENTIFICS IN COM		03/21/2012	Various	4,300.000	73,791		68,430	67,897	533	0	0	533	0	68,430	0	5,361	5,361	0	
78709Y-10-5	Saia, Inc. COM		04/23/2012	Various	13,400.000	220,138		198,655	167,232	31,423	0	0	31,423	0	198,655	0	21,483	21,483	0	
80004C-10-1	SANDISK CORP COM		04/23/2012	Nomura International Limited	5,500.000	202,142		218,565	270,655	(52,090)	0	0	(52,090)	0	218,565	0	(16,424)	(16,424)	0	
800363-10-3	SANDY SPRING BANCORP INC COM		06/19/2012	Various	1,100.000	19,579		20,612	19,305	1,307	0	0	1,307	0	20,612	0	(1,033)	(1,033)	242	
801056-10-2	SANMINA CORP COM		01/23/2012	SG Americas securities LLC	22,800.000	244,325		177,589	212,268	(34,679)	0	0	(34,679)	0	177,589	0	66,736	66,736	0	
806373-10-6	Schawk Inc COM		12/14/2012	Various	15,500.000	193,294		135,365	173,755	(30,923)	0	7,467	(38,390)	0	135,365	0	57,929	57,929	2,112	
806882-10-6	SCHNITZER STEEL INDUSTRY COM		03/21/2012	Various	36,100.000	1,558,152		1,834,815	1,526,308	308,507	0	0	308,507	0	1,834,815	0	(276,663)	(276,663)	614	
807066-10-5	SCHOLASTIC CORP COM		07/30/2012	Various	15,700.000	489,565		347,074	470,529	(123,455)	0	0	(123,455)	0	347,074	0	142,491	142,491	2,838	
808194-10-4	SCHULMAN INC A COM		09/25/2012	Various	5,900.000	144,007		133,753	124,962	8,791	0	0	8,791	0	133,753	0	10,253	10,253	3,245	
80862K-10-4	SCICLONE PHARMACEUTICALS COM		12/14/2012	Various	22,900.000	99,912		126,365	98,241	28,124	0	0	28,124	0	126,365	0	(26,454)	(26,454)	0	
811656-10-7	SEABRIGHT INSURANCE HLDG COM		09/10/2012	Various	47,000.000	450,507		427,055	359,550	106,220	0	38,715	67,505	0	427,055	0	23,452	23,452	5,400	
811699-10-7	SEACHANGE INTL INC COM		11/12/2012	Various	38,100.000	316,314		327,473	267,843	59,630	0	0	59,630	0	327,473	0	(11,159)	(11,159)	0	
811904-10-1	SEACOR HOLDINGS INC. COM		01/23/2012	SG Americas securities LLC	2,100.000	197,203		189,657	186,816	2,841	0	0	2,841	0	189,657	0	7,545	7,545	0	
81211K-10-0	SEALED AIR CORP NEW COM		01/23/2012	SG Americas securities LLC	52,100.000	1,001,154		1,135,155	896,641	238,514	0	0	238,514	0	1,135,155	0	(134,001)	(134,001)	0	
81616X-10-3	SELECT COMFORT CORP COM		06/19/2012	Morgan Stanley & Co, Inc	12,200.000	264,069		210,047	264,618	(54,571)	0	0	(54,571)	0	210,047	0	54,022	54,022	0	
816850-10-1	SEMTECH CORP COM		07/16/2012	Various	32,400.000	776,053		459,043	804,168	(345,125)	0	0	(345,125)	0	459,043	0	317,010	317,010	0	
816851-10-9	SEMPRA ENERGY COM		03/05/2012	Various	108,200.000	6,319,125		5,592,123	5,951,000	(358,877)	0	0	(358,877)	0	5,592,123	0	727,002	727,002	51,936	
824889-10-9	SHOE CARNIVAL INC COM		06/19/2012	Various	400.000	12,358		12,225	10,280	1,945	0	0	1,945	0	12,225	0	133	133	0	
82515#-13-6	Shorebank Corporation COM STK		12/28/2012	Direct	242.000	1		1	1	0	0	0	0	0	1	0	0	0	0	
826565-10-3	SIGMA DESIGNS INC COM		02/07/2012	Various	15,000.000	88,244		122,114	90,000	32,114	0	0	32,114	0	122,114	0	(33,870)	(33,870)	0	
82706L-10-8	Silicon Graphics International COM		02/21/2012	SG Americas securities LLC	9,900.000	96,426		145,362	113,454	31,908	0	0	31,908	0	145,362	0	(48,936)	(48,936)	0	
828730-20-0	SIMMONS FIRST NATL CORP COM		08/28/2012	Various	9,800.000	235,636		261,467	266,462	(3,843)	0	1,152	(4,995)	0	261,467	0	(25,831)	(25,831)	4,822	
82966C-10-3	SIRONA DENTAL SYSTEMS COM		11/12/2012	Various	33,100.000	1,638,739		1,281,462	1,457,724	(176,263)	0	0	(176,263)	0	1,281,462	0	357,278	357,278	0	
83066R-10-7	SKILLED HEALTHCARE GROUP COM		06/19/2012	Various	9,800.000	61,061		85,436	53,508	31,928	0	0	31,928	0	85,436	0	(24,376)	(24,376)	0	
830830-10-5	SKYLINE CORP COM		01/23/2012	SG Americas securities LLC	3,800.000	23,013		75,962	16,530	59,432	0	0	59,432	0	75,962	0	(52,949)	(52,949)	0	
83169Y-10-8	Smart Balance Inc COM		08/28/2012	Various	54,300.000	482,768		314,551	291,048	23,503	0	0	23,503	0	314,551	0	168,217	168,217	0	
831865-20-9	Smith A O Corporation COM		06/29/2012	UBS Limited	4,000.000	195,328		133,029	160,480	(27,451)	0	0	(27,451)	0	133,029	0	62,299	62,299	1,280	
832248-10-8	SMITHFIELD FOODS INC COM		06/19/2012	Various	193,500.000	4,163,015		3,740,067	4,698,180	(958,114)	0	0	(958,114)	0	3,740,067	0	422,949	422,949	0	
832696-40-5	Smucker Company J M COM		05/21/2012	UBS Limited	7,300.000	557,173		458,119	570,641	(112,522)	0	0	(112,522)	0	458,119	0	99,054	99,054	7,008	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
833034-10-1	SNAP ON INC COM		01/23/2012	SG Americas securities LLC	6,100.000	330,809		333,871	308,782	25,089	0	0	25,089	0	333,871	0	(3,062)	(3,062)	0	
83413U-10-0	Solar Capital Ltd COM		05/07/2012	Various	13,900.000	299,688		325,747	307,051	18,696	0	0	18,696	0	325,747	0	(26,059)	(26,059)	8,340	
83416B-10-9	SolarWinds Inc COM		09/10/2012	Various	43,500.000	1,995,656		1,423,051	1,215,825	207,226	0	0	207,226	0	1,423,051	0	572,604	572,604	0	
835451-10-5	SONIC CORP COM		03/05/2012	Various	29,500.000	233,804		227,239	198,535	28,704	0	0	28,704	0	227,239	0	6,566	6,566	0	
83545G-10-2	SONIC AUTOMOTIVE INC COM		05/21/2012	UBS Limited	25,900.000	386,299		261,381	383,579	(122,198)	0	0	(122,198)	0	261,381	0	124,918	124,918	1,295	
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		12/06/2012	Various	6,880.770	151,527		134,731	149,037	(14,306)	0	0	(14,306)	0	134,731	0	16,796	16,796	4,633	
844767-10-3	SOUTHWEST BANCORP INC COM		12/14/2012	Various	8,000.000	74,680		50,212	47,680	2,532	0	0	2,532	0	50,212	0	24,468	24,468	0	
844895-10-2	SOUTHWEST GAS CORP COM		09/10/2012	Various	12,200.000	510,032		399,497	518,378	(118,881)	0	0	(118,881)	0	399,497	0	110,534	110,534	961	
846819-10-0	Spartan Motors Inc COM		12/14/2012	Various	5,700.000	27,234		28,481	27,417	1,064	0	0	1,064	0	28,481	0	(1,248)	(1,248)	570	
847220-20-9	SPARTECH CORP COM		07/16/2012	Various	35,600.000	190,229		157,458	168,388	25,774	0	36,704	(10,930)	0	157,458	0	32,771	32,771	0	
84760C-10-7	SPECTRANETICS CORP COM		08/31/2012	Settlement Process	40,300.000	519,329		105,183	290,966	(185,783)	0	0	(185,783)	0	105,183	0	414,146	414,146	0	
84763A-10-8	Spectrum Pharmaceuticals Inc COM		11/12/2012	Citigroup Inc	44,800.000	489,261		273,587	655,424	(381,837)	0	0	(381,837)	0	273,587	0	215,674	215,674	0	
84763R-10-1	Spectrum Brands Holdings Inc COM		02/21/2012	Various	28,500.000	836,189		773,758	780,900	(7,142)	0	0	(7,142)	0	773,758	0	62,432	62,432	0	
847788-10-6	SPEEDWAY MOTORSPORTS INC COM		12/14/2012	Various	21,200.000	346,453		254,612	324,996	(70,384)	0	0	(70,384)	0	254,612	0	91,841	91,841	5,985	
852312-30-5	STAAR SURGICAL CO COM		08/14/2012	Various	24,000.000	170,736		214,229	251,760	(37,531)	0	0	(37,531)	0	214,229	0	(43,493)	(43,493)	0	
853666-10-5	STANDARD MOTER PRODS INC COM		06/19/2012	Various	9,100.000	131,151		126,815	182,455	(55,640)	0	0	(55,640)	0	126,815	0	4,335	4,335	1,440	
855030-10-2	STAPLES INC COM		01/23/2012	SG Americas securities LLC	121,800.000	1,915,427		1,804,223	1,691,802	112,421	0	0	112,421	0	1,804,223	0	111,203	111,203	12,180	
856190-10-3	State Bank Financial Corp COM		06/29/2012	Various	10,000.000	153,406		151,133	151,100	33	0	0	33	0	151,133	0	2,272	2,272	0	
858119-10-0	STEEL DYNAMICS INC COM		06/19/2012	Various	280,100.000	3,718,882		4,127,742	3,683,315	444,427	0	0	444,427	0	4,127,742	0	(408,859)	(408,859)	43,570	
858155-20-3	STEELCASE INC COM		06/19/2012	Various	41,200.000	347,906		342,623	307,352	35,271	0	0	35,271	0	342,623	0	5,283	5,283	6,180	
858375-10-8	STEIN MART INC COM		12/14/2012	Various	38,600.000	276,322		354,574	262,866	100,373	0	8,665	91,708	0	354,574	0	(78,252)	(78,252)	3,900	
858495-10-4	STEINWAY MUSICAL INSTR CO GTD COM		10/18/2012	Various	5,200.000	129,146		67,499	130,208	(62,709)	0	0	(62,709)	0	67,499	0	61,647	61,647	0	
859152-10-0	Steris Corp EQUITY - COMMON		02/21/2012	Various	38,000.000	1,173,352		929,873	1,133,160	(203,287)	0	0	(203,287)	0	929,873	0	243,478	243,478	0	
859241-10-1	Sterling Construction Co Inc COM		03/21/2012	Various	4,300.000	40,933		60,983	46,311	14,672	0	0	14,672	0	60,983	0	(20,050)	(20,050)	0	
860372-10-1	STEWART INFORMATION SVCS COM		02/07/2012	Various	7,400.000	98,792		79,980	85,470	(5,490)	0	0	(5,490)	0	79,980	0	18,812	18,812	0	
861642-10-6	STONE ENERGY CORP COM		06/19/2012	Various	107,800.000	3,042,264		1,647,568	2,843,764	(1,196,196)	0	0	(1,196,196)	0	1,647,568	0	1,394,695	1,394,695	0	
863667-10-1	STRYKER CORP COM		06/19/2012	Various	12,000.000	662,478		690,434	596,520	93,914	0	0	93,914	0	690,434	0	(27,956)	(27,956)	5,100	
864159-10-8	STURM RUGER & CO INC COM		11/12/2012	Various	29,300.000	1,463,922		959,747	980,378	(20,631)	0	0	(20,631)	0	959,747	0	504,176	504,176	21,059	
864739-10-7	SUFFOLK BANCORP COM		04/23/2012	Various	7,600.000	94,255		92,612	82,004	10,608	0	0	10,608	0	92,612	0	1,643	1,643	0	
866674-10-4	SUN COMMUNITIES COM		03/21/2012	Various	7,900.000	331,199		293,282	288,587	4,695	0	0	4,695	0	293,282	0	37,917	37,917	4,977	
866942-10-5	Sun Hydraulics Corp COM		12/06/2012	Various	14,500.000	380,983		370,100	339,735	30,365	0	0	30,365	0	370,100	0	10,883	10,883	4,932	
867892-10-1	SUNSTONE HOTEL INVESTORS COM		09/25/2012	SG Americas securities LLC	8,544.000	78,317		90,799	69,634	21,208	0	43	21,165	0	90,799	0	(12,482)	(12,482)	0	
867914-10-3	SUNTRUST BANKS INC COM		03/05/2012	Various	246,100.000	5,555,401		4,835,373	4,355,970	479,403	0	0	479,403	0	4,835,373	0	720,028	720,028	6,170	
86800U-10-4	Super Micro Computer Inc COM		10/18/2012	Various	18,800.000	271,163		204,066	294,784	(90,718)	0	0	(90,718)	0	204,066	0	67,097	67,097	0	
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM		03/05/2012	Barclays Capital Inc	23,800.000	214,200		139,468	199,444	(59,976)	0	0	(59,976)	0	139,468	0	74,732	74,732	714	
869233-10-6	Susser Holdings Corp COM		11/12/2012	Various	10,100.000	357,994		229,761	228,462	1,299	0	0	1,299	0	229,761	0	128,232	128,232	0	
870738-10-1	SWIFT ENERGY CO COM		03/05/2012	Various	33,700.000	1,019,371		1,009,315	1,001,564	7,751	0	0	7,751	0	1,009,315	0	10,056	10,056	0	
87074U-10-1	Swift Transportation Co COM		12/14/2012	Various	185,400.000	1,612,404		1,727,089	1,527,696	199,393	0	0	199,393	0	1,727,089	0	(114,686)	(114,686)	0	
871237-10-3	SYKES ENTERPRISES INC COM		12/14/2012	Various	14,100.000	203,467		224,319	220,806	3,513	0	0	3,513	0	224,319	0	(20,852)	(20,852)	0	
871503-10-8	SYMANTEC CORP COM		04/23/2012	Various	357,900.000	6,402,594		6,033,478	5,601,135	432,343	0	0	432,343	0	6,033,478	0	369,116	369,116	0	
87151Q-10-6	SYMETRA FINANCIAL CORP COM		03/21/2012	Various	29,200.000	319,445		392,263	264,844	127,419	0	0	127,419	0	392,263	0	(72,818)	(72,818)	1,435	
871546-20-6	Symmetry Medical Inc COM		06/19/2012	Various	7,900.000	61,937		68,156	63,121	5,035	0	0	5,035	0	68,156	0	(6,219)	(6,219)	0	
87157D-10-9	SYNAPTICS INCORPORATED COM		06/19/2012	Various	6,200.000	170,750		155,335	186,930	(31,595)	0	0	(31,595)	0	155,335	0	15,416	15,416	0	
87162G-10-5	SYNOVIS LIFE TECH COM		02/15/2012	Tender (Corp Action)	25,400.000	711,200		385,712	706,882	(321,170)	0	0	(321,170)	0	385,712	0	325,488	325,488	0	
87162H-10-3	SYNTEL INC COM		02/21/2012	SG Americas securities LLC	3,600.000	194,022		159,791	168,372	(8,581)	0	0	(8,581)	0	159,791	0	34,231	34,231	216	
87162M-40-9	SYNTHES STRATEC COM		03/01/2012	Various	3,424.000	595,146		431,030	576,708	(105,297)	0	0	(105,297)	(40,381)	488,602	57,571	106,545	164,116	0	
87244T-10-9	TICC CAPITAL CORP COM		06/19/2012	Various	500.000	4,721		5,403	4,325	1,078	0	0	1,078	0	5,403	0	(682)	(682)	270	
872540-10-9	T J X COMPANIES INC NEW COM		07/16/2012	Various	15,450.000	1,356,661		967,912	997,298	(29,386)	0	0	(29,386)	0	967,912	0	388,750	388,750	3,245	
87264S-10-6	TRW Automotive Holdings Corp COM		02/21/2012	Various	153,200.000	6,532,732		5,695,237	4,994,320	700,917	0	0	700,917	0	5,695,237	0	837,495	837,495	0	
872960-10-9	TNS INC COM		12/06/2012	Various	21,300.000	331,203		355,549	377,436	(21,887)	0	0	(21,887)	0	355,549	0	(24,345)	(24,345)	0	
87612E-10-6	TARGET CORP COM		07/16/2012	Various	240,500.000	14,742,685		12,561,450	12,318,410	243,040	0	0	243,040	0	12,561,450	0	2,181,235	2,181,235	131,280	
878237-10-6	TECH DATA CORP COM		06/29/2012	Various	44,200.000	2,272,876		2,218,009	2,183,922	34,087	0	0	34,087	0	2,218,009	0	54,867	54,867	0	
879080-10-9	TEJON RANCH CO DEL COM		05/21/2012	Various	2,100.000	60,721		58,189	51,408	6,781	0	0	6,781	0	58,189	0	2,532	2,532	0	
879101-10-3	TEKELEC COM		01/30/2012	Tender (Corp Action)	37,200.000	409,200		266,129	406,596	(140,467)	0	0	(140,467)	0	266,129	0	143,071	143,071	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87929J-10-3	TeleCommunication Systems Inc COM		03/05/2012	Various	35,400.000	95,475		171,196	83,190	88,006	0	0	88,006	0	171,196	0	(75,722)	(75,722)	0	
879360-10-5	Teledyne Technologies Inc COM		12/06/2012	UBS Limited	1,000.000	62,289		35,870	54,850	(18,980)	0	0	(18,980)	0	35,870	0	26,419	26,419	0	
879369-10-6	Teleflex Inc COM		03/21/2012	Various	2,600.000	154,555		156,190	159,354	(3,164)	0	0	(3,164)	0	156,190	0	(1,635)	(1,635)	884	
879455-10-3	TeleNav Inc COM		09/25/2012	Various	29,900.000	199,713		380,691	233,519	147,172	0	0	147,172	0	380,691	0	(180,978)	(180,978)	0	
879939-10-6	TELETECH HOLDINGS INC COM		03/21/2012	Various	12,100.000	192,894		217,728	196,020	21,708	0	0	21,708	0	217,728	0	(24,834)	(24,834)	0	
88023U-10-1	Tempur-Pedic International Inc COM		06/29/2012	UBS Limited	14,800.000	339,320		339,310	777,444	(438,134)	0	0	(438,134)	0	339,310	0	9	9	0	
880345-10-3	Tennant Company COM		06/19/2012	Various	4,700.000	201,617		153,639	182,689	(29,050)	0	0	(29,050)	0	153,639	0	47,978	47,978	1,258	
88162F-10-5	Tetra Technologies Inc Del COM		06/19/2012	Various	42,600.000	351,154		388,597	397,884	(9,287)	0	0	(9,287)	0	388,597	0	(37,443)	(37,443)	0	
88164L-10-0	TESSERA TECHNOLOGIES INC COM		06/19/2012	Various	44,300.000	658,917		695,335	742,025	(46,690)	0	0	(46,690)	0	695,335	0	(36,418)	(36,418)	930	
88224Q-10-7	TEXAS CAPITAL BANCSHARES COM		06/19/2012	Various	2,300.000	92,261		65,764	70,403	(4,639)	0	0	(4,639)	0	65,764	0	26,497	26,497	0	
88338T-10-4	Theravance Inc COM		08/28/2012	Various	31,900.000	675,982		669,477	704,990	(35,513)	0	0	(35,513)	0	669,477	0	6,505	6,505	0	
883556-10-2	THERMO FISHER SCIENTIFIC COM		07/16/2012	Citigroup Inc	93,400.000	4,861,096		4,686,052	4,200,198	485,854	0	0	485,854	0	4,686,052	0	175,045	175,045	24,284	
885160-10-1	THOR INDS INC COM		07/16/2012	Citigroup Inc	19,600.000	554,014		465,049	537,628	(72,579)	0	0	(72,579)	0	465,049	0	88,964	88,964	8,820	
88579Y-10-1	3M CO COM		09/25/2012	Various	13,200.000	1,220,377		656,304	1,078,836	(422,532)	0	0	(422,532)	0	656,304	0	564,073	564,073	19,529	
88632Q-10-3	TIBCO SOFTWARE INC COM		07/30/2012	WELLS FARGO SEC LLC	2,300.000	65,766		18,883	54,993	(36,110)	0	0	(36,110)	0	18,883	0	46,883	46,883	0	
887317-30-3	TIME WARNER INC COM		09/10/2012	Morgan Stanley & Co, Inc	123,466.000	5,375,339		3,726,080	4,462,061	(735,981)	0	0	(735,981)	0	3,726,080	0	1,649,259	1,649,259	96,303	
88830R-10-1	Titan Machinery Inc COM		05/21/2012	Various	38,000.000	1,043,051		865,954	825,740	40,214	0	0	40,214	0	865,954	0	177,097	177,097	0	
893929-20-8	Transcend Services Inc COM		03/21/2012	Various	5,500.000	161,016		144,715	130,515	14,200	0	0	14,200	0	144,715	0	16,301	16,301	0	
894650-10-0	TREDEGAR INDS INC COM		09/10/2012	Various	16,100.000	245,362		271,268	357,742	(86,474)	0	0	(86,474)	0	271,268	0	(25,906)	(25,906)	2,174	
895848-10-9	Triangle Capital Corp COM		11/12/2012	Various	11,500.000	275,738		196,173	219,880	(23,707)	0	0	(23,707)	0	196,173	0	79,565	79,565	14,327	
896215-20-9	TRIMAS CORP COM		07/16/2012	Various	27,900.000	590,858		595,953	500,805	95,148	0	0	95,148	0	595,953	0	(5,094)	(5,094)	0	
896945-20-1	TRIPADVISOR INC COM		01/23/2012	SG Americas securities LLC	7,400.000	224,338		197,396	186,554	10,842	0	0	10,842	0	197,396	0	26,943	26,943	0	
89784N-10-4	True Religion Apparel Inc COM		11/12/2012	Various	103,200.000	2,487,504		3,150,048	3,568,656	(418,608)	0	0	(418,608)	0	3,150,048	0	(662,544)	(662,544)	31,400	
89785X-10-1	TRUEBLUE INC COM		03/05/2012	Various	26,600.000	440,642		357,504	369,208	(11,704)	0	0	(11,704)	0	357,504	0	83,138	83,138	0	
898349-10-5	TRUSTCO BANK CORP N Y COM		12/14/2012	Various	49,800.000	276,461		273,749	279,378	287	0	5,916	(5,629)	0	273,749	0	2,712	2,712	9,522	
901109-10-8	Tutor Perini COM		01/23/2012	SG Americas securities LLC	11,400.000	174,146		223,804	140,676	83,128	0	0	83,128	0	223,804	0	(49,658)	(49,658)	0	
90187B-10-1	Two Harbors Investment Corp REIT		06/29/2012	UBS Limited	12,600.000	130,750		128,394	116,424	25,301	0	13,331	11,970	0	128,394	0	2,356	2,356	15,120	
902104-10-8	II VI INC COM		02/21/2012	Various	39,300.000	910,776		517,778	721,548	(203,771)	0	0	(203,771)	0	517,778	0	392,998	392,998	0	
902494-10-3	TYSON FOODS COM		09/10/2012	Various	485,700.000	7,595,598		8,612,127	10,024,848	(1,412,721)	0	0	(1,412,721)	0	8,612,127	0	(1,016,529)	(1,016,529)	45,856	
903236-10-7	URS CORPORATION COM		02/07/2012	Various	52,000.000	2,141,166		1,912,506	1,826,240	86,266	0	0	86,266	0	1,912,506	0	228,660	228,660	0	
90341G-10-3	USA MOBILITY INC COM		12/14/2012	Various	30,700.000	387,055		231,087	425,809	(194,722)	0	0	(194,722)	0	231,087	0	155,968	155,968	12,075	
90384S-30-3	Ulta Salon Cosmetics & Fragran COM		11/12/2012	Various	50,400.000	4,595,744		1,394,014	3,271,968	(1,877,954)	0	0	(1,877,954)	0	1,394,014	0	3,201,730	3,201,730	50,300	
90662P-10-4	UNION FIRST MRK BANK CORP COM		12/14/2012	Various	4,000.000	58,522		47,560	53,160	(5,600)	0	0	(5,600)	0	47,560	0	10,962	10,962	454	
907818-10-8	UNION PACIFIC CORP COM		06/19/2012	Various	15,100.000	1,791,487		1,543,869	1,599,694	(55,825)	0	0	(55,825)	0	1,543,869	0	247,617	247,617	27,180	
909205-10-6	UNISOURCE ENERGY CORP COM		03/05/2012	Various	21,200.000	796,679		640,623	782,704	(142,081)	0	0	(142,081)	0	640,623	0	156,056	156,056	0	
909214-30-6	UNISYS CORP COM		11/12/2012	Various	85,200.000	1,495,094		1,907,780	1,679,292	228,488	0	0	228,488	0	1,907,780	0	(412,686)	(412,686)	0	
90984P-30-3	UNITED COMMUNITY BANKS COM		03/21/2012	Various	6,600.000	65,068		66,224	46,134	20,090	0	0	20,090	0	66,224	0	(1,156)	(1,156)	0	
911268-10-0	UNITED ONLINE INC COM		10/18/2012	Various	179,700.000	901,304		1,048,961	977,568	146,236	0	74,843	71,393	0	1,048,961	0	(147,657)	(147,657)	20,060	
911312-10-6	UNITED PARCEL SERVICE COM		06/19/2012	Various	1,500.000	117,287		106,664	109,785	(3,121)	0	0	(3,121)	0	106,664	0	10,624	10,624	1,710	
911363-10-9	United Rentals Inc COM		06/29/2012	Various	50,500.000	1,806,443		343,400	1,492,275	(1,148,875)	0	0	(1,148,875)	0	343,400	0	1,463,043	1,463,043	0	
913004-10-7	UNITED STATIONERS INC COM		09/25/2012	Various	9,500.000	252,191		225,103	309,320	(84,218)	0	0	(84,218)	0	225,103	0	27,089	27,089	3,835	
913017-10-9	UNITED TECHNOLOGIES CORP COM		08/28/2012	Various	158,100.000	12,831,139		10,762,294	11,555,529	(793,235)	0	0	(793,235)	0	10,762,294	0	2,068,846	2,068,846	180,332	
91306*-10-0	UNC Ventures VOTING COM STK		12/28/2012	Direct	10.000	1		1	1	0	0	0	0	0	1	0	0	0	0	
91306*-11-8	UNC Ventures NON-VOTING COM STK		12/28/2012	Direct	20.000	1		1	1	0	0	0	0	0	1	0	0	0	0	
91338E-10-1	UNIVERSAL AMERICAN CORP NY COM		06/19/2012	Various	27,600.000	277,230		353,014	350,796	2,218	0	0	2,218	0	353,014	0	(75,784)	(75,784)	0	
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM		06/29/2012	Various	2,100.000	85,992		83,446	81,900	1,546	0	0	1,546	0	83,446	0	2,546	2,546	2,573	
913837-10-0	Universal Stainless & Alloy COM		11/12/2012	Various	16,300.000	619,813		482,691	608,968	(126,277)	0	0	(126,277)	0	482,691	0	137,122	137,122	0	
91529Y-10-6	UNUMPROVIDENT CORP. COM		08/14/2012	Various	186,600.000	3,635,073		4,283,620	3,931,662	351,958	0	0	351,958	0	4,283,620	0	(648,547)	(648,547)	54,591	
917286-20-5	URSTADT BIDDLE PROP REIT COM		06/29/2012	UBS Limited	2,100.000	41,248		39,885	37,968	1,917	0	0	1,917	0	39,885	0	1,363	1,363	1,040	
91732J-10-2	US Ecology Inc COM		01/23/2012	SG Americas securities LLC	1,700.000	31,987		29,138	31,926	(2,788)	0	0	(2,788)	0	29,138	0	2,849	2,849	306	
92046N-10-2	VALUECLICK INC COM		06/19/2012	Various	117,800.000	2,183,853		1,236,248	1,918,962	(682,714)	0	0	(682,714)	0	1,236,248	0	947,606	947,606	0	
921659-10-8	Vanda Pharmaceuticals Inc COM		04/23/2012	Various	24,100.000	111,794		163,465	114,716	48,749	0	0	48,749	0	163,465	0	(51,671)	(51,671)	0	
92230Y-10-4	VASCO DATA SEC INTL INC COM		10/18/2012	Various	17,500.000	130,654		137,810	114,100	23,710	0	0	23,710	0	137,810	0	(7,156)	(7,156)	0	
92343X-10-0	VERINT SYSTEMS INC COM		03/21/2012	Various	7,500.000	220,067		211,592	206,550	5,042	0	0	5,042	0	211,592	0	8,474	8,474	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
023177-10-8	AMBASSADORS GROUP INC		09/30/2012	Settlement Process	0.000	7,434		0	0	0	0	0	0	0	0	0	7,434	7,434	0	
92552R-40-6	VIAD CORP COM		04/23/2012	Various	11,100.000	207,091		233,403	194,028	39,375	0	0	39,375	0	233,403	0	(26,311)	(26,311)	748	
02364L-10-9	AMERICA SERVICE GROUP		09/30/2012	Settlement Process	0.000	67		0	0	0	0	0	0	0	67	0	67	67	0	
92553P-20-1	VIACOM INC CL B COM		10/18/2012	Various	417,600.000	21,231,042		14,114,929	18,963,216	(4,848,287)	0	0	(4,848,287)	0	14,114,929	0	7,116,113	7,116,113	228,560	
12621E-10-3	CONSECO INC. SECURITIES		08/31/2012	Settlement Process	0.000	2,411		0	0	0	0	0	0	0	0	0	2,411	2,411	0	
925602-10-4	VICAL INC COM		03/21/2012	Various	64,400.000	197,045		182,836	284,004	(101,168)	0	0	(101,168)	0	182,836	0	14,208	14,208	0	
233343-10-2	DVI INC.		09/30/2012	Settlement Process	0.000	633		0	0	0	0	0	0	0	0	0	633	633	0	
928241-10-8	VIROPHARMA INC COM		04/23/2012	Various	26,700.000	664,009		454,504	731,313	(276,809)	0	0	(276,809)	0	454,504	0	209,506	209,506	0	
293561-10-6	Enron Victim Trust		07/31/2012	Settlement Process	0.000	54,773		0	0	0	0	0	0	0	0	0	54,773	54,773	0	
92826C-83-9	Visa Inc COM		06/19/2012	Various	26,800.000	3,245,118		2,530,536	2,721,004	(190,468)	0	0	(190,468)	0	2,530,536	0	714,582	714,582	11,792	
345838-10-6	FOREST LABORATORIES SECURITIES		09/30/2012	Settlement Process	0.000	6,389		0	0	0	0	0	0	0	0	0	6,389	6,389	0	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS COM		06/29/2012	Various	1,500.000	115,078		72,527	114,015	(41,488)	0	0	(41,488)	0	72,527	0	42,551	42,551	0	
37245M-80-1	GENTA INC		07/31/2012	Settlement Process	0.000	55		0	0	0	0	0	0	0	0	0	55	55	0	
92858J-10-8	Vocus Inc COM		03/05/2012	Barclays Capital Inc	5,000.000	67,300		104,405	110,450	(6,045)	0	0	(6,045)	0	104,405	0	(37,105)	(37,105)	0	
928703-10-7	VOLT INFORMATION SCIE COM		12/06/2012	Various	40,600.000	282,864		287,640	251,720	129,920	0	94,000	35,920	0	287,640	0	(4,776)	(4,776)	0	
495582-10-8	KING PHARMACEUTICALS		07/31/2012	Settlement Process	0.000	93		0	0	0	0	0	0	0	0	0	93	93	0	
928708-10-6	VOLTERRA SEMICONDUCTOR COM		01/23/2012	SG Americas securities LLC	8,000.000	231,568		126,488	204,880	(78,392)	0	0	(78,392)	0	126,488	0	105,080	105,080	0	
601148-10-9	IN RE THE MILLS CORPORATION		08/31/2012	Settlement Process	0.000	4,789		0	0	0	0	0	0	0	0	0	4,789	4,789	0	
92922P-10-6	W T OFFSHORE INC COM		02/07/2012	Various	45,200.000	1,018,109		777,727	958,692	(180,966)	0	0	(180,966)	0	777,727	0	240,382	240,382	0	
871508-10-7	LA MUNI POLICE EMP RET SYS		09/30/2012	Settlement Process	0.000	77		0	0	0	0	0	0	0	0	0	77	77	0	
92927K-10-2	WABCO Holdings Inc COM		02/07/2012	Citigroup Inc	15,100.000	879,832		604,136	655,340	(51,204)	0	0	(51,204)	0	604,136	0	275,696	275,696	0	
929328-10-2	WSFS FINL CORP COM		06/19/2012	Various	1,200.000	46,616		30,876	43,152	(12,276)	0	0	(12,276)	0	30,876	0	15,740	15,740	228	
93317W-10-2	Walter Investment Management C REIT		06/29/2012	Various	20,900.000	451,248		506,682	428,659	78,023	0	0	78,023	0	506,682	0	(55,433)	(55,433)	0	
93564A-10-0	Warren Resources Inc COM		12/14/2012	Various	35,100.000	96,402		117,584	114,426	3,158	0	0	3,158	0	117,584	0	(21,182)	(21,182)	0	
938824-10-9	WASHINGTON FED INC COM		04/23/2012	Various	51,100.000	853,193		755,892	714,889	41,003	0	0	41,003	0	755,892	0	97,301	97,301	5,128	
942683-10-3	WATSON PHARMACEUTICALS INC COM		05/21/2012	Various	34,900.000	2,476,750		2,286,648	2,105,866	180,782	0	0	180,782	0	2,286,648	0	190,102	190,102	0	
94733A-10-4	Web.com Group Inc COM		08/14/2012	Various	15,200.000	262,735		151,768	174,040	(22,272)	0	0	(22,272)	0	151,768	0	110,968	110,968	0	
947684-10-6	WEBSENSE INC COM		04/23/2012	Various	20,100.000	414,713		417,115	376,473	40,642	0	0	40,642	0	417,115	0	(2,402)	(2,402)	0	
94946T-10-6	WELLCARE HEALTH PLANS COM		08/14/2012	Various	31,800.000	1,852,061		1,596,148	1,669,500	(73,352)	0	0	(73,352)	0	1,596,148	0	255,913	255,913	0	
94973V-10-7	WELLPOINT INC COM		10/18/2012	Various	81,900.000	5,440,952		4,799,645	5,425,875	(626,230)	0	0	(626,230)	0	4,799,645	0	641,307	641,307	47,811	
95058W-10-0	Wendy's Co/The COM		05/21/2012	UBS Limited	170,100.000	765,450		911,736	911,736	0	0	0	0	0	911,736	0	(146,286)	(146,286)	3,402	
950810-10-1	WESBANCO INC COM		12/14/2012	Various	8,500.000	178,837		107,350	165,495	(58,145)	0	0	(58,145)	0	107,350	0	71,487	71,487	5,278	
950814-10-3	Wesco Aircraft Holdings Inc COM		06/19/2012	Various	5,600.000	70,962		71,954	78,344	(6,390)	0	0	(6,390)	0	71,954	0	(992)	(992)	0	
955306-10-5	West Pharmaceutical Svcs, Inc. COM		04/23/2012	Various	2,900.000	121,925		98,681	110,055	(11,374)	0	0	(11,374)	0	98,681	0	23,243	23,243	1,044	
957638-10-9	WESTERN ALLIANCE BANCORP COM		06/19/2012	Various	32,600.000	282,045		223,665	203,098	20,567	0	0	20,567	0	223,665	0	58,380	58,380	0	
958102-10-5	WESTERN DIGITAL CORP COM		05/07/2012	Citigroup Inc	69,900.000	2,688,005		2,173,898	2,163,405	10,493	0	0	10,493	0	2,173,898	0	514,106	514,106	0	
959319-10-4	WESTERN REFINING INC COM		02/07/2012	Various	158,800.000	2,650,114		2,689,886	2,110,452	579,434	0	0	579,434	0	2,689,886	0	(39,772)	(39,772)	6,352	
969203-10-8	Willbros Group Inc COM		09/10/2012	Various	24,200.000	113,257		117,217	88,814	28,403	0	0	28,403	0	117,217	0	(3,960)	(3,960)	0	
969490-10-1	CLAYTON WILLIAMS ENERGY COM		06/29/2012	Various	18,400.000	1,164,425		766,223	1,396,192	(629,969)	0	0	(629,969)	0	766,223	0	398,202	398,202	0	
97381W-10-4	WINDSTREAM CORP COM		03/05/2012	Barclays Capital Inc	99,100.000	1,195,146		1,237,740	1,163,434	74,306	0	0	74,306	0	1,237,740	0	(42,594)	(42,594)	24,775	
976391-30-0	WINTHROP REALTY TRUST REIT		12/14/2012	SG Americas securities LLC	3,600.000	39,331		36,994	36,612	382	0	0	382	0	36,994	0	2,337	2,337	1,950	
97650W-10-8	WINTRUST FINANCIAL CORP COM		01/23/2012	SG Americas securities LLC	9,000.000	278,604		266,607	252,450	14,157	0	0	14,157	0	266,607	0	11,997	11,997	0	
978097-10-3	WOLVERINE WORLD WIDE INC COM		01/23/2012	SG Americas securities LLC	6,300.000	232,823		179,216	224,532	(45,316)	0	0	(45,316)	0	179,216	0	53,607	53,607	756	
981419-10-4	WORLD ACCEP CORP DEL COM		05/07/2012	Various	4,500.000	301,266		283,496	330,750	(47,255)	0	0	(47,255)	0	283,496	0	17,770	17,770	0	
981475-10-6	WORLD FUEL SERVICES CORP COM		06/29/2012	Various	44,900.000	1,824,077		1,061,085	1,884,902	(823,817)	0	0	(823,817)	0	1,061,085	0	762,992	762,992	3,638	
98310W-10-8	WYNDHAM WORLDWIDE CORP COM		06/19/2012	Various	45,300.000	2,109,376		1,428,218	1,713,699	(285,481)	0	0	(285,481)	0	1,428,218	0	681,158	681,158	5,796	
98411C-10-0	XenoPort Inc COM		01/23/2012	SG Americas securities LLC	9,300.000	38,930		70,020	35,433	34,587	0	0	34,587	0	70,020	0	(31,090)	(31,090)	0	
98419M-10-0	XYLEM INC/NY COM		01/23/2012	SG Americas securities LLC	33,500.000	858,806		249,922	860,615	(610,693)	0	0	(610,693)	0	249,922	0	608,884	608,884	0	
984332-10-6	YAHOO INC COM		09/25/2012	Various	172,000.000	2,702,414		2,710,720	2,774,360	53,836	0	117,476	(63,640)	0	2,710,720	0	(8,306)	(8,306)	0	
98944B-10-8	ZEP INC COM		10/18/2012	Various	11,600.000	170,724		201,389	162,168	40,617	0	1,397	39,220	0	201,389	0	(30,664)	(30,664)	856	
98956P-10-2	ZIMMER HOLDINGS INC COM		01/23/2012	SG Americas securities LLC	21,000.000	1,172,976		1,191,556	1,121,820	69,736	0	0	69,736	0	1,191,556	0	(18,580)	(18,580)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
989701-10-7	ZIONS BANCORP COM		01/23/2012	SG Americas securities LLC	87,200.000	1,619,827		1,548,196	1,419,616	128,580	0	0	128,580	0	1,548,196	0	71,631	71,631	0	
98974P-10-0	INTERNET SOFTWARE COM		12/14/2012	Various	10,400.000	27,970		31,195	29,328	5,554	0	3,686	1,868	0	31,195	0	(3,225)	(3,225)	0	
989922-10-9	ZOLL CORP COM		04/30/2012	Tender (Corp Action)	9,600.000	892,800		429,926	606,528	(176,602)	0	0	(176,602)	0	429,926	0	462,874	462,874	0	
B8A070-WS-7	BRICK POWER HOLDINGS LLC COM		05/31/2012	Settlement Process	9,697.000	689,712		12	574,524	(574,512)	0	0	(574,512)	0	12	0	689,700	689,700	0	
009707-20-9	AJINOMOTO COM	D	04/24/2012	Barclays Capital Inc	23,000.000	280,524		261,567	276,215	582	0	0	582	(15,230)	258,151	(3,416)	22,373	18,957	1,003	
232903-10-4	CYCLE & CARRIAGE LTD *C&C SING COM	D	07/17/2012	Various	36,000.000	1,245,138		1,217,683	1,335,945	(160,757)	0	0	(160,757)	42,494	1,196,440	(21,242)	48,698	27,456	37,800	
654111-10-3	NIKON CORP (7731) COM	D	09/07/2012	Various	99,700.000	2,810,714		2,277,026	2,221,027	68,429	0	0	68,429	(12,430)	2,234,688	(42,338)	576,026	533,688	26,240	
68618W-10-0	ORIENTAL FINL GROUP INC COM		10/18/2012	Various	59,700.000	682,510		607,049	722,967	(115,918)	0	0	(115,918)	0	607,049	0	75,461	75,461	7,020	
A27849-14-9	IMMOFINANZ AG COM	D	11/13/2012	Various	239,394.000	913,897		685,115	675,927	162,186	0	239,273	(77,087)	86,274	691,456	6,341	222,441	228,782	45,714	
A27849-14-9	IMMOFINANZ AG COM	D	10/08/2012	Return of Capital	0.000	58,672		59,147	59,147	0	0	0	0	0	58,672	(475)	0	(475)	(58,672)	
A7111G-10-4	Raiffeisen Bank International COM		06/19/2012	SG Americas securities LLC	1,984.000	62,379		68,521	51,680	51,908	0	43,733	8,175	8,666	64,987	(3,534)	(2,608)	(6,142)	0	
A9101Y-10-3	VOEST ALPINE AG COM	D	11/13/2012	Various	45,528.000	1,332,812		595,408	1,280,793	(698,615)	0	0	(698,615)	13,229	561,271	(34,137)	771,541	737,404	44,581	
B33432-12-9	DELHAIZE FRERES BELGIUM COM	D	06/19/2012	SG Americas securities LLC	12,732.000	432,491		977,735	717,427	222,106	0	0	222,106	38,202	910,350	(67,385)	(477,860)	(545,245)	27,703	
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA COM		02/07/2012	UBS Limited	7,281.000	528,810		538,508	486,883	12,326	0	0	12,326	39,300	496,795	(41,713)	32,015	(9,698)	0	
B53789-10-1	KBC BANCASSURANCE HOLDING NV COM	D	03/21/2012	Various	46,543.000	1,140,541		1,789,807	587,968	1,053,970	0	0	1,053,970	147,870	1,686,214	(103,593)	(545,673)	(649,266)	0	
B82095-11-6	SOLVAY & CIE SA BELGIUM COM	D	06/19/2012	SG Americas securities LLC	4,197.000	430,538		629,586	346,854	229,094	0	0	229,094	53,637	557,981	(71,606)	(127,442)	(199,048)	16,502	
D0066B-10-2	ADIDAS-SALMON AG COM	D	03/01/2012	BNY Convergex	3,342.000	265,903		252,474	218,057	9,935	0	0	9,935	24,482	234,929	(17,545)	30,974	13,429	0	
D03080-11-2	ALLIANZ AG HLDG GERMANY COM	D	04/24/2012	Various	21,792.000	2,529,357		2,716,959	2,090,942	517,226	0	0	517,226	108,792	2,647,503	(69,456)	(118,147)	(187,603)	0	
D12096-10-9	Bayerische Motoren Werke AG COM	D	08/08/2012	BNY Convergex	28,637.000	2,137,261		2,072,432	1,924,258	38,970	0	0	38,970	109,204	1,878,239	(194,193)	259,022	64,829	83,701	
D12096-12-5	Bayerische Motoren Werke AG-PF COM	D	08/08/2012	Various	4,180.000	209,246		138,944	198,338	(70,252)	0	0	(70,252)	10,859	123,087	(15,858)	86,159	70,301	12,324	
D12459-10-9	Brenntag AG COM		07/17/2012	Various	5,181.000	586,142		539,301	483,934	9,306	0	0	9,306	46,061	474,146	(65,155)	111,996	46,841	5,368	
D15642-10-7	COMMERZBANK AG COM	D	01/19/2012	UBS Limited	393,430.000	778,231		1,019,130	665,508	277,080	0	0	277,080	76,542	930,535	(88,595)	(152,304)	(240,899)	0	
00371N-40-7	ABLE LABORATORIES		03/31/2012	Various	0.000	585		0	0	0	0	0	0	0	0	0	585	585	0	
D1668R-12-3	DAIMLERCHRYSLER AG COM	D	07/17/2012	Various	44,525.000	2,502,828		1,127,954	1,960,656	(857,760)	0	0	(857,760)	25,058	1,107,368	(20,586)	1,395,460	1,374,874	36,492	
111621-30-6	BROCADE SECURITIES		03/31/2012	Various	0.000	875		0	0	0	0	0	0	0	0	0	875	875	0	
D18190-89-8	DEUTSCHE BANK AG COM	D	12/07/2012	Various	81,324.000	2,898,460		4,238,086	3,107,595	995,119	0	46,062	949,057	181,434	3,937,407	(300,679)	(1,038,948)	(1,339,627)	67,912	
293561-10-6	ENRON CORP		03/31/2012	Various	0.000	8,630		0	0	0	0	0	0	0	0	0	8,630	8,630	0	
D1882G-21-8	DEUTSCHE BOERSE AG COM		02/08/2012	Tax Free Exchange	7,812.000	629,421		481,155	410,834	60,967	0	0	60,967	9,355	481,686	531	147,735	148,266	0	
D1908N-10-6	LUFTHANSA AG COM	D	04/24/2012	Barclays Capital Inc	35,052.000	457,072		772,621	417,959	322,767	0	0	322,767	31,895	750,985	(21,636)	(293,913)	(315,549)	0	
55262C-10-0	IN RE MBNA CORPORATION		03/31/2012	Various	0.000	13		0	0	0	0	0	0	0	0	0	13	13	0	
D2035M-10-2	DEUTSCHE TELEKOM COM	D	06/14/2012	SG Americas securities LLC	50,480.000	513,753		701,038	580,951	42,461	0	0	42,461	77,626	603,819	(97,219)	(90,066)	(187,285)	44,212	
D27706-10-6	GEHE AG COM	D	03/01/2012	BNY Convergex	4,027.000	74,353		61,293	63,989	(7,169)	0	0	(7,169)	4,473	58,549	(2,744)	15,804	13,060	0	
D32051-12-6	HENKEL KGAA COM	D	10/17/2012	SG Americas securities LLC	3,455.000	283,809		211,377	199,999	8,905	0	0	8,905	2,473	209,563	(1,813)	74,246	72,433	3,632	
D32051-14-2	Henkel KGaA COM	D	11/13/2012	Various	8,932.000	580,625		387,495	433,673	(69,042)	0	0	(69,042)	22,865	358,921	(28,574)	221,704	193,130	9,155	
D5032B-10-2	Lanxess AG COM		11/13/2012	Various	20,117.000	1,563,131		1,466,770	1,044,636	351,196	0	0	351,196	70,938	1,367,281	(99,489)	195,849	96,360	21,786	
D5357W-10-3	MERCK KGAA GERMANY COM	D	06/19/2012	Various	7,561.000	787,741		667,993	756,103	(108,545)	0	0	(108,545)	20,435	644,336	(23,657)	143,405	119,748	7,250	
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	03/01/2012	Various	3,263.000	462,691		537,756	401,491	101,474	0	0	101,474	34,791	510,578	(27,178)	(47,887)	(75,065)	0	
D61577-10-8	PORSCHE AG PRF COM		03/01/2012	Various	20,215.000	1,297,786		1,420,317	1,085,153	201,726	0	0	201,726	133,438	1,320,283	(100,033)	(22,498)	(122,531)	0	
D64826-10-6	RWE AG COM	D	06/14/2012	Various	62,262.000	2,396,221		2,814,085	2,194,495	473,867	0	0	473,867	145,723	2,628,375	(185,710)	(232,153)	(417,863)	163,618	
D66992-10-4	SAP GERMANY COM	D	07/17/2012	Various	60,403.000	3,618,785		3,605,898	3,203,260	203,700	0	0	203,700	198,939	3,301,789	(304,109)	316,996	12,887	51,384	
D69671-21-8	SIEMENS AG GERMANY COM	D	07/17/2012	Various	44,331.000	4,000,941		4,645,525	4,255,284	6,245	0	0	6,245	383,996	4,208,465	(437,060)	(207,524)	(644,584)	172,545	
D85916-10-0	E.ON AG COM	D	04/24/2012	Various	125,296.000	2,874,385		3,759,001	2,711,530	1,047,867	0	0	1,047,867	(396)	3,826,051	67,050	(951,666)	(884,616)	0	
D94523-14-5	VOLKSWAGON AG GERMANY COM	D	11/13/2012	Various	1,716.000	306,435		190,235	230,902	(48,803)	0	0	(48,803)	8,136	179,034	(11,202)	127,401	116,199	6,799	
D9540Z-10-6	Wacker Chemie AG COM		06/14/2012	SG Americas securities LLC	4,532.000	292,845		790,269	365,656	354,105	0	14,065	340,040	84,573	685,129	(105,140)	(392,284)	(497,424)	12,670	
E04908-11-2	Amadeus IT Holding SA COM		04/24/2012	Barclays Capital Inc	7,030.000	138,943		129,499	114,399	6,132	0	0	6,132	8,969	121,858	(7,641)	17,085	9,444	1,613	
E15819-11-8	Banco de Sabadell SA COM		05/22/2012	Barclays Capital Inc	13,549.000	26,016		53,914	51,607	1,952	0	0	1,952	355	52,677	(1,238)	(26,661)	(27,899)	0	
E1786T-21-6	BANCO SANTANDER SA COM	D	12/07/2012	Various	372,921.000	2,492,997		3,702,809	2,841,820	1,664,240	0	817,423	846,817	14,173	3,693,925	(8,884)	(1,200,928)	(1,209,812)	0	
E3449V-10-9	Mapfre SA COM		07/17/2012	Morgan Stanley & Co, Inc	306,178.000	569,130		873,371	975,814	(7,125)	0	154,491	(161,616)	59,174	801,425	(71,946)	(232,295)	(304,241)	31,086	
E3685C-10-4	Distribuidora Internacional de COM		03/01/2012	Various	121,472.000	595,894		536,950	551,144	(35,942)	0	0	(35,942)	21,748	530,083	(6,867)	65,811	58,944	0	
E3847K-10-1	EDP Renovaveis SA COM		01/19/2012	UBS Limited	60,015.000	332,797		353,810	368,365	(39,716)	0	0	(39,716)	25,160	324,447	(29,363)	8,350	(21,013)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
E42807-10-2	Red Electrica Corp SA COM	D	10/17/2012	Various	21,471.000	1,031,033		1,060,729	921,642	74,465	0	13,723	60,742	78,345	999,952	(60,777)	31,081	(29,696)	60,355	
E5499B-12-3	GAS NATURAL SDG SA COM	D	11/06/2012	Various	41,532.000	643,460		658,048	715,207	(76,213)	0	0	(76,213)	19,054	634,950	(23,098)	8,511	(14,587)	19,204	
E6164R-10-4	Iberdrola SA COM		12/18/2012	Various	491,977.000	2,564,453		3,153,489	3,090,595	270,848	0	399,504	(128,656)	191,550	3,035,291	(118,198)	(470,838)	(589,036)	18,464	
E6282J-10-9	INDITEX COM		03/01/2012	Various	38,736.000	3,420,561		3,427,480	3,182,166	(10,922)	0	0	(10,922)	256,237	3,197,572	(229,909)	222,989	(6,920)	0	
E7813W-10-6	ACS ACTIVIDADES CO COM		06/19/2012	Various	17,696.000	320,366		847,295	526,080	268,885	0	0	268,885	52,330	770,287	(77,008)	(449,921)	(526,929)	21,090	
E90183-18-2	TELEFONICA S.A. COM	D	06/14/2012	Various	226,892.000	2,860,605		5,285,361	3,942,568	1,056,698	0	0	1,056,698	286,095	4,902,659	(382,702)	(2,042,054)	(2,424,756)	152,607	
F0191J-10-1	ALCATEL ALSTHOM FRANCE COM	D	03/01/2012	BNY Convergex	19,994.000	48,500		114,192	31,329	71,883	0	0	71,883	10,980	106,352	(7,839)	(57,852)	(65,691)	0	
F0259M-47-5	ALSTOM RGPT COM		03/01/2012	BNY Convergex	5,236.000	226,622		282,980	159,263	99,612	0	0	99,612	24,106	266,751	(16,230)	(40,129)	(56,359)	0	
F0392W-12-5	Arkema SA COM		07/17/2012	Various	15,993.000	1,070,132		1,563,355	1,135,688	286,338	0	0	286,338	141,329	1,373,088	(190,267)	(302,956)	(493,223)	25,704	
F06106-10-2	AXA FRANCE COM		12/07/2012	Various	166,183.000	2,688,705		2,307,503	2,167,096	911,263	0	967,020	(55,757)	196,165	2,349,045	41,542	339,659	381,201	148,286	
F07875-19-2	BNP PARIBAS COM		09/07/2012	Various	76,253.000	3,039,544		3,852,999	3,004,396	2,297,051	0	1,748,724	548,327	300,276	3,688,615	(164,384)	(649,071)	(813,455)	109,350	
F11487-12-5	BOUYGUES FRANCE COM	D	05/22/2012	Barclays Capital Inc	21,711.000	578,946		920,536	686,169	223,861	0	0	223,861	10,506	895,029	(25,507)	(316,083)	(341,590)	45,555	
F12033-13-4	Groupe Danone SA COM		07/17/2012	Morgan Stanley & Co, Inc	23,919.000	1,465,995		1,442,110	1,508,178	(195,381)	0	0	(195,381)	129,313	1,237,763	(204,346)	228,231	23,885	43,035	
F13587-12-0	CAP GEMINI SA COM	D	02/07/2012	UBS Limited	5,396.000	207,755		253,202	169,138	62,329	0	0	62,329	21,735	233,179	(20,023)	(25,423)	(45,446)	0	
F13923-11-9	CARREFOUR SA FRANCE COM	D	02/07/2012	UBS Limited	12,018.000	284,475		370,033	274,825	63,683	0	0	63,683	31,525	341,012	(29,022)	(56,537)	(85,559)	0	
F14133-10-6	CASINO FRANCE COM	D	12/18/2012	Various	4,509.000	398,218		309,840	380,951	(93,570)	0	0	(93,570)	22,458	284,672	(25,167)	113,546	88,379	17,078	
F15561-67-7	SCOR COM		05/22/2012	Various	37,256.000	888,109		758,715	873,485	(169,764)	0	0	(169,764)	54,993	697,366	(61,349)	190,743	129,394	38,353	
F17114-10-3	EUROPEAN AERONAUTIC COM	D	07/17/2012	Various	38,208.000	1,276,423		1,200,974	1,197,879	(97,360)	0	0	(97,360)	100,455	1,052,532	(148,442)	223,891	75,449	21,600	
F1876N-31-8	CNP ASSURANCES COM	D	03/01/2012	Various	25,119.000	362,482		455,750	312,334	139,983	0	0	139,983	3,433	461,173	5,422	(98,691)	(93,269)	0	
F23625-10-0	Natixis COM		02/07/2012	UBS Limited	331,005.000	935,125		1,673,616	835,358	761,914	0	0	761,914	76,345	1,582,852	(90,764)	(647,727)	(738,491)	0	
F26334-10-6	Christian Dior SA COM	D	10/17/2012	Various	6,337.000	920,025		889,191	753,647	83,854	0	0	83,854	51,689	810,364	(78,827)	109,661	30,834	13,618	
F2940H-11-3	EDF SA COM		02/07/2012	UBS Limited	17,990.000	435,979		498,183	439,067	22,760	0	0	22,760	36,357	465,242	(32,942)	(29,263)	(62,205)	0	
F4113C-10-3	FRANCE TELECOM SA COM	D	06/14/2012	Various	83,210.000	1,075,094		1,797,829	1,310,862	428,078	0	0	428,078	58,889	1,732,455	(65,374)	(657,361)	(722,735)	29,195	
F42399-10-9	FONCIERE DES REGIONS REIT COM		08/08/2012	BNY Convergex	2,243.000	161,802		168,971	144,428	12,931	0	0	12,931	11,612	150,547	(18,424)	11,256	(7,168)	10,019	
F42651-11-1	GAZ DE FRANCE COM		12/07/2012	Various	80,007.000	2,052,686		2,481,971	2,193,631	619,416	0	408,800	210,616	77,725	2,463,873	(18,098)	(411,187)	(429,285)	26,359	
F43218-10-0	Vinci SA COM		08/08/2012	BNY Convergex	23,487.000	1,090,334		1,270,974	1,029,370	180,177	0	90,337	89,840	151,764	1,147,898	(123,076)	(57,564)	(180,640)	24,008	
F43281-11-6	VIVENDI COM	D	12/18/2012	Various	177,573.320	3,163,944		4,739,756	3,900,495	661,201	0	84,640	576,561	262,700	4,569,563	(170,193)	(1,405,619)	(1,575,812)	12,635	
F43638-14-1	SOCIETE GENERALE FRANCE COM	D	01/19/2012	UBS Limited	28,323.000	698,436		1,618,530	632,609	954,050	0	0	954,050	31,872	1,566,370	(52,161)	(867,934)	(920,095)	0	
F58485-11-5	LVMH MOET HENNESSY FRANCE COM	D	08/08/2012	BNY Convergex	3,425.000	555,474		567,123	486,429	57,717	0	0	57,717	22,976	520,590	(46,533)	34,884	(11,649)	8,128	
F60375-13-0	Wendel COM		06/14/2012	Various	6,567.000	446,587		471,729	439,052	(1,749)	0	0	(1,749)	34,426	427,484	(44,245)	19,103	(25,142)	4,248	
F72027-10-9	PERNOD RICARD SA FRANCE COM	D	10/17/2012	SG Americas securities LLC	1,027.000	117,329		82,388	95,541	(8,421)	0	0	(8,421)	(4,731)	87,395	5,006	29,934	34,940	916	
F72313-11-1	PEUGEOT SA FRANCE COM		03/01/2012	BNY Convergex	5,524.000	104,832		221,210	86,844	118,437	0	0	118,437	15,930	211,527	(9,684)	(106,694)	(116,378)	0	
F7269R-10-5	PINAULT-PRINTEMPS COM	D	04/24/2012	Various	5,993.000	981,576		994,847	860,869	69,616	0	0	69,616	64,362	951,364	(43,483)	30,212	(13,271)	0	
F76075-16-1	PUBLICIS SA COM	D	06/19/2012	SG Americas securities LLC	10,565.000	499,593		591,894	487,517	58,340	0	0	58,340	46,038	528,911	(62,983)	(29,318)	(92,301)	0	
F86921-10-7	SCHNEIDER ELECTRIC SA COM	D	12/07/2012	Various	16,622.000	1,086,017		878,085	877,821	277,376	0	350,175	(72,799)	73,064	902,635	24,550	183,382	207,932	36,003	
F9069M-11-2	TECHNIP- COFLEXIP SA COM	D	03/21/2012	Various	11,236.000	1,263,659		1,038,591	1,059,277	(95,603)	0	0	(95,603)	74,917	987,091	(51,500)	276,568	225,068	0	
F91816-10-2	THALES SA COM	D	08/08/2012	Various	4,498.000	144,793		177,562	142,479	21,375	0	0	21,375	13,707	158,377	(19,184)	(13,584)	(32,768)	1,863	
F92124-10-0	TOTAL FINA ELF SA. COM		12/18/2012	Various	66,456.000	3,249,427		3,511,493	3,407,791	93,135	0	122,674	(29,539)	133,241	3,420,218	(91,275)	(170,790)	(262,065)	150,868	
G0129K-10-4	Aircastle Ltd COM		12/14/2012	Various	27,500.000	327,810		341,114	349,800	(8,686)	0	0	(8,686)	0	341,114	0	(13,304)	(13,304)	16,913	
G01767-10-5	ALKERMES INC COM		03/21/2012	Various	176,000.000	3,117,567		1,718,698	3,055,360	(1,336,662)	0	0	(1,336,662)	0	1,718,698	0	1,398,868	1,398,868	0	
G03764-10-0	ANGLO AMERICAN PLC COM		12/18/2012	Various	77,470.000	2,734,817		3,108,764	2,864,224	232,433	0	0	232,433	12,108	3,181,011	72,247	(446,194)	(373,947)	36,887	
G0464B-10-7	Argo Group International Holdi COM		06/29/2012	Various	15,700.000	452,488		467,852	454,672	26,836	0	13,656	13,180	0	467,852	0	(15,365)	(15,365)	2,784	
G0471F-10-9	Apco Oil and Gas International COM		03/21/2012	Various	1,700.000	126,108		144,129	138,924	5,205	0	0	5,205	0	144,129	0	(18,021)	(18,021)	34	
G0483X-12-2	ARM HOLDINGS PLC COM	D	05/22/2012	Barclays Capital Inc	59,789.000	463,346		585,509	550,075	7,350	0	0	7,350	28,085	566,822	(18,687)	(103,477)	(122,164)	2,195	
G05350-10-9	ASM PACIFIC TECH COM	D	02/07/2012	UBS Limited	77,600.000	994,675		690,932	870,759	(179,750)	0	0	(179,750)	(77)	691,736	804	302,939	303,743	0	
G05600-13-8	Associated British Foods PLC COM	D	08/08/2012	BNY Convergex	38,849.000	770,891		650,422	668,354	(26,267)	0	0	(26,267)	8,335	646,632	(3,790)	124,259	120,469	16,807	
G0593M-10-7	ASTRAZENECA COM	D	06/19/2012	Various	62,553.000	2,677,339		2,927,245	2,892,105	(11,044)	0	0	(11,044)	46,185	2,902,199	(25,047)	(224,859)	(249,906)	122,877	
G06830-10-9	AVIVA PLC COM	D	06/19/2012	Various	770,310.000	3,861,292		4,180,996	3,600,993	492,082	0	0	492,082	87,920	4,184,415	3,420	(323,123)	(319,703)	211,711	
G10082-14-0	Energy XXI Bermuda Ltd COM		11/12/2012	Various	115,700.000	3,737,611		3,303,825	3,688,516	(384,691)	0	0	(384,691)	0	3,303,825	0	433,786	433,786	10,976	
G10920-10-9	BICC PLC ENGLAND COM	D	10/17/2012	Various	204,006.000	979,049		926,573	839,537	180,387	0	132,765	47,622	39,414	931,744	5,170	47,305	52,475	33,345	
G1104A-10-3	BILLITON PLC COM	D	12/18/2012	Various	78,641.000	2,477,831		2,165,728	2,294,605	758,558	0	974,320	(215,762)	86,885	2,229,187	63,459	248,644	312,103	98,062	
G1151C-10-1	Accenture PLC COM		07/16/2012	Citigroup Inc	9,600.000	556,474		588,509	511,008	77,501	0	0	77,501	0	588,509	0	(32,035)	(32,035)	6,480	
G1245Z-10-8	BG GROUP COM	D	11/13/2012	Various	47,794.000	836,136		868,206	1,022,418	(176,831)	0	0	(176,831)	22,619	860,262	(7,944)	(24,126)	(32,070)	13,303	
G1274K-11-3	REXAM COM	D	03/01/2012	BNY Convergex	85,309.000	567,536		409,697	467,738	(72,082)	0	0	(72,082)	14,041	406,705	(2,992)	160,831	157,839	0	
G12793-18-1	BP PLC COM	D	12/18/2012	Various	717,031.000	4,917,678		5,439,554	5,131,526	483,394	0	0	483,394	(175,366)	5,794,893	355,339	(877,216)	(521,877)	236,678	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G14896-10-7	BRITISH AEROSPACE PLC ENGLAND COM	D	12/07/2012	Various	378,368.000	1,745,625		1,909,321	1,676,450	255,201	0	80,872	174,329	58,542	1,905,311	(4,010)	(159,687)	(163,697)	86,857	
G15632-10-5	BRITISH SKY BROADCASTING PLC COM	D	05/22/2012	Barclays Capital Inc	63,011.000	687,079		688,279	717,304	(51,681)	0	0	(51,681)	22,657	680,524	(7,755)	6,555	(1,200)	10,402	
G15820-11-4	BT GROUP PLC COM	D	07/17/2012	Various	417,914.000	1,444,379		1,300,494	1,239,858	13,417	0	0	13,417	47,219	1,259,484	(41,010)	184,895	143,885	19,071	
G16962-10-5	Bunge Ltd INACTIVE COM		10/18/2012	Various	80,300.000	5,432,504		5,219,747	4,593,160	626,587	0	0	626,587	0	5,219,747	0	212,758	212,758	44,047	
G1699R-10-7	Burberry Group PLC COM	D	05/22/2012	Various	152,278.000	3,466,225		3,002,005	2,804,365	121,201	0	0	121,201	76,439	3,009,705	7,700	456,520	464,220	18,556	
G1846J-10-7	Capita Group PLC/The COM		03/01/2012	BNY Convergex	39,833.000	485,573		468,434	389,070	85,958	0	0	85,958	(6,593)	488,293	19,859	(2,720)	17,139	0	
G24140-10-8	Cooper Industries PLC COM	F	12/31/2012	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	5,800	
G2554F-11-3	COVIDIEN PLC COM		08/14/2012	Various	124,000.000	6,682,779		6,185,134	5,581,240	603,894	0	0	603,894	0	6,185,134	0	497,645	497,645	40,478	
G36550-10-4	FOXCONN INTERNATIONAL COM		05/22/2012	Barclays Capital Inc	192,000.000	86,938		132,470	123,853	8,873	0	0	8,873	(256)	132,755	285	(45,818)	(45,533)	0	
G36738-10-5	Fresh Del Monte Produce Inc COM		06/19/2012	Various	28,100.000	628,269		724,424	702,781	21,643	0	0	21,643	0	724,424	0	(96,154)	(96,154)	1,820	
G371E2-10-8	Fresnillo PLC COM		03/21/2012	Various	128,523.000	3,658,950		3,051,177	3,049,993	(119,374)	0	0	(119,374)	120,558	2,960,642	(90,535)	698,308	607,773	(823)	
G39004-18-2	GKN PLC COM	D	03/01/2012	Various	93,849.000	329,998		275,441	266,907	(533)	0	0	(533)	9,067	272,738	(2,703)	57,260	54,557	0	
G3910J-11-2	GLAXOSMITHKLINE COM	D	12/18/2012	Various	131,811.000	2,976,909		2,127,589	3,014,331	(771,441)	0	0	(771,441)	(115,301)	2,294,061	166,473	682,848	849,321	176,536	
G39319-10-1	GLOBAL INDEMNITY PLC COM		12/14/2012	Various	15,500.000	310,415		219,480	307,365	(87,885)	0	0	(87,885)	0	219,480	0	90,935	90,935	0	
G42089-11-3	DIAGEO PLC NEW COM	D	06/19/2012	SG Americas securities LLC	63,728.000	1,588,244		992,246	1,392,993	(387,207)	0	0	(387,207)	(13,540)	1,011,924	19,678	576,319	595,997	18,616	
G4388N-10-6	Helen of Troy Ltd COM		12/14/2012	Various	5,800.000	184,122		175,393	178,060	(2,667)	0	0	(2,667)	0	175,393	0	8,729	8,729	0	
G4581D-10-3	EXPARIAN GROUP LTD COM	D	12/31/2012	Various	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4,669	
G4634U-16-9	HSBC HLDGS HONG KONG COM	D	12/18/2012	Various	249,094.000	2,167,835		2,478,761	1,900,938	685,649	0	84,810	600,839	(23,016)	2,505,414	26,653	(337,579)	(310,926)	41,237	
G4890M-10-9	NATIONAL POWER ENGLAND COM	D	01/19/2012	UBS Limited	198,440.000	1,004,415		983,838	1,039,910	(90,067)	0	0	(90,067)	33,995	941,715	(42,123)	62,700	20,577	0	
G4984A-11-0	ITV PLC COM	D	10/17/2012	Various	736,832.000	1,071,756		1,022,265	780,393	220,188	0	21,136	199,052	42,821	1,019,244	(3,021)	52,512	49,491	15,067	
G50871-10-5	Jazz Pharmaceuticals Plc COM		08/14/2012	Various	46,700.000	2,177,077		1,881,645	1,804,021	77,624	0	0	77,624	0	1,881,645	0	295,433	295,433	0	
G52440-10-7	KERRY PROPERTIES L COM	D	12/07/2012	Various	179,500.000	784,783		745,340	593,973	183,291	0	30,197	153,094	(1,728)	747,442	2,102	37,341	39,443	12,847	
G5256E-44-1	KINGFISHER PLC COM	D	03/21/2012	Various	309,077.000	1,454,021		989,905	1,204,204	(152,843)	0	0	(152,843)	(61,456)	1,074,532	84,627	379,489	464,116	0	
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM	D	06/19/2012	Various	834,838.000	1,556,022		1,466,940	1,333,750	82,644	0	0	82,644	50,546	1,431,188	(35,751)	124,833	89,082	69,100	
G54856-12-8	Lifestyle International Holdin COM		07/17/2012	Various	452,500.000	991,890		1,325,998	997,451	331,270	0	0	331,270	(2,723)	1,330,160	4,162	(338,270)	(334,108)	14,867	
G57208-10-9	MV Leverage Finance Common Stock		12/28/2012	Various	1,278,516.000	1		1	1	0	0	0	0	0	1	0	0	0	0	
G5753U-11-2	Maiden Holdings Ltd COM		02/07/2012	Citigroup Inc	12,300.000	116,998		105,091	107,748	(2,657)	0	0	(2,657)	0	105,091	0	11,906	11,906	984	
G58296-16-4	MARKS & SPENCER PLC ENGLAND COM	D	02/07/2012	UBS Limited	48,128.000	261,986		294,649	232,615	43,562	0	0	43,562	18,473	280,690	(13,959)	(18,704)	(32,663)	5,451	
G62185-10-6	Montpelier Re Holdings Ltd COM		03/21/2012	Various	21,100.000	399,513		354,269	374,525	(20,256)	0	0	(20,256)	0	354,269	0	45,244	45,244	2,216	
G62748-11-9	MORRISON (WM.) SUPERMARKETS	D	12/07/2012	Various	157,366.000	689,285		639,688	797,763	(122,185)	0	0	(122,185)	(35,890)	686,065	46,377	3,220	49,597	23,342	
G64399-10-1	Cairn Energy PLC COM		01/19/2012	UBS Limited	68,730.000	307,524		486,236	283,376	188,292	0	0	188,292	14,568	467,631	(18,604)	(160,108)	(178,712)	0	
G6500M-10-6	NEXT COM	D	01/19/2012	UBS Limited	84,714.000	3,444,029		3,096,930	3,603,371	(599,054)	0	0	(599,054)	92,613	2,978,608	(118,322)	465,421	347,099	40,471	
G67395-10-6	OLD MUTUAL PLC COM		11/13/2012	Various	962,523.000	2,348,978		1,471,385	2,316,441	(823,581)	0	0	(823,581)	(21,475)	1,544,179	72,794	804,800	877,594	363,564	
G67395-10-6	OLD MUTUAL PLC COM		04/23/2012	Various	161,137.880	0		0	0	0	0	0	0	0	0	0	0	0	59,962	
G67749-12-0	ORIENT OVERSEAS INTL LTD COM	D	05/22/2012	Various	199,500.000	1,357,423		982,587	1,164,902	28,905	0	211,673	(182,768)	454	983,007	419	374,417	374,836	0	
G7052T-10-1	Petrofac Ltd COM		10/17/2012	Various	32,292.000	831,531		770,557	723,166	28,413	0	0	28,413	18,978	774,525	3,967	57,006	60,973	15,315	
G72899-10-0	PRUDENTIAL CORP ENGLAND COM	D	03/21/2012	Barclays Capital Inc	64,795.000	800,126		764,761	642,956	89,729	0	0	89,729	32,076	747,489	(17,272)	52,637	35,365	0	
G7423K-11-0	RECKITT BENCKISER PLC COM		06/19/2012	SG Americas securities LLC	6,336.000	337,182		355,138	313,128	33,556	0	0	33,556	8,454	349,539	(5,599)	(12,357)	(17,956)	7,585	
G75754-10-4	RIO TINTO PLC COM	D	05/22/2012	Barclays Capital Inc	29,076.000	1,366,647		1,870,777	1,412,094	444,957	0	0	444,957	13,726	1,892,317	21,540	(525,670)	(504,130)	29,547	
G76225-10-4	ROLLS-ROYCE HOLDINGS PLC COM		07/17/2012	Various	27,142.000	361,673		226,603	310,813	(84,941)	0	0	(84,941)	731	227,258	655	134,416	135,071	0	
G76225-10-4	ROLLS-ROYCE HOLDINGS PLC COM		04/25/2012	Spin Off	0.000	2,968		2,968	4,071	(1,113)	0	0	(1,113)	10	2,968	0	0	0	0	
G76225-12-0	ROLLS-ROYCE HOLDINGS PLC COM		01/05/2012	Tender (Corp Action)	1,872,798.000	2,899		2,217	2,911	(701)	0	0	(701)	7	2,201	(16)	698	682	0	
G7690A-10-0	ROYAL DUTCH SHELL PLC COM		07/31/2012	Settlement Process	100,822.000	3,433,742		3,516,222	3,715,060	(329,685)	0	0	(329,685)	130,847	3,404,741	(111,481)	29,001	(82,480)	89,207	
G7690A-11-8	ROYAL DUTCH SHELL COM		08/08/2012	Various	97,055.000	3,403,772		3,385,845	3,701,446	(425,971)	0	0	(425,971)	110,369	3,292,376	(93,468)	111,395	17,927	84,628	
G7800X-10-7	Sands China Ltd COM		07/17/2012	Various	1,202,400.000	3,903,860		2,977,545	3,398,228	(417,682)	0	0	(417,682)	(3,001)	2,983,703	6,158	920,157	926,315	176,824	
G7904P-10-9	SCOT & SOUTHERN EN COM	D	07/17/2012	Various	79,567.000	1,745,973		1,392,217	1,596,387	(91,505)	0	0	(91,505)	(112,665)	1,514,248	122,031	231,725	353,756	33,660	
247126-10-5	DELPHI CORP		05/31/2012	Various	0.000	624		0	0	0	0	0	0	0	0	0	624	624	0	
G81083-10-0	Shire Ltd COM		10/17/2012	Various	25,365.000	768,741		796,593	884,185	(124,996)	0	0	(124,996)	37,404	772,909	(23,684)	(4,168)	(27,852)	3,836	
6435EV-10-8	NEW CENTURY SEC.		04/30/2012	Various	0.000	32,786		0	0	0	0	0	0	0	0	0	32,786	32,786	0	
G82343-16-4	SMITH & NEPHEW COM	D	03/01/2012	Various	46,326.000	463,488		430,515	450,330	(42,836)	0	0	(42,836)	23,021	417,304	(13,211)	46,184	32,973	0	
749121-10-9	QUEST VICTIM REMISS		05/31/2012	Various	0.000	2,145		0	0	0	0	0	0	0	0	0	2,145	2,145	0	
G84228-10-8	STANDARD CHARTERED ENGLAND COM	D	03/01/2012	BNY Convergex	2,696.000	70,305		65,780	59,035	3,180	0	0	3,180	3,565	63,953	(1,828)	6,352	4,524	0	
90338R-10-4	US UNWIRED INC SECURITY		04/30/2012	Various	0.000	3,090		0	0	0	0	0	0	0	0	0	3,090	3,090	0	
G84278-10-3	Standard Life PLC COM		02/07/2012	UBS Limited	65,427.000	231,312		229,163	209,766	12,913	0	0	12,913	6,484	225,547	(3,616)	5,766	2,150	0	
G85022-10-1	London Stock Exchange Group PL COM		08/08/2012	BNY Convergex	33,899.000	523,854		484,162	418,825	48,016	0	0	48,016	17,321	470,145	(14,017)	53,709	39,692	16,661	
D07112-11-9	BAYER AG	D	05/31/2012	Various	0.000	86		0	0	0	0	0	0	0	0	0	86	86	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G8566X-13-3	ROYAL&SUN ALLIANCE COM	D	09/07/2012	Various	686,242.000	1,243,660		1,391,771	1,121,946	258,338	0	0	258,338	11,487	1,408,755	16,984	(165,095)	(148,111)	69,388	
G3921A-17-5	GLOBAL SECURITIES		06/28/2012	Various	0.000	190		0	0	0	0	0	0	0	0	0	190	190	0	
G87621-10-1	TESCO STORES HLDGS PLC ENGLAND COM	D	12/18/2012	Various	551,223.000	2,973,749		3,245,730	3,456,177	70,314	0	340,006	(269,692)	59,244	3,294,317	48,587	(320,568)	(271,981)	138,936	
G8766E-10-9	Textainer Group Holdings Ltd COM		05/21/2012	Various	11,100.000	379,846		304,057	323,232	(19,175)	0	0	(19,175)	0	304,057	0	75,788	75,788	6,827	
G92087-12-4	UNILEVER PLC COM		11/13/2012	Various	68,357.000	2,325,818		1,990,947	2,297,833	(245,692)	0	0	(245,692)	(61,194)	2,081,336	90,388	244,482	334,870	57,504	
G93205-11-3	Vantage Drilling Co COM		06/19/2012	Various	3,500.000	5,098		5,223	4,060	1,163	0	0	1,163	0	5,223	0	(125)	(125)	0	
G9328D-10-0	Vedanta Resources PLC COM	D	06/14/2012	SG Americas securities LLC	19,266.000	269,753		536,905	303,904	209,291	0	0	209,291	23,710	514,549	(22,356)	(244,796)	(267,152)	0	
G9387S-10-5	VODAFONE GROUP COM		12/18/2012	Various	1,349,393.000	3,607,341		3,010,355	3,751,697	(896,657)	0	0	(896,657)	155,314	2,869,177	(141,178)	738,164	596,986	197,355	
G94368-10-0	Warner Chilcott Ltd COM		06/19/2012	Various	45,700.000	832,723		639,754	691,441	(51,687)	0	0	(51,687)	0	639,754	0	192,968	192,968	0	
G97974-10-2	WPP GROUP PLC COM		09/07/2012	Various	78,007.000	1,014,828		941,063	818,913	79,589	0	687	78,902	43,247	924,013	(17,050)	90,815	73,765	23,061	
G98149-10-0	Wynn Macau Ltd COM		03/01/2012	Various	214,800.000	561,441		373,946	539,309	(165,380)	0	0	(165,380)	17	374,484	538	186,957	187,495	0	
G98268-10-8	Xyratex Ltd COM		12/14/2012	Various	51,500.000	441,020		644,042	685,980	(41,938)	0	0	(41,938)	0	644,042	0	(203,022)	(203,022)	14,290	
G9826T-10-2	Xstrata PLC COM	D	12/07/2012	Deutsche Bank Securities Inc	26,547.000	440,489		331,468	397,708	149,688	0	229,418	(79,730)	13,490	342,568	11,099	97,921	109,020	8,277	
G9826T-10-2	Xstrata PLC COM	D	08/29/2012	Return of Capital	0.000	5,883		5,783	5,783	0	0	0	0	0	5,883	100	0	100	(5,883)	
G98290-10-2	XL GROUP PLC COM		04/23/2012	Various	193,100.000	4,059,996		4,057,147	3,817,587	239,560	0	0	239,560	0	4,057,147	0	2,849	2,849	18,040	
H0032X-13-5	Actelion Ltd COM		01/19/2012	UBS Limited	1,781.000	65,107		64,356	61,424	(1,493)	0	0	(1,493)	4,425	59,391	(4,965)	5,716	751	0	
H01531-10-4	ALLIED WORLD ASSURANCE CO COM		01/23/2012	SG Americas securities LLC	7,700.000	484,607		458,097	484,561	(26,464)	0	0	(26,464)	0	458,097	0	26,510	26,510	2,888	
H0336B-11-0	Aryzta AG COM		06/19/2012	Various	30,953.000	1,450,923		1,508,285	1,483,112	(43,930)	0	0	(43,930)	69,103	1,428,613	(79,672)	22,310	(57,362)	19,254	
H0336B-11-0	Aryzta AG COM		02/02/2012	Return of Capital	0.000	19,217		19,686	19,686	0	0	0	0	0	19,217	(469)	0	(469)	(19,217)	
H04530-16-0	Baloise Holding AG COM		04/24/2012	Various	2,409.000	184,895		233,649	165,907	36,857	0	0	36,857	30,884	207,934	(25,715)	(23,039)	(48,754)	0	
H2942E-10-8	GEBERIT AG COM		04/24/2012	Barclays Capital Inc	1,469.000	297,196		236,269	275,671	(4,732)	0	0	(4,732)	(34,670)	277,123	40,854	20,072	60,926	10,069	
H2942E-10-8	GEBERIT AG COM		04/10/2012	Return of Capital	0.000	10,071		8,672	8,672	0	0	0	0	0	10,071	1,399	0	1,399	(10,071)	
H3698D-34-4	CREDIT SUISSE GROUP COM		04/24/2012	Various	79,782.000	2,071,834		3,142,651	1,882,995	1,152,699	0	0	1,152,699	106,957	3,062,882	(79,769)	(991,048)	(1,070,817)	0	
H49983-17-6	Lindt & Spruengli AG COM	D	04/24/2012	Various	29.000	1,067,682		980,346	973,489	8,726	0	0	8,726	15,582	992,609	12,263	75,073	87,336	0	
H49983-18-4	Lindt & Spruengli AG COM	D	03/01/2012	BNY Convergex	96.000	292,571		189,979	286,840	(70,514)	0	0	(70,514)	(26,347)	224,563	34,584	68,008	102,592	0	
H57312-22-7	NESTLES SWITZERLAND COM		11/06/2012	UBS Limited	483.000	30,459		24,889	27,892	206	0	0	206	(3,210)	27,828	2,939	2,632	5,571	1,037	
H5820Q-10-1	NOVARTIS AG-REG SHS COM		08/08/2012	Various	63,929.000	3,517,056		3,356,222	3,671,252	31,567	0	0	31,567	(346,597)	3,686,713	330,491	(169,657)	160,834	159,098	
H5833N-10-3	NOBLE CORP COM		01/23/2012	SG Americas securities LLC	23,600.000	809,622		687,647	713,192	(25,545)	0	0	(25,545)	0	687,647	0	121,975	121,975	0	
H7303M-10-2	ABB LTD COM		02/07/2012	UBS Limited	154,245.000	3,252,379		3,068,223	2,916,321	361,830	0	0	361,830	(209,928)	3,267,824	199,601	(15,446)	184,155	0	
H7354Q-12-7	Swiss Life Holding COM		06/19/2012	Various	6,898.000	697,781		408,662	623,325	(127,201)	0	0	(127,201)	(87,462)	497,210	88,548	200,571	289,119	17,472	
H7354Q-12-7	Swiss Life Holding COM		04/24/2012	Return of Capital	0.000	17,390		14,026	14,026	0	0	0	0	0	17,390	3,364	0	3,364	(17,390)	
H7884V-15-8	THE SWATCH GROUP AG-REG COM		07/17/2012	Various	18,629.000	1,288,252		1,495,635	1,247,113	188,167	0	0	188,167	60,355	1,415,269	(80,366)	(127,017)	(207,383)	19,654	
H7884V-16-6	THE SWATCH GROUP AG-B COM		03/21/2012	Barclays Capital Inc	2,076.000	969,425		665,214	780,359	(53,434)	0	0	(53,434)	(61,711)	745,092	79,878	224,333	304,211	0	
H8398N-10-4	SWISSCOM AG COM	D	01/19/2012	UBS Limited	967.000	374,837		264,276	368,041	(46,690)	0	0	(46,690)	(57,075)	318,456	54,180	56,381	110,561	0	
H84140-11-2	SYNGENTA AG COM	D	06/19/2012	SG Americas securities LLC	2,910.000	953,653		672,085	855,791	(119,811)	0	0	(119,811)	(63,895)	720,804	48,719	232,848	281,567	25,479	
H8431B-10-9	SWISS RE LTD COM		11/13/2012	Various	11,780.000	754,715		361,841	570,273	(149,779)	0	0	(149,779)	(58,653)	409,574	47,733	345,141	392,874	38,848	
H8431B-10-9	SWISS RE LTD COM		04/17/2012	Return of Capital	0.000	72,623		61,547	61,547	0	0	0	0	0	72,623	11,077	0	11,077	(72,623)	
H84989-10-4	TE Connectivity Ltd COM		02/21/2012	SG Americas securities LLC	42,800.000	1,546,150		1,560,830	1,318,668	242,162	0	0	242,162	0	1,560,830	0	(14,680)	(14,680)	0	
H8920M-85-5	UBS AG COM		08/08/2012	Various	245,429.000	2,963,100		4,085,607	2,916,550	1,530,599	0	387,537	1,143,062	25,996	4,061,021	(24,586)	(1,097,921)	(1,122,507)	17,296	
H8920M-85-5	UBS AG COM		05/07/2012	Return of Capital	0.000	17,412		17,785	17,785	0	0	0	0	0	17,412	(373)	0	(373)	(17,412)	
H9870N-10-9	ZURICH FINANCIAL SERVICES COM	D	07/17/2012	Various	11,962.000	2,627,374		2,103,734	2,526,238	(124,947)	0	0	(124,947)	(297,557)	2,274,259	170,525	353,115	523,640	220,941	
H9870N-10-9	ZURICH FINANCIAL SERVICES COM	D	04/02/2012	Various	0.000	224,676		192,108	192,108	0	0	0	0	0	224,676	32,568	0	32,568	(224,676)	
J02184-13-3	ASAHI CHEM IND CO LTD JAPAN COM	D	09/07/2012	Various	213,000.000	1,080,143		1,386,150	1,284,533	192,108	0	18,263	173,845	(72,229)	1,421,370	35,221	(341,227)	(306,006)	18,854	
J02394-12-0	ASAHI GLASS CO LTD JAPAN COM	D	02/07/2012	UBS Limited	95,000.000	775,942		1,122,352	797,635	433,388	0	0	433,388	(108,671)	1,236,487	114,135	(460,545)	(346,410)	15,008	
J04242-10-3	BANK OF YOKOHAMA LTD JAPAN COM		10/17/2012	Various	178,000.000	828,948		856,021	842,111	53,428	0	0	53,428	(39,518)	873,333	17,313	(44,386)	(27,073)	21,830	
J04578-12-6	BRIDGESTONE TIRE CO LTD JAPAN COM	D	08/08/2012	Various	87,600.000	2,025,388		1,953,386	1,986,769	24,047	0	0	24,047	(57,430)	1,916,906	(36,480)	108,482	72,002	15,360	
J05124-14-4	CANON INC JAPAN COM	D	03/01/2012	Various	37,800.000	1,722,456		1,770,282	1,675,305	96,798	0	0	96,798	(1,822)	1,708,466	(61,816)	13,990	(47,826)	27,561	
J05523-10-5	CENTRAL JAPAN RLWY COM	D	12/18/2012	Deutsche Bank Securities Inc	69.000	555,014		501,915	582,922	11,658	0	0	11,658	(92,666)	546,168	44,253	8,846	53,099	8,526	
J05670-10-4	CHIBA BANK COM	D	05/22/2012	Barclays Capital Inc	45,000.000	266,929		272,627	290,096	4,323	0	0	4,323	(21,792)	281,557	8,930	(14,629)	(5,699)	2,413	
J06237-10-1	CHIYODA CORP JAPAN COM	D	04/24/2012	Various	167,000.000	2,069,525		2,003,317	1,699,519	339,559	0	0	339,559	(35,762)	1,987,181	(16,136)	82,344	66,208	2,131	
J07014-10-3	Chugoku Bank Ltd/The COM	D	02/07/2012	UBS Limited	27,000.000	366,645		345,098	376,540	(21,236)	0	0	(21,236)	(10,206)	356,704	11,606	9,941	21,547	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J08778-11-0	DAIDO STEEL CO COM	D	09/07/2012	Various	64,000.000	334,959		444,937	401,768	46,829	0	0	46,829	(3,660)	437,133	(7,804)	(102,174)	(109,978)	3,208	
J11151-10-7	DAITO TRUST CONSTR JAPAN COM	D	05/22/2012	Barclays Capital Inc	11,800.000	1,029,459		1,102,068	1,012,217	96,303	0	0	96,303	(6,453)	1,074,852	(27,215)	(45,393)	(72,608)	22,169	
J11193-10-9	DAIWA BANK HOLDING CO COM	D	08/08/2012	Various	102,500.000	417,940		471,606	451,618	46,612	0	0	46,612	(26,624)	485,097	13,491	(67,157)	(53,666)	14,355	
J11508-12-4	DAIWA HOUSE IND CO LTD JAPAN COM	D	07/17/2012	Various	188,000.000	2,418,377		2,292,976	2,243,099	166,293	0	0	166,293	(116,415)	2,337,416	44,440	80,961	125,401	7,206	
J11918-11-7	KDDI CORP JPY5000	D	11/13/2012	Various	207.000	1,432,775		1,084,785	1,331,752	(37,666)	0	0	(37,666)	(209,301)	1,257,462	172,677	175,313	347,990	31,900	
J12222-10-5	DIAMOND LEASE COMPANY COMMON STOCK	D	06/14/2012	Various	17,410.000	690,661		651,502	690,155	5,551	0	0	5,551	(44,204)	664,343	12,841	26,318	39,159	7,439	
J1257M-10-9	EAST JAPAN RAILWAYS JAPAN COM	D	08/08/2012	Various	53,700.000	3,193,206		3,291,766	3,419,938	(90,453)	0	0	(90,453)	(37,719)	3,239,121	(52,645)	(45,915)	(98,560)	35,787	
J1257N-10-7	Dena Co Ltd COM		01/19/2012	UBS Limited	22,500.000	534,813		838,403	675,234	221,581	0	0	221,581	(58,412)	898,449	60,047	(363,636)	(303,589)	0	
J12852-11-7	EISAI CO LTD JAPAN COM	D	03/21/2012	Barclays Capital Inc	6,700.000	268,331		271,706	277,352	1,416	0	0	1,416	(7,063)	256,468	(15,237)	11,863	(3,374)	0	
J12915-10-4	ELECTRIC POWER DEVELOP COM		01/19/2012	UBS Limited	7,300.000	195,349		187,777	194,218	(4,844)	0	0	(4,844)	(1,596)	189,718	1,942	5,631	7,573	0	
J13440-10-2	FANUC LTD JAPAN COM	D	08/08/2012	Various	20,000.000	3,162,808		2,664,507	3,062,126	(258,206)	0	0	(258,206)	(139,413)	2,742,217	77,710	420,591	498,301	24,818	
J17129-10-7	Fukuoka Financial Group Inc COM		06/14/2012	SG Americas securities LLC	101,000.000	359,430		399,585	424,006	(5,842)	0	0	(5,842)	(18,579)	405,106	5,522	(45,676)	(40,154)	5,063	
J18270-10-8	Hamamatsu Photonics KK COM	D	03/01/2012	Various	23,700.000	832,278		845,841	829,531	80,940	0	0	80,940	(64,630)	901,515	55,674	(69,237)	(13,563)	0	
J18807-10-7	Gree Inc COM		06/14/2012	SG Americas securities LLC	119,600.000	2,391,178		2,545,156	4,122,423	(1,459,292)	0	0	(1,459,292)	(117,974)	2,579,970	34,814	(188,793)	(153,979)	0	
J20454-11-2	HITACHI LTD JAPAN COM	D	11/13/2012	Various	433,000.000	2,508,238		1,955,339	2,273,616	(89,594)	0	0	(89,594)	(228,682)	2,044,410	89,070	463,828	552,898	15,258	
J20538-11-2	Hitachi Metals Ltd COM	D	06/14/2012	SG Americas securities LLC	12,000.000	140,119		136,184	130,543	6,384	0	0	6,384	(743)	132,651	(3,532)	7,468	3,936	918	
J2388K-10-3	Idemitsu Kosan Co Ltd COM		12/18/2012	Deutsche Bank Securities Inc	6,400.000	545,016		651,210	660,463	77,774	0	40,890	36,884	(46,137)	627,295	(23,915)	(82,279)	(106,194)	17,824	
J2467E-10-1	INPEX HOLDINGS INC COM		03/01/2012	Various	213.000	1,492,154		1,254,676	1,342,670	63,022	0	0	63,022	(151,016)	1,342,663	87,987	149,490	237,477	0	
J2501P-10-4	ITOCHU CORP COM	D	10/17/2012	Various	142,100.000	1,600,555		1,484,105	1,444,271	112,540	0	0	112,540	(72,705)	1,512,802	28,697	87,753	116,450	9,416	
J25038-10-0	ISETAN MITSUKOSHI HOLDINGS COM		10/17/2012	Various	35,900.000	370,399		359,754	376,544	(14,236)	0	0	(14,236)	(2,554)	353,625	(6,129)	16,775	10,646	4,517	
J26945-10-5	JGC CORP JAPAN COM	D	07/17/2012	Morgan Stanley & Co, Inc	7,000.000	209,145		180,473	168,131	22,851	0	0	22,851	(10,508)	186,616	6,143	22,529	28,672	3,378	
J27400-10-3	Japan Petroleum Exploration Co COM	D	01/19/2012	UBS Limited	13,100.000	562,243		596,134	512,490	105,534	0	0	105,534	(21,891)	619,151	23,018	(56,908)	(33,890)	0	
J28751-12-1	AEON CO LTD COM	D	12/18/2012	Various	123,200.000	1,521,096		1,616,299	1,692,519	(21,839)	0	0	(21,839)	(54,381)	1,577,662	(38,637)	(56,566)	(95,203)	36,271	
J29438-11-6	KAMIGUMI JAPAN COM	D	06/14/2012	SG Americas securities LLC	46,000.000	352,774		394,286	396,985	18,919	0	0	18,919	(21,618)	402,916	8,631	(50,142)	(41,511)	5,189	
J29699-10-5	JX HOLDINGS COM		06/14/2012	Various	563,260.000	3,104,594		2,998,020	3,404,158	637,065	0	0	637,065	(1,043,203)	3,805,485	807,465	(700,890)	106,575	26,827	
J30642-16-9	KAO CORP JAPAN COM	D	06/19/2012	Various	126,600.000	3,251,442		3,348,842	3,460,356	(87,201)	0	0	(87,201)	(24,312)	3,164,983	(183,859)	86,459	(97,400)	6,955	
J35996-10-7	KONAMI CO COM	D	06/14/2012	Various	35,700.000	791,554		749,643	1,069,515	(174,116)	0	0	(174,116)	(145,757)	866,453	116,810	(74,898)	41,912	10,337	
J36576-12-2	KOYO SEIKO LTD JAPAN COM	D	04/24/2012	Barclays Capital Inc	16,700.000	179,496		260,020	164,309	102,471	0	0	102,471	(6,759)	253,189	(6,832)	(73,693)	(80,525)	1,895	
J37006-13-7	KURARAY CO LTD JAPAN COM	D	12/18/2012	Various	158,800.000	1,974,308		2,345,919	2,260,021	176,765	0	17,610	159,155	(73,257)	2,328,697	(17,222)	(354,389)	(371,611)	41,704	
J39788-13-8	MARUBENI CORP JAPAN COM	D	12/18/2012	Deutsche Bank Securities Inc	6,000.000	40,764		31,861	36,574	1,170	0	0	1,170	(5,882)	34,967	3,106	5,797	8,903	1,643	
J40046-10-4	Maruichi Steel Tube Ltd COM	D	09/07/2012	Various	33,800.000	730,550		804,066	754,284	101,204	0	0	101,204	(51,421)	824,122	20,055	(93,572)	(73,517)	6,109	
J43830-11-6	MITSUBISHI CORP JAPAN COM	D	05/22/2012	Various	116,400.000	2,526,221		2,725,045	2,352,509	803,998	0	11,943	792,055	(419,518)	2,987,824	262,779	(461,603)	(198,824)	35,251	
J44046-10-0	MITSUBISHI CHEMICAL HOLDINGS COM		03/01/2012	BNY Convergex	27,000.000	153,880		162,394	148,791	15,777	0	0	15,777	(2,174)	156,436	(5,959)	(2,556)	(8,515)	0	
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP COM	D	09/07/2012	Various	861,000.000	3,931,578		4,289,658	3,659,306	1,179,490	0	55,693	1,123,797	(493,445)	4,531,670	242,012	(600,093)	(358,081)	65,137	
J4466L-10-2	MITSUI CHEMICALS INC COM	D	02/07/2012	UBS Limited	90,000.000	302,501		330,946	274,890	61,367	0	0	61,367	(5,311)	337,749	6,804	(35,249)	(28,445)	0	
J44690-13-9	MITSUI & CO LTD JAPAN COM	D	06/14/2012	SG Americas securities LLC	143,700.000	2,028,663		2,262,810	2,235,624	463,819	0	0	463,819	(436,633)	2,615,149	352,339	(586,486)	(234,147)	49,983	
J44776-12-8	MITSUI ENGR & SHPBLDG CO JAPAN COM	D	01/19/2012	UBS Limited	183,000.000	311,319		264,361	285,417	(21,022)	0	0	(21,022)	(34)	264,877	516	46,442	46,958	0	
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM	D	04/24/2012	Barclays Capital Inc	715,400.000	1,119,783		1,152,437	967,008	437,943	0	41,883	396,060	(210,631)	1,173,665	21,228	(53,881)	(32,653)	27,006	
J48454-10-2	Namco Bandai Holdings Inc COM		06/19/2012	SG Americas securities LLC	48,400.000	605,822		658,905	689,452	(18,525)	0	0	(18,525)	(12,022)	652,778	(6,127)	(46,956)	(53,083)	8,574	
J49162-12-6	NHK SPRING CO COM	D	02/07/2012	UBS Limited	29,000.000	285,107		309,264	257,057	60,246	0	0	60,246	(8,039)	318,626	9,362	(33,519)	(24,157)	0	
J51914-10-9	ALL NIPPON AIRWAYS CO COM	D	12/07/2012	Various	269,000.000	572,341		819,104	751,690	76,336	0	0	76,336	(8,922)	797,446	(21,658)	(225,104)	(246,762)	13,558	
J53247-11-0	NIPPON ELEC GLASS COM	D	03/01/2012	BNY Convergex	23,000.000	214,965		295,243	227,788	73,967	0	0	73,967	(6,512)	286,842	(8,401)	(71,877)	(80,278)	0	
J53376-11-7	NIPPON EXPRESS CO LTD JAPAN COM	D	03/01/2012	Various	102,000.000	405,553		403,394	397,713	10,878	0	0	10,878	(5,197)	396,178	(7,216)	9,375	2,159	0	
J54752-14-2	NIPPON MEAT PACKERS INC JAPAN COM	D	03/01/2012	Various	55,000.000	699,968		754,814	683,390	107,455	0	0	107,455	(36,031)	772,151	17,338	(72,183)	(54,845)	0	
J55655-12-0	NIPPON SHEET GLASS CO JAPAN COM	D	01/19/2012	UBS Limited	59,000.000	112,993		129,462	110,424	30,702	0	0	30,702	(11,664)	141,383	11,921	(28,390)	(16,469)	0	
J55999-12-2	NIPPON STEEL CORP JAPAN COM	D	06/14/2012	Various	341,000.000	889,303		1,003,179	850,949	157,707	0	0	157,707	(5,476)	963,875	(39,304)	(74,573)	(113,877)	1,780	
J57160-12-9	NISSAN MOTOR CO LTD JAPAN COM	D	07/17/2012	Various	325,300.000	3,045,539		3,449,560	2,925,755	610,355	0	0	610,355	(86,549)	3,413,831	(35,729)	(368,292)	(404,021)	36,472	
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM	D	12/18/2012	Various	20,100.000	886,700		840,684	1,027,989	(63,829)	0	0	(63,829)	(123,477)	932,745	92,062	(46,045)	46,017	20,103	
J6031N-10-9	OJI PAPER CO LTD JAPAN COM	D	03/21/2012	Barclays Capital Inc	186,000.000	903,143		935,307	954,900	(13,772)	0	0	(13,772)	(5,822)	865,843	(69,464)	37,301	(32,163)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J6150N-10-4	CHUO MITSUI TRUST HOLDINGS INC COM	D	12/07/2012	Various	119,000.000	361,587		380,422	349,545	133,832	0	43,935	89,897	(59,020)	375,386	(5,035)	(13,799)	(18,834)	12,893	
J61933-12-3	ORIX CORP JAPAN COM	D	12/07/2012	Deutsche Bank Securities Inc	4,530.000	453,175		306,830	374,458	14,973	0	9,345	5,628	(73,256)	365,795	58,965	87,380	146,345	5,208	
J68209-10-5	SANRIO CO JAPAN COM		03/21/2012	Barclays Capital Inc	5,300.000	202,441		268,112	272,440	(1,261)	0	0	(1,261)	(3,067)	249,485	(18,626)	(47,045)	(65,671)	0	
J7007M-10-9	CREDIT SAISON JAPAN COM	D	04/24/2012	Barclays Capital Inc	24,200.000	491,699		331,291	485,321	(112,535)	0	0	(112,535)	(41,495)	353,795	22,504	137,904	160,408	9,154	
J7028D-10-4	SEGA SAMMY HOLDINGS INC COM		03/21/2012	Barclays Capital Inc	12,300.000	245,716		206,092	265,855	(43,289)	0	0	(43,289)	(16,473)	204,762	(1,331)	40,954	39,623	0	
J7385L-10-3	SHINSEI BANK LTD COM		05/22/2012	Barclays Capital Inc	984,000.000	1,209,295		1,151,169	1,023,135	197,525	0	0	197,525	(69,490)	1,142,069	(9,100)	67,226	58,126	5,101	
J75963-10-8	SOFTBANK CORP (9984) COM		12/07/2012	Various	45,900.000	1,638,938		1,749,293	1,352,421	519,849	0	0	519,849	(122,978)	1,817,245	67,952	(178,307)	(110,355)	27,494	
J77282-11-9	SUMITOMO CORP JAPAN COM		11/13/2012	Various	62,900.000	803,900		861,182	851,856	84,940	0	4,076	80,864	(71,537)	901,013	39,831	(97,114)	(57,283)	36,038	
J77497-11-3	SUMITOMO HEAVY INDS LTD JAPAN COM		06/19/2012	Various	211,000.000	872,855		1,371,928	1,231,336	239,468	0	0	239,468	(98,876)	1,425,291	53,363	(552,436)	(499,073)	15,867	
J77669-13-3	SUMITOMO METAL INDS LTD JAPAN COM		01/19/2012	UBS Limited	86,000.000	152,910		180,620	156,486	25,121	0	0	25,121	(986)	181,937	1,317	(29,028)	(27,711)	0	
J7771X-10-9	SUMITOMO MITSUI FINL GR COM	D	11/13/2012	Various	40,800.000	1,246,925		1,235,229	1,136,928	210,522	0	0	210,522	(112,221)	1,312,923	77,693	(65,998)	11,695	50,656	
J81281-11-5	TAKEDA CHEMI INDS LTD JAPAN COM		03/21/2012	Barclays Capital Inc	10,800.000	480,951		506,512	474,448	48,822	0	0	48,822	(16,758)	481,410	(25,101)	(459)	(25,560)	0	
J88849-12-0	Tokyu Land REIT		10/17/2012	Various	329,000.000	1,685,313		1,441,932	1,244,333	248,706	0	0	248,706	(51,107)	1,456,010	14,078	229,302	243,380	19,194	
J89494-11-6	TORAY INDS INC JAPAN COM		03/21/2012	Barclays Capital Inc	142,000.000	1,044,034		1,077,496	1,016,922	102,707	0	0	102,707	(42,133)	1,030,064	(47,432)	13,969	(33,463)	0	
J89752-11-7	TOSHIBA CORP JAPAN COM		08/08/2012	Various	237,000.000	898,308		1,118,923	970,302	395,104	0	158,284	236,820	(88,198)	1,163,217	44,294	(264,909)	(220,615)	12,135	
J90268-10-3	TOTO LTD JAPAN COM		03/21/2012	Barclays Capital Inc	172,000.000	1,295,400		1,440,138	1,327,892	121,015	0	0	121,015	(8,769)	1,333,002	(107,137)	(37,601)	(144,738)	0	
J91085-10-0	TOYODA INDUSTRIES CORP COM		04/24/2012	Barclays Capital Inc	8,700.000	244,831		182,926	236,892	(21,371)	0	0	(21,371)	(32,596)	204,542	21,616	40,289	61,905	2,763	
J92676-11-3	TOYOTA MOTOR CORP JAPAN COM		02/07/2012	UBS Limited	35,100.000	1,245,029		1,416,724	1,170,152	317,154	0	0	317,154	(70,582)	1,491,153	74,429	(246,123)	(171,694)	0	
J92719-11-1	Toyota Tsusho Corp COM		06/19/2012	SG Americas securities LLC	77,800.000	1,417,434		1,252,513	1,376,213	(117,625)	0	0	(117,625)	(6,074)	1,222,998	(29,515)	194,436	164,921	25,128	
J95534-10-3	YAMADA DENKI COM		04/24/2012	Barclays Capital Inc	31,000.000	1,991,791		2,310,977	2,111,256	303,894	0	0	303,894	(104,172)	2,259,011	(51,966)	(267,220)	(319,186)	16,183	
J9579M-10-3	Yamaguchi Financial Group Inc COM		03/01/2012	BNY Convergex	25,000.000	229,523		225,090	238,822	(3,778)	0	0	(3,778)	(9,955)	223,429	(1,661)	6,095	4,434	0	
J96656-10-3	YAMAZAKI BAKING JAPAN COM		03/01/2012	Various	22,000.000	294,526		281,527	289,082	8,837	0	0	8,837	(16,393)	292,678	11,151	1,848	12,999	4,010	
K0514G-13-5	AP Moller - Maersk A/S COM	D	09/07/2012	Various	40.000	261,764		247,007	250,393	78,474	0	101,735	(23,261)	19,875	246,487	(520)	15,277	14,757	7,057	
K20140-14-9	DAMPSKIPS SVENDBORG B DENMARK COM	D	09/07/2012	Various	124.000	798,265		1,047,150	821,267	300,623	0	124,246	176,377	49,507	981,732	(65,418)	(183,468)	(248,886)	21,876	
K3013J-13-9	DSV A/S COM		06/19/2012	Various	34,020.000	664,340		809,219	612,020	129,572	0	0	129,572	67,627	723,291	(85,928)	(58,951)	(144,879)	6,095	
K36628-13-7	CARLSBERG DENMARK COM	D	09/07/2012	Various	8,906.000	775,639		672,057	629,987	200,338	0	237,499	(37,161)	79,232	667,259	(4,799)	108,380	103,581	8,753	
K7314N-10-3	NOVO-NORDISK AS COM		07/17/2012	Various	9,858.000	1,441,330		1,116,015	1,136,389	(64,559)	0	0	(64,559)	44,185	1,013,762	(102,253)	427,567	325,314	24,727	
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS COM		02/07/2012	Citigroup Inc	8,900.000	83,455		98,892	73,781	25,111	0	0	25,111	0	98,892	0	(15,436)	(15,436)	0	
L6388F-12-8	Millicom International Cellula COM		12/07/2012	Various	2,932.000	253,579		309,021	294,898	(6,016)	0	0	(6,016)	20,139	292,143	(16,878)	(38,564)	(55,442)	7,307	
M1586M-11-5	Bank Hapoalim BM COM	D	02/07/2012	UBS Limited	146,885.000	510,792		728,252	477,094	183,544	0	0	183,544	67,614	670,684	(57,567)	(159,893)	(217,460)	0	
M5920A-10-9	Israel Chemicals Ltd COM	D	12/18/2012	Deutsche Bank Securities Inc	55,114.000	670,932		656,960	569,330	220,617	0	195,773	24,844	62,786	670,105	13,145	827	13,972	44,387	
M78465-10-7	Partner Communications Co Ltd COM	D	02/07/2012	UBS Limited	10,157.000	87,628		193,287	89,410	94,920	0	0	94,920	8,957	189,712	(3,574)	(102,084)	(105,658)	0	
M87690-10-2	Teva Pharmaceutical Industries COM		12/18/2012	Deutsche Bank Securities Inc	53,457.000	2,094,428		2,091,534	2,144,543	388,073	0	527,017	(138,944)	85,935	2,110,988	19,454	(16,560)	2,894	55,083	
M9540S-11-0	Mizrahi Tefahot Bank Ltd COM		10/17/2012	Various	112,448.000	976,455		1,039,633	886,045	181,116	0	111,015	70,101	83,488	1,001,547	(38,087)	(25,091)	(63,178)	0	
N0089J-12-3	AEGON NV COM	D	01/19/2012	UBS Limited	71,182.000	339,317		394,700	286,559	74,288	0	0	74,288	33,854	356,233	(38,468)	(16,916)	(55,384)	0	
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	12/18/2012	Various	28,454.000	381,286		354,902	384,350	(72,622)	0	0	(72,622)	43,174	315,053	(39,849)	66,232	26,383	14,969	
N01780-23-3	AKZO NOBEL NETHERLANDS COM	D	07/17/2012	Morgan Stanley & Co, Inc	5,779.000	284,988		262,832	280,286	82,771	0	130,596	(47,825)	30,371	256,627	(6,206)	28,361	22,155	8,144	
N07059-16-0	ASML HOLDING NV COM	D	11/13/2012	Deutsche Bank Securities Inc	18,998.000	1,045,470		614,988	800,938	(212,300)	0	0	(212,300)	26,351	576,350	(38,638)	469,120	430,482	11,164	
N25633-10-3	Delta Lloyd NV COM		06/14/2012	Various	37,181.000	563,522		815,872	627,489	126,648	0	0	126,648	61,735	753,521	(62,351)	(189,999)	(252,350)	10,553	
N29370-13-2	ELSEVIER NDU NV NETHERLANDS COM	D	03/01/2012	Various	100,011.000	1,217,455		1,161,196	1,169,417	(91,522)	0	0	(91,522)	83,300	1,101,799	(59,396)	115,656	56,260	0	
N39427-15-3	Heineken NV Nether INACTIVE COM		09/07/2012	Merrill Lynch, Pierce Fenner &	5,684.000	318,882		334,413	263,946	39,249	0	0	39,249	31,218	295,091	(39,322)	23,791	(15,531)	6,318	
N4297B-10-4	KONINKLIJKE KPN NV COM	D	03/01/2012	Various	161,008.000	1,744,010		2,300,831	1,932,395	334,601	0	0	334,601	33,835	2,328,785	27,954	(584,775)	(556,821)	0	
N44062-12-8	SBM OFFSHORE NV COM		02/07/2012	UBS Limited	74,225.000	1,413,988		1,877,992	1,534,034	210,285	0	0	210,285	133,674	1,725,691	(152,301)	(311,704)	(464,005)	0	
N4578E-32-2	ING GROEP NV NETHERLANDS COM		04/24/2012	Barclays Capital Inc	155,003.000	1,064,696		1,687,395	1,118,810	471,888	0	0	471,888	96,697	1,608,220	(79,175)	(543,524)	(622,699)	0	
N6748L-10-2	Orthofix International NV COM		02/21/2012	Various	9,100.000	375,818		266,465	320,593	(54,128)	0	0	(54,128)	0	266,465	0	109,354	109,354	0	
P16994-13-2	Banco Latinoamericano de Expor COM		06/19/2012	Various	3,700.000	74,780		61,342	59,385	1,957	0	0	1,957	0	61,342	0	13,438	13,438	1,850	
Q0557G-10-3	Asciano Ltd COM		08/08/2012	BNY Convergex	74,033.000	334,685		407,188	341,545	39,096	0	0	39,096	26,547	392,114	(15,074)	(57,429)	(72,503)	3,835	
Q0557G-10-3	Asciano Ltd COM		03/21/2012	Various	0.330	0		0	0	0	0	0	0	0	0	0	0	0	0	
Q09504-13-7	AUST & NZ BANK GRP COM	D	06/19/2012	Various	162,973.000	3,467,858		3,319,326	3,430,151	311,672	0	0	311,672	(422,497)	3,640,799	321,472	(172,940)	148,532	157,348	
Q1456C-11-0	Bendigo and Adelaide Bank Ltd COM	D	03/01/2012	BNY Convergex	39,281.000	327,469		379,199	323,375	68,809	0	0	68,809	(12,985)	413,339	34,140	(85,870)	(51,730)	17,439	
Q18193-12-0	BHP Billiton COM	D	10/17/2012	Various	103,343.000	3,517,734		3,559,639	3,646,704	832,564	0	540,053	292,511	(379,576)	3,899,422	339,783	(381,688)	(41,905)	103,845	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q19884-10-7	CALTEX AUSTRALIA LTD COM	D	03/01/2012	BNY Convergex	10,810.000	158,355		151,196	130,440	24,644	0	0	24,644	(3,888)	163,449	12,253	(5,095)	7,158	0	
Q2594P-14-6	AMATIL LTD AUSTRALIA COM	D	03/01/2012	BNY Convergex	31,388.000	405,316		368,452	370,380	8,086	0	0	8,086	(10,014)	398,880	30,429	6,435	36,864	14,196	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM	D	06/19/2012	Various	53,526.000	2,677,313		2,860,021	2,700,940	268,698	0	0	268,698	(109,618)	2,878,854	18,834	(201,542)	(182,708)	108,006	
Q3014T-10-6	Crown Ltd COM		02/07/2012	UBS Limited	20,166.000	181,304		183,988	167,254	11,175	0	0	11,175	5,559	186,714	2,726	(5,409)	(2,683)	0	
Q3190P-10-0	Dexus Property Group REIT COM		04/24/2012	Barclays Capital Inc	847,830.000	799,661		727,971	721,432	4,653	0	0	4,653	1,886	728,918	947	70,742	71,689	22,927	
Q39360-10-4	Fortescue Metals Group Ltd COM	D	12/07/2012	Deutsche Bank Securities Inc	32,265.000	127,120		121,963	141,243	66,718	0	92,145	(25,427)	6,146	122,335	373	4,784	5,157	3,817	
Q3972N-10-9	CFS Retail Property Trust COM	D	07/17/2012	Morgan Stanley & Co, Inc	128,114.000	248,525		218,431	221,312	27,643	0	0	27,643	(30,525)	248,543	30,112	(18)	30,094	17,397	
Q50804-10-5	JOHN FAIRFAX HLDGS COM	D	02/07/2012	UBS Limited	538,224.000	436,326		658,821	397,287	355,418	0	0	355,418	(93,884)	777,010	118,189	(340,684)	(222,495)	0	
Q55190-10-4	LEIGHTON HLDGS LTD AUSTRALIA COM	D	05/22/2012	Barclays Capital Inc	20,346.000	405,135		423,004	397,150	30,695	0	0	30,695	(4,841)	424,623	1,619	(19,488)	(17,869)	12,646	
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM	D	02/07/2012	UBS Limited	93,541.000	738,373		829,548	686,631	158,789	0	0	158,789	(15,871)	876,812	47,264	(138,439)	(91,175)	0	
Q62377-10-8	MIRVAC GROUP COM	D	03/01/2012	Various	652,416.000	850,078		798,957	789,251	11,683	0	0	11,683	(1,977)	843,621	44,664	6,456	51,120	12,902	
Q65336-11-9	NATL AUSTRALIA BK AUSTRALIA COM	D	09/07/2012	Various	138,464.000	3,576,653		2,065,807	3,316,029	(322,442)	0	0	(322,442)	(927,780)	3,002,349	936,541	574,305	1,510,846	182,209	
Q6634X-10-0	TELECOM CORP OF NEW ZEALAND COM		02/07/2012	UBS Limited	59,381.600	163,857		113,738	144,530	(24,106)	0	0	(24,106)	(6,685)	128,621	14,882	35,237	50,119	0	
Q71610-10-1	ORIGIN ENERGY COM	D	02/07/2012	UBS Limited	27,124.000	386,512		447,878	370,952	91,994	0	0	91,994	(15,068)	476,966	29,087	(90,454)	(61,367)	0	
Q7161P-12-2	OZ Minerals Ltd COM	D	09/07/2012	Merrill Lynch, Pierce Fenner &	18,562.000	127,628		195,791	190,488	7,231	0	0	7,231	(1,929)	198,298	2,507	(70,670)	(68,163)	7,853	
Q78063-11-4	QBE INSURANCE GRP LTD AUSTRALI COM		01/19/2012	UBS Limited	23,994.000	282,365		439,830	318,553	124,693	0	0	124,693	(3,415)	449,039	9,209	(166,674)	(157,465)	0	
Q81437-10-7	RIO TINTO LIMITED COM	D	12/18/2012	Various	37,978.000	2,384,943		2,015,121	2,347,783	83,861	0	24,982	58,879	(391,541)	2,392,662	377,541	(7,719)	369,822	48,611	
Q82869-11-8	SANTOS LTD AUSTRALIA COM		02/07/2012	UBS Limited	64,604.000	930,645		883,668	810,680	101,301	0	0	101,301	(28,312)	942,962	59,294	(12,317)	46,977	0	
Q8505L-10-8	Sims Metal Management Ltd COM		04/24/2012	Barclays Capital Inc	25,641.000	381,325		452,108	332,532	106,908	0	0	106,908	12,668	441,155	(10,953)	(59,829)	(70,782)	2,632	
Q8604X-10-2	SP AusNet COM		09/07/2012	Various	183,510.000	195,098		183,087	176,553	(3,588)	0	0	(3,588)	10,121	179,812	(3,275)	15,286	12,011	2,156	
Q8604X-10-2	SP AusNet COM		11/16/2012	Return of Capital	0.000	3,224		3,371	3,371	0	0	0	0	0	3,224	(146)	0	(146)	(3,224)	
Q87764-10-8	Stockland Trust Group COM		05/22/2012	Barclays Capital Inc	391,141.000	1,234,462		1,376,007	1,279,183	268,170	0	0	268,170	(171,346)	1,510,044	134,037	(275,582)	(141,545)	46,579	
Q89499-10-9	TELECOM CORP OF NEW ZEALAND COM		02/07/2012	Various	296,908.000	531,196		364,910	479,449	(93,091)	0	0	(93,091)	(21,449)	412,657	47,748	118,539	166,287	0	
Q8975N-10-5	TELSTRA CORPORATION LTD COM	D	01/19/2012	UBS Limited	306,186.000	1,057,652		958,654	1,045,293	(63,899)	0	0	(63,899)	(22,741)	994,221	35,568	63,431	98,999	0	
Q97062-10-5	WESTFIELD GROUP COM		03/21/2012	Barclays Capital Inc	187,079.000	1,704,061		1,675,315	1,497,906	395,174	0	0	395,174	(217,765)	1,935,921	260,606	(231,860)	28,746	47,627	
Q97417-10-1	WESTPAC BANKING CORP AUSTRALIA COM	D	10/17/2012	Various	101,884.000	2,500,699		2,288,760	2,089,030	542,827	0	116,270	426,557	(226,827)	2,518,012	229,252	(17,313)	211,939	122,214	
Q97599-10-6	ILUKA RESOURCES COM		12/18/2012	Various	124,558.000	1,492,511		2,038,207	1,979,301	13,009	0	0	13,009	45,897	2,026,428	(11,779)	(533,917)	(545,696)	101,638	
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM		07/17/2012	Various	109,379.000	2,969,896		2,966,095	2,814,597	366,359	0	0	366,359	(214,862)	3,132,062	165,967	(162,165)	3,802	96,256	
Q9857K-10-2	WORLEYPARSONS LTD COM	D	02/07/2012	UBS Limited	36,526.000	1,047,848		1,073,787	961,251	76,305	0	0	76,305	36,232	1,055,504	18,283	(7,656)	(25,939)	0	
R17207-10-2	STATOIL ASA COM		08/08/2012	Various	18,787.000	442,854		414,273	483,211	(49,179)	0	0	(49,179)	(19,759)	431,529	17,256	11,325	28,581	20,116	
R1812S-10-5	DNB HOLDING ASA COM	D	05/22/2012	Barclays Capital Inc	26,953.000	260,436		120,752	264,427	(127,810)	0	0	(127,810)	(15,865)	136,931	16,179	123,505	139,684	9,295	
R9900C-10-6	YARA INTERNATIONAL ASA COM		12/18/2012	Various	34,526.000	1,652,597		752,944	1,388,445	(536,576)	0	0	(536,576)	(98,925)	890,609	137,665	761,988	899,653	40,204	
T0708B-10-9	Atlantia Spa COM		03/01/2012	BNY Convergex	25,144.000	426,991		546,700	403,781	99,759	0	0	99,759	43,160	518,861	(27,839)	(91,870)	(119,709)	0	
T3643A-11-1	ENI SPA ITALY COM		12/18/2012	Various	30,820.000	713,546		671,394	640,568	26,407	0	0	26,407	4,418	667,922	(3,472)	45,624	42,152	41,572	
T36792-10-8	ENEL SPA COM		12/07/2012	Various	608,617.000	2,020,779		3,034,857	2,484,095	541,100	0	140,354	400,746	150,015	2,809,563	(225,294)	(788,784)	(1,014,078)	122,756	
T3833E-11-3	EXOR S.P.A		06/14/2012	Various	20,794.000	441,975		587,146	419,769	117,029	0	0	117,029	50,349	534,474	(52,673)	(92,499)	(145,172)	0	
T41329-10-2	TELECOM ITALIA-RNC COM		06/14/2012	Various	368,861.000	262,343		375,246	331,368	32,136	0	0	32,136	11,742	352,080	(23,166)	(89,737)	(112,903)	25,063	
T41329-11-0	TELECOM ITALIA SPA COM		08/08/2012	Various	1,787,893.000	1,616,388		1,831,608	1,928,786	356,893	0	545,663	(188,770)	91,592	1,730,849	(100,759)	(114,461)	(215,220)	96,737	
T76434-10-8	PIRELLI & C. SPA COM	D	07/17/2012	Various	167,188.000	1,675,548		1,653,228	1,411,868	100,510	0	0	100,510	140,850	1,471,973	(181,255)	203,575	22,320	49,119	
U6696N-10-2	NTT DOCOMO INC COM	D	12/07/2012	Various	578.000	849,760		977,703	1,062,997	3,530	0	0	3,530	(88,824)	996,732	19,029	(146,972)	(127,943)	41,115	
V27915-10-3	DBS GROUP HOLDINGS LTD COM	D	09/07/2012	Various	151,000.000	1,773,402		1,348,438	1,341,498	128,510	0	0	128,510	(121,570)	1,534,379	185,942	239,022	424,964	50,020	
V39076-10-0	Golden Agri-Resources Ltd COM	D	12/18/2012	Deutsche Bank Securities Inc	3,515,000.000	1,862,624		1,936,254	1,938,170	(51,606)	0	0	(51,606)	49,691	2,004,524	68,269	(141,900)	(73,631)	68,617	
V95768-10-3	UNITED OVERSEAS LAND SINGAPORE COM		09/07/2012	Various	188,000.000	724,024		757,277	579,934	139,308	0	0	139,308	38,035	738,277	(19,000)	(14,253)	(33,253)	22,427	
V96194-12-7	UNITED OVERSEAS BANK SINGAPORE COM		01/19/2012	UBS Limited	39,000.000	514,529		480,197	459,266	62,711	0	0	62,711	(41,780)	528,911	48,714	(14,383)	34,331	0	
W10020-11-8	Atlas Copco AB COM		07/17/2012	Morgan Stanley & Co, Inc	55,113.000	1,146,989		1,057,926	1,189,842	(143,775)	0	0	(143,775)	11,859	1,016,457	(41,469)	130,532	89,063	40,166	
W10020-13-4	Atlas Copco AB COM		03/01/2012	BNY Convergex	19,239.000	447,032		305,048	367,083	(54,706)	0	0	(54,706)	(7,328)	325,658	20,610	121,373	141,983	0	
W17218-10-3	Boliden AB COM		12/18/2012	Deutsche Bank Securities Inc	12,427.000	229,078		172,519	182,182	64,326	0	94,831	(30,505)	20,841	182,145	9,627	46,933	56,560	7,156	
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	07/17/2012	Morgan Stanley & Co, Inc	169,274.000	1,180,960		1,139,298	989,919	233,852	0	30,257	203,595	(54,216)	1,169,745	30,447	11,215	41,662	43,578	
W26049-11-9	ERICSSON LM SWEDEN COM	D	03/21/2012	Barclays Capital Inc	149,238.000	1,485,428		2,175,261	1,532,589	480,016	0	0	480,016	162,656	2,043,971	(131,289)	(558,543)	(689,832)	0	
W48102-12-8	Investor AB COM	D	06/19/2012	Various	33,746.000	695,350		610,438	632,064	(29,382)	0	0	(29,382)	7,756	610,215	(223)	85,135	84,912	13,461	
W4832D-11-0	Kinnevik Investment AB COM		08/08/2012	Various	45,067.000	998,636		986,099	881,578	34,316	0	0	34,316	70,205	947,798	(38,301)	50,838	12,537	9,683	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
W58204-10-3	NORDBANKEN HOLDING AB COM	D	03/01/2012	Various	197,789.000	1,786,197		2,144,712	1,536,368	578,382	0	0	578,382	29,962	2,158,724	14,012	(372,527)	(358,515)	0	
W76082-11-9	Scania AB COM		01/19/2012	UBS Limited	11,635.000	196,439		258,012	173,117	79,044	0	0	79,044	5,851	251,937	(6,075)	(55,498)	(61,573)	0	
W84237-14-3	SKF AB COM		06/19/2012	Various	77,628.000	1,633,408		2,205,222	1,648,744	403,646	0	0	403,646	152,832	2,035,198	(170,025)	(401,790)	(571,815)	37,969	
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM	D	11/13/2012	Deutsche Bank Securities Inc	21,372.000	736,799		538,961	564,283	(62,989)	0	0	(62,989)	37,667	508,934	(30,027)	227,865	197,838	30,886	
W94232-10-0	SWEDBANK AB FRCO	D	12/07/2012	Various	65,233.000	1,025,698		722,353	848,325	(153,561)	0	0	(153,561)	27,589	681,634	(40,719)	344,064	303,345	51,463	
W9588J-10-4	TELIASONERA AB COM	D	03/01/2012	BNY Convergex	48,192.000	353,882		379,814	328,788	36,591	0	0	36,591	14,435	380,915	1,101	(27,033)	(25,932)	0	
X21349-11-7	STORA ENSO OYJ COM	D	08/08/2012	Various	216,022.000	1,308,912		1,488,124	1,297,875	745,517	0	652,449	93,068	97,181	1,447,206	(40,918)	(138,294)	(179,212)	79,151	
X40338-10-9	JERONIMO MARTINS SGPS COM		02/07/2012	UBS Limited	100,969.000	1,650,886		1,752,635	1,676,487	(50,033)	0	0	(50,033)	126,180	1,618,612	(134,023)	32,275	(101,748)	0	
X40341-10-3	FORTUM OYJ COM	D	06/19/2012	SG Americas securities LLC	8,365.000	155,173		198,686	179,072	5,213	0	0	5,213	14,401	178,564	(20,122)	(23,391)	(43,513)	10,978	
X59381-10-7	OKO BANK PLC COM	D	08/08/2012	Various	44,079.000	495,890		507,664	429,747	124,069	0	79,077	44,992	32,924	497,276	(10,388)	(1,387)	(11,775)	23,644	
X5967A-10-1	GREEK ORG OF FOOTBALL COM		02/07/2012	UBS Limited	14,552.000	136,081		245,532	129,028	110,859	0	0	110,859	5,645	241,661	(3,871)	(105,580)	(109,451)	0	
X6002Y-11-2	ORION OYJ COM		03/01/2012	BNY Convergex	7,728.000	167,968		194,681	150,989	27,408	0	0	27,408	16,284	183,825	(10,856)	(15,857)	(26,713)	0	
X6002Y-11-2	ORION OYJ COM		03/21/2012	Return of Capital	0.000	6,493		6,707	6,707	0	0	0	0	0	6,493	(214)	0	(214)	(6,493)	
X6026E-10-0	Outotec OYJ COM		05/22/2012	Various	2,105.000	97,593		94,332	99,471	(8,959)	0	0	(8,959)	3,821	89,697	(4,635)	7,896	3,261	1,973	
X67925-11-9	ENERGIAS DE PORTUGAL SA COM	D	12/07/2012	Various	298,946.000	850,297		937,160	927,927	74,902	0	72,312	2,590	6,643	928,736	(8,424)	(78,439)	(86,863)	36,178	
X75653-10-9	SAMPO INSURANCE CO FINLAND COM	D	12/07/2012	Various	13,037.000	398,457		352,830	324,445	55,423	0	61,677	(6,254)	34,638	352,912	82	45,545	45,627	15,072	
X9647X-10-1	METSO OYJ COM	D	11/13/2012	Various	53,297.000	1,853,614		2,091,769	1,982,298	39,031	0	0	39,031	70,440	1,983,902	(107,867)	(130,288)	(238,155)	119,372	
Y2679D-11-8	Galaxy Entertainment Group Ltd COM	D	08/08/2012	BNY Convergex	351,000.000	898,436		774,188	643,556	132,658	0	0	132,658	(2,025)	777,395	3,207	121,041	124,248	0	
Y33370-10-0	HONGKONG & CHINA GAS HONG KONG COM	D	08/08/2012	Various	870,400.000	2,128,473		2,021,243	2,017,253	7,019	0	0	7,019	(3,029)	2,026,596	5,354	101,877	107,231	31,441	
Y3506N-10-5	HONG KONG EXCH & CLEAR COM	D	02/07/2012	UBS Limited	11,800.000	208,375		253,125	188,548	65,496	0	0	65,496	(919)	254,450	1,325	(46,075)	(44,750)	0	
Y63084-12-6	NEW WORLD DEV CO HONG KONG COM	D	08/08/2012	Various	400,000.000	517,765		405,272	322,406	128,549	0	43,830	84,719	(1,854)	407,288	2,017	110,477	112,494	5,150	
Y8076V-10-6	SJM Holdings Ltd COM		08/08/2012	Various	449,000.000	877,451		628,974	733,052	(104,977)	0	0	(104,977)	899	628,970	(4)	248,481	248,477	6,530	
Y9553V-10-6	Wheelock & Co		08/08/2012	Various	169,000.000	548,525		474,269	418,659	54,617	0	0	54,617	992	473,835	(434)	74,690	74,256	593	
Y9586L-10-9	Wilmar International Ltd COM		03/21/2012	Various	531,000.000	2,243,150		2,310,194	2,047,505	155,958	0	0	155,958	106,731	2,278,258	(31,936)	(35,108)	(67,044)	0	
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM		12/07/2012	Various	2,000,000.000	1,562,721		2,276,240	1,403,563	1,010,599	0	204,416	806,183	66,495	2,298,934	22,693	(736,213)	(713,520)	85,351	
004397-10-5	Enron Victim Trust		12/31/2012	Settlement Process	0.000	894		0	0	0	0	0	0	0	0	0	894	894	0	
060505-10-4	KING PHARMACEUTICALS		12/31/2012	Settlement Process	0.000	9,666		0	0	0	0	0	0	0	0	0	9,666	9,666	0	
421924-30-9	Healthsouth Corp		03/31/2012	Settlement Process	0.000	19,865		0	0	0	0	0	0	0	0	0	19,865	19,865	0	
57772K-10-1	BRICK POWER HOLDINGS LLC COM		12/31/2012	Settlement Process	0.000	2,059		0	0	0	0	0	0	0	0	0	2,059	2,059	0	
595112-10-3	BRICK POWER HOLDINGS LLC COM		12/31/2012	Settlement Process	0.000	3,722		0	0	0	0	0	0	0	0	0	3,722	3,722	0	
923436-10-9	BRICK POWER HOLDINGS LLC COM		12/31/2012	Settlement Process	0.000	4,581		0	0	0	0	0	0	0	0	0	4,581	4,581	0	
984121-10-3	BRICK POWER HOLDINGS LLC COM		12/31/2012	Settlement Process	0.000	16		0	0	0	0	0	0	0	0	0	16	16	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,831,337,051	XXX	1,692,546,937	1,717,436,285	(4,051,147)	0	19,355,177	(23,406,324)	(1,483,027)	1,692,424,856	(122,077)	138,912,182	138,790,105	21,518,089	XXX
920398-10-0	VALUE CREATION PARTNERS INC. CL A-1 COMM		12/31/2012	Settlement Process	0.000	389,321		0	0	0	0	0	0	0	0	0	389,321	389,321	0	
000000-00-0	COLICO INC-GAR PRD		12/31/2012	Return of Capital	0.000	99,572,842		0	0	0	0	0	0	0	99,572,842	0	0	0	0	
744355-2#-4	Prudential Realty Securities, Inc.		12/31/2012	Return of Capital	0.000	201,304,408		0	0	0	0	0	0	0	201,304,408	0	0	0	0	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						301,266,571	XXX	0	0	0	0	0	0	0	300,877,250	0	389,321	389,321	0	XXX
9799997. Total - Common Stocks - Part 4						2,132,603,622	XXX	1,692,546,937	1,717,436,285	(4,051,147)	0	19,355,177	(23,406,324)	(1,483,027)	1,993,302,106	(122,077)	139,301,503	139,179,426	21,518,089	XXX
9799998. Total - Common Stocks - Part 5						1,517,069,261	XXX	1,555,614,414	0	0	0	0	0	0	1,555,250,696	(363,711)	(38,181,416)	(38,545,127)	10,744,391	XXX
9799999. Total - Common Stocks						3,649,672,883	XXX	3,248,161,351	1,717,436,285	(4,051,147)	0	19,355,177	(23,406,324)	(1,483,027)	3,548,552,802	(485,788)	101,120,087	100,634,299	32,262,480	XXX
9899999. Total - Preferred and Common Stocks						3,973,245,895	XXX	3,563,215,631	2,032,815,507	(3,769,285)	0	20,037,767	(23,807,052)	(1,480,074)	3,863,609,083	(483,787)	109,636,818	109,153,031	39,116,807	XXX
9999999 - Totals						29,778,638,816	XXX	28,535,315,286	19,003,776,675	24,569,848	57,696,631	58,493,766	23,772,712	(16,565,822)	29,380,992,063	(6,231,179)	397,646,757	391,415,578	588,504,494	XXX

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 56
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D E22
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E23
Schedule DL - Part 2 ..... E24
Schedule E - Part 1 - Cash E25
Schedule E - Part 2 - Cash Equivalents E26
Schedule E - Part 3 - Special Deposits E27
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 55

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36176A-5G-0	GNMA POOL NO 760747 4.000% 09/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	31,600	33,777	33,896	33,777	0	0	0	0	0	0	119	119	77	77
36176A-AU-3	GNMA POOL NO 759919 4.000% 02/15/42		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	195,266	209,057	210,247	209,057	0	0	0	0	0	0	1,190	1,190	434	434
36176C-2C-8	GNMA POOL NO 762471 4.000% 09/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	1,263,142	1,350,180	1,354,917	1,350,180	0	0	0	0	0	0	4,737	4,737	3,088	3,088
36176C-EU-5	GNMA POOL NO 761847 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	172,249	184,414	185,504	184,414	0	0	0	0	0	0	1,090	1,090	383	383
36176E-2F-7	GNMA POOL NO 764274 4.000% 08/15/41		02/17/2012	Various	02/17/2012	Various	1,175,694	1,260,602	1,267,122	1,260,602	0	0	0	0	0	0	6,520	6,520	2,613	2,613
36176E-ZU-8	GNMA POOL NO 764255 4.000% 07/15/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	328,321	356,882	357,306	356,882	0	0	0	0	0	0	423	423	693	693
36176F-QZ-4	GNMA POOL NO 764872 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	296,015	316,922	318,725	316,922	0	0	0	0	0	0	1,804	1,804	658	658
36176H-GT-5	GNMA POOL NO 766410 4.000% 08/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Various	410,327	439,306	441,839	439,306	0	0	0	0	0	0	2,532	2,532	912	912
36176J-DL-1	GNMA POOL NO 767207 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	292,789	313,468	315,252	313,468	0	0	0	0	0	0	1,784	1,784	651	651
36176J-EH-9	GNMA POOL NO 767236 4.000% 08/15/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	254,041	276,141	276,468	276,141	0	0	0	0	0	0	327	327	536	536
36176J-EJ-5	GNMA POOL NO 767237 4.000% 08/15/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	360,274	391,615	392,079	391,615	0	0	0	0	0	0	464	464	761	761
36176J-EW-6	GNMA POOL NO 767249 4.000% 08/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Various	2,173,142	2,326,620	2,340,054	2,326,620	0	0	0	0	0	0	13,434	13,434	4,829	4,829
36176K-NC-7	GNMA POOL NO 768387 4.000% 11/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	157,149	168,248	169,242	168,248	0	0	0	0	0	0	994	994	349	349
36176M-A2-9	GNMA POOL NO 769825 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	80,036	85,689	86,176	85,689	0	0	0	0	0	0	488	488	178	178
36176M-XA-6	GNMA POOL NO 770473 4.000% 07/15/41		02/17/2012	Various	02/17/2012	Various	5,530,802	5,919,373	5,954,271	5,919,373	0	0	0	0	0	0	34,897	34,897	12,390	12,390
36176M-YU-1	GNMA POOL NO 770523 4.000% 08/15/41		02/17/2012	Various	02/17/2012	Various	243,824	260,975	262,368	260,975	0	0	0	0	0	0	1,392	1,392	551	551
36176N-5X-5	GNMA POOL NO 771562 4.000% 08/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Various	6,119,688	6,551,891	6,591,644	6,551,891	0	0	0	0	0	0	39,753	39,753	13,599	13,599
36176N-Z3-8	GNMA POOL NO 771462 4.000% 11/15/41		04/17/2012	UBS AG	04/17/2012	RBC Capital Markets	483,785	521,240	521,429	521,240	0	0	0	0	0	0	189	189	968	968
36176N-ZV-6	GNMA POOL NO 771456 4.000% 11/15/41		04/17/2012	UBS AG	04/17/2012	RBC Capital Markets	1,250,275	1,347,073	1,347,562	1,347,073	0	0	0	0	0	0	488	488	2,501	2,501
36176P-6D-3	GNMA POOL NO 772468 4.000% 08/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	28,285	30,234	30,340	30,234	0	0	0	0	0	0	106	106	69	69
36176P-QS-8	GNMA POOL NO 772065 4.000% 09/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	2,543,145	2,718,383	2,727,920	2,718,383	0	0	0	0	0	0	9,537	9,537	6,217	6,217
36176P-RT-5	GNMA POOL NO 772098 4.000% 11/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	4,005,370	4,281,365	4,296,385	4,281,365	0	0	0	0	0	0	15,020	15,020	9,791	9,791
36176Q-A5-3	GNMA POOL NO 772528 4.000% 09/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	293,924	314,177	315,280	314,177	0	0	0	0	0	0	1,102	1,102	718	718
36176Q-F5-8	GNMA POOL NO 772688 4.000% 12/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	1,448,143	1,547,930	1,553,360	1,547,930	0	0	0	0	0	0	5,431	5,431	3,540	3,540
36176R-B5-0	GNMA POOL NO 773460 4.000% 09/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	416,492	445,191	446,753	445,191	0	0	0	0	0	0	1,562	1,562	1,018	1,018
36176R-Q7-0	GNMA POOL NO 773878 4.000% 12/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	1,803,595	1,930,974	1,941,965	1,930,974	0	0	0	0	0	0	10,991	10,991	4,008	4,008
36176R-RH-7	GNMA POOL NO 773888 4.000% 09/15/41		01/19/2012	Merrill Lynch,Pierce,Fenner &	01/19/2012	Credit Suisse First Boston Cor	11,910,741	12,697,501	12,768,686	12,697,501	0	0	0	0	0	0	71,185	71,185	29,115	29,115
36176S-LX-6	GNMA POOL NO 774642 4.000% 12/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	45,649	48,794	48,965	48,794	0	0	0	0	0	0	171	171	112	112
36176S-N9-7	GNMA POOL NO 774716 4.000% 01/15/42		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	100,009	108,709	108,838	108,709	0	0	0	0	0	0	129	129	211	211
36176S-NE-6	GNMA POOL NO 774689 4.000% 01/15/42		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	375,078	400,923	402,330	400,923	0	0	0	0	0	0	1,407	1,407	917	917
36176S-Q7-8	GNMA POOL NO 774778 4.000% 01/15/42		01/19/2012	Various	01/19/2012	Various	381,419	407,069	408,993	407,069	0	0	0	0	0	0	1,924	1,924	932	932
36176S-QU-7	GNMA POOL NO 774767 4.000% 12/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	497,585	532,727	535,759	532,727	0	0	0	0	0	0	3,032	3,032	1,106	1,106
36176T-T5-7	GNMA POOL NO 775772 3.500% 05/15/42		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	1,721,737	1,836,542	1,842,259	1,836,542	0	0	0	0	0	0	5,717	5,717	3,013	3,013
36176U-AR-6	GNMA POOL NO 776116 4.000% 10/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	194,982	208,753	209,941	208,753	0	0	0	0	0	0	1,188	1,188	433	433
36176U-CR-4	GNMA POOL NO 776180 4.000% 11/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	557,863	597,262	600,793	597,262	0	0	0	0	0	0	3,530	3,530	1,240	1,240
36176U-CZ-6	GNMA POOL NO 776188 4.000% 11/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	23,521	25,182	25,325	25,182	0	0	0	0	0	0	143	143	52	52
36176U-DS-1	GNMA POOL NO 776213 4.000% 11/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	42,759	45,705	45,866	45,705	0	0	0	0	0	0	160	160	105	105
36176W-GH-8	GNMA POOL NO 778100 4.000% 12/15/41		04/17/2012	UBS AG	04/17/2012	RBC Capital Markets	1,414,285	1,523,781	1,524,334	1,523,781	0	0	0	0	0	0	552	552	2,829	2,829
36176W-HT-1	GNMA POOL NO 778142 4.000% 01/15/42		04/17/2012	UBS AG	04/17/2012	RBC Capital Markets	1,429,936	1,540,644	1,541,203	1,540,644	0	0	0	0	0	0	559	559	2,860	2,860
36176W-KE-0	GNMA POOL NO 778193 4.000% 02/15/42		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	3,305,185	3,538,614	3,558,755	3,538,614	0	0	0	0	0	0	20,141	20,141	7,345	7,345

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36176W-RL-7	GNMA POOL NO 778391 4.000% 12/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	248,345	265,457	266,389	265,457	0	0	0	0	0	0	931	931	607	607
36176W-YG-0	GNMA POOL NO 778611 4.000% 11/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	247,513	264,994	266,502	264,994	0	0	0	0	0	0	1,508	1,508	550	550
36176X-FQ-7	GNMA POOL NO 778975 3.500% 03/15/42		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	999,901	1,066,574	1,069,894	1,066,574	0	0	0	0	0	0	3,320	3,320	1,750	1,750
36176X-PM-5	GNMA POOL NO 779228 3.500% 05/15/42		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	1,453,176	1,550,073	1,554,898	1,550,073	0	0	0	0	0	0	4,825	4,825	2,543	2,543
36176X-U2-3	GNMA POOL NO 779401 4.000% 06/15/42		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	5,689,338	6,184,266	6,191,600	6,184,266	0	0	0	0	0	0	7,334	7,334	12,011	12,011
36176Y-EX-1	GNMA POOL NO 779850 4.000% 10/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Various	1,199,605	1,284,327	1,291,702	1,284,327	0	0	0	0	0	0	7,375	7,375	2,666	2,666
36177J-RX-9	GNMA POOL NO 790501 4.000% 01/15/42		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	422,660	452,510	455,185	452,510	0	0	0	0	0	0	2,675	2,675	939	939
36177J-SM-2	GNMA POOL NO 790523 4.000% 02/15/42		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	51,692	55,343	55,670	55,343	0	0	0	0	0	0	327	327	115	115
36177K-X8-4	GNMA POOL NO 791602 3.500% 02/15/42		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	48,349	51,573	51,734	51,573	0	0	0	0	0	0	161	161	85	85
36177M-6X-5	GNMA POOL NO 793585 4.000% 01/15/42		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	31,958	34,160	34,280	34,160	0	0	0	0	0	0	120	120	78	78
36177M-LH-3	GNMA POOL NO 793027 4.000% 02/15/42		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	362,446	393,976	394,443	393,976	0	0	0	0	0	0	467	467	765	765
36177N-M3-1	GNMA POOL NO 793977 4.000% 02/15/42		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	497,633	532,778	535,811	532,778	0	0	0	0	0	0	3,032	3,032	1,106	1,106
36177N-ZX-1	GNMA POOL NO 794357 4.000% 01/15/42		01/19/2012	Merrill Lynch,Pierce,Fenner &	01/19/2012	Credit Suisse First Boston Cor	500,000	533,027	536,016	533,027	0	0	0	0	0	0	2,988	2,988	1,222	1,222
36177P-EK-7	GNMA POOL NO 794637 3.500% 06/15/42		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	941,617	1,004,403	1,007,530	1,004,403	0	0	0	0	0	0	3,126	3,126	1,648	1,648
36177P-L3-7	GNMA POOL NO 794845 4.000% 01/15/42		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	26,365	28,182	28,281	28,182	0	0	0	0	0	0	99	99	64	64
36177Q-ZQ-9	GNMA POOL NO 796150 3.500% 02/15/42		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	145,026	154,697	155,178	154,697	0	0	0	0	0	0	482	482	254	254
36177R-3L-3	GNMA POOL NO 797102 4.000% 02/15/42		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	719,589	770,410	774,795	770,410	0	0	0	0	0	0	4,385	4,385	1,599	1,599
36177T-B3-0	GNMA POOL NO 798157 3.500% 04/15/42		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	290,881	310,277	311,243	310,277	0	0	0	0	0	0	966	966	509	509
36178C-7J-6	GNMA POOL NO AA5397 4.000% 06/15/42		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	213,073	231,609	231,883	231,609	0	0	0	0	0	0	275	275	450	450
36178F-XU-5	GNMA POOL NO AA7891 4.000% 06/15/42		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	147,364	160,184	160,373	160,184	0	0	0	0	0	0	190	190	311	311
36178Q-SN-3	GNMA POOL NO AB4125 3.000% 12/15/42		12/18/2012	UBS AG	12/18/2012	Morgan Stanley & Co, Inc	40,000,000	42,426,563	42,564,063	42,426,563	0	0	0	0	0	0	137,500	137,500	63,333	63,333
36179M-AX-8	GNMA POOL NO MA0022 3.500% 04/20/42		04/17/2012	RBC Capital Markets	04/17/2012	UBS AG	2,380,000	2,456,885	2,503,184	2,456,885	0	0	0	0	0	0	46,298	46,298	4,165	4,165
36179M-AY-6	GNMA POOL NO MA0023 4.000% 04/20/42		08/16/2012	Citigroup Capital Markets Inc	08/16/2012	Credit Suisse First Boston Cor	18,860,481	20,615,390	20,715,586	20,615,390	0	0	0	0	0	0	100,196	100,196	39,817	39,817
36179M-AZ-3	GNMA POOL NO MA0024 4.500% 04/20/42		12/18/2012	Various	12/18/2012	Various	15,580,369	17,118,572	17,157,246	17,118,572	0	0	0	0	0	0	38,674	38,674	34,020	34,020
36179M-C3-2	GNMA POOL NO MA0090 4.500% 05/20/42		12/18/2012	Various	12/18/2012	Various	21,864,190	23,909,181	23,948,951	23,909,181	0	0	0	0	0	0	39,769	39,769	51,927	51,927
36179M-CZ-1	GNMA POOL NO MA0088 3.500% 05/20/42		12/18/2012	Morgan Stanley & Co, Inc	12/18/2012	Citigroup Capital Markets Inc	500,000	541,836	542,696	541,836	0	0	0	0	0	0	859	859	924	924
36179M-E3-0	GNMA POOL NO MA0154 3.500% 06/20/42		06/18/2012	UBS AG	06/18/2012	Citigroup Capital Markets Inc	7,499,300	7,931,974	7,949,258	7,931,974	0	0	0	0	0	0	17,284	17,284	13,853	13,853
36179M-G5-3	GNMA POOL NO MA0220 3.500% 07/20/42		07/17/2012	UBS AG	07/17/2012	Barclays Capital Inc	7,500,000	8,017,969	8,066,016	8,017,969	0	0	0	0	0	0	48,047	48,047	13,125	13,125
36179M-G5-3	GNMA POOL NO MA0220 3.500% 07/20/42		08/09/2012	JP Morgan Securities, Inc	12/01/2012	Paydown	450,129	486,913	450,129	450,129	0	(36,784)	0	(36,784)	0	0	0	0	3,891	831
36179M-G7-9	GNMA POOL NO MA0222 4.500% 07/20/42		10/16/2012	Various	10/16/2012	Various	20,129,981	22,115,052	22,118,385	22,115,052	0	0	0	0	0	0	3,333	3,333	45,276	45,276
36179M-K7-4	GNMA POOL NO MA0318 3.500% 08/20/42		11/02/2012	Merrill Lynch,Pierce,Fenner &	11/02/2012	BPN Paribas Securities	9,810,852	10,646,307	10,657,805	10,646,307	0	0	0	0	0	0	11,497	11,497	18,123	18,123
36179M-K7-4	GNMA POOL NO MA0318 3.500% 08/20/42		10/22/2012	Various	12/01/2012	Paydown	297,602	321,413	297,602	297,602	0	(23,811)	0	(23,811)	0	0	0	0	1,426	550
36179M-NG-1	GNMA POOL NO MA0391 3.000% 09/01/42		11/16/2012	UBS AG	11/16/2012	Citigroup Capital Markets Inc	3,892,838	4,166,249	4,136,597	4,166,249	0	0	0	0	0	0	(29,652)	(29,652)	6,164	6,164
36179M-NK-2	GNMA POOL NO MA0394 4.500% 07/20/42		09/18/2012	Various	09/18/2012	Barclays Capital Inc	72,000,000	79,363,125	79,309,688	79,363,125	0	0	0	0	0	0	(53,438)	(53,438)	171,000	171,000
36179M-QN-3	GNMA POOL NO MA0461 3.000% 10/20/42		11/16/2012	UBS AG	11/16/2012	Citigroup Capital Markets Inc	8,608,407	9,213,013	9,147,441	9,213,013	0	0	0	0	0	0	(65,572)	(65,572)	13,630	13,630
36179M-QP-8	GNMA POOL NO MA0462 3.500% 10/20/42		11/16/2012	Various	11/16/2012	Various	96,500,000	104,858,515	105,098,867	104,858,515	0	0	0	0	0	0	240,352	240,352	159,590	159,590
36179M-QR-4	GNMA POOL NO MA0464 4.500% 10/20/42		10/16/2012	Barclays Capital Inc	10/16/2012	Citigroup Capital Markets Inc	24,000,000	26,436,563	26,475,000	26,436,563	0	0	0	0	0	0	38,437	38,437	51,000	51,000
36179M-SW-1	GNMA POOL NO MA0533 3.000% 11/20/42		11/16/2012	UBS AG	11/16/2012	Citigroup Capital Markets Inc	42,995,700	46,015,476	45,687,970	46,015,476	0	0	0	0	0	0	(327,506)	(327,506)	68,076	68,076
36179M-VU-1	GNMA POOL NO MA0627 4.500% 12/20/42		12/18/2012	Barclays Capital Inc	12/18/2012	JP Morgan Securities, Inc	16,000,000	17,470,000	17,506,875	17,470,000	0	0	0	0	0	0	36,875	36,875	38,000	38,000

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36202D-2B-6	GNMA 2 POOL NO 003470 4.500% 11/20/33		01/19/2012	UBS AG	01/19/2012	Citigroup Capital Markets Inc	112,621	121,846	122,598	121,846	0	0	0	0	0	0	752	752	310	310
36202D-5P-2	GNMA 2 POOL NO 003554 4.500% 05/20/34		01/19/2012	UBS AG	01/19/2012	Citigroup Capital Markets Inc	13,543	14,687	14,743	14,687	0	0	0	0	0	0	56	56	37	37
36202D-X6-3	GNMA 2 POOL NO 003401 4.500% 06/20/33		01/19/2012	UBS AG	01/19/2012	Citigroup Capital Markets Inc	38,491	41,741	41,901	41,741	0	0	0	0	0	0	159	159	106	106
36202D-YJ-4	GNMA 2 POOL NO 003413 4.500% 07/20/33		10/16/2012	Various	10/16/2012	Various	634,211	698,839	699,096	698,839	0	0	0	0	0	0	257	257	1,429	1,429
36202E-3E-7	GNMA POOL NO 004397 4.500% 03/20/39		10/16/2012	Barclays Capital Inc	10/16/2012	Citigroup Capital Markets Inc	136,422	150,272	150,491	150,272	0	0	0	0	0	0	218	218	290	290
36202E-4G-1	GNMA POOL NO 004423 4.500% 04/20/39		12/18/2012	Barclays Capital Inc	12/18/2012	Various	4,316,212	4,722,413	4,731,657	4,722,413	0	0	0	0	0	0	9,244	9,244	10,001	10,001
36202E-5F-2	GNMA POOL NO 004446 4.500% 05/20/39		10/16/2012	Various	10/16/2012	Various	4,035,229	4,447,175	4,446,449	4,447,175	0	0	0	0	0	0	(726)	(726)	9,342	9,342
36202E-6D-6	GNMA POOL NO 004468 4.500% 06/20/39		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Credit Suisse First Boston Cor	36,764	40,304	40,388	40,304	0	0	0	0	0	0	85	85	87	87
36202E-7G-8	GNMA POOL NO 004495 4.500% 07/20/39		09/18/2012	UBS AG	09/18/2012	Barclays Capital Inc	58,926	64,952	64,909	64,952	0	0	0	0	0	0	(44)	(44)	140	140
36202E-EF-2	GNMA POOL NO 003734 4.500% 07/20/35		09/18/2012	UBS AG	09/18/2012	Barclays Capital Inc	45,048	49,655	49,622	49,655	0	0	0	0	0	0	(33)	(33)	107	107
36202E-ET-2	GNMA POOL NO 003746 4.500% 08/20/35		09/18/2012	Various	09/18/2012	Various	42,523	46,796	46,803	46,796	0	0	0	0	0	0	7	7	101	101
36202E-KU-2	GNMA POOL NO 003907 4.500% 08/20/36		09/18/2012	UBS AG	09/18/2012	Barclays Capital Inc	200,000	220,453	220,304	220,453	0	0	0	0	0	0	(148)	(148)	475	475
36202E-RR-2	GNMA POOL NO 004096 4.500% 03/20/38		10/16/2012	Barclays Capital Inc	10/16/2012	Citigroup Capital Markets Inc	480,698	529,501	530,270	529,501	0	0	0	0	0	0	770	770	1,021	1,021
36202E-UR-8	GNMA POOL NO 004192 4.500% 07/20/38		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Credit Suisse First Boston Cor	15,837	17,362	17,399	17,362	0	0	0	0	0	0	37	37	38	38
36202E-WB-1	GNMA POOL NO 004242 4.500% 09/20/38		10/16/2012	Various	10/16/2012	Various	1,033,020	1,138,285	1,138,709	1,138,285	0	0	0	0	0	0	424	424	2,326	2,326
36202E-YJ-2	GNMA POOL NO 004313 4.500% 12/20/38		10/16/2012	Barclays Capital Inc	10/16/2012	Citigroup Capital Markets Inc	3,065,885	3,377,144	3,382,055	3,377,144	0	0	0	0	0	0	4,910	4,910	6,515	6,515
36202E-Z9-3	GNMA POOL NO 004368 4.500% 02/20/39		10/16/2012	Barclays Capital Inc	10/16/2012	Citigroup Capital Markets Inc	4,577,538	5,042,266	5,049,597	5,042,266	0	0	0	0	0	0	7,331	7,331	9,727	9,727
36202E-ZE-2	GNMA POOL NO 004341 4.500% 01/20/39		07/17/2012	Credit Suisse First Boston Cor	07/17/2012	Morgan Stanley & Co, Inc	410,001	450,424	450,488	450,424	0	0	0	0	0	0	64	64	923	923
36202F-2L-9	GNMA POOL NO 005279 3.500% 01/20/42		09/18/2012	Citigroup Capital Markets Inc	09/18/2012	Credit Suisse First Boston Cor	24,997,503	26,778,575	27,163,302	26,778,575	0	0	0	0	0	0	384,727	384,727	46,176	46,176
36202F-2M-7	GNMA POOL NO 005280 4.000% 01/20/42		04/17/2012	UBS AG	04/17/2012	Credit Suisse First Boston Cor	500,000	538,497	538,243	538,497	0	0	0	0	0	0	(254)	(254)	1,000	1,000
36202F-2N-5	GNMA POOL NO 005281 4.500% 01/20/42		12/18/2012	Various	12/18/2012	Various	8,127,594	8,951,650	8,964,476	8,951,650	0	0	0	0	0	0	12,826	12,826	17,331	17,331
36202F-3M-6	GNMA POOL NO 005304 3.500% 02/20/42		04/17/2012	RBC Capital Markets	04/17/2012	UBS AG	620,000	640,029	652,090	640,029	0	0	0	0	0	0	12,061	12,061	1,085	1,085
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		07/17/2012	Royal Bank of Scotland	07/17/2012	Citigroup Capital Markets Inc	566,378	615,494	619,078	615,494	0	0	0	0	0	0	3,584	3,584	1,133	1,133
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		04/27/2012	Nomura Securities Intl	12/01/2012	Paydown	3,022,023	3,262,904	3,022,023	3,022,023	0	(240,881)	0	(240,881)	0	0	0	0	45,529	6,716
36202F-3P-9	GNMA POOL NO 005306 4.500% 02/20/42		12/18/2012	Various	12/18/2012	Various	6,139,427	6,763,130	6,765,875	6,763,130	0	0	0	0	0	0	2,745	2,745	13,866	13,866
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		04/17/2012	RBC Capital Markets	04/17/2012	UBS AG	2,000,000	2,064,610	2,103,516	2,064,610	0	0	0	0	0	0	38,906	38,906	3,500	3,500
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		04/11/2012	Citigroup Capital Markets Inc	12/01/2012	Paydown	1,380,070	1,450,260	1,380,070	1,380,070	0	(70,190)	0	(70,190)	0	0	0	0	23,148	2,415
36202F-4R-4	GNMA POOL NO 005332 4.000% 03/20/42		07/17/2012	Royal Bank of Scotland	07/17/2012	Citigroup Capital Markets Inc	399,624	434,279	436,808	434,279	0	0	0	0	0	0	2,529	2,529	799	799
36202F-4S-2	GNMA POOL NO 005333 4.500% 03/20/42		12/18/2012	Various	12/18/2012	Various	18,191,347	19,916,320	19,942,580	19,916,320	0	0	0	0	0	0	26,260	26,260	43,204	43,204
36202F-B3-9	GNMA POOL NO 004558 4.500% 10/20/39		12/18/2012	Barclays Capital Inc	12/18/2012	JP Morgan Securities, Inc	54,616	59,634	59,760	59,634	0	0	0	0	0	0	126	126	130	130
36202F-HX-7	GNMA POOL NO 004746 4.500% 07/20/40		05/15/2012	Citigroup Capital Markets Inc	12/01/2012	Paydown	195,021	214,279	195,021	195,021	0	(19,258)	0	(19,258)	0	0	0	0	3,157	488
36202F-JP-2	GNMA POOL NO 004770 4.000% 08/20/40		04/18/2012	Nomura Securities Intl	12/01/2012	Paydown	2,040,831	2,204,736	2,040,831	2,040,831	0	(163,904)	0	(163,904)	0	0	0	0	29,804	4,535
36202F-KM-7	GNMA POOL NO 004800 4.000% 09/20/40		04/18/2012	Nomura Securities Intl	12/01/2012	Paydown	331,518	358,143	331,518	331,518	0	(26,625)	0	(26,625)	0	0	0	0	4,670	737
36202F-Q7-4	GNMA POOL NO 004978 4.500% 03/20/41		01/19/2012	UBS AG	01/19/2012	Citigroup Capital Markets Inc	386,578	419,226	420,827	419,226	0	0	0	0	0	0	1,601	1,601	1,063	1,063
36202F-SE-7	GNMA POOL NO 005017 4.500% 04/20/41		04/17/2012	Various	04/17/2012	Various	48,044,542	51,975,057	52,307,902	51,975,057	0	0	0	0	0	0	332,845	332,845	131,623	131,623
36202F-TL-0	GNMA POOL NO 005055 4.500% 05/20/41		09/18/2012	UBS AG	09/18/2012	Various	77,393,039	84,016,198	84,417,664	84,016,198	0	0	0	0	0	0	401,465	401,465	207,956	207,956
36202F-UF-1	GNMA POOL NO 005082 4.500% 06/20/41		09/18/2012	Various	09/18/2012	Various	7,366,725	8,058,183	8,088,098	8,058,183	0	0	0	0	0	0	29,915	29,915	17,246	17,246
36202F-V8-6	GNMA POOL NO 005139 4.000% 08/20/41		10/16/2012	Various	10/16/2012	Various	58,235,370	62,657,943	62,598,734	62,657,943	0	0	0	0	0	0	(59,210)	(59,210)	125,499	125,499
36202F-V9-4	GNMA POOL NO 005140 4.500% 08/20/41		12/18/2012	Various	12/18/2012	Various	76,281,496	83,702,847	83,837,800	83,702,847	0	0	0	0	0	0	134,953	134,953	177,631	177,631

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36202F-VF-0	GNMA POOL NO 005114 4.000% 07/20/41		05/17/2012	JP Morgan Securities, Inc	05/17/2012	Citigroup Capital Markets Inc	999,901	1,080,049	1,082,431	1,080,049	0	0	0	0	0	0	2,383	2,383	2,222	2,222
36202F-VG-8	GNMA POOL NO 005115 4.500% 07/20/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Various	5,203,114	5,704,116	5,717,030	5,704,116	0	0	0	0	0	0	12,914	12,914	12,357	12,357
36202F-VH-6	GNMA POOL NO 005116 5.000% 07/20/41		03/15/2012	UBS AG	03/15/2012	Citigroup Capital Markets Inc	26,997,319	29,789,854	29,756,107	29,789,854	0	0	0	0	0	0	(33,747)	(33,747)	67,493	67,493
36202F-X9-2	GNMA POOL NO 005204 4.500% 10/20/41		10/16/2012	Various	10/16/2012	Various	25,909,171	28,499,274	28,527,239	28,499,274	0	0	0	0	0	0	27,965	27,965	59,390	59,390
36202F-XB-7	GNMA POOL NO 005174 4.000% 09/20/41		08/16/2012	Various	08/16/2012	Various	35,149,702	38,091,825	38,184,339	38,091,825	0	0	0	0	0	0	92,514	92,514	71,426	71,426
36202F-XC-5	GNMA POOL NO 005175 4.500% 09/20/41		09/18/2012	Various	09/18/2012	Various	33,231,618	36,437,033	36,531,686	36,437,033	0	0	0	0	0	0	94,653	94,653	78,925	78,925
36202F-Y6-7	GNMA POOL NO 005233 4.000% 11/20/41		10/16/2012	Credit Suisse First Boston Cor	10/16/2012	Morgan Stanley & Co, Inc	13,260,012	14,511,426	14,594,301	14,511,426	0	0	0	0	0	0	82,875	82,875	25,047	25,047
36202F-Y7-5	GNMA POOL NO 005234 4.500% 11/20/41		09/18/2012	Various	09/18/2012	Various	7,874,221	8,660,007	8,662,544	8,660,007	0	0	0	0	0	0	2,537	2,537	18,503	18,503
36202F-ZY-5	GNMA POOL NO 005259 4.000% 12/20/41		07/17/2012	Royal Bank of Scotland	07/17/2012	Citigroup Capital Markets Inc	524,957	570,481	573,803	570,481	0	0	0	0	0	0	3,322	3,322	1,050	1,050
36202F-ZZ-2	GNMA POOL NO 005260 4.500% 12/20/41		10/16/2012	Various	10/16/2012	Various	2,955,983	3,257,228	3,258,352	3,257,228	0	0	0	0	0	0	1,125	1,125	6,666	6,666
36204D-XQ-7	GNMA 1 POOL NO 367087 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	1,177,268	1,260,413	1,267,587	1,260,413	0	0	0	0	0	0	7,174	7,174	2,616	2,616
36204D-XR-5	GNMA 1 POOL NO 367088 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	196,555	210,437	211,634	210,437	0	0	0	0	0	0	1,198	1,198	437	437
36207Q-FX-0	GNMA 1 POOL NO 438582 4.000% 01/15/42		01/19/2012	Merrill Lynch,Pierce,Fenner &	01/19/2012	Credit Suisse First Boston Cor	1,000,000	1,066,055	1,072,031	1,066,055	0	0	0	0	0	0	5,977	5,977	2,444	2,444
36207Q-FY-8	GNMA 1 POOL NO 438583 4.000% 01/15/42		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	11,000,000	11,757,969	11,799,219	11,757,969	0	0	0	0	0	0	41,250	41,250	26,889	26,889
3620A7-JU-0	GNMA POOL NO 721275 4.000% 10/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	199,103	213,164	214,378	213,164	0	0	0	0	0	0	1,213	1,213	442	442
3620A7-ZK-4	GNMA POOL NO 721746 4.000% 08/15/40		02/17/2012	Various	02/17/2012	Various	504,592	539,998	542,759	539,998	0	0	0	0	0	0	2,760	2,760	1,151	1,151
3620A8-JX-2	GNMA POOL NO 722178 4.000% 08/15/39		01/19/2012	Merrill Lynch,Pierce,Fenner &	01/19/2012	Credit Suisse First Boston Cor	2,000,001	2,132,111	2,144,064	2,132,111	0	0	0	0	0	0	11,953	11,953	4,889	4,889
3620A9-3N-9	GNMA POOL NO 723605 4.000% 01/15/40		01/19/2012	Merrill Lynch,Pierce,Fenner &	01/19/2012	Credit Suisse First Boston Cor	20,833	22,209	22,334	22,209	0	0	0	0	0	0	125	125	51	51
3620A9-4D-0	GNMA POOL NO 723620 4.000% 01/15/40		01/19/2012	Merrill Lynch,Pierce,Fenner &	01/19/2012	Credit Suisse First Boston Cor	798,209	850,935	855,705	850,935	0	0	0	0	0	0	4,771	4,771	1,951	1,951
3620A9-TR-2	GNMA POOL NO 723360 5.000% 09/15/39		04/17/2012	UBS AG	04/17/2012	Citigroup Capital Markets Inc	355,526	392,634	392,828	392,634	0	0	0	0	0	0	194	194	889	889
3620AA-QP-6	GNMA POOL NO 724162 4.000% 07/15/41		02/17/2012	Various	02/17/2012	Various	2,408,531	2,578,092	2,592,038	2,578,092	0	0	0	0	0	0	13,946	13,946	5,422	5,422
3620AA-QR-2	GNMA POOL NO 724164 4.000% 08/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Various	797,360	853,673	858,555	853,673	0	0	0	0	0	0	4,882	4,882	1,772	1,772
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	4,797	5,228	4,797	4,797	0	(432)	0	(432)	0	0	0	0	18	4
3620AE-7C-8	GNMA POOL NO 728191 4.000% 10/15/39		04/17/2012	UBS AG	04/17/2012	Citigroup Capital Markets Inc	181,288	195,323	194,665	195,323	0	0	0	0	0	0	(659)	(659)	363	363
3620AE-D6-4	GNMA POOL NO 727425 4.000% 02/15/40		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	166,000	177,439	178,061	177,439	0	0	0	0	0	0	623	623	406	406
3620AE-FK-1	GNMA POOL NO 727470 4.000% 09/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	333,000	356,518	358,548	356,518	0	0	0	0	0	0	2,029	2,029	740	740
3620AE-JJ-0	GNMA POOL NO 727565 4.000% 10/15/41		04/17/2012	UBS AG	04/17/2012	Citigroup Capital Markets Inc	167,886	180,884	180,274	180,884	0	0	0	0	0	0	(610)	(610)	336	336
3620AG-JD-8	GNMA POOL NO 729360 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	70,164	75,119	75,547	75,119	0	0	0	0	0	0	428	428	156	156
3620AG-W6-8	GNMA POOL NO 729769 4.000% 02/15/40		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	81,129	86,720	87,024	86,720	0	0	0	0	0	0	304	304	198	198
3620AK-JP-2	GNMA POOL NO 732070 4.000% 05/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	334,067	357,661	359,775	357,661	0	0	0	0	0	0	2,114	2,114	742	742
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,054	2,243	2,054	2,054	0	(189)	0	(189)	0	0	0	0	8	2
3620AM-LP-5	GNMA POOL NO 733934 4.000% 09/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	169,629	184,386	184,604	184,386	0	0	0	0	0	0	219	219	358	358
3620AM-P3-0	GNMA POOL NO 734042 4.000% 11/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	179,551	192,232	193,326	192,232	0	0	0	0	0	0	1,094	1,094	399	399
3620AM-PA-4	GNMA POOL NO 734017 4.000% 11/15/40		01/19/2012	Merrill Lynch,Pierce,Fenner &	01/19/2012	Credit Suisse First Boston Cor	872,862	930,518	935,735	930,518	0	0	0	0	0	0	5,217	5,217	2,134	2,134

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3620AM-UD-2	GNMA POOL NO 734180 4.000% 02/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	108,069	115,702	116,386	115,702	0	0	0	0	0	0	684	684	240	240
3620AN-5Q-9	GNMA POOL NO 735355 4.000% 02/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	227,297	247,070	247,363	247,070	0	0	0	0	0	0	293	293	480	480
3620AQ-2S-1	GNMA POOL NO 737085 4.000% 08/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Various	555,436	594,664	598,166	594,664	0	0	0	0	0	0	3,502	3,502	1,234	1,234
3620AR-4H-1	GNMA POOL NO 738024 4.000% 03/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	124,244	132,805	133,271	132,805	0	0	0	0	0	0	466	466	304	304
3620AR-G8-8	GNMA POOL NO 737423 4.000% 09/15/40		04/17/2012	Various	04/17/2012	Various	569,904	613,297	614,132	613,297	0	0	0	0	0	0	835	835	1,164	1,164
3620AR-G9-6	GNMA POOL NO 737424 4.000% 09/15/40		04/17/2012	Various	04/17/2012	Various	3,591,862	3,849,045	3,867,989	3,849,045	0	0	0	0	0	0	18,944	18,944	7,867	7,867
3620AR-HA-2	GNMA POOL NO 737425 4.000% 09/15/40		04/17/2012	UBS AG	04/17/2012	Various	1,142,599	1,231,062	1,228,926	1,231,062	0	0	0	0	0	0	(2,135)	(2,135)	2,285	2,285
3620AR-MA-6	GNMA POOL NO 737553 4.000% 10/15/40		01/19/2012	Merrill Lynch,Pierce,Fenner &	01/19/2012	Credit Suisse First Boston Cor	882,324	940,606	945,879	940,606	0	0	0	0	0	0	5,273	5,273	2,157	2,157
3620AR-MG-3	GNMA POOL NO 737559 4.000% 10/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	26,586	28,464	28,626	28,464	0	0	0	0	0	0	162	162	59	59
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	43,122	46,752	43,122	43,122	0	(3,629)	0	(3,629)	0	0	0	0	654	86
3620AR-NE-7	GNMA POOL NO 737589 4.000% 11/20/40		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	8,152	8,938	8,152	8,152	0	(786)	0	(786)	0	0	0	0	27	6
3620AR-QM-6	GNMA POOL NO 737660 4.000% 11/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	1,193,456	1,277,744	1,285,017	1,277,744	0	0	0	0	0	0	7,273	7,273	2,652	2,652
3620AR-Y3-9	GNMA POOL NO 737930 4.000% 02/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	209,613	224,056	224,842	224,056	0	0	0	0	0	0	786	786	512	512
3620AR-YJ-4	GNMA POOL NO 737913 3.500% 01/15/41		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	399,960	426,629	427,957	426,629	0	0	0	0	0	0	1,328	1,328	700	700
3620AS-P7-8	GNMA POOL NO 738546 4.000% 07/15/41		04/17/2012	Various	04/17/2012	Various	672,185	723,845	724,428	723,845	0	0	0	0	0	0	583	583	1,357	1,357
3620AS-PY-9	GNMA POOL NO 738539 4.000% 07/15/41		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	429,253	458,831	460,441	458,831	0	0	0	0	0	0	1,610	1,610	1,049	1,049
3620AS-VB-2	GNMA POOL NO 738710 4.000% 09/15/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	5,999,401	6,521,302	6,529,036	6,521,302	0	0	0	0	0	0	7,734	7,734	12,665	12,665
3620AS-VC-0	GNMA POOL NO 738711 4.000% 09/15/41		04/17/2012	UBS AG	04/17/2012	Various	1,769,948	1,906,981	1,906,973	1,906,981	0	0	0	0	0	0	(9)	(9)	3,540	3,540
3620AS-XT-1	GNMA POOL NO 738790 4.000% 09/15/41		02/17/2012	Various	02/17/2012	Various	103,189	110,431	110,998	110,431	0	0	0	0	0	0	567	567	235	235
3620AV-7L-0	GNMA POOL NO 741699 4.000% 08/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	132,046	141,372	142,177	141,372	0	0	0	0	0	0	805	805	293	293
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	221,498	243,124	221,498	221,498	0	(21,626)	0	(21,626)	0	0	0	0	5,537	498
3620AY-6G-6	GNMA POOL NO 744371 4.000% 09/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	1,372,906	1,469,868	1,478,234	1,469,868	0	0	0	0	0	0	8,366	8,366	3,051	3,051
3620AY-6X-9	GNMA POOL NO 744386 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	768,316	822,579	827,441	822,579	0	0	0	0	0	0	4,862	4,862	1,707	1,707
3620AY-JE-7	GNMA POOL NO 743761 4.000% 11/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	475,781	509,383	512,282	509,383	0	0	0	0	0	0	2,899	2,899	1,057	1,057
3620C1-SC-1	GNMA POOL NO 745815 4.000% 08/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	168,985	183,686	183,904	183,686	0	0	0	0	0	0	218	218	357	357
3620C1-TK-2	GNMA POOL NO 745854 4.000% 10/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	509,362	545,336	548,440	545,336	0	0	0	0	0	0	3,104	3,104	1,132	1,132
3620C1-XH-4	GNMA POOL NO 745980 4.000% 03/15/42		03/15/2012	Citigroup Capital Markets Inc	03/15/2012	Morgan Stanley & Co, Inc	50,000,000	53,958,984	53,789,063	53,958,984	0	0	0	0	0	0	(169,922)	(169,922)	100,000	100,000
3620C3-EX-6	GNMA POOL NO 747250 4.000% 09/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	1,438,066	1,563,166	1,565,020	1,563,166	0	0	0	0	0	0	1,854	1,854	3,036	3,036
3620C4-EX-4	GNMA POOL NO 748150 4.000% 07/15/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	899,991	978,284	979,444	978,284	0	0	0	0	0	0	1,160	1,160	1,900	1,900
3620C4-HG-8	GNMA POOL NO 748231 5.000% 09/15/41		04/17/2012	UBS AG	04/17/2012	Citigroup Capital Markets Inc	282,718	312,227	312,382	312,227	0	0	0	0	0	0	155	155	707	707
3620C4-MY-3	GNMA POOL NO 748375 4.000% 02/15/42		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	1,684,429	1,803,392	1,813,656	1,803,392	0	0	0	0	0	0	10,264	10,264	3,743	3,743
3620C4-TK-6	GNMA POOL NO 748554 4.000% 09/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	273,339	292,643	294,373	292,643	0	0	0	0	0	0	1,730	1,730	607	607
3620C4-YH-7	GNMA POOL NO 748712 4.000% 10/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	170,267	182,292	183,330	182,292	0	0	0	0	0	0	1,038	1,038	378	378
3620C5-5Y-9	GNMA POOL NO 749763 4.000% 06/15/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	384,533	417,985	418,480	417,985	0	0	0	0	0	0	496	496	812	812
3620C5-6D-4	GNMA POOL NO 749768 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	5,076,009	5,434,502	5,465,434	5,434,502	0	0	0	0	0	0	30,932	30,932	11,280	11,280
3620C6-AE-5	GNMA POOL NO 749805 4.000% 02/15/42		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	2,813,432	3,012,131	3,029,275	3,012,131	0	0	0	0	0	0	17,144	17,144	6,252	6,252
3620C6-DN-2	GNMA POOL NO 749909 4.000% 10/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	198,566	212,590	213,800	212,590	0	0	0	0	0	0	1,210	1,210	441	441

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3620C6-GA-7	GNMA POOL NO 749993 4.000% 09/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	280,795	300,626	302,337	300,626	0	0	0	0	0	0	1,711	1,711	624	624
3620C6-PZ-2	GNMA POOL NO 750240 4.000% 07/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	841,185	900,593	905,719	900,593	0	0	0	0	0	0	5,126	5,126	1,869	1,869
36211L-FE-7	GNMA 1 POOL NO 515965 4.000% 11/15/41		02/17/2012	Various	02/17/2012	Various	3,213,588	3,439,308	3,457,200	3,439,308	0	0	0	0	0	0	17,892	17,892	7,302	7,302
36213F-Z2-2	GNMA 1 POOL NO 553461 3.500% 01/15/42		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	948,706	1,011,966	1,015,116	1,011,966	0	0	0	0	0	0	3,150	3,150	1,660	1,660
36213F-ZY-2	GNMA 1 POOL NO 553459 4.000% 01/15/42		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	165,648	180,058	180,272	180,058	0	0	0	0	0	0	214	214	350	350
36225C-4V-5	GNMA 2 POOL NO 080835 1.625% 02/20/34		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	13,920	14,576	13,920	13,920	0	(656)	0	(656)	0	0	0	0	19	4
36230K-DX-6	GNMA POOL NO 751018 4.000% 09/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	109,262	116,979	117,645	116,979	0	0	0	0	0	0	666	666	243	243
36230K-UH-2	GNMA POOL NO 751484 4.000% 01/15/42		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	53,767	57,472	57,674	57,472	0	0	0	0	0	0	202	202	131	131
36230L-CU-1	GNMA POOL NO 751883 4.000% 11/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	776,948	831,820	836,555	831,820	0	0	0	0	0	0	4,735	4,735	1,727	1,727
36230M-KE-6	GNMA POOL NO 752993 4.000% 09/15/41		04/17/2012	UBS AG	04/17/2012	Various	2,192,738	2,362,504	2,360,713	2,362,504	0	0	0	0	0	0	(1,791)	(1,791)	4,385	4,385
36230N-KK-0	GNMA POOL NO 753898 4.000% 02/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	567,575	607,660	611,252	607,660	0	0	0	0	0	0	3,592	3,592	1,261	1,261
36230N-VG-7	GNMA POOL NO 754215 4.000% 09/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Various	9,919,175	10,619,717	10,680,352	10,619,717	0	0	0	0	0	0	60,635	60,635	22,043	22,043
36230N-ZQ-1	GNMA POOL NO 754351 4.000% 06/15/42		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	344,230	374,175	374,619	374,175	0	0	0	0	0	0	444	444	727	727
36230P-BM-1	GNMA POOL NO 754544 4.000% 12/15/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	2,354,477	2,559,298	2,562,333	2,559,298	0	0	0	0	0	0	3,035	3,035	4,971	4,971
36230P-QC-7	GNMA POOL NO 754951 4.000% 12/15/40		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	82,335	88,008	88,317	88,008	0	0	0	0	0	0	309	309	201	201
36230R-LZ-7	GNMA POOL NO 756644 4.000% 11/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Morgan Stanley & Co, Inc	1,406,820	1,506,176	1,515,079	1,506,176	0	0	0	0	0	0	8,903	8,903	3,126	3,126
36230R-VV-5	GNMA POOL NO 756928 3.500% 11/15/40		07/17/2012	Citigroup Capital Markets Inc	07/17/2012	UBS AG	549,901	586,568	588,394	586,568	0	0	0	0	0	0	1,826	1,826	962	962
36230S-KD-5	GNMA POOL NO 757492 4.000% 01/15/42		02/17/2012	Credit Suisse First Boston Cor	12/01/2012	Paydown	11,685	12,510	11,685	11,685	0	(825)	0	(825)	0	0	0	0	215	26
36230T-DE-9	GNMA POOL NO 758201 4.000% 12/15/40		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	281,565	301,450	303,166	301,450	0	0	0	0	0	0	1,716	1,716	626	626
36230T-GX-4	GNMA POOL NO 758314 4.000% 10/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	479,281	513,130	516,050	513,130	0	0	0	0	0	0	2,921	2,921	1,065	1,065
36230U-EZ-8	GNMA POOL NO 759152 4.000% 01/15/41		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	1,781,638	1,936,626	1,938,923	1,936,626	0	0	0	0	0	0	2,297	2,297	3,761	3,761
36241K-4M-7	GNMA POOL NO 782628 4.000% 04/15/39		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	224,126	243,623	243,912	243,623	0	0	0	0	0	0	289	289	473	473
36241L-3U-8	GNMA POOL NO 783511 4.000% 12/20/41		07/17/2012	Royal Bank of Scotland	07/17/2012	Citigroup Capital Markets Inc	20,999,991	22,821,084	22,953,975	22,821,084	0	0	0	0	0	0	132,891	132,891	42,000	42,000
36241L-GN-0	GNMA POOL NO 782905 4.000% 03/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	2,901,105	3,153,478	3,157,218	3,153,478	0	0	0	0	0	0	3,740	3,740	6,125	6,125
36241L-LA-2	GNMA POOL NO 783021 4.000% 06/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	1,311,992	1,426,126	1,427,817	1,426,126	0	0	0	0	0	0	1,691	1,691	2,770	2,770
36241L-NL-6	GNMA POOL NO 783095 4.000% 09/15/40		02/17/2012	Various	02/17/2012	Various	8,228,117	8,780,926	8,829,893	8,780,926	0	0	0	0	0	0	48,967	48,967	19,707	19,707
36241L-NV-4	GNMA POOL NO 783104 4.000% 09/15/40		02/17/2012	Various	02/17/2012	Various	6,794,355	7,249,373	7,287,487	7,249,373	0	0	0	0	0	0	38,114	38,114	16,466	16,466
36241L-PN-0	GNMA POOL NO 783129 4.000% 10/15/40		04/17/2012	UBS AG	04/17/2012	RBC Capital Markets	194,491	209,549	209,625	209,549	0	0	0	0	0	0	76	76	389	389
36241L-Q5-8	GNMA POOL NO 783176 4.000% 11/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	447,407	486,328	486,904	486,328	0	0	0	0	0	0	577	577	945	945
36241L-XG-6	GNMA POOL NO 783379 4.000% 08/15/41		02/17/2012	Various	02/17/2012	Various	1,407,508	1,503,813	1,512,310	1,503,813	0	0	0	0	0	0	8,497	8,497	3,279	3,279
36241L-Z8-2	GNMA POOL NO 783467 4.000% 10/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	107,368	114,951	115,605	114,951	0	0	0	0	0	0	654	654	239	239
36290U-VN-3	GNMA POOL NO 618121 4.000% 05/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	26,797	29,128	29,162	29,128	0	0	0	0	0	0	35	35	57	57
362940-LX-7	GNMA POOL NO 656542 4.000% 11/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	3,136,928	3,358,473	3,377,589	3,358,473	0	0	0	0	0	0	19,116	19,116	6,971	6,971
36295W-JM-0	GNMA POOL NO 682568 4.000% 10/15/40		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	78,624	85,464	85,565	85,464	0	0	0	0	0	0	101	101	166	166
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	314,595	356,984	314,595	314,595	0	(42,389)	0	(42,389)	0	0	0	0	5,070	944
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	161,584	181,547	161,584	161,584	0	(19,962)	0	(19,962)	0	0	0	0	4,391	444
36296Q-2Z-1	GNMA POOL NO 698392 4.000% 07/15/39		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	530,691	576,857	577,542	576,857	0	0	0	0	0	0	684	684	1,120	1,120
36296Q-6Q-7	GNMA POOL NO 698479 4.000% 08/15/39		06/18/2012	Various	06/18/2012	Various	1,800,507	1,955,043	1,957,833	1,955,043	0	0	0	0	0	0	2,790	2,790	3,834	3,834
36296Q-L2-3	GNMA POOL NO 697945 5.000% 03/15/39		08/16/2012	Citigroup Capital Markets Inc	08/16/2012	UBS AG	3,096,360	3,419,422	3,424,865	3,419,422	0	0	0	0	0	0	5,443	5,443	8,171	8,171

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36296Q-LK-3	GNMA POOL NO 697930 4.000% 03/15/39		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	188,913	205,347	205,591	205,347	0	0	0	0	0	0	244	244	399	399
36296Q-LZ-0	GNMA POOL NO 697944 5.000% 03/15/39		08/16/2012	Citigroup Capital Markets Inc	08/16/2012	UBS AG	12,905,236	14,251,716	14,274,401	14,251,716	0	0	0	0	0	0	22,685	22,685	34,055	34,055
36296Q-N3-9	GNMA POOL NO 698010 5.000% 01/15/39		04/17/2012	UBS AG	04/17/2012	Citigroup Capital Markets Inc	361,656	399,404	399,602	399,404	0	0	0	0	0	0	198	198	904	904
36296Q-RJ-0	GNMA POOL NO 698089 4.000% 04/15/39		06/18/2012	Various	06/18/2012	Various	686,130	734,474	738,147	734,474	0	0	0	0	0	0	3,673	3,673	1,573	1,573
36296Q-RW-1	GNMA POOL NO 698101 5.000% 04/15/39		08/16/2012	Citigroup Capital Markets Inc	08/16/2012	UBS AG	20,999,996	23,191,050	23,227,964	23,191,050	0	0	0	0	0	0	36,914	36,914	55,417	55,417
36296Q-Y7-8	GNMA POOL NO 698334 4.000% 05/15/39		01/19/2012	Citigroup Capital Markets Inc	01/19/2012	UBS AG	24,640	26,338	26,430	26,338	0	0	0	0	0	0	92	92	60	60
36296R-PJ-0	GNMA POOL NO 698925 5.500% 08/20/38		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	13,359	14,926	13,359	13,359	0	(1,567)	0	(1,567)	0	0	0	0	277	37
36296X-W7-5	GNMA POOL NO 704570 4.000% 06/15/39		04/17/2012	UBS AG	04/17/2012	Citigroup Capital Markets Inc	176,944	190,644	190,001	190,644	0	0	0	0	0	0	(643)	(643)	354	354
36296Y-LX-8	GNMA POOL NO 705142 4.000% 10/15/40		02/17/2012	Various	02/17/2012	Various	2,236,185	2,392,535	2,404,006	2,392,535	0	0	0	0	0	0	11,471	11,471	5,174	5,174
36297C-JE-0	GNMA POOL NO 707761 4.000% 06/15/41		02/17/2012	Credit Suisse First Boston Cor	02/17/2012	Barclays Capital Inc	467,356	500,363	503,211	500,363	0	0	0	0	0	0	2,848	2,848	1,039	1,039
36297H-A5-7	GNMA POOL NO 712028 4.000% 07/15/39		06/18/2012	Citigroup Capital Markets Inc	06/18/2012	Barclays Capital Inc	183,545	199,512	199,749	199,512	0	0	0	0	0	0	237	237	387	387
912803-DV-2	United States Treasury STRIP		05/01/2012	Various	07/18/2012	Various	100,000,000	36,799,160	44,216,500	37,123,207	0	324,047	0	324,047	0	0	7,093,293	7,093,293	0	0
912803-DX-8	United States Treasury STRIP		07/18/2012	Various	09/26/2012	Various	100,000,000	43,827,000	41,108,000	44,031,221	0	204,221	0	204,221	0	0	(2,923,221)	(2,923,221)	0	0
912803-DY-6	United States Treasury STRIP		09/26/2012	Various	12/18/2012	Barclays Capital Inc	100,000,000	40,718,500	39,003,000	41,023,795	0	305,295	0	305,295	0	0	(2,020,795)	(2,020,795)	0	0
912810-EJ-3	UNITED STATES TREASURY BOND		10/26/2012	Goldman Sachs & Co	10/26/2012	Goldman Sachs & Co	2,480,000	3,819,878	3,820,072	3,819,878	0	0	0	0	0	0	194	194	91,442	91,442
912810-EV-6	UNITED STATES TREASURY BOND		01/06/2012	Royal Bank of Scotland	05/23/2012	Various	30,000,000	45,760,657	46,647,101	45,398,396	0	(362,261)	0	(362,261)	0	0	1,248,705	1,248,705	1,578,039	823,879
912810-FB-9	UNITED STATES TREASURY BOND		09/20/2012	UBS AG	11/29/2012	Goldman Sachs & Co	7,055,000	10,460,691	10,658,837	10,424,941	0	(35,750)	0	(35,750)	0	0	233,897	233,897	233,965	151,476
912810-PU-6	UNITED STATES TREASURY TREASURY		01/04/2012	Credit Suisse First Boston Cor	03/08/2012	Credit Suisse First Boston Cor	280,000	386,892	378,088	386,384	0	(508)	0	(508)	0	0	(8,297)	(8,297)	4,423	1,962
912810-QS-0	UNITED STATES TREASURY TREASURY		03/21/2012	Various	07/18/2012	Various	53,390,000	57,276,140	66,882,691	57,251,721	0	(24,418)	0	(24,418)	0	0	9,630,970	9,630,970	853,864	210,924
912810-QT-8	UNITED STATES TREASURY TREASURY		05/07/2012	Various	05/14/2012	Various	60,405,000	59,514,183	60,691,141	59,515,810	0	1,627	0	1,627	0	0	1,175,331	1,175,331	782,575	716,924
912810-QU-5	UNITED STATES TREASURY TREASURY		08/08/2012	Various	08/10/2012	Various	130,100,000	140,424,947	141,286,598	140,417,961	0	(6,986)	0	(6,986)	0	0	868,637	868,637	1,607,232	1,390,884
912810-QV-3	UNITED STATES TREASURY TREASURY		06/29/2012	Various	07/25/2012	Various	36,235,000	39,184,560	40,451,946	39,180,153	0	(4,408)	0	(4,408)	0	0	1,271,793	1,271,793	115,660	98,504
912810-QW-1	UNITED STATES TREASURY TREASURY		11/08/2012	Various	11/13/2012	Various	106,110,000	114,260,380	108,974,200	114,238,435	0	(21,945)	0	(21,945)	0	0	(5,264,235)	(5,264,235)	1,109,229	722,384
912810-QX-9	UNITED STATES TREASURY TREASURY		12/10/2012	Various	12/10/2012	Various	135,405,000	132,553,604	132,685,006	132,556,074	0	2,470	0	2,470	0	0	128,932	128,932	298,081	151,579
912828-QP-8	UNITED STATES TREASURY TREASURY		01/04/2012	UBS AG	05/04/2012	Credit Suisse First Boston Cor	1,350,000	1,409,432	1,412,912	1,404,962	0	(4,470)	0	(4,470)	0	0	7,950	7,950	10,263	2,324
912828-RR-3	UNITED STATES TREASURY TREASURY		02/09/2012	Various	04/11/2012	Various	247,575,000	248,838,072	249,317,661	248,837,949	0	(123)	0	(123)	0	0	479,712	479,712	1,222,335	1,031,602
912828-RW-2	UNITED STATES TREASURY TREASURY		01/23/2012	Various	01/30/2012	Various	1,670,000	1,665,960	1,666,976	1,666,040	0	80	0	80	0	0	936	936	148	67
912828-RX-0	UNITED STATES TREASURY TREASURY		01/26/2012	Various	01/30/2012	Various	4,945,000	4,953,085	4,955,025	4,953,085	0	0	0	0	0	0	1,940	1,940	2,138	1,853
912828-RZ-5	UNITED STATES TREASURY TREASURY		02/08/2012	Various	02/21/2012	Various	1,810,000	1,804,726	1,804,619	1,804,750	0	24	0	24	0	0	(131)	(131)	306	258
912828-SB-7	UNITED STATES TREASURY TREASURY		02/09/2012	Various	02/27/2012	Various	1,885,000	1,886,041	1,884,931	1,886,023	0	(18)	0	(18)	0	0	(1,092)	(1,092)	151	46
912828-SC-5	UNITED STATES TREASURY TREASURY		02/22/2012	Various	02/27/2012	Various	89,685,000	89,915,053	89,764,729	89,913,633	0	(1,420)	0	(1,420)	0	0	(148,904)	(148,904)	44,105	18,217
912828-SE-1	UNITED STATES TREASURY TREASURY		03/14/2012	Various	03/15/2012	Various	715,000	709,747	708,426	709,784	0	37	0	37	0	0	(1,358)	(1,358)	158	101
912828-SF-8	UNITED STATES TREASURY TREASURY		05/23/2012	Various	06/27/2012	Various	1,111,880,000	1,117,331,448	1,117,272,349	1,117,320,620	0	(10,828)	0	(10,828)	0	0	(48,271)	(48,271)	2,858,816	2,538,581
912828-SG-6	UNITED STATES TREASURY TREASURY		02/27/2012	CRT Inc.	04/02/2012	Jefferies & Co, Inc	215,000	214,731	214,639	214,744	0	12	0	12	0	0	(105)	(105)	50	0
912828-SJ-0	UNITED STATES TREASURY TREASURY		04/02/2012	Various	04/02/2012	Various	77,938,000	77,844,540	77,976,720	77,844,861	0	320	0	320	0	0	131,860	131,860	20,791	9,368
912828-SK-7	UNITED STATES TREASURY TREASURY		03/15/2012	Various	04/16/2012	Various	545,000	541,803	543,129	541,853	0	51	0	51	0	0	1,275	1,275	115	13
912828-SL-5	UNITED STATES TREASURY TREASURY		04/12/2012	Various	05/04/2012	Various	990,000	989,125	989,641	989,154	0	29	0	29	0	0	487	487	231	95
912828-SM-3	UNITED STATES TREASURY TREASURY		04/27/2012	Various	04/27/2012	Various	4,430,000	4,425,669	4,436,913	4,425,682	0	14	0	14	0	0	11,231	11,231	1,131	788
912828-SN-1	UNITED STATES TREASURY TREASURY		04/26/2012	Credit Suisse First Boston Cor	04/26/2012	Credit Suisse First Boston Cor	200,000	202,211	202,234	202,211	0	0	0	0	0	0	23	23	254	254
912828-SP-6	UNITED STATES TREASURY TREASURY		04/16/2012	JP Morgan Securities, Inc	05/14/2012	Barclays Capital Inc	305,000	304,428	305,143	304,444	0	15	0	15	0	0	699	699	100	6
912828-SR-2	UNITED STATES TREASURY TREASURY		05/04/2012	Various	05/29/2012	Various	585,000	584,634	584,660	584,645	0	10	0	10	0	0	15	15	98	16
912828-SS-0	UNITED STATES TREASURY TREASURY		05/08/2012	Various	05/25/2012	Citigroup Capital Markets Inc	1,875,000	1,882,179	1,884,318	1,882,103	0	(76)	0	(76)	0	0	2,215	2,215	1,073	316
912828-SU-5	UNITED STATES TREASURY TREASURY		05/31/2012	Various	06/18/2012	Deutsche Bank Securities Inc	565,000	563,344	562,661	563,384	0	40	0	40	0	0	(724)	(724)	134	35
912828-SV-3	UNITED STATES TREASURY TREASURY		08/07/2012	Various	08/10/2012	Various	331,065,000	333,946,241	334,469,739	333,942,047	0	(4,194)	0	(4,194)	0	0	527,692	527,692	543,997	418,379
912828-SW-1	UNITED STATES TREASURY TREASURY		07/02/2012	Various	07/02/2012	HSBC Securities (USA) Inc	41,925,000	41,887,517	41,872,594	41,887,538	0	22	0	22	0	0	(14,945)	(14,945)	9,450	9,301
912828-SY-7	UNITED STATES TREASURY TREASURY		06/27/2012	Various	07/02/2012	Various	12,615,000	12,571,994	12,547,255	12,572,316	0	322	0	322	0	0	(25,061)	(25,061)	6,426	3,714
912828-SZ-4	UNITED STATES TREASURY TREASURY		06/19/2012	Various	07/16/2012	Goldman Sachs & Co	1,045,000	1,044,484	1,045,694	1,044,496	0	12	0	12	0	0	1,198	1,198	343	58

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-TA-8	UNITED STATES TREASURY TREASURY		07/02/2012	HSBC Securities (USA) Inc	07/24/2012	Various	40,195,000	40,144,756	40,160,308	40,144,793	0	37	0	37	0	0	15,515	15,515	966	819
912828-TB-6	UNITED STATES TREASURY TREASURY		07/24/2012	Various	07/30/2012	Various	11,395,000	11,398,468	11,459,702	11,398,464	0	(5)	0	(5)	0	0	61,238	61,238	6,907	669
912828-TD-2	UNITED STATES TREASURY TREASURY		07/16/2012	Goldman Sachs & Co	08/10/2012	Various	1,020,000	1,016,813	1,016,580	1,016,890	0	78	0	78	0	0	(310)	(310)	201	14
912828-TF-7	UNITED STATES TREASURY TREASURY		07/24/2012	JP Morgan Securities, Inc	10/01/2012	Various	955,000	953,133	953,163	953,292	0	158	0	158	0	0	(129)	(129)	203	0
912828-TG-5	UNITED STATES TREASURY TREASURY		08/22/2012	Various	09/04/2012	Various	11,170,000	11,088,564	11,066,962	11,089,983	0	1,419	0	1,419	0	0	(23,021)	(23,021)	5,196	151
912828-TJ-9	UNITED STATES TREASURY TREASURY		12/17/2012	Various	12/17/2012	Various	198,185,000	197,488,292	197,252,781	197,489,652	0	1,360	0	1,360	0	0	(236,871)	(236,871)	356,811	306,207
912828-TK-6	UNITED STATES TREASURY TREASURY		08/10/2012	Morgan Stanley & Co, Inc	09/17/2012	Various	910,000	906,588	907,701	906,695	0	107	0	107	0	0	1,007	1,007	216	0
912828-TL-4	UNITED STATES TREASURY TREASURY		09/07/2012	Goldman Sachs & Co	09/07/2012	Goldman Sachs & Co	19,565,000	19,567,293	19,567,293	19,567,293	0	0	0	0	0	0	0	0	1,351	1,351
912828-TM-2	UNITED STATES TREASURY TREASURY		09/27/2012	Various	10/01/2012	Various	11,560,000	11,519,646	11,557,510	11,520,132	0	486	0	486	0	0	37,377	37,377	5,409	1,261
912828-TN-0	UNITED STATES TREASURY TREASURY		09/26/2012	RBC Capital Markets	09/26/2012	Morgan Stanley & Co, Inc	415,000	414,481	414,481	414,481	0	0	0	0	0	0	0	0	355	355
912828-TP-5	UNITED STATES TREASURY TREASURY		09/28/2012	Various	10/15/2012	Various	3,245,000	3,237,848	3,239,182	3,237,925	0	77	0	77	0	0	1,257	1,257	367	110
912828-TS-9	UNITED STATES TREASURY TREASURY		10/26/2012	Various	11/02/2012	Various	3,420,000	3,399,695	3,403,496	3,399,758	0	63	0	63	0	0	3,739	3,739	1,878	1,538
912828-TT-7	UNITED STATES TREASURY TREASURY		10/15/2012	Societe Generale	10/22/2012	Various	145,000	144,547	144,304	144,548	0	1	0	1	0	0	(244)	(244)	5	1
912828-TW-0	UNITED STATES TREASURY TREASURY		11/14/2012	Various	11/16/2012	Various	895,000	897,490	900,548	897,486	0	(4)	0	(4)	0	0	3,062	3,062	361	216
912828-TY-6	UNITED STATES TREASURY TREASURY		12/17/2012	Various	12/17/2012	Various	65,100,000	64,817,129	64,853,597	64,817,119	0	(10)	0	(10)	0	0	36,478	36,478	1,217	673
912828-UA-6	UNITED STATES TREASURY TREASURY		12/11/2012	Various	12/11/2012	Merrill Lynch,Pierce,Fenner &	140,000	140,008	139,951	140,008	0	0	0	0	0	0	(57)	(57)	34	32
912833-PB-0	UNITED STATES TREASURY STRIP		07/06/2012	Citigroup Capital Markets Inc	12/18/2012	Jefferies & Co, Inc	39,400,000	28,266,742	27,698,988	28,558,968	0	292,226	0	292,226	0	0	(859,980)	(859,980)	0	0
912834-JB-5	UNITED STATES TREASURY STRIP		06/26/2012	Goldman Sachs & Co	11/29/2012	Barclays Capital Inc	49,300,000	21,967,094	21,573,187	22,236,998	0	269,904	0	269,904	0	0	(663,811)	(663,811)	0	0
912834-KH-0	UNITED STATES TREASURY STRIP		06/26/2012	Goldman Sachs & Co	11/29/2012	Barclays Capital Inc	24,800,000	10,762,952	10,560,584	10,895,964	0	133,012	0	133,012	0	0	(335,380)	(335,380)	0	0
0599999. Subtotal - Bonds - U.S. Governments							4,487,514,165	4,410,569,173	4,424,115,652	4,410,955,811	0	386,638	0	386,638	0	0	13,159,830	13,159,830	14,523,980	11,344,609
135087-YF-5	CANADIAN GOVERNMENT GOVT FOREIGN	C	03/01/2012	RBC Dominion Securities Inc	06/14/2012	Nesbitt Burns	87,788	102,649	99,124	98,167	0	(600)	0	(600)	0	(3,882)	957	(2,925)	1,902	960
135087-ZQ-0	CANADIAN GOVERNMENT GOVT FOREIGN	T	01/06/2012	HSBC Securities (USA) Inc	02/10/2012	Citigroup Capital Markets Inc	1,307,979	1,356,201	1,385,149	1,391,805	0	(1,669)	0	(1,669)	0	37,274	(6,656)	30,618	16,457	12,660
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN	T	06/19/2012	Merrill Lynch,Pierce,Fenner &	09/28/2012	Scotia Capital Markets USA	101,621	106,529	110,787	110,756	0	(235)	0	(235)	0	4,461	31	4,492	949	154
135087-ZY-3	CANADIAN GOVERNMENT GOVT FOREIGN	T	03/08/2012	Goldman Sachs & Co	11/29/2012	HSBC Securities (USA) Inc	402,369	395,690	400,548	400,082	0	1,144	0	1,144	0	3,249	467	3,716	2,669	484
A5260R-FB-4	REPUBLIC OF AUSTRIA GOVT FOREIGN	D	01/04/2012	UBS AG	09/28/2012	Citigroup Capital Markets Inc	321,538	352,731	365,009	343,676	0	(3,938)	0	(3,938)	0	(5,117)	21,333	16,216	13,782	4,137
D14463-AM-1	BUNDESREPUB. DEUTSCHLAND GOVT FOREIGN	D	11/30/2012	Various	11/30/2012	Various	4,084,524	4,830,295	4,809,959	4,804,014	0	(2,980)	0	(2,980)	0	(23,300)	5,945	(17,355)	126,029	122,159
D20658-7X-8	BUNDESOBLIGATION GOVT FOREIGN	D	12/03/2012	Various	12/04/2012	Various	1,496,047	1,519,491	1,514,330	1,504,851	0	1	0	1	0	(14,640)	9,478	(5,162)	4,516	4,207
D20658-7X-8	BUNDESOBLIGATION GOVT FOREIGN	D	11/23/2012	Prudential Invst Mgmt	11/26/2012	Royal Bank of Scotland	213,815	213,884	215,376	215,102	0	(2)	0	(2)	0	1,220	274	1,494	756	699
D20658-A3-0	BUNDESOBLIGATION GOVT FOREIGN	D	02/06/2012	Various	11/30/2012	Various	202,171	254,654	263,060	255,867	0	(783)	0	(783)	0	1,996	7,193	9,189	4,412	445
D20658-D5-2	BUNDESOBLIGATION GOVT FOREIGN	D	06/21/2012	Various	08/10/2012	Various	1,442,447	1,599,176	1,577,125	1,570,184	0	(3,346)	0	(3,346)	0	(25,646)	6,941	(18,705)	42,120	38,934
D20658-PR-1	BUNDESOBLIGATION GOVT FOREIGN	D	07/02/2012	Deutsche Bank AG-London-Client	09/19/2012	Various	259,440	374,928	384,217	382,102	0	(1,118)	0	(1,118)	0	8,292	2,115	10,407	10,176	6,980
D20658-WY-8	BUNDESOBLIGATION DEUTSCHLAND REP	D	06/21/2012	Morgan Stanley United Kingdom	07/13/2012	Various	251,278	270,363	267,209	267,061	0	(358)	0	(358)	0	(2,944)	149	(2,795)	5,432	5,133
D20658-Y3-4	BUNDESOBLIGATION GOVT FOREIGN	D	06/28/2012	Morgan Stanley United Kingdom	07/16/2012	Various	1,613,665	1,918,006	1,859,897	1,835,355	0	(8,350)	0	(8,350)	0	(74,301)	24,541	(49,760)	30,246	20,540
D20658-YB-6	BUNDESOBLIGATION GOVT FOREIGN	D	07/13/2012	UBS AG	07/13/2012	Credit Suisse First Boston Cor	60,920	66,068	66,057	66,068	0	0	0	0	0	0	(12)	(12)	99	99
D20659-2A-1	BUNDESOBLIGATION GOVT FOREIGN	D	10/15/2012	Various	12/04/2012	Various	4,667,672	4,781,384	4,809,125	4,781,365	0	(721)	0	(721)	0	701	27,761	28,462	32,113	25,983
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN	D	11/30/2012	HSBC Securities (USA) Inc	12/10/2012	HSBC Securities (USA) Inc	51,712	54,531	55,009	54,318	0	(1)	0	(1)	0	(212)	692	480	814	789
D20659-2K-9	BUNDESOBLIGATION GOVT FOREIGN	D	09/25/2012	Various	10/09/2012	Various	10,849,057	10,926,726	10,923,984	10,925,636	0	11	0	11	0	(1,101)	(1,652)	(2,753)	14,811	14,663
D20659-F2-5	BUNDESOBLIGATION GOVT FOREIGN	D	07/12/2012	Various	07/12/2012	Various	476,206	519,983	521,057	520,612	0	(248)	0	(248)	0	877	445	1,322	6,188	5,827
D20659-F3-3	BUNDESOBLIGATION GOVT FOREIGN	D	05/04/2012	Citigroup Capital Markets Inc	06/19/2012	HSBC Securities (USA) Inc	201,272	243,974	234,836	232,955	0	(407)	0	(407)	0	(10,611)	1,881	(8,730)	7,510	7,030
D20659-JX-3	BUNDESOBLIGATION GOVT FOREIGN	D	08/21/2012	Various	08/21/2012	Various	1,409,717	1,691,015	1,696,499	1,691,163	0	(1,313)	0	(1,313)	0	1,460	5,336	6,796	42,034	40,106
D20659-NE-0	BUNDESOBLIGATION GOVT FOREIGN	D	11/19/2012	Various	11/27/2012	Various	6,500,239	7,657,310	7,699,309	7,705,177	0	(329)	0	(329)	0	48,196	(5,867)	42,329	116,151	114,945
D20659-PN-8	BUNDESOBLIGATION GOVT FOREIGN	D	05/25/2012	Credit Suisse First Boston Cor	07/13/2012	Various	745,190	786,356	775,193	775,254	0	(953)	0	(953)	0	(10,149)	(61)	(10,210)	3,195	2,280
D20659-QK-3	BUNDESOBLIGATION GOVT FOREIGN	D	08/21/2012	Various	08/21/2012	Various	647,903	756,212	756,503	756,212	0	0	0	0	0	0	291	291	3,169	3,169
D20659-TC-8	BUNDESOBLIGATION GOVT FOREIGN	D	10/23/2012	Various	10/23/2012	Various	2,128,055	2,420,602	2,440,301	2,420,110	0	(1,774)	0	(1,774)	0	1,282	20,191	21,473	36,452	32,607

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
				Credit Suisse First Boston Cor		Deutsche Bank AG-London-														
D20659-UM-4	BUNDESOBLIGATION GOVT FOREIGN	D	06/28/2012		07/02/2012	NATIXIS S.A.	507,620	526,762	536,427	536,578	0	(56)	0	(56)	0	9,873	(151)	9,722	2,691	2,580
D20659-UT-9	BUNDESOBLIGATION GOVT FOREIGN	D	09/13/2012	Various	09/13/2012	NATIXIS S.A.	811,976	922,938	923,265	922,938	0	0	0	0	0	327	327	327	5,072	5,072
D20659-V2-7	BUNDESOBLIGATION GOVT FOREIGN	D	03/19/2012	Citigroup Capital Markets Inc	07/13/2012	UBS AG	609,200	658,082	611,722	608,848	0	87	0	87	0	(49,321)	2,874	(46,447)	1,011	563
D20659-V3-5	BUNDESOBLIGATION GOVT FOREIGN	D	06/11/2012	Various	06/11/2012	Various	3,420,100	3,541,257	3,533,203	3,495,551	0	(263)	0	(263)	0	(45,443)	37,652	(7,791)	28,100	26,093
D20659-WR-1	BUNDESOBLIGATION GOVT FOREIGN	D	05/08/2012	Royal Bank of Scotland	05/08/2012	Client	528,485	571,086	569,817	571,086	0	0	0	0	0	0	(1,268)	(1,268)	8,122	8,122
D20659-X5-8	BUNDESOBLIGATION GOVT FOREIGN	D	11/08/2012	Various	11/09/2012	Various	6,033,882	6,140,133	6,118,079	6,091,065	0	192	0	192	0	(49,260)	27,014	(22,246)	19,900	17,112
D20659-Y4-0	BUNDESOBLIGATION GOVT FOREIGN	D	06/19/2012	UBS AG	07/13/2012	UBS AG	1,340,240	1,389,072	1,346,727	1,345,187	0	(220)	0	(220)	0	(43,666)	1,540	(42,126)	1,331	1,127
D20659-ZC-1	BUNDESOBLIGATION GOVT FOREIGN	D	07/31/2012	Morgan Stanley United Kingdom	08/09/2012	Various	871,317	974,127	975,611	975,537	0	(109)	0	(109)	0	1,518	74	1,592	11,962	11,739
D20659-ZW-7	BUNDESOBLIGATION GOVT FOREIGN	D	06/21/2012	Various	12/04/2012	Various	873,997	935,729	929,542	926,524	0	(1,258)	0	(1,258)	0	(7,947)	3,017	(4,930)	5,819	4,287
F40411-LB-8	FRENCH (REPUBLIC OF) GOVT FOREIGN	D	01/06/2012	HSBC Securities (USA) Inc	09/28/2012	Barclays Bank PLC-Lond Brk/Dlr	546,614	538,374	600,411	541,627	0	368	0	368	0	2,885	58,784	61,669	16,697	3,766
G92444-AM-3	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	08/06/2012	Various	12/05/2012	Various	393,152	500,583	501,771	516,304	0	(569)	0	(569)	0	16,289	(14,533)	1,756	5,851	1,722
G92450-4T-2	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	04/02/2012	UBS AG	06/19/2012	HSBC Securities (USA) Inc	125,356	148,022	151,770	144,792	0	(384)	0	(384)	0	(2,846)	6,977	4,131	1,431	389
G92450-7Q-5	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	05/02/2012	HSBC Securities (USA) Inc	06/20/2012	HSBC Securities (USA) Inc	306,413	328,278	325,212	323,785	0	(1,701)	0	(1,701)	0	(2,791)	1,427	(1,364)	3,519	1,401
G92450-GQ-5	UNITED KINGDOM GOVERNMENT UK TREASURY	D	01/11/2012	Morgan Stanley United Kingdom	09/28/2012	Various	202,112	237,493	241,512	245,387	0	(581)	0	(581)	0	8,475	(3,875)	4,600	4,110	906
G92450-QY-7	UNITED KINGDOM GOVERNMENT TREASURY	D	06/20/2012	Various	10/22/2012	Various	850,567	945,473	957,894	955,880	0	(12,349)	0	(12,349)	0	22,756	2,014	24,770	25,596	11,347
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY	D	01/11/2012	ROYAL BK CANADA EURO	01/12/2012	Societe Generale	61,420	81,707	81,113	81,012	0	(1)	0	(1)	0	(694)	101	(593)	327	322
G92450-UG-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	06/21/2012	Barclays Bank PLC-Lond Brk/Dlr	06/25/2012	Barclays Bank PLC-Lond Brk/Dlr	311,180	392,493	389,040	387,953	0	(52)	0	(52)	0	(4,488)	1,088	(3,400)	4,539	4,510
G92451-BL-9	GOVERNMENT OF UNITED KINGDOM GOVT FOREIG	D	03/29/2012	UBS AG	09/12/2012	Various	119,844	138,678	147,238	139,621	0	(182)	0	(182)	0	1,125	7,617	8,742	3,801	1,629
G92451-GE-0	GOVERNMENT OF UNITED KINGDOM GOVT FOREIG	D	06/20/2012	HSBC Securities (USA) Inc	06/20/2012	Barclays Bank PLC-Lond Brk/Dlr	267,130	279,396	279,458	279,396	0	0	0	0	0	0	61	61	1,952	1,952
J26161-H2-8	JAPAN GOVERNMENT GOVT FOREIGN	D	08/10/2012	MIZUHO INT'L PLC	11/14/2012	Various	1,141,412	1,159,504	1,155,526	1,155,923	0	(1,018)	0	(1,018)	0	(2,564)	(397)	(2,961)	2,138	893
J2S39K-BR-6	JAPAN GOVERNMENT GOVT FOREIGN	D	05/22/2012	MIZUHO INT'L PLC	09/28/2012	Royal Bank of Scotland	128,708	127,713	132,145	130,374	0	(58)	0	(58)	0	2,719	1,771	4,490	685	238
J2S39K-BW-5	JAPAN GOVERNMENT GOVT FOREIGN	D	06/29/2012	MIZUHO INT'L PLC	09/28/2012	Royal Bank of Scotland	128,708	127,005	130,212	129,637	0	(8)	0	(8)	0	2,640	575	3,215	1,164	628
J2S39K-BY-1	JAPAN GOVERNMENT GOVT FOREIGN	D	06/19/2012	Barclays Bank PLC-Lond Brk/Dlr	11/14/2012	Various	2,541,249	2,560,182	2,574,974	2,566,499	0	(467)	0	(467)	0	6,783	8,475	15,258	10,315	6,062
J2S39K-CM-6	JAPAN GOVERNMENT GOVT FOREIGN	D	08/08/2012	UBS AG	09/28/2012	Royal Bank of Scotland	257,417	257,071	261,407	260,226	0	(38)	0	(38)	0	3,192	1,181	4,373	666	345
J2S39K-CW-4	JAPAN GOVERNMENT GOVT FOREIGN	D	08/10/2012	UBS AG	09/28/2012	Citigroup Capital Markets Inc	257,417	254,355	257,669	257,560	0	(4)	0	(4)	0	3,208	110	3,318	148	79
N0266Z-AG-1	NETHERLANDS (KINGDOM OF) GOVT FOREIGN	D	07/13/2012	UBS AG	09/28/2012	Barclays Bank PLC-Lond Brk/Dlr	848,859	817,356	861,074	861,735	0	(1,014)	0	(1,014)	0	45,393	(661)	44,732	4,600	3,086
N45810-PS-6	NETHERLANDS (KINGDOM OF) GOVT FOREIGN	D	01/04/2012	UBS AG	09/13/2012	Various	1,150,107	1,234,366	1,229,430	1,202,130	0	(6,448)	0	(6,448)	0	(25,788)	27,300	1,512	31,549	16,012
X7331A-KH-8	REPUBLIC OF FINLAND GOVT FOREIGN	D	01/04/2012	DANSKE BANK A/S	06/19/2012	Citigroup Capital Markets Inc	792,509	901,201	898,839	865,207	0	(3,428)	0	(3,428)	0	(32,567)	33,633	1,066	38,125	25,254
1099999. Subtotal - Bonds - All Other Governments							64,949,616	69,887,194	69,950,751	69,626,254	0	(57,530)	0	(57,530)	0	(203,414)	324,500	121,086	763,203	622,226
31288D-VT-3	FHLMC GOLD POOL NO C75126 - 30YR 5.5		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	4,216	4,625	4,216	4,216	0	(409)	0	(409)	0	0	0	0	78	15
3128JM-FV-4	FHLMC POOL NO 1B2079 2.742% 01/01/35		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,688	2,878	2,688	2,688	0	(189)	0	(189)	0	0	0	0	6	1
3128JN-TL-9	FHLMC POOL NO 1B3354 2.999% 04/01/37		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	4,903	5,286	4,903	4,903	0	(383)	0	(383)	0	0	0	0	12	3
3128JR-M3-7	FHLMC POOL NO 847578 2.380% 10/01/35		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	37,664	39,749	37,664	37,664	0	(2,085)	0	(2,085)	0	0	0	0	75	17
3128K0-ER-0	FHLMC POOL NO A40144 5.500% 12/01/35		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	32,673	35,542	32,673	32,673	0	(2,869)	0	(2,869)	0	0	0	0	451	65
3128KR-WX-8	FHLMC POOL NO A61562 5.500% 10/01/36		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	248,128	269,917	248,128	248,128	0	(21,789)	0	(21,789)	0	0	0	0	4,455	493
3128KU-EW-3	FHLMC POOL NO A63749 5.500% 08/01/37		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	33,704	36,664	33,704	33,704	0	(2,960)	0	(2,960)	0	0	0	0	689	67

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128L0-P7-1	FHLMC POOL NO A68546 5.500% 11/01/37		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	12,840	13,968	12,840	12,840	0	(1,128)	0	(1,128)	0	0	0	0	231	26
3128L0-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	134,116	148,304	134,116	134,116	0	(14,188)	0	(14,188)	0	0	0	0	3,312	536
3128L3-UQ-7	FHLMC POOL NO A70591 5.500% 12/01/37		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	54,889	59,709	54,889	54,889	0	(4,820)	0	(4,820)	0	0	0	0	875	109
3128LA-FY-1	FHLMC POOL NO A76483 5.500% 04/01/38		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	361,076	392,782	361,076	361,076	0	(31,707)	0	(31,707)	0	0	0	0	5,912	717
3128LD-4N-1	FHLMC POOL NO A79829 5.500% 07/01/38		12/08/2011	Credit Suisse First Boston Cor	12/08/2011	Citigroup Capital Markets Inc	186,586	201,469	200,959	201,469	0	0	0	0	0	0	(510)	(510)	314	314
3128LX-R5-1	FHLMC POOL NO G02308 5.500% 09/01/36		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	9,690	10,541	9,690	9,690	0	(851)	0	(851)	0	0	0	0	162	19
3128M1-ML-0	FHLMC POOL NO G12263 5.500% 07/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	218,874	236,555	218,874	218,874	0	(17,681)	0	(17,681)	0	0	0	0	3,686	803
3128M6-6H-6	FHLMC POOL NO G05072 5.500% 01/01/39		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Morgan Stanley & Co, Inc	2,631,811	2,834,543	2,854,076	2,834,543	0	0	0	0	0	0	19,533	19,533	4,423	4,423
3128M6-AU-2	FHLMC POOL NO G04219 5.500% 04/01/38		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	6,256	6,805	6,256	6,256	0	(549)	0	(549)	0	0	0	0	109	12
3128M7-4L-7	FHLMC POOL NO G05927 4.500% 07/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	5,310,974	5,666,228	5,310,974	5,310,974	0	(355,254)	0	(355,254)	0	0	0	0	88,260	15,933
3128M7-PU-4	FHLMC POOL NO G05535 4.500% 07/01/39		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	76,446	80,364	80,794	80,364	0	0	0	0	0	0	430	430	105	105
3128M7-T9-7	FHLMC POOL NO G05676 4.000% 11/01/39		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	3,807,521	4,061,130	4,061,130	4,061,130	0	0	0	0	0	0	0	0	11,846	11,846
3128M7-TA-4	FHLMC POOL NO G05645 4.500% 10/01/39		02/08/2012	UBS AG	12/01/2012	Paydown	25,204,481	26,764,008	25,204,481	25,204,481	0	(1,559,527)	0	(1,559,527)	0	0	0	0	500,039	37,807
3128M8-B7-8	FHLMC POOL NO G06062 4.500% 10/01/40		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	884,283	929,603	934,577	929,603	0	0	0	0	0	0	4,974	4,974	1,216	1,216
3128M8-MA-9	FHLMC POOL NO G06353 5.500% 12/01/39		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Morgan Stanley & Co, Inc	4,368,191	4,704,678	4,737,099	4,704,678	0	0	0	0	0	0	32,420	32,420	7,341	7,341
3128MJ-M6-4	FHLMC POOL NO G08380 4.500% 12/01/39		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	66,026	69,410	69,782	69,410	0	0	0	0	0	0	371	371	91	91
3128MJ-MN-7	FHLMC POOL NO G08364 4.500% 09/01/39		02/08/2012	UBS AG	12/01/2012	Paydown	18,565,504	19,714,244	18,565,504	18,565,504	0	(1,148,741)	0	(1,148,741)	0	0	0	0	373,940	27,848
3128MJ-Q9-4	FHLMC POOL NO G08479 3.500% 03/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	194,918	209,309	208,532	209,309	0	0	0	0	0	0	(777)	(777)	246	246
3128MJ-Q9-4	FHLMC POOL NO G08479 3.500% 03/01/42		06/04/2012	JP Morgan Securities, Inc	12/01/2012	Paydown	983,993	1,033,500	983,993	983,993	0	(49,507)	0	(49,507)	0	0	0	0	12,488	1,148
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	45,999,997	49,396,091	49,212,810	49,396,091	0	0	0	0	0	0	(183,281)	(183,281)	58,139	58,139
3128MJ-RJ-1	FHLMC POOL NO G08488 3.500% 04/01/42		05/15/2012	Merrill Lynch,Pierce,Fenner &	12/01/2012	Paydown	169,058	175,899	169,058	169,058	0	(6,842)	0	(6,842)	0	0	0	0	2,232	197
3128MJ-RM-4	FHLMC POOL NO G08491 3.500% 05/01/42		07/27/2012	Various	12/01/2012	Paydown	4,185,358	4,422,859	4,185,358	4,185,358	0	(237,501)	0	(237,501)	0	0	0	0	42,758	4,883
3128NC-BT-0	FHLMC POOL NO 1G0050 2.681% 02/01/35		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,202	1,287	1,202	1,202	0	(85)	0	(85)	0	0	0	0	3	1
3128P7-AU-7	FHLMC POOL NO C90919 5.500% 09/01/25		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	3,313	3,603	3,313	3,313	0	(291)	0	(291)	0	0	0	0	63	7
3128P7-CZ-4	FHLMC POOL NO C90988 5.500% 09/01/26		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	15,732	17,113	15,732	15,732	0	(1,381)	0	(1,381)	0	0	0	0	247	31
3128P7-D7-5	FHLMC POOL NO C91026 5.500% 04/01/27		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	516,647	562,015	516,647	516,647	0	(45,368)	0	(45,368)	0	0	0	0	8,764	1,026
3128P7-JM-6	FHLMC POOL NO C91168 5.500% 04/01/28		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	31,066	33,794	31,066	31,066	0	(2,728)	0	(2,728)	0	0	0	0	511	62
3128P7-KT-9	FHLMC POOL NO C91206 5.500% 08/01/28		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	24,446	26,592	24,446	24,446	0	(2,147)	0	(2,147)	0	0	0	0	425	49

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128P7-L6-8	FHLMC POOL NO C91249 4.500% 05/01/29		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	289,431	304,264	305,892	304,264	0	0	0	0	0	0	1,628	1,628	398	398
3128P7-NW-9	FHLMC POOL NO C91305 4.500% 06/01/30		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	142,648	149,959	150,761	149,959	0	0	0	0	0	0	802	802	196	196
3128P7-RH-8	FHLMC POOL NO C91388 3.500% 02/01/32		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	3,704,217	3,977,693	3,962,934	3,977,693	0	0	0	0	0	0	(14,759)	(14,759)	4,682	4,682
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	70,383	76,104	70,383	70,383	0	(5,721)	0	(5,721)	0	0	0	0	1,289	258
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	159,707	172,689	159,707	159,707	0	(12,982)	0	(12,982)	0	0	0	0	2,056	586
3128PC-FH-0	FHLMC POOL NO J01068 5.500% 01/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	88,625	95,784	88,625	88,625	0	(7,159)	0	(7,159)	0	0	0	0	1,794	325
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	314,033	338,577	314,033	314,033	0	(24,544)	0	(24,544)	0	0	0	0	6,261	1,047
3128PD-QH-6	FHLMC POOL NO J02256 5.500% 07/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	33,458	36,178	33,458	33,458	0	(2,720)	0	(2,720)	0	0	0	0	611	123
3128PD-QJ-2	FHLMC POOL NO J02257 5.500% 07/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	25,737	27,829	25,737	25,737	0	(2,092)	0	(2,092)	0	0	0	0	479	94
3128PD-SD-3	FHLMC POOL NO J02316 5.500% 07/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	59,275	64,093	59,275	59,275	0	(4,818)	0	(4,818)	0	0	0	0	1,476	217
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	281,982	304,584	281,982	281,982	0	(22,603)	0	(22,603)	0	0	0	0	5,138	1,034
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	101,906	109,784	101,906	101,906	0	(7,878)	0	(7,878)	0	0	0	0	1,000	340
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	384,868	414,620	384,868	384,868	0	(29,752)	0	(29,752)	0	0	0	0	6,780	1,283
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	496,264	534,628	496,264	496,264	0	(38,363)	0	(38,363)	0	0	0	0	8,358	1,654
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	364,649	392,838	364,649	364,649	0	(28,189)	0	(28,189)	0	0	0	0	5,505	1,215
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	418,762	445,953	418,762	418,762	0	(27,191)	0	(27,191)	0	0	0	0	6,637	1,256
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,563,789	1,665,329	1,563,789	1,563,789	0	(101,540)	0	(101,540)	0	0	0	0	21,594	4,691
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,884,958	2,007,353	1,884,958	1,884,958	0	(122,394)	0	(122,394)	0	0	0	0	29,546	5,655
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	500,328	532,815	500,328	500,328	0	(32,487)	0	(32,487)	0	0	0	0	7,801	1,501
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	558,096	594,334	558,096	558,096	0	(36,238)	0	(36,238)	0	0	0	0	8,974	1,674
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	846,883	893,205	846,883	846,883	0	(46,323)	0	(46,323)	0	0	0	0	12,278	2,258
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	744,308	785,020	744,308	744,308	0	(40,712)	0	(40,712)	0	0	0	0	6,586	1,985
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	384,949	406,005	384,949	384,949	0	(21,056)	0	(21,056)	0	0	0	0	5,466	1,027
3128QG-FP-2	FHLMC POOL NO 1N0174 2.484% 07/01/36		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	308	331	308	308	0	(23)	0	(23)	0	0	0	0	1	0
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	474,077	515,883	474,077	474,077	0	(41,806)	0	(41,806)	0	0	0	0	7,347	1,738
312929-RW-4	FHLMC POOL NO A83201 5.500% 11/01/38		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	61,375	66,765	61,375	61,375	0	(5,390)	0	(5,390)	0	0	0	0	1,435	122
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	467,126	501,613	499,752	501,613	0	0	0	0	0	0	(1,861)	(1,861)	590	590
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		07/11/2012	Various	12/01/2012	Paydown	4,956,744	5,229,484	4,956,744	4,956,744	0	(272,741)	0	(272,741)	0	0	0	0	55,559	5,301

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,174,629	1,244,701	1,174,629	1,174,629	0	(70,072)	0	(70,072)	0	0	0	0	3,426	799
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	8,971,114	9,536,107	9,536,107	9,536,107	0	0	0	0	0	0	0	0	24,421	24,421
31292S-AH-3	FHLMC POOL NO C09008 3.000% 08/01/42		08/28/2012	RBC Capital Markets	12/01/2012	Paydown	276,806	285,412	276,806	276,806	0	(8,607)	0	(8,607)	0	0	0	0	1,652	277
312931-VP-0	FHLMC POOL NO A85122 4.500% 03/01/39		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	5,062,111	5,321,545	5,350,019	5,321,545	0	0	0	0	0	0	28,474	28,474	6,960	6,960
312934-SC-7	FHLMC POOL NO A87715 4.500% 08/01/39		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	2,123,254	2,232,071	2,244,014	2,232,071	0	0	0	0	0	0	11,943	11,943	2,919	2,919
312938-M2-6	FHLMC POOL NO A90377 4.500% 12/01/39		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	67,000,031	70,433,783	70,810,659	70,433,783	0	0	0	0	0	0	376,876	376,876	92,125	92,125
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,411,519	1,505,936	1,411,519	1,411,519	0	(94,417)	0	(94,417)	0	0	0	0	24,078	4,235
312939-FR-7	FHLMC POOL NO A91076 4.500% 02/01/40		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	132,601	139,397	140,143	139,397	0	0	0	0	0	0	746	746	182	182
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,799,704	2,986,978	2,799,704	2,799,704	0	(187,274)	0	(187,274)	0	0	0	0	44,776	8,399
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,601,528	1,708,655	1,601,528	1,601,528	0	(107,127)	0	(107,127)	0	0	0	0	27,959	4,805
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	14,550	15,609	14,550	14,550	0	(1,059)	0	(1,059)	0	0	0	0	55	13
312944-AA-9	FHLMC POOL NO A95401 3.500% 12/01/40		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	3,751,750	4,028,735	4,013,786	4,028,735	0	0	0	0	0	0	(14,948)	(14,948)	4,742	4,742
312944-ZR-5	FHLMC POOL NO A96152 3.500% 01/01/41		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	1,177,642	1,264,585	1,259,892	1,264,585	0	0	0	0	0	0	(4,692)	(4,692)	1,488	1,488
312946-AW-6	FHLMC POOL NO A97221 3.500% 03/01/41		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	2,569,260	2,758,943	2,748,706	2,758,943	0	0	0	0	0	0	(10,237)	(10,237)	3,247	3,247
312946-KB-1	FHLMC POOL NO A97490 4.500% 03/01/41		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	876,745	921,678	926,610	921,678	0	0	0	0	0	0	4,932	4,932	1,206	1,206
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,192	2,445	2,192	2,192	0	(253)	0	(253)	0	0	0	0	44	9
31294K-ZS-7	FHLMC POOL NO E01653 4.500% 06/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	182,976	195,536	182,976	182,976	0	(12,560)	0	(12,560)	0	0	0	0	2,657	549
312965-QS-8	FHLMC POOL NO B13165 4.500% 04/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	34,902	37,297	34,902	34,902	0	(2,396)	0	(2,396)	0	0	0	0	428	105
312970-2A-3	FHLMC POOL NO B17969 5.500% 03/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	23,728	25,657	23,728	23,728	0	(1,929)	0	(1,929)	0	0	0	0	519	87
312970-CX-2	FHLMC POOL NO B17286 4.500% 11/01/19		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	9,662	10,332	9,662	9,662	0	(670)	0	(670)	0	0	0	0	36	8
312970-KJ-4	FHLMC POOL NO B17497 4.500% 12/01/19		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	82,483	88,205	82,483	82,483	0	(5,723)	0	(5,723)	0	0	0	0	309	72
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	219,290	236,558	219,290	219,290	0	(17,268)	0	(17,268)	0	0	0	0	3,414	731
312972-R2-0	FHLMC POOL NO B19505 5.000% 07/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	141,397	152,531	141,397	141,397	0	(11,134)	0	(11,134)	0	0	0	0	2,718	471
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	280,987	303,113	280,987	280,987	0	(22,126)	0	(22,126)	0	0	0	0	5,344	937
312972-R4-6	FHLMC POOL NO B19507 5.000% 07/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	146,645	158,192	146,645	146,645	0	(11,547)	0	(11,547)	0	0	0	0	1,468	489
31297U-S5-0	FHLMC POOL NO A38640 5.500% 10/01/35		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	924,495	1,005,677	924,495	924,495	0	(81,182)	0	(81,182)	0	0	0	0	17,451	1,836
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	17,882	19,619	17,882	17,882	0	(1,738)	0	(1,738)	0	0	0	0	330	66
3132GD-YD-8	FGOLD 30YR POOL NO Q00708		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	123,492	129,821	130,516	129,821	0	0	0	0	0	0	695	695	170	170
3132GF-GD-3	FHLMC POOL NO Q01996 4.500% 07/01/41		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	221,963	233,339	234,588	233,339	0	0	0	0	0	0	1,249	1,249	305	305

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132GK-V6-0	FHLMC POOL NO Q04537 3.500% 11/01/41		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	200,000	214,766	213,969	214,766	0	0	0	0	0	0	(797)	(797)	253	253
3132GL-Q4-9	FHLMC POOL NO Q05275 4.000% 12/01/41		01/03/2012	Royal Bank of Scotland	12/01/2012	Paydown	530,907	560,771	530,907	530,907	0	(29,864)	0	(29,864)	0	0	0	0	11,628	649
3132GM-AJ-1	FHLMC POOL NO Q05709 4.500% 01/01/42		01/10/2012	UBS AG	01/10/2012	Nomura Securities Intl	23,000,000	24,178,750	24,308,125	24,178,750	0	0	0	0	0	0	129,375	129,375	31,625	31,625
3132GR-AE-1	FHLMC POOL NO Q06005 3.500% 02/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	2,669,556	2,866,645	2,856,008	2,866,645	0	0	0	0	0	0	(10,637)	(10,637)	3,374	3,374
3132GR-AH-4	FHLMC POOL NO Q06008 3.500% 02/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	2,650,263	2,845,927	2,835,367	2,845,927	0	0	0	0	0	0	(10,560)	(10,560)	3,350	3,350
3132GR-QD-6	FHLMC POOL NO Q06452 4.500% 02/01/42		02/09/2012	Nomura Securities Intl	02/09/2012	UBS AG	100,000,000	105,687,500	106,125,000	105,687,500	0	0	0	0	0	0	437,500	437,500	150,000	150,000
3132GR-ZP-9	FHLMC POOL NO Q06750 3.500% 03/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	30,436	32,683	32,562	32,683	0	0	0	0	0	0	(121)	(121)	38	38
3132GT-5A-1	FHLMC POOL NO Q08641 3.500% 06/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	2,492,426	2,676,438	2,666,507	2,676,438	0	0	0	0	0	0	(9,931)	(9,931)	3,150	3,150
3132GT-5F-0	FHLMC POOL NO Q08646 3.500% 06/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	94,775	101,772	101,395	101,772	0	0	0	0	0	0	(378)	(378)	120	120
3132GU-VP-6	FHLMC POOL NO Q09322 3.500% 06/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	1,539,037	1,652,662	1,646,530	1,652,662	0	0	0	0	0	0	(6,132)	(6,132)	1,945	1,945
3132GV-NP-3	FHLMC POOL NO Q09998 3.500% 05/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	779,037	836,552	833,448	836,552	0	0	0	0	0	0	(3,104)	(3,104)	985	985
3132HL-3F-8	FHLMC POOL NO Q10798 3.500% 08/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	400,000	429,531	427,937	429,531	0	0	0	0	0	0	(1,594)	(1,594)	506	506
3132HM-FS-5	FHLMC POOL NO Q11077 3.500% 09/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	376,712	404,524	403,023	404,524	0	0	0	0	0	0	(1,501)	(1,501)	476	476
3132HM-KG-5	FHLMC POOL NO Q11195 3.500% 09/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Goldman Sachs & Co	902,853	969,509	965,911	969,509	0	0	0	0	0	0	(3,597)	(3,597)	1,141	1,141
31335H-RT-2	FHLMC GOLD POOL NO C90498		05/10/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	3,093	3,365	3,093	3,093	0	(272)	0	(272)	0	0	0	0	63	6
31349U-HL-5	FHLMC POOL NO 782935 2.375% 12/01/34		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	52,135	55,836	52,135	52,135	0	(3,702)	0	(3,702)	0	0	0	0	103	24
31368H-NW-9	FNMA POOL NO 190405 4.000% 10/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	500,000	519,571	522,500	519,571	0	0	0	0	0	0	2,930	2,930	611	611
31371K-4B-4	FNMA POOL NO 254718 5.000% 04/01/13		02/14/2012	UBS AG	02/14/2012	Royal Bank of Scotland	31,195	33,584	33,574	33,584	0	0	0	0	0	0	(10)	(10)	65	65
31371L-PM-5	FNMA POOL NO 255228 4.500% 05/01/34		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	13,243	14,136	14,127	14,136	0	0	0	0	0	0	(9)	(9)	18	18
31371L-ZM-4	FNMA POOL NO 255548 5.000% 01/01/20		02/14/2012	UBS AG	02/14/2012	Royal Bank of Scotland	27,838	29,970	29,961	29,970	0	0	0	0	0	0	(9)	(9)	58	58
31371M-6Z-5	FNMA POOL NO 256588 5.000% 12/01/16		05/15/2012	Royal Bank of Scotland	05/15/2012	JP Morgan Securities, Inc	9,268	10,038	10,059	10,038	0	0	0	0	0	0	21	21	21	21
31371N-T2-1	FNMA POOL NO 257169 4.500% 03/01/38		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	20,030	21,326	21,300	21,326	0	0	0	0	0	0	(27)	(27)	28	28
31371N-V3-6	FNMA POOL NO 257234 5.000% 05/01/23		05/15/2012	Royal Bank of Scotland	05/15/2012	JP Morgan Securities, Inc	830,311	899,266	901,147	899,266	0	0	0	0	0	0	1,881	1,881	1,845	1,845
31374C-NP-7	FNMA POOL NO 310098 4.500% 11/01/41		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	JP Morgan Securities, Inc	195,805	206,644	206,850	206,644	0	0	0	0	0	0	207	207	269	269
31376K-GQ-3	FNMA POOL NO 357607 5.000% 08/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	79,654	86,327	79,654	79,654	0	(6,672)	0	(6,672)	0	0	0	0	1,284	266
31376K-RD-0	FNMA POOL NO 357884 4.500% 04/01/35		04/10/2012	Citigroup Capital Markets Inc	04/10/2012	JP Morgan Securities, Inc	1,328,848	1,414,860	1,413,095	1,414,860	0	0	0	0	0	0	(1,765)	(1,765)	1,827	1,827
31376K-UB-0	FNMA POOL NO 357978 5.000% 09/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	384,173	416,963	384,173	384,173	0	(32,791)	0	(32,791)	0	0	0	0	5,820	1,281
3137AP-P6-1	FREDDIE MAC CMBS 2.789% 01/25/22		05/03/2012	JP Morgan Securities, Inc	08/16/2012	WELLS FARGO SEC LLC	1,000,000	1,014,985	1,036,719	1,014,592	0	(393)	0	(393)	0	0	22,126	22,126	8,522	1,627
3137EA-DB-2	FREDDIE MAC CORPORATE 2.375% 01/13/22		01/12/2012	Barclays Capital Inc	01/19/2012	Societe Generale	10,000,000	9,941,800	9,923,160	9,941,873	0	73	0	73	0	0	(18,713)	(18,713)	4,618	0
31381L-AV-9	FNMA POOL NO 463620 4.720% 10/01/19		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	13,197	14,927	13,197	13,197	0	(1,730)	0	(1,730)	0	0	0	0	239	31
31381L-BS-5	FNMA POOL NO 463649 4.465% 10/01/19		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	23,438	26,291	23,438	23,438	0	(2,853)	0	(2,853)	0	0	0	0	401	52
31381L-FJ-1	FNMA POOL NO 463769 4.030% 11/01/19		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	27,647	30,365	27,647	27,647	0	(2,718)	0	(2,718)	0	0	0	0	427	56

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138A1-5U-1	FNMA POOL NO AH0858 4.000% 12/01/40		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	21,362	22,750	22,783	22,750	0	0	0	0	0	0	33	33	28	28
3138A1-AU-5	FNMA POOL NO AH0018 3.500% 12/01/40		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	128,111	137,389	136,478	137,389	0	0	0	0	0	0	(911)	(911)	162	162
3138A1-BM-2	FNMA POOL NO AH0043 4.000% 01/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	840,488	873,386	878,310	873,386	0	0	0	0	0	0	4,925	4,925	1,027	1,027
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,320,229	1,393,997	1,320,229	1,320,229	0	(73,768)	0	(73,768)	0	0	0	0	17,596	3,081
3138A1-K5-9	FNMA POOL NO AH0315 4.000% 12/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	996,817	1,035,833	1,041,673	1,035,833	0	0	0	0	0	0	5,841	5,841	1,218	1,218
3138A1-KK-6	FNMA POOL NO AH0297 4.000% 12/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	81,183	86,583	86,168	86,583	0	0	0	0	0	0	(415)	(415)	99	99
3138A1-MA-6	FNMA POOL NO AH0352 4.000% 02/01/41		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	6,144,526	6,543,681	6,553,281	6,543,681	0	0	0	0	0	0	9,601	9,601	8,193	8,193
3138A1-MK-4	FNMA POOL NO AH0361 4.500% 12/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	832,356	888,475	887,922	888,475	0	0	0	0	0	0	(553)	(553)	1,144	1,144
3138A1-PN-5	FNMA POOL NO AH0428 4.500% 05/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	876,160	932,871	931,707	932,871	0	0	0	0	0	0	(1,164)	(1,164)	1,205	1,205
3138A1-U4-1	FNMA POOL NO AH0602 3.500% 12/01/40		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	4,000,000	4,289,688	4,261,250	4,289,688	0	0	0	0	0	0	(28,437)	(28,437)	5,056	5,056
3138A1-UB-5	FNMA POOL NO AH0577 4.000% 12/01/40		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	52,000	54,023	54,470	54,023	0	0	0	0	0	0	447	447	64	64
3138A1-UZ-2	FNMA POOL NO AH0599 4.000% 12/01/40		07/10/2012	Various	07/10/2012	Various	7,859,348	8,243,218	8,260,233	8,243,218	0	0	0	0	0	0	17,015	17,015	10,050	10,050
3138A1-VP-3	FNMA POOL NO AH0621 3.500% 01/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	110,047	118,016	117,234	118,016	0	0	0	0	0	0	(782)	(782)	139	139
3138A2-4B-2	FNMA POOL NO AH1717 4.000% 05/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	64,297	67,942	67,901	67,942	0	0	0	0	0	0	(40)	(40)	86	86
3138A2-6R-5	FNMA POOL NO AH1779 4.000% 12/01/40		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	110,554	116,850	116,751	116,850	0	0	0	0	0	0	(99)	(99)	147	147
3138A2-BE-8	FNMA POOL NO AH0936 3.500% 12/01/40		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	43,135	45,251	45,399	45,251	0	0	0	0	0	0	148	148	46	46
3138A2-BX-6	FNMA POOL NO AH0953 4.500% 12/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,756,541	1,870,168	1,875,383	1,870,168	0	0	0	0	0	0	5,215	5,215	2,635	2,635
3138A2-GG-8	FNMA POOL NO AH1098 4.000% 12/01/40		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	5,569,182	5,886,364	5,881,360	5,886,364	0	0	0	0	0	0	(5,004)	(5,004)	7,426	7,426
3138A2-K5-7	FNMA POOL NO AH1215 4.000% 12/01/40		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	7,601,665	8,034,604	8,027,774	8,034,604	0	0	0	0	0	0	(6,830)	(6,830)	10,136	10,136
3138A2-KC-2	FNMA POOL NO AH1190 4.000% 01/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	988,880	1,027,585	1,033,379	1,027,585	0	0	0	0	0	0	5,794	5,794	1,209	1,209
3138A2-LJ-6	FNMA POOL NO AH1228 4.000% 12/01/40		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	391,262	413,546	413,194	413,546	0	0	0	0	0	0	(352)	(352)	522	522
3138A2-MK-2	FNMA POOL NO AH1261 4.000% 01/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	400,000	415,656	418,000	415,656	0	0	0	0	0	0	2,344	2,344	489	489
3138A2-MN-6	FNMA POOL NO AH1264 4.000% 01/01/41		03/08/2012	Merrill Lynch,Pierce,Fenner &	03/08/2012	Credit Suisse First Boston Cor	417,166	439,638	439,817	439,638	0	0	0	0	0	0	179	179	510	510
3138A2-MQ-9	FNMA POOL NO AH1266 4.000% 01/01/41		05/10/2012	Various	05/10/2012	Various	121,158	126,857	127,537	126,857	0	0	0	0	0	0	680	680	163	163
3138A2-N9-6	FNMA POOL NO AH1315 4.000% 01/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	500,001	528,341	528,028	528,341	0	0	0	0	0	0	(313)	(313)	667	667
3138A2-R8-4	FNMA POOL NO AH1410 4.000% 01/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	6,164,530	6,404,369	6,457,345	6,404,369	0	0	0	0	0	0	52,976	52,976	7,534	7,534
3138A2-VE-6	FNMA POOL NO AH1512 4.000% 12/01/40		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	6,999,301	7,396,020	7,391,645	7,396,020	0	0	0	0	0	0	(4,375)	(4,375)	9,332	9,332
3138A2-WT-2	FNMA POOL NO AH1557 3.500% 01/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	104,699	112,282	111,537	112,282	0	0	0	0	0	0	(744)	(744)	132	132
3138A3-AP-2	FNMA POOL NO AH1813 4.000% 12/01/40		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	12,000,006	12,627,194	12,640,319	12,627,194	0	0	0	0	0	0	13,125	13,125	14,667	14,667
3138A3-S6-5	FNMA POOL NO AH2340 4.000% 12/01/40		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	299,971	316,973	316,785	316,973	0	0	0	0	0	0	(187)	(187)	400	400
3138A3-TZ-0	FNMA POOL NO AH2367 4.000% 01/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	71,496	75,568	75,504	75,568	0	0	0	0	0	0	(64)	(64)	95	95
3138A4-4L-6	FNMA POOL NO AH3526 4.500% 02/01/41		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	35,938	38,262	38,369	38,262	0	0	0	0	0	0	107	107	54	54
3138A4-N6-8	FNMA POOL NO AH3112 4.500% 01/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	62,406	66,445	66,363	66,445	0	0	0	0	0	0	(83)	(83)	86	86
3138A4-PA-7	FNMA POOL NO AH3116 4.000% 02/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	323,868	345,412	343,755	345,412	0	0	0	0	0	0	(1,657)	(1,657)	396	396
3138A4-WU-5	FNMA POOL NO AH3358 4.500% 01/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	959,537	1,021,645	1,020,371	1,021,645	0	0	0	0	0	0	(1,274)	(1,274)	1,319	1,319

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138A5-2Q-4	FNMA POOL NO AH4382 4.000% 02/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	652,276	677,806	681,628	677,806	0	0	0	0	0	0	3,822	3,822	797	797
3138A5-7A-4	FNMA POOL NO AH4488 4.500% 02/01/41		04/10/2012	Citigroup Capital Markets Inc	04/10/2012	JP Morgan Securities, Inc	1,000,001	1,064,727	1,063,399	1,064,727	0	0	0	0	0	0	(1,328)	(1,328)	1,375	1,375
3138A5-AB-8	FNMA POOL NO AH3601 4.000% 01/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	189,245	200,024	199,854	200,024	0	0	0	0	0	0	(170)	(170)	252	252
3138A5-AP-7	FNMA POOL NO AH3613 3.500% 01/01/26		07/13/2012	UBS AG	07/13/2012	Royal Bank of Scotland	19,055	20,115	20,216	20,115	0	0	0	0	0	0	101	101	30	30
3138A5-BP-6	FNMA POOL NO AH3645 4.000% 02/01/41		06/11/2012	Various	06/11/2012	Various	157,745	166,448	166,928	166,448	0	0	0	0	0	0	480	480	225	225
3138A5-CW-0	FNMA POOL NO AH3684 4.500% 01/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	907,235	965,957	964,752	965,957	0	0	0	0	0	0	(1,205)	(1,205)	1,247	1,247
3138A5-EM-0	FNMA POOL NO AH3739 3.500% 02/01/41		11/12/2012	Various	11/12/2012	Citigroup Capital Markets Inc	4,500,153	4,826,063	4,794,069	4,826,063	0	0	0	0	0	0	(31,993)	(31,993)	5,688	5,688
3138A5-G5-5	FNMA POOL NO AH3819 4.500% 01/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	955,194	1,017,021	1,015,752	1,017,021	0	0	0	0	0	0	(1,269)	(1,269)	1,313	1,313
3138A5-GU-0	FNMA POOL NO AH3810 4.000% 02/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	14,000,005	14,797,350	14,784,771	14,797,350	0	0	0	0	0	0	(12,578)	(12,578)	18,667	18,667
3138A5-MG-4	FNMA POOL NO AH3958 4.000% 01/01/41		01/10/2012	Various	01/10/2012	JP Morgan Securities, Inc	490,945	510,106	514,265	510,106	0	0	0	0	0	0	4,159	4,159	600	600
3138A5-QS-4	FNMA POOL NO AH4064 4.000% 02/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	1,245,132	1,293,867	1,301,163	1,293,867	0	0	0	0	0	0	7,296	7,296	1,522	1,522
3138A5-R4-6	FNMA POOL NO AH4106 4.000% 03/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	596,984	636,697	633,642	636,697	0	0	0	0	0	0	(3,055)	(3,055)	730	730
3138A5-VU-3	FNMA POOL NO AH4226 4.500% 03/01/41		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	2,318,026	2,467,974	2,474,855	2,467,974	0	0	0	0	0	0	6,882	6,882	3,477	3,477
3138A5-X2-3	FNMA POOL NO AH4296 4.000% 02/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	543,966	565,257	568,444	565,257	0	0	0	0	0	0	3,187	3,187	665	665
3138A5-XT-4	FNMA POOL NO AH4289 3.500% 03/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	105,133	112,747	111,999	112,747	0	0	0	0	0	0	(747)	(747)	133	133
3138A5-XU-1	FNMA POOL NO AH4290 3.500% 01/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	116,804	125,263	124,432	125,263	0	0	0	0	0	0	(830)	(830)	148	148
3138A6-BQ-2	FNMA POOL NO AH4546 4.500% 02/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	97,154	103,442	103,313	103,442	0	0	0	0	0	0	(129)	(129)	134	134
3138A6-CV-0	FNMA POOL NO AH4583 4.500% 03/01/41		04/10/2012	Various	04/10/2012	Various	2,308,403	2,457,765	2,460,497	2,457,765	0	0	0	0	0	0	2,732	2,732	3,343	3,343
3138A6-TP-5	FNMA POOL NO AH5057 4.500% 03/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	500,000	533,711	533,379	533,711	0	0	0	0	0	0	(332)	(332)	688	688
3138A6-UT-5	FNMA POOL NO AH5093 4.500% 04/01/41		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	23,489	25,164	25,150	25,164	0	0	0	0	0	0	(15)	(15)	38	38
3138A6-VL-1	FNMA POOL NO AH5118 4.000% 01/01/41		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	32,113	34,199	34,249	34,199	0	0	0	0	0	0	50	50	43	43
3138A7-2U-1	FNMA POOL NO AH6186 4.000% 02/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	1,972,803	2,050,019	2,061,579	2,050,019	0	0	0	0	0	0	11,559	11,559	2,411	2,411
3138A7-BX-5	FNMA POOL NO AH5453 4.500% 06/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	839,571	896,176	895,619	896,176	0	0	0	0	0	0	(558)	(558)	1,154	1,154
3138A7-FR-4	FNMA POOL NO AH5575 4.000% 02/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	112,503	116,880	117,847	116,880	0	0	0	0	0	0	967	967	138	138
3138A7-FZ-6	FNMA POOL NO AH5583 4.500% 02/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	143,147	152,798	152,703	152,798	0	0	0	0	0	0	(95)	(95)	197	197
3138A7-MA-3	FNMA POOL NO AH5752 3.500% 01/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	133,565	143,238	142,288	143,238	0	0	0	0	0	0	(950)	(950)	169	169
3138A7-TC-2	FNMA POOL NO AH5946 4.500% 02/01/36		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,702,244	1,812,358	1,817,411	1,812,358	0	0	0	0	0	0	5,054	5,054	2,553	2,553
3138A7-VT-2	FNMA POOL NO AH6025 4.000% 01/01/41		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	9,541,696	10,040,399	10,050,835	10,040,399	0	0	0	0	0	0	10,436	10,436	11,662	11,662
3138A7-WC-8	FNMA POOL NO AH6042 4.500% 01/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	65,476	69,715	69,628	69,715	0	0	0	0	0	0	(87)	(87)	90	90
3138A8-E7-7	FNMA POOL NO AH6457 4.000% 03/01/41		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Morgan Stanley & Co, Inc	999,900	1,050,755	1,056,145	1,050,755	0	0	0	0	0	0	5,390	5,390	1,333	1,333
3138A8-HE-9	FNMA POOL NO AH6528 4.500% 02/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	15,584	16,593	16,572	16,593	0	0	0	0	0	0	(21)	(21)	21	21

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138A8-MD-5	FNMA POOL NO AH6655 4.000% 02/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	492,080	511,225	515,454	511,225	0	0	0	0	0	0	4,229	4,229	601	601
3138A8-RD-0	FNMA POOL NO AH6783 4.000% 03/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	903,056	938,191	945,952	938,191	0	0	0	0	0	0	7,761	7,761	1,104	1,104
3138A8-UT-1	FNMA POOL NO AH6893 4.500% 03/01/41		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	2,050,658	2,183,310	2,189,397	2,183,310	0	0	0	0	0	0	6,088	6,088	3,076	3,076
3138A8-VK-9	FNMA POOL NO AH6917 4.500% 04/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	700,000	747,195	746,730	747,195	0	0	0	0	0	0	(465)	(465)	963	963
3138A8-VW-3	FNMA POOL NO AH6928 4.500% 04/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	1,397,652	1,491,884	1,490,956	1,491,884	0	0	0	0	0	0	(928)	(928)	1,922	1,922
3138A8-XV-3	FNMA POOL NO AH6991 4.000% 01/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	981,315	1,019,724	1,025,474	1,019,724	0	0	0	0	0	0	5,750	5,750	1,199	1,199
3138A8-YD-2	FNMA POOL NO AH7007 4.000% 03/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	46,433	48,240	48,639	48,240	0	0	0	0	0	0	399	399	57	57
3138A9-3S-1	FNMA POOL NO AH8008 4.000% 03/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	70,691	73,441	74,049	73,441	0	0	0	0	0	0	607	607	86	86
3138A9-AE-4	FNMA POOL NO AH7204 4.000% 03/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	355,273	375,507	375,188	375,507	0	0	0	0	0	0	(319)	(319)	474	474
3138A9-HY-3	FNMA POOL NO AH7446 4.500% 05/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	98,661	105,047	104,916	105,047	0	0	0	0	0	0	(131)	(131)	136	136
3138A9-NB-6	FNMA POOL NO AH7585 4.000% 03/01/41		01/10/2012	Various	01/10/2012	Various	1,965,864	2,043,239	2,054,641	2,043,239	0	0	0	0	0	0	11,402	11,402	2,403	2,403
3138A9-NW-0	FNMA POOL NO AH7604 3.500% 03/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	111,819	119,917	119,122	119,917	0	0	0	0	0	0	(795)	(795)	141	141
3138A9-RB-2	FNMA POOL NO AH7681 4.500% 03/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	500,001	533,712	533,380	533,712	0	0	0	0	0	0	(332)	(332)	688	688
3138A9-U8-5	FNMA POOL NO AH7806 4.500% 03/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	72,720	77,623	77,575	77,623	0	0	0	0	0	0	(48)	(48)	100	100
3138A9-X6-6	FNMA POOL NO AH7900 4.500% 06/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	442,990	472,692	472,357	472,692	0	0	0	0	0	0	(335)	(335)	609	609
3138A9-YB-4	FNMA POOL NO AH7905 4.000% 07/01/41		01/10/2012	Barclays Capital Inc	01/10/2012	JP Morgan Securities, Inc	725,000	753,689	759,438	753,689	0	0	0	0	0	0	5,749	5,749	886	886
3138A9-ZN-7	FNMA POOL NO AH7948 4.000% 10/01/41		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	10,000,000	10,522,656	10,533,594	10,522,656	0	0	0	0	0	0	10,938	10,938	12,222	12,222
3138AA-5Q-0	FNMA POOL NO AH8954 4.000% 04/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	817,729	849,544	856,572	849,544	0	0	0	0	0	0	7,027	7,027	999	999
3138AA-GV-7	FNMA POOL NO AH8311 4.500% 04/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	807,048	859,285	858,213	859,285	0	0	0	0	0	0	(1,072)	(1,072)	1,110	1,110
3138AA-H5-3	FNMA POOL NO AH8351 4.000% 03/01/41		02/09/2012	Citigroup Capital Markets Inc	02/09/2012	Deutsche Bank Securities Inc	2,659,061	2,805,621	2,807,907	2,805,621	0	0	0	0	0	0	2,285	2,285	3,545	3,545
3138AA-LD-1	FNMA POOL NO AH8423 4.500% 04/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	66,051	70,326	70,238	70,326	0	0	0	0	0	0	(88)	(88)	91	91
3138AA-S9-3	FNMA POOL NO AH8643 4.500% 04/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	2,186,021	2,333,407	2,331,955	2,333,407	0	0	0	0	0	0	(1,452)	(1,452)	3,006	3,006
3138AA-WM-9	FNMA POOL NO AH8751 4.500% 04/01/41		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	2,345,474	2,497,197	2,504,160	2,497,197	0	0	0	0	0	0	6,963	6,963	3,518	3,518
3138AB-BW-8	FNMA POOL NO AH9052 4.000% 04/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	73,339	76,210	76,640	76,210	0	0	0	0	0	0	430	430	90	90
3138AB-EY-1	FNMA POOL NO AH9150 3.500% 04/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	131,364	140,877	139,943	140,877	0	0	0	0	0	0	(934)	(934)	166	166
3138AB-FZ-7	FNMA POOL NO AH9183 4.500% 05/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	1,000,000	1,064,727	1,063,398	1,064,727	0	0	0	0	0	0	(1,328)	(1,328)	1,375	1,375
3138AB-NW-5	FNMA POOL NO AH9404 4.000% 04/01/41		02/09/2012	Citigroup Capital Markets Inc	02/09/2012	Various	9,852,468	10,395,508	10,406,158	10,395,508	0	0	0	0	0	0	10,650	10,650	13,137	13,137
3138AB-NY-1	FNMA POOL NO AH9406 4.500% 04/01/41		04/10/2012	Citigroup Capital Markets Inc	04/10/2012	JP Morgan Securities, Inc	4,000,000	4,258,907	4,253,594	4,258,907	0	0	0	0	0	0	(5,313)	(5,313)	5,500	5,500
3138AB-YR-4	FNMA POOL NO AH9719 4.500% 04/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	52,543	56,086	56,051	56,086	0	0	0	0	0	0	(35)	(35)	72	72

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138AC-CG-0	FNMA POOL NO AH9970 4.500% 04/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	805,461	857,596	856,526	857,596	0	0	0	0	0	0	(1,070)	(1,070)	1,108	1,108
3138AD-B2-0	FNMA POOL NO AI0056 4.000% 07/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	132,280	139,778	139,695	139,778	0	0	0	0	0	0	(83)	(83)	176	176
3138AD-BG-9	FNMA POOL NO AI0038 4.000% 07/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	754,060	796,800	796,329	796,800	0	0	0	0	0	0	(471)	(471)	1,005	1,005
3138AD-BK-0	FNMA POOL NO AI0041 4.500% 07/01/41		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	526,319	564,868	564,251	564,868	0	0	0	0	0	0	(617)	(617)	724	724
3138AD-BZ-7	FNMA POOL NO AI0055 4.000% 07/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	57,494	59,744	60,081	59,744	0	0	0	0	0	0	337	337	70	70
3138AD-GN-9	FNMA POOL NO AI0204 4.500% 04/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	1,008,767	1,074,061	1,072,721	1,074,061	0	0	0	0	0	0	(1,340)	(1,340)	1,387	1,387
3138AD-JY-2	FNMA POOL NO AI0278 4.500% 05/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	76,280	81,217	81,116	81,217	0	0	0	0	0	0	(101)	(101)	105	105
3138AD-KS-3	FNMA POOL NO AI0304 4.500% 08/01/41		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	161,982	172,460	172,941	172,460	0	0	0	0	0	0	481	481	243	243
3138AD-L7-8	FNMA POOL NO AI0349 4.000% 11/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	252,238	266,534	266,377	266,534	0	0	0	0	0	0	(158)	(158)	336	336
3138AD-LX-1	FNMA POOL NO AI0341 4.000% 10/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	900,001	935,227	940,501	935,227	0	0	0	0	0	0	5,273	5,273	1,100	1,100
3138AD-R5-6	FNMA POOL NO AI0507 4.000% 04/01/41		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	44,225	47,098	47,167	47,098	0	0	0	0	0	0	69	69	59	59
3138AD-U5-2	FNMA POOL NO AI0603 4.500% 06/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	1,500,000	1,601,132	1,600,136	1,601,132	0	0	0	0	0	0	(996)	(996)	2,063	2,063
3138AD-VN-2	FNMA POOL NO AI0620 4.500% 05/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	100,805	107,602	107,535	107,602	0	0	0	0	0	0	(67)	(67)	139	139
3138AD-WQ-4	FNMA POOL NO AI0654 4.500% 04/01/41		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Various	5,999,403	6,331,480	6,332,964	6,331,480	0	0	0	0	0	0	1,484	1,484	8,249	8,249
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	32,685	33,957	34,238	33,957	0	0	0	0	0	0	281	281	40	40
3138AE-JA-2	FNMA POOL NO AI1156 4.000% 04/01/41		02/09/2012	Citigroup Capital Markets Inc	02/09/2012	Deutsche Bank Securities Inc	10,229,389	10,793,204	10,801,995	10,793,204	0	0	0	0	0	0	8,791	8,791	13,639	13,639
3138AE-KC-6	FNMA POOL NO AI1190 4.500% 04/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	37,483	39,909	39,859	39,909	0	0	0	0	0	0	(50)	(50)	52	52
3138AE-P8-0	FNMA POOL NO AI1346 4.000% 08/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	400,000	415,656	418,000	415,656	0	0	0	0	0	0	2,344	2,344	489	489
3138AE-TU-7	FNMA POOL NO AI1462 4.000% 04/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	21,360	22,571	22,558	22,571	0	0	0	0	0	0	(13)	(13)	28	28
3138AE-XB-4	FNMA POOL NO AI1573 4.500% 04/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	955,312	1,017,146	1,015,878	1,017,146	0	0	0	0	0	0	(1,269)	(1,269)	1,314	1,314
3138AE-Z6-3	FNMA POOL NO AI1664 4.500% 05/01/41		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	7,533,376	7,950,360	7,921,815	7,950,360	0	0	0	0	0	0	(28,544)	(28,544)	10,358	10,358
3138AE-ZE-6	FNMA POOL NO AI1640 4.000% 06/01/41		04/10/2012	Morgan Stanley & Co, Inc	04/10/2012	Credit Suisse First Boston Cor	1,000,001	1,052,736	1,048,166	1,052,736	0	0	0	0	0	0	(4,570)	(4,570)	1,222	1,222
3138AF-3F-5	FNMA POOL NO AI2597 4.500% 05/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	840,151	894,531	893,416	894,531	0	0	0	0	0	0	(1,116)	(1,116)	1,155	1,155
3138AF-4U-1	FNMA POOL NO AI2634 4.500% 06/01/41		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	2,413,381	2,569,496	2,576,661	2,569,496	0	0	0	0	0	0	7,165	7,165	3,620	3,620
3138AF-B5-8	FNMA POOL NO AI1859 4.500% 05/01/41		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	5,481,470	5,784,878	5,764,108	5,784,878	0	0	0	0	0	0	(20,770)	(20,770)	7,537	7,537
3138AF-BM-1	FNMA POOL NO AI1843 4.500% 05/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	973,679	1,036,702	1,035,409	1,036,702	0	0	0	0	0	0	(1,293)	(1,293)	1,339	1,339
3138AF-BX-7	FNMA POOL NO AI1853 4.000% 05/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	26,989	28,039	28,271	28,039	0	0	0	0	0	0	232	232	33	33
3138AF-C2-4	FNMA POOL NO AI1888 4.500% 05/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	35,935	38,358	38,334	38,358	0	0	0	0	0	0	(24)	(24)	49	49
3138AG-3K-2	FNMA POOL NO AI3501 4.000% 06/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	14,000,006	14,797,350	14,784,772	14,797,350	0	0	0	0	0	0	(12,578)	(12,578)	18,667	18,667
3138AG-E2-0	FNMA POOL NO AI2852 4.500% 05/01/41		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	1,554,459	1,668,311	1,666,489	1,668,311	0	0	0	0	0	0	(1,822)	(1,822)	2,137	2,137
3138AG-LK-2	FNMA POOL NO AI3029 4.500% 05/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	955,225	1,017,053	1,015,785	1,017,053	0	0	0	0	0	0	(1,269)	(1,269)	1,313	1,313
3138AG-XM-5	FNMA POOL NO AI3383 4.500% 06/01/41		06/11/2012	Citigroup Capital Markets Inc	06/11/2012	Credit Suisse First Boston Cor	999,900	1,070,518	1,072,550	1,070,518	0	0	0	0	0	0	2,031	2,031	1,500	1,500

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138AH-QC-3	FNMA POOL NO AI4050 4.500% 09/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	36,742	39,219	39,195	39,219	0	0	0	0	0	0	(24)	(24)	51	51
3138AJ-3P-5	FNMA POOL NO AI5305 4.500% 06/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	1,659,298	1,768,821	1,767,140	1,768,821	0	0	0	0	0	0	(1,681)	(1,681)	2,282	2,282
3138AJ-B8-4	FNMA POOL NO AI4562 4.500% 06/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	28,203	30,028	29,991	30,028	0	0	0	0	0	0	(37)	(37)	39	39
3138AJ-DX-7	FNMA POOL NO AI4617 4.000% 08/01/41		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	54,500	58,040	58,125	58,040	0	0	0	0	0	0	85	85	73	73
3138AJ-K5-0	FNMA POOL NO AI4815 4.500% 06/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	34,936	37,291	37,268	37,291	0	0	0	0	0	0	(23)	(23)	48	48
3138AJ-NB-4	FNMA POOL NO AI4885 4.000% 06/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	163,839	170,252	171,212	170,252	0	0	0	0	0	0	960	960	200	200
3138AJ-NH-1	FNMA POOL NO AI4891 4.500% 06/01/41		04/10/2012	Citigroup Capital Markets Inc	04/10/2012	JP Morgan Securities, Inc	4,000,000	4,258,906	4,253,594	4,258,906	0	0	0	0	0	0	(5,312)	(5,312)	5,500	5,500
3138AJ-NM-0	FNMA POOL NO AI4895 4.500% 02/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	540,897	577,366	577,006	577,366	0	0	0	0	0	0	(359)	(359)	744	744
3138AJ-V3-3	FNMA POOL NO AI5133 4.000% 10/01/41		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	79,057	84,193	84,316	84,193	0	0	0	0	0	0	124	124	105	105
3138AK-N4-7	FNMA POOL NO AI5810 4.500% 08/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	891,124	948,804	947,620	948,804	0	0	0	0	0	0	(1,184)	(1,184)	1,225	1,225
3138AK-XL-8	FNMA POOL NO AI6082 4.000% 06/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	311,245	328,886	328,692	328,886	0	0	0	0	0	0	(195)	(195)	415	415
3138AL-6V-4	FNMA POOL NO AI7183 4.500% 07/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	1,539,795	1,643,611	1,642,589	1,643,611	0	0	0	0	0	0	(1,023)	(1,023)	2,117	2,117
3138AL-H7-5	FNMA POOL NO AI6553 4.500% 07/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	847,522	902,380	901,254	902,380	0	0	0	0	0	0	(1,126)	(1,126)	1,165	1,165
3138AL-ME-4	FNMA POOL NO AI6656 4.500% 08/01/41		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Barclays Capital Inc	8,134,072	8,584,306	8,590,343	8,584,306	0	0	0	0	0	0	6,037	6,037	11,184	11,184
3138AL-XC-6	FNMA POOL NO AI6974 4.000% 08/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	400,001	415,657	418,001	415,657	0	0	0	0	0	0	2,344	2,344	489	489
3138AL-XU-6	FNMA POOL NO AI6990 4.500% 08/01/36		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,989,600	2,118,302	2,124,209	2,118,302	0	0	0	0	0	0	5,907	5,907	2,984	2,984
3138AM-2H-7	FNMA POOL NO AI7975 4.000% 09/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	47,075,300	49,756,385	49,712,724	49,756,385	0	0	0	0	0	0	(43,661)	(43,661)	62,767	62,767
3138AM-4E-2	FNMA POOL NO AI8020 4.000% 09/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	227,294	240,177	240,035	240,177	0	0	0	0	0	0	(142)	(142)	303	303
3138AM-BZ-7	FNMA POOL NO AI7255 4.500% 08/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	803,595	855,609	854,542	855,609	0	0	0	0	0	0	(1,067)	(1,067)	1,105	1,105
3138AM-HR-9	FNMA POOL NO AI7439 4.500% 07/01/41		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	700,308	751,600	750,779	751,600	0	0	0	0	0	0	(821)	(821)	963	963
3138AM-HU-2	FNMA POOL NO AI7442 4.500% 07/01/41		06/11/2012	Deutsche Bank Securities Inc	06/11/2012	Credit Suisse First Boston Cor	448,268	479,962	480,838	479,962	0	0	0	0	0	0	876	876	672	672
3138AM-YP-4	FNMA POOL NO AI7917 4.500% 08/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	21,674	23,136	23,121	23,136	0	0	0	0	0	0	(14)	(14)	30	30
3138AM-YR-0	FNMA POOL NO AI7919 4.000% 08/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	1,293,264	1,379,296	1,372,678	1,379,296	0	0	0	0	0	0	(6,618)	(6,618)	1,581	1,581
3138AN-DY-6	FNMA POOL NO AI8218 4.000% 08/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	999,999	1,039,140	1,044,999	1,039,140	0	0	0	0	0	0	5,859	5,859	1,222	1,222
3138AN-LP-6	FNMA POOL NO AI8433 4.500% 08/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	36,470	38,928	38,904	38,928	0	0	0	0	0	0	(24)	(24)	50	50
3138AN-PU-1	FNMA POOL NO AI8534 4.000% 08/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	290,831	302,146	304,645	302,146	0	0	0	0	0	0	2,499	2,499	355	355
3138AN-Q2-2	FNMA POOL NO AI8572 3.500% 07/01/42		07/10/2012	RBC Capital Markets	07/10/2012	Citigroup Capital Markets Inc	20,000,000	20,940,625	21,089,844	20,940,625	0	0	0	0	0	0	149,219	149,219	21,389	21,389
3138AN-R6-2	FNMA POOL NO AI8608 4.000% 01/01/42		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	641,609	677,700	675,845	677,700	0	0	0	0	0	0	(1,855)	(1,855)	784	784
3138AN-SX-2	FNMA POOL NO AI8633 3.500% 08/01/42		07/10/2012	Barclays Capital Inc	07/10/2012	Merrill Lynch,Pierce,Fenner &	2,000,000	2,112,813	2,105,000	2,112,813	0	0	0	0	0	0	(7,813)	(7,813)	2,139	2,139
3138AN-SZ-7	FNMA POOL NO AI8635 4.000% 07/01/42		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	414,078	441,624	439,505	441,624	0	0	0	0	0	0	(2,119)	(2,119)	506	506
3138AP-HV-3	FNMA POOL NO AI9243 4.000% 11/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	26,203	27,946	27,812	27,946	0	0	0	0	0	0	(134)	(134)	32	32
3138AP-SA-7	FNMA POOL NO AI9512 3.500% 10/01/31		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	2,915,605	3,126,759	3,106,031	3,126,759	0	0	0	0	0	0	(20,728)	(20,728)	3,685	3,685

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138AP-UG-1	FNMA POOL NO AI9582	3.500% 09/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	133,186	142,831	141,884	142,831	0	0	0	0	0	0	(947)	(947)	168	168
3138AP-UH-9	FNMA POOL NO AI9583	4.000% 10/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	2,207,534	2,332,656	2,331,277	2,332,656	0	0	0	0	0	0	(1,380)	(1,380)	2,943	2,943
3138AP-XH-6	FNMA POOL NO AI9679	4.000% 09/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	362,456	383,000	382,774	383,000	0	0	0	0	0	0	(227)	(227)	483	483
3138AP-XR-4	FNMA POOL NO AI9687	4.000% 09/01/41		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	117,467	123,762	122,643	123,762	0	0	0	0	0	0	(1,120)	(1,120)	170	170
3138AP-ZN-1	FNMA POOL NO AI9748	4.500% 08/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	156,837	167,190	167,032	167,190	0	0	0	0	0	0	(159)	(159)	216	216
3138AR-2S-2	FNMA POOL NO AJ0784	4.000% 09/01/41		01/10/2012	Various	01/10/2012	Various	1,394,717	1,449,882	1,460,823	1,449,882	0	0	0	0	0	0	10,941	10,941	1,705	1,705
3138AR-DZ-4	FNMA POOL NO AJ0119	3.500% 02/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	40,520	42,508	42,647	42,508	0	0	0	0	0	0	139	139	43	43
3138AR-ZZ-0	FNMA POOL NO AJ0759	4.000% 09/01/41		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,608	2,816	2,608	2,608	0	(208)	0	(208)	0	0	0	0	9	2
3138AS-3T-7	FNMA POOL NO AJ1709	4.000% 09/01/41		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	173,526	187,389	173,526	173,526	0	(13,863)	0	(13,863)	0	0	0	0	578	135
3138AS-P5-5	FNMA POOL NO AJ1343	4.000% 09/01/41		02/09/2012	Citigroup Capital Markets Inc	02/09/2012	Deutsche Bank Securities Inc	10,240,055	10,804,458	10,813,258	10,804,458	0	0	0	0	0	0	8,800	8,800	13,653	13,653
3138AT-2N-9	FNMA POOL NO AJ2580	3.500% 03/01/42		03/08/2012	Barclays Capital Inc	03/08/2012	JP Morgan Securities, Inc	919,147	949,881	951,497	949,881	0	0	0	0	0	0	1,616	1,616	983	983
3138AT-E4-8	FNMA POOL NO AJ1954	4.000% 10/01/41		01/10/2012	Various	01/10/2012	Various	5,475,474	5,691,348	5,724,384	5,691,348	0	0	0	0	0	0	33,036	33,036	6,692	6,692
3138AT-EX-4	FNMA POOL NO AJ1949	4.000% 10/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	65,287	69,631	69,296	69,631	0	0	0	0	0	0	(334)	(334)	80	80
3138AT-HG-8	FNMA POOL NO AJ2030	4.500% 10/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	939,781	1,003,143	1,002,519	1,003,143	0	0	0	0	0	0	(624)	(624)	1,292	1,292
3138AT-MN-7	FNMA POOL NO AJ2164	4.000% 09/01/41		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,330	2,516	2,330	2,330	0	(186)	0	(186)	0	0	0	0	8	2
3138AT-MQ-0	FNMA POOL NO AJ2166	4.000% 10/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	679,838	718,371	717,946	718,371	0	0	0	0	0	0	(425)	(425)	906	906
3138AT-MS-6	FNMA POOL NO AJ2168	4.000% 10/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	98,787	102,654	103,233	102,654	0	0	0	0	0	0	579	579	121	121
3138AT-WG-1	FNMA POOL NO AJ2446	4.000% 01/01/42		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	165,336	176,076	176,335	176,076	0	0	0	0	0	0	258	258	220	220
3138AU-6N-2	FNMA POOL NO AJ3576	4.000% 01/01/42		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	2,000,000	2,078,281	2,090,000	2,078,281	0	0	0	0	0	0	11,719	11,719	2,444	2,444
3138AU-E3-7	FNMA POOL NO AJ2853	4.000% 01/01/42		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	45,373	47,138	47,528	47,138	0	0	0	0	0	0	390	390	55	55
3138AU-LU-9	FNMA POOL NO AJ3038	4.000% 10/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	6,947,475	7,217,776	7,277,480	7,217,776	0	0	0	0	0	0	59,705	59,705	8,491	8,491
3138AU-N3-7	FNMA POOL NO AJ3109	4.000% 01/01/42		07/10/2012	Various	07/10/2012	Various	1,048,208	1,107,145	1,106,107	1,107,145	0	0	0	0	0	0	(1,037)	(1,037)	1,281	1,281
3138AU-N6-0	FNMA POOL NO AJ3112	4.000% 01/01/42		01/10/2012	Various	01/10/2012	Various	1,427,052	1,483,277	1,493,415	1,483,277	0	0	0	0	0	0	10,139	10,139	1,744	1,744
3138AU-NK-9	FNMA POOL NO AJ3093	4.000% 12/01/41		01/10/2012	Barclays Capital Inc	01/10/2012	JP Morgan Securities, Inc	413,648	430,016	433,296	430,016	0	0	0	0	0	0	(3,280)	(3,280)	506	506
3138AU-NP-8	FNMA POOL NO AJ3097	4.000% 12/01/41		01/10/2012	Barclays Capital Inc	01/10/2012	UBS AG	4,999,998	5,197,849	5,226,560	5,197,849	0	0	0	0	0	0	28,711	28,711	6,111	6,111
3138AU-NW-3	FNMA POOL NO AJ3104	4.000% 12/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	927,648	980,227	979,647	980,227	0	0	0	0	0	0	(580)	(580)	1,237	1,237
3138AU-NZ-6	FNMA POOL NO AJ3107	4.000% 01/01/42		01/10/2012	Barclays Capital Inc	01/10/2012	UBS AG	397,188	412,905	415,186	412,905	0	0	0	0	0	0	2,281	2,281	485	485
3138AV-5W-1	FNMA POOL NO AJ4460	4.000% 12/01/41		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	8,771,672	9,241,779	9,270,561	9,241,779	0	0	0	0	0	0	28,782	28,782	12,670	12,670
3138AV-D4-4	FNMA POOL NO AJ3722	3.500% 12/01/31		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Citigroup Capital Markets Inc	23,000,019	24,665,723	24,502,207	24,665,723	0	0	0	0	0	0	(163,516)	(163,516)	29,069	29,069
3138AV-DY-8	FNMA POOL NO AJ3718	4.000% 10/01/41		07/10/2012	Various	07/10/2012	Various	294,049	313,563	312,259	313,563	0	0	0	0	0	0	(1,305)	(1,305)	363	363
3138AV-PV-1	FNMA POOL NO AJ4035	3.500% 10/01/41		11/12/2012	UBS AG	11/12/2012	Various	5,127,750	5,479,355	5,452,721	5,479,355	0	0	0	0	0	0	(26,634)	(26,634)	6,358	6,358
3138AV-QB-4	FNMA POOL NO AJ4049	4.000% 10/01/41		07/10/2012	Various	07/10/2012	Various	1,296,496	1,381,396	1,375,414	1,381,396	0	0	0	0	0	0	(5,982)	(5,982)	1,585	1,585
3138AV-QC-2	FNMA POOL NO AJ4050	4.000% 10/01/41		05/10/2012	Various	05/10/2012	Various	6,938,232	7,213,936	7,264,397	7,213,936	0	0	0	0	0	0	50,461	50,461	8,559	8,559
3138AV-QD-0	FNMA POOL NO AJ4051	4.000% 10/01/41		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	249,984	263,382	264,202	263,382	0	0	0	0	0	0	820	820	361	361
3138AV-QE-8	FNMA POOL NO AJ4052	4.000% 10/01/41		05/10/2012	Various	05/10/2012	Credit Suisse First Boston Cor	1,625,457	1,712,845	1,715,278	1,712,845	0	0	0	0	0	0	2,433	2,433	2,126	2,126
3138AV-QF-5	FNMA POOL NO AJ4053	4.000% 10/01/41		01/10/2012	Various	01/10/2012	Various	30,057,264	31,246,273	31,421,603	31,246,273	0	0	0	0	0	0	175,330	175,330	36,737	36,737
3138AV-TB-1	FNMA POOL NO AJ4145	4.000% 11/01/41		02/09/2012	Citigroup Capital Markets Inc	02/09/2012	Morgan Stanley & Co, Inc	7,176,496	7,572,045	7,580,174	7,572,045	0	0	0	0	0	0	8,130	8,130	9,569	9,569
3138AV-TM-7	FNMA POOL NO AJ4155	4.000% 11/01/41		02/29/2012	Merrill Lynch,Pierce,Fenner &	12/01/2012	Paydown	850,484	902,842	850,484	850,484	0	(52,358)	0	(52,358)	0	0	0	0	18,367	1,039

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138AV-WL-5	FNMA POOL NO AJ4250 4.000% 10/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	1,427,839	1,522,823	1,515,517	1,522,823	0	0	0	0	0	0	(7,307)	(7,307)	1,745	1,745
3138AW-3M-3	FNMA POOL NO AJ5303 4.000% 11/01/41		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	842,129	887,262	879,236	887,262	0	0	0	0	0	0	(8,027)	(8,027)	1,216	1,216
3138AW-3N-1	FNMA POOL NO AJ5304 4.000% 11/01/41		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	23,743	25,285	25,322	25,285	0	0	0	0	0	0	37	37	32	32
3138AW-6S-7	FNMA POOL NO AJ5380 4.000% 11/01/41		05/10/2012	Various	05/10/2012	Citigroup Capital Markets Inc	8,781,129	9,240,509	9,246,683	9,240,509	0	0	0	0	0	0	6,174	6,174	10,804	10,804
3138AW-FJ-7	FNMA POOL NO AJ4668 4.000% 11/01/41		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	999,999	1,052,265	1,053,358	1,052,265	0	0	0	0	0	0	1,094	1,094	1,222	1,222
3138AX-2R-1	FNMA POOL NO AJ6183 4.000% 12/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	28,028	29,893	29,749	29,893	0	0	0	0	0	0	(143)	(143)	34	34
3138AX-3G-4	FNMA POOL NO AJ6198 4.000% 12/01/41		01/10/2012	Various	01/10/2012	Various	3,100,000	3,221,766	3,239,813	3,221,766	0	0	0	0	0	0	18,047	18,047	3,789	3,789
3138AX-3Q-2	FNMA POOL NO AJ6206 4.000% 12/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	1,834,709	1,906,521	1,917,271	1,906,521	0	0	0	0	0	0	10,750	10,750	2,242	2,242
3138AX-3U-3	FNMA POOL NO AJ6210 4.000% 01/01/42		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	262,041	272,297	273,833	272,297	0	0	0	0	0	0	1,535	1,535	320	320
3138AX-3X-7	FNMA POOL NO AJ6213 4.000% 01/01/42		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	400,000	415,656	418,000	415,656	0	0	0	0	0	0	2,344	2,344	489	489
3138AX-4F-5	FNMA POOL NO AJ6221 4.000% 01/01/42		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	5,177,660	5,468,903	5,453,937	5,468,903	0	0	0	0	0	0	(14,967)	(14,967)	6,328	6,328
3138AX-HV-6	FNMA POOL NO AJ5643 4.000% 11/01/41		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	581,242	611,621	612,257	611,621	0	0	0	0	0	0	636	636	710	710
3138AX-MC-2	FNMA POOL NO AJ5754 4.000% 01/01/42		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	622,767	647,142	650,792	647,142	0	0	0	0	0	0	3,649	3,649	761	761
3138AX-SC-6	FNMA POOL NO AJ5914 4.000% 11/01/41		07/10/2012	Various	07/10/2012	Various	429,756	449,709	451,797	449,709	0	0	0	0	0	0	2,088	2,088	525	525
3138AX-SD-4	FNMA POOL NO AJ5915 4.000% 11/01/41		07/10/2012	Various	07/10/2012	Various	3,065,079	3,268,910	3,253,518	3,268,910	0	0	0	0	0	0	(15,392)	(15,392)	3,751	3,751
3138AX-SR-3	FNMA POOL NO AJ5927 3.500% 11/01/41		11/12/2012	Various	11/12/2012	Various	10,528,665	10,815,219	10,894,131	10,815,219	0	0	0	0	0	0	78,912	78,912	12,295	12,295
3138AX-SS-1	FNMA POOL NO AJ5928 4.000% 11/01/41		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	164,204	173,004	171,439	173,004	0	0	0	0	0	0	(1,565)	(1,565)	237	237
3138AX-T2-7	FNMA POOL NO AJ5968 4.000% 12/01/41		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	214,771	228,723	229,059	228,723	0	0	0	0	0	0	336	336	286	286
3138AX-TP-6	FNMA POOL NO AJ5957 4.000% 12/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	945,316	1,008,202	1,003,364	1,008,202	0	0	0	0	0	0	(4,837)	(4,837)	1,155	1,155
3138AX-XT-3	FNMA POOL NO AJ6089 3.500% 12/01/41		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	43,188	45,307	45,455	45,307	0	0	0	0	0	0	148	148	46	46
3138AY-5B-1	FNMA POOL NO AJ7141 3.500% 12/01/41		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Various	17,515,448	17,983,439	18,119,133	17,983,439	0	0	0	0	0	0	135,694	135,694	20,435	20,435
3138AY-QQ-5	FNMA POOL NO AJ6762 4.000% 11/01/41		01/10/2012	Various	01/10/2012	JP Morgan Securities, Inc	3,674,414	3,818,282	3,848,949	3,818,282	0	0	0	0	0	0	30,667	30,667	4,491	4,491
3138AY-RT-8	FNMA POOL NO AJ6797 4.000% 02/01/42		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	7,000,000	7,396,758	7,392,383	7,396,758	0	0	0	0	0	0	(4,375)	(4,375)	9,333	9,333
3138AY-RX-9	FNMA POOL NO AJ6801 3.500% 03/01/42		03/08/2012	Various	03/08/2012	JP Morgan Securities, Inc	76,000,000	78,642,500	78,674,844	78,642,500	0	0	0	0	0	0	32,344	32,344	81,278	81,278
3138AY-RZ-4	FNMA POOL NO AJ6803 4.000% 03/01/42		03/08/2012	Various	03/08/2012	Various	115,000,000	121,263,398	121,026,875	121,263,398	0	0	0	0	0	0	(236,523)	(236,523)	140,556	140,556
3138AY-ZZ-5	FNMA POOL NO AJ7059 4.000% 01/01/42		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	700,000	727,398	731,500	727,398	0	0	0	0	0	0	4,102	4,102	856	856
3138E0-2C-2	FNMA POOL NO AJ7970 4.000% 11/01/41		01/10/2012	Various	01/10/2012	Various	1,782,839	1,852,471	1,866,066	1,852,471	0	0	0	0	0	0	13,595	13,595	2,179	2,179
3138E0-J7-5	FNMA POOL NO AJ7485 3.500% 12/01/41		09/11/2012	UBS AG	09/11/2012	Various	5,273,999	5,573,546	5,570,870	5,573,546	0	0	0	0	0	0	(2,676)	(2,676)	6,153	6,153
3138E0-RA-9	FNMA POOL NO AJ7680 3.500% 12/01/41		11/12/2012	Various	11/12/2012	Various	6,623,939	7,100,142	7,054,421	7,100,142	0	0	0	0	0	0	(45,721)	(45,721)	8,350	8,350
3138E0-X5-3	FNMA POOL NO AJ7899 4.000% 12/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	404,171	431,058	428,990	431,058	0	0	0	0	0	0	(2,068)	(2,068)	494	494
3138E1-3T-2	FNMA POOL NO AJ8909 4.000% 12/01/41		01/03/2012	Royal Bank of Scotland	12/01/2012	Paydown	784,699	829,329	784,699	784,699	0	(44,630)	0	(44,630)	0	0	0	0	18,589	959
3138E1-JH-1	FNMA POOL NO AJ8363 3.500% 01/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	1,000,000	1,072,422	1,065,313	1,072,422	0	0	0	0	0	0	(7,109)	(7,109)	1,264	1,264
3138E1-JJ-7	FNMA POOL NO AJ8364 4.000% 01/01/42		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	698,979	744,386	745,478	744,386	0	0	0	0	0	0	1,092	1,092	932	932
3138E1-VR-5	FNMA POOL NO AJ8723 3.500% 03/01/42		11/12/2012	Merrill Lynch,Pierce,Fenner &	11/12/2012	Citigroup Capital Markets Inc	116,287	124,709	123,882	124,709	0	0	0	0	0	0	(827)	(827)	147	147
3138E1-W9-4	FNMA POOL NO AJ8771 4.500% 12/01/41		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	500,000	536,621	536,035	536,621	0	0	0	0	0	0	(586)	(586)	688	688
3138E2-2G-9	FNMA POOL NO AJ9774 4.000% 02/01/42		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	1,222,937	1,304,291	1,298,033	1,304,291	0	0	0	0	0	0	(6,258)	(6,258)	1,495	1,495

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138E2-3C-7	FNMA POOL NO AJ9794 3.000% 03/01/42		11/09/2012	JP Morgan Securities, Inc	11/09/2012	Citigroup Capital Markets Inc	496,361	520,753	522,750	520,753	0	0	0	0	0	0	1,997	1,997	538	538
3138E2-GH-2	FNMA POOL NO AJ9199 4.000% 01/01/42		01/10/2012	Barclays Capital Inc	01/10/2012	JP Morgan Securities, Inc	69,755	72,515	73,068	72,515	0	0	0	0	0	0	553	553	85	85
3138E2-GM-1	FNMA POOL NO AJ9203 4.000% 02/01/42		01/10/2012	Goldman Sachs & Co	12/01/2012	Paydown	780,218	810,756	780,218	780,218	0	(30,538)	0	(30,538)	0	0	0	0	18,997	954
3138E2-Q5-7	FNMA POOL NO AJ9475 4.000% 02/01/42		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	148,445	154,220	155,496	154,220	0	0	0	0	0	0	1,276	1,276	181	181
3138E2-UT-0	FNMA POOL NO AJ9593 3.000% 03/01/27		03/13/2012	JP Morgan Securities, Inc	03/13/2012	Royal Bank of Scotland	500,000	520,566	518,125	520,566	0	0	0	0	0	0	(2,441)	(2,441)	583	583
3138E2-YW-9	FNMA POOL NO AJ9724 4.000% 01/01/42		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	965,506	1,029,735	1,024,794	1,029,735	0	0	0	0	0	0	(4,941)	(4,941)	1,180	1,180
3138E4-AC-5	FNMA POOL NO AK0002 4.000% 01/01/42		01/10/2012	Various	01/10/2012	Various	909,919	945,338	952,954	945,338	0	0	0	0	0	0	7,616	7,616	1,112	1,112
3138E4-DH-1	FNMA POOL NO AK0103 3.500% 01/01/42		06/11/2012	Barclays Capital Inc	06/11/2012	Credit Suisse First Boston Cor	1,000,001	1,043,438	1,050,001	1,043,438	0	0	0	0	0	0	6,563	6,563	1,167	1,167
3138E4-F8-9	FNMA POOL NO AK0190 4.000% 02/01/42		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	150,001	159,980	159,212	159,980	0	0	0	0	0	0	(768)	(768)	183	183
3138E4-KE-0	FNMA POOL NO AK0292 3.500% 12/01/41		12/10/2012	Morgan Stanley & Co, Inc	12/10/2012	JP Morgan Securities, Inc	4,048,586	4,318,703	4,327,796	4,318,703	0	0	0	0	0	0	9,094	9,094	4,330	4,330
3138E4-UT-6	FNMA POOL NO AK0593 3.500% 01/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	128,938	138,276	137,359	138,276	0	0	0	0	0	0	(917)	(917)	163	163
3138E4-WY-3	FNMA POOL NO AK0662 3.500% 01/01/42		01/10/2012	Credit Suisse First Boston Cor	01/10/2012	Various	12,109,872	12,311,388	12,341,162	12,311,388	0	0	0	0	0	0	29,774	29,774	12,951	12,951
3138E5-C7-1	FNMA POOL NO AK0993 4.000% 01/01/42		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	2,000,000	2,077,813	2,095,000	2,077,813	0	0	0	0	0	0	17,188	17,188	2,444	2,444
3138E5-CZ-9	FNMA POOL NO AK0987 3.500% 02/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	517,299	554,762	551,085	554,762	0	0	0	0	0	0	(3,678)	(3,678)	654	654
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		01/24/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	3,537,742	3,644,928	3,537,742	3,537,742	0	(107,186)	0	(107,186)	0	0	0	0	69,661	4,127
3138E5-FY-9	FNMA POOL NO AK1082 3.500% 01/01/42		01/10/2012	Credit Suisse First Boston Cor	01/10/2012	Various	22,890,128	23,271,034	23,281,260	23,271,034	0	0	0	0	0	0	10,226	10,226	24,480	24,480
3138E5-JM-1	FNMA POOL NO AK1167 3.500% 02/01/42		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Various	22,070,586	22,660,284	22,833,535	22,660,284	0	0	0	0	0	0	173,251	173,251	25,749	25,749
3138E5-JU-3	FNMA POOL NO AK1174 4.000% 02/01/42		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	28,493	30,344	30,388	30,344	0	0	0	0	0	0	45	45	38	38
3138E6-EL-6	FNMA POOL NO AK1938 4.000% 02/01/42		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	434,486	463,389	461,166	463,389	0	0	0	0	0	0	(2,223)	(2,223)	531	531
3138E6-SC-1	FNMA POOL NO AK2314 4.000% 01/01/42		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	72,352	76,453	76,408	76,453	0	0	0	0	0	0	(45)	(45)	96	96
3138E7-3S-1	FNMA POOL NO AK3508 3.500% 02/01/42		04/10/2012	Citigroup Capital Markets Inc	04/10/2012	UBS AG	2,499,753	2,585,975	2,576,698	2,585,975	0	0	0	0	0	0	(9,276)	(9,276)	2,673	2,673
3138E8-4C-3	FNMA POOL NO AK4418 3.500% 05/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	1,500,001	1,608,634	1,597,970	1,608,634	0	0	0	0	0	0	(10,664)	(10,664)	1,896	1,896
3138E8-MU-3	FNMA POOL NO AK3970 4.000% 02/01/42		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	180,735	190,902	190,379	190,902	0	0	0	0	0	0	(522)	(522)	221	221
3138E8-PN-6	FNMA POOL NO AK4028 4.000% 02/01/42		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	45,966	49,024	48,789	49,024	0	0	0	0	0	0	(235)	(235)	56	56
3138E9-DX-5	FNMA POOL NO AK4617 4.000% 06/01/42		06/11/2012	Barclays Capital Inc	06/11/2012	Deutsche Bank Securities Inc	28,000,000	29,708,438	29,665,781	29,708,438	0	0	0	0	0	0	(42,656)	(42,656)	37,333	37,333
3138EA-R3-3	FNMA POOL NO AK5905 3.500% 04/01/42		03/08/2012	Barclays Capital Inc	03/08/2012	JP Morgan Securities, Inc	38,076	39,349	39,416	39,349	0	0	0	0	0	0	67	67	41	41
3138EC-CL-5	FNMA POOL NO AK7274 4.500% 12/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	350,000	373,598	373,365	373,598	0	0	0	0	0	0	(232)	(232)	481	481
3138EC-EN-9	FNMA POOL NO AK7340 3.500% 03/01/42		03/08/2012	Citigroup Capital Markets Inc	03/08/2012	JP Morgan Securities, Inc	500,000	518,125	517,598	518,125	0	0	0	0	0	0	(527)	(527)	535	535
3138EC-EV-1	FNMA POOL NO AK7347 3.500% 03/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	53,913	56,558	56,743	56,558	0	0	0	0	0	0	185	185	58	58
3138EC-EW-9	FNMA POOL NO AK7348 3.500% 03/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	41,885	43,940	44,084	43,940	0	0	0	0	0	0	144	144	45	45
3138EC-PJ-6	FNMA POOL NO AK7624 3.500% 10/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	145,596	156,141	155,106	156,141	0	0	0	0	0	0	(1,035)	(1,035)	184	184
3138EC-VH-3	FNMA POOL NO AK7815 3.500% 04/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	112,068	120,184	119,387	120,184	0	0	0	0	0	0	(797)	(797)	142	142
3138ED-5Y-3	FNMA POOL NO AK8962 3.500% 05/01/42		11/12/2012	Various	11/12/2012	Citigroup Capital Markets Inc	4,175,865	4,478,289	4,448,601	4,478,289	0	0	0	0	0	0	(29,688)	(29,688)	5,278	5,278

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138ED-DR-9	FNMA POOL NO AK8211 3.500% 04/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	683,699	722,531	721,837	722,531	0	0	0	0	0	0	(694)	(694)	798	798
3138ED-F3-0	FNMA POOL NO AK8285 3.500% 07/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	49,703	52,141	52,312	52,141	0	0	0	0	0	0	171	171	53	53
3138EE-TL-3	FNMA POOL NO AK9554 3.500% 05/01/42		12/10/2012	Morgan Stanley & Co, Inc	12/10/2012	JP Morgan Securities, Inc	2,472,077	2,637,011	2,642,564	2,637,011	0	0	0	0	0	0	5,553	5,553	2,644	2,644
3138EG-CB-8	FNMA POOL NO AL0065 4.500% 04/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	63,478	67,758	67,716	67,758	0	0	0	0	0	0	(42)	(42)	87	87
3138EG-E8-3	FNMA POOL NO AL0158 4.500% 05/01/41		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	299,999	316,605	315,468	316,605	0	0	0	0	0	0	(1,137)	(1,137)	413	413
3138EG-FA-7	FNMA POOL NO AL0160 4.500% 05/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	58,557	62,435	62,379	62,435	0	0	0	0	0	0	(56)	(56)	81	81
3138EG-FB-5	FNMA POOL NO AL0161 4.000% 05/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	5,131,370	5,332,215	5,362,281	5,332,215	0	0	0	0	0	0	30,067	30,067	6,272	6,272
3138EG-QX-5	FNMA POOL NO AL0469 3.500% 08/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	99,058	106,232	105,528	106,232	0	0	0	0	0	0	(704)	(704)	125	125
3138EH-GR-7	FNMA POOL NO AL1107 4.500% 11/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	989,089	1,055,775	1,055,118	1,055,775	0	0	0	0	0	0	(657)	(657)	1,360	1,360
3138EH-R5-3	FNMA POOL NO AL1407 3.500% 02/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	100,000	107,243	106,532	107,243	0	0	0	0	0	0	(711)	(711)	126	126
3138LQ-N8-3	FNMA POOL NO A00414 3.500% 06/01/42		06/11/2012	Deutsche Bank Securities Inc	06/11/2012	Credit Suisse First Boston Cor	5,000,000	5,209,375	5,250,000	5,209,375	0	0	0	0	0	0	40,625	40,625	5,833	5,833
3138LT-3G-1	FNMA POOL NO A03498 3.500% 10/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	129,855	139,259	138,336	139,259	0	0	0	0	0	0	(923)	(923)	164	164
3138LT-AF-5	FNMA POOL NO A02705 4.500% 05/01/42		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	53,118	56,907	56,874	56,907	0	0	0	0	0	0	(33)	(33)	86	86
3138LT-JX-7	FNMA POOL NO A02977 3.500% 05/01/42		12/10/2012	Various	12/10/2012	Various	3,316,602	3,538,527	3,544,918	3,538,527	0	0	0	0	0	0	6,391	6,391	3,569	3,569
3138LT-JZ-2	FNMA POOL NO A02979 3.500% 05/01/42		11/12/2012	Various	11/12/2012	Citigroup Capital Markets Inc	2,999,999	3,217,265	3,195,937	3,217,265	0	0	0	0	0	0	(21,328)	(21,328)	3,792	3,792
3138LT-RC-4	FNMA POOL NO A03182 4.000% 06/01/42		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	1,242,090	1,322,777	1,324,718	1,322,777	0	0	0	0	0	0	1,941	1,941	1,656	1,656
3138LU-AX-3	FNMA POOL NO A03621 3.500% 06/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	51,209	53,722	53,898	53,722	0	0	0	0	0	0	176	176	55	55
3138LU-JN-6	FNMA POOL NO A03868 3.500% 06/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	2,000,100	2,113,700	2,111,668	2,113,700	0	0	0	0	0	0	(2,031)	(2,031)	2,333	2,333
3138LU-RR-8	FNMA POOL NO A04095 3.500% 05/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	4,248,402	4,556,079	4,525,876	4,556,079	0	0	0	0	0	0	(30,203)	(30,203)	5,370	5,370
3138LU-S3-0	FNMA POOL NO A04137 3.500% 06/01/42		06/11/2012	Deutsche Bank Securities Inc	06/11/2012	Credit Suisse First Boston Cor	9,000,000	9,376,875	9,450,000	9,376,875	0	0	0	0	0	0	73,125	73,125	10,500	10,500
3138LU-X5-9	FNMA POOL NO A04299 3.500% 08/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	51,985	54,536	54,714	54,536	0	0	0	0	0	0	179	179	56	56
3138LU-XR-1	FNMA POOL NO A04287 3.500% 07/01/42		11/12/2012	Various	11/12/2012	Various	200,681	214,031	213,139	214,031	0	0	0	0	0	0	(892)	(892)	244	244
3138LU-XS-9	FNMA POOL NO A04288 3.500% 07/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	48,271	50,639	50,805	50,639	0	0	0	0	0	0	166	166	52	52
3138LW-CK-5	FNMA POOL NO A05473 3.500% 06/01/42		11/12/2012	Various	11/12/2012	Various	15,294,905	16,185,091	16,379,166	16,185,091	0	0	0	0	0	0	194,075	194,075	15,831	15,831
3138LW-FG-1	FNMA POOL NO A05566 3.500% 06/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	122,645	131,527	130,655	131,527	0	0	0	0	0	0	(872)	(872)	155	155
3138LW-HW-4	FNMA POOL NO A05644 3.500% 07/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	2,694,745	2,826,956	2,836,219	2,826,956	0	0	0	0	0	0	9,263	9,263	2,882	2,882
3138LW-MZ-1	FNMA POOL NO A05775 3.500% 09/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	851,278	899,628	898,763	899,628	0	0	0	0	0	0	(865)	(865)	993	993
3138LW-TK-7	FNMA POOL NO A05953 3.500% 06/01/42		11/12/2012	Various	11/12/2012	Various	185,238	197,360	196,627	197,360	0	0	0	0	0	0	(733)	(733)	223	223
3138LX-3P-2	FNMA POOL NO A07105 3.500% 07/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	39,752	41,703	41,839	41,703	0	0	0	0	0	0	137	137	43	43
3138LX-5N-5	FNMA POOL NO A07152 3.500% 08/01/42		10/09/2012	Goldman Sachs & Co	10/09/2012	Merrill Lynch,Pierce,Fenner &	500,000	527,148	536,211	527,148	0	0	0	0	0	0	9,063	9,063	486	486

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138LX-MK-2	FNMA POOL NO AO6661 3.000% 09/01/42		11/09/2012	JP Morgan Securities, Inc	11/09/2012	Citigroup Capital Markets Inc	497,093	521,520	523,520	521,520	0	0	0	0	0	0	2,000	2,000	539	539
3138LX-QY-8	FNMA POOL NO AO6770 3.500% 06/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	116,666	125,115	124,286	125,115	0	0	0	0	0	0	(829)	(829)	147	147
3138LY-D5-3	FNMA POOL NO AO7323 3.500% 07/01/42		07/10/2012	Goldman Sachs & Co	07/10/2012	Merrill Lynch,Pierce,Fenner &	4,000,000	4,191,250	4,210,000	4,191,250	0	0	0	0	0	0	18,750	18,750	4,278	4,278
3138LY-MX-2	FNMA POOL NO AO7573 3.500% 09/01/42		09/11/2012	UBS AG	09/11/2012	Morgan Stanley & Co, Inc	722,474	763,508	763,282	763,508	0	0	0	0	0	0	(226)	(226)	843	843
3138LY-Q6-7	FNMA POOL NO AO7676 3.500% 06/01/42		12/10/2012	Morgan Stanley & Co, Inc	12/10/2012	JP Morgan Securities, Inc	7,030,349	7,499,405	7,515,196	7,499,405	0	0	0	0	0	0	15,791	15,791	7,519	7,519
3138LY-YC-5	FNMA POOL NO AO7906 3.500% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	2,837,653	3,043,161	3,022,987	3,043,161	0	0	0	0	0	0	(20,174)	(20,174)	3,586	3,586
3138M0-3V-0	FNMA POOL NO AO8911 3.000% 08/01/42		11/09/2012	JP Morgan Securities, Inc	11/09/2012	Citigroup Capital Markets Inc	406,401	426,372	428,007	426,372	0	0	0	0	0	0	1,635	1,635	440	440
3138M0-BF-6	FNMA POOL NO AO8137 3.500% 08/01/42		08/09/2012	Goldman Sachs & Co	08/09/2012	UBS AG	130,099	137,519	137,758	137,519	0	0	0	0	0	0	239	239	152	152
3138M0-LC-2	FNMA POOL NO AO8422 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	499,900	536,104	532,550	536,104	0	0	0	0	0	0	(3,554)	(3,554)	632	632
3138M0-X6-2	FNMA POOL NO AO8800 3.500% 07/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	890,720	934,421	937,483	934,421	0	0	0	0	0	0	3,062	3,062	953	953
3138M1-EQ-7	FNMA POOL NO AO9142 3.500% 06/01/42		07/10/2012	Barclays Capital Inc	07/10/2012	Merrill Lynch,Pierce,Fenner &	500,000	528,204	526,250	528,204	0	0	0	0	0	0	(1,953)	(1,953)	535	535
3138M1-MF-2	FNMA POOL NO AO9357 3.500% 07/01/42		07/10/2012	RBC Capital Markets	07/10/2012	Citigroup Capital Markets Inc	25,000,025	26,175,807	26,362,331	26,175,807	0	0	0	0	0	0	186,524	186,524	26,736	26,736
3138M1-VN-5	FNMA POOL NO AO9620 3.500% 07/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	1,823,521	1,912,988	1,919,256	1,912,988	0	0	0	0	0	0	6,268	6,268	1,950	1,950
3138M2-A3-0	FNMA POOL NO AO9925 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	4,185,678	4,488,812	4,459,055	4,488,812	0	0	0	0	0	0	(29,758)	(29,758)	5,290	5,290
3138M3-AL-8	FNMA POOL NO AP0010 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	1,100,097	1,179,768	1,171,947	1,179,768	0	0	0	0	0	0	(7,821)	(7,821)	1,390	1,390
3138M3-FF-6	FNMA POOL NO AP0165 3.000% 07/01/42		11/09/2012	JP Morgan Securities, Inc	11/09/2012	Citigroup Capital Markets Inc	283,635	297,573	298,715	297,573	0	0	0	0	0	0	1,141	1,141	307	307
3138M3-N4-2	FNMA POOL NO AP0410 3.000% 07/01/42		11/09/2012	JP Morgan Securities, Inc	11/09/2012	Citigroup Capital Markets Inc	451,801	474,003	475,821	474,003	0	0	0	0	0	0	1,818	1,818	489	489
3138M3-N8-3	FNMA POOL NO AP0414 3.500% 07/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	1,837,490	1,927,642	1,933,958	1,927,642	0	0	0	0	0	0	6,316	6,316	1,965	1,965
3138M3-SP-0	FNMA POOL NO AP0525 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,660,342	3,925,431	3,899,408	3,925,431	0	0	0	0	0	0	(26,023)	(26,023)	4,626	4,626
3138M5-7J-2	FNMA POOL NO AP2696 3.500% 09/01/42		09/11/2012	Various	09/11/2012	Royal Bank of Scotland	28,000,000	29,653,398	29,701,875	29,653,398	0	0	0	0	0	0	48,477	48,477	32,667	32,667
3138M7-4B-8	FNMA POOL NO AP4417 3.000% 08/01/42		11/09/2012	JP Morgan Securities, Inc	11/09/2012	Citigroup Capital Markets Inc	196,097	205,733	206,522	205,733	0	0	0	0	0	0	789	789	212	212
3138M8-AL-7	FNMA POOL NO AP4510 3.500% 09/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	9,000,002	9,511,174	9,502,034	9,511,174	0	0	0	0	0	0	(9,141)	(9,141)	10,500	10,500
3138M8-PV-9	FNMA POOL NO AP4935 3.500% 09/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	235,996	249,400	249,160	249,400	0	0	0	0	0	0	(240)	(240)	275	275
3138M9-2J-9	FNMA POOL NO AP6176 3.500% 09/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	322,943	341,285	340,957	341,285	0	0	0	0	0	0	(328)	(328)	377	377
3138M9-DS-7	FNMA POOL NO AP5512 3.000% 09/01/42		11/09/2012	JP Morgan Securities, Inc	11/09/2012	Citigroup Capital Markets Inc	219,188	229,959	230,841	229,959	0	0	0	0	0	0	882	882	237	237
3138MA-Q6-8	FNMA POOL NO AP6776 3.500% 10/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	302,003	319,156	318,849	319,156	0	0	0	0	0	0	(307)	(307)	352	352
3138MA-Q8-4	FNMA POOL NO AP6778 3.500% 10/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	1,000,000	1,056,797	1,055,781	1,056,797	0	0	0	0	0	0	(1,016)	(1,016)	1,167	1,167
3138MB-L5-3	FNMA POOL NO AP7547 3.500% 09/01/42		09/11/2012	UBS AG	09/11/2012	Various	2,423,100	2,560,725	2,559,187	2,560,725	0	0	0	0	0	0	(1,538)	(1,538)	2,827	2,827
3138MB-MB-9	FNMA POOL NO AP7553 3.000% 09/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	789,843	831,217	831,834	831,217	0	0	0	0	0	0	617	617	856	856
3138MB-RT-5	FNMA POOL NO AP7697 3.000% 09/01/42		10/09/2012	Royal Bank of Scotland	10/09/2012	UBS AG	5,325,988	5,515,519	5,604,979	5,515,519	0	0	0	0	0	0	89,460	89,460	4,438	4,438

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138MB-SF-4	FNMA POOL NO AP7717 3.000% 10/01/42		10/09/2012	Royal Bank of Scotland	10/09/2012	UBS AG	4,613,373	4,777,544	4,855,034	4,777,544	0	0	0	0	0	0	77,490	77,490	3,844	3,844
3138MB-SR-8	FNMA POOL NO AP7727 3.500% 10/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	633,861	679,767	675,260	679,767	0	0	0	0	0	0	(4,506)	(4,506)	801	801
3138MC-D2-7	FNMA POOL NO AP8220 3.500% 09/01/42		09/11/2012	UBS AG	09/11/2012	Morgan Stanley & Co, Inc	499,844	528,234	528,077	528,234	0	0	0	0	0	0	(156)	(156)	583	583
3138MC-FQ-2	FNMA POOL NO AP8274 3.000% 10/01/42		10/09/2012	Royal Bank of Scotland	10/09/2012	UBS AG	9,122,794	9,447,437	9,600,672	9,447,437	0	0	0	0	0	0	153,234	153,234	7,602	7,602
3138MC-MT-8	FNMA POOL NO AP8469 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	203,553	214,216	214,375	214,216	0	0	0	0	0	0	159	159	221	221
3138MC-MV-3	FNMA POOL NO AP8471 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	593,762	624,865	625,329	624,865	0	0	0	0	0	0	464	464	643	643
3138MC-MZ-4	FNMA POOL NO AP8475 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	1,000,000	1,052,383	1,053,164	1,052,383	0	0	0	0	0	0	781	781	1,083	1,083
3138MC-RN-6	FNMA POOL NO AP8592 3.000% 10/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	1,000,000	1,052,383	1,053,164	1,052,383	0	0	0	0	0	0	781	781	1,083	1,083
3138MD-VF-6	FNMA POOL NO AP9613 3.000% 10/01/42		11/09/2012	JP Morgan Securities, Inc	11/09/2012	Citigroup Capital Markets Inc	397,518	417,052	418,651	417,052	0	0	0	0	0	0	1,599	1,599	431	431
3138MD-XC-1	FNMA POOL NO AP9674 3.500% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	188,684	202,349	201,007	202,349	0	0	0	0	0	0	(1,341)	(1,341)	238	238
3138MD-ZU-9	FNMA POOL NO AP9754 3.000% 10/01/42		10/09/2012	Royal Bank of Scotland	10/09/2012	UBS AG	4,726,997	4,895,212	4,974,610	4,895,212	0	0	0	0	0	0	79,399	79,399	3,939	3,939
3138MF-6E-2	FNMA POOL NO AQ0868 3.500% 10/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	117,147	125,631	124,799	125,631	0	0	0	0	0	0	(833)	(833)	148	148
3138MF-HJ-9	FNMA POOL NO AQ0232 3.000% 10/01/42		10/05/2012	Pierpont Securities	12/01/2012	Paydown	331,199	348,457	331,199	331,199	0	(17,259)	0	(17,259)	0	0	0	0	1,575	276
3138MF-S5-7	FNMA POOL NO AQ0539 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	12,143,962	12,780,097	12,789,584	12,780,097	0	0	0	0	0	0	9,487	9,487	13,156	13,156
3138MG-BP-9	FNMA POOL NO AQ0945 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	500,000	526,191	526,582	526,191	0	0	0	0	0	0	391	391	542	542
3138MG-BQ-7	FNMA POOL NO AQ0946 3.500% 11/01/42		11/12/2012	Various	11/12/2012	Citigroup Capital Markets Inc	91,000,000	97,314,766	96,943,438	97,314,766	0	0	0	0	0	0	(371,328)	(371,328)	115,014	115,014
3138MG-RB-3	FNMA POOL NO AQ1381 3.000% 12/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	1,521,594	1,601,299	1,602,488	1,601,299	0	0	0	0	0	0	1,189	1,189	1,648	1,648
3138MK-4J-2	FNMA POOL NO AQ4424 3.000% 11/01/42		10/09/2012	Royal Bank of Scotland	10/09/2012	UBS AG	210,847	218,350	221,892	218,350	0	0	0	0	0	0	3,542	3,542	176	176
3138MK-6M-3	FNMA POOL NO AQ4475 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	499,950	526,139	526,529	526,139	0	0	0	0	0	0	391	391	542	542
3138ML-NU-4	FNMA POOL NO AQ4902 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	334,814	352,353	352,614	352,353	0	0	0	0	0	0	262	262	363	363
3138ML-R5-5	FNMA POOL NO AQ5007 3.000% 12/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	799,014	840,869	841,493	840,869	0	0	0	0	0	0	624	624	866	866
3138MM-DK-5	FNMA POOL NO AQ5505 3.500% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	150,000	160,863	159,797	160,863	0	0	0	0	0	0	(1,066)	(1,066)	190	190
3138MP-UP-8	FNMA POOL NO AQ7789 3.000% 12/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	729,474	767,686	768,256	767,686	0	0	0	0	0	0	570	570	790	790
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	34,166	38,200	34,166	34,166	0	(4,034)	0	(4,034)	0	0	0	0	521	137
31393D-F3-0	FANNIE MAE CMO 6.500% 09/25/17		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	292,136	298,353	292,136	292,136	0	(6,218)	0	(6,218)	0	0	0	0	6,225	1,266
31394M-NV-8	FREDDIE MAC CMO 5.000% 04/15/21		05/23/2012	Prudential Invst Mgmt	07/01/2012	Paydown	686,572	688,606	686,572	686,572	0	(2,033)	0	(2,033)	0	0	0	0	3,796	2,289
31397G-QD-5	FREDDIE MAC CMO 6.000% 02/15/34		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	691,827	704,575	691,827	691,827	0	(12,748)	0	(12,748)	0	0	0	0	12,052	2,767
31398M-AW-6	FANNIE MAE CMO 5.000% 09/25/30		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	6,944,384	7,233,749	6,944,384	6,944,384	0	(289,365)	0	(289,365)	0	0	0	0	115,126	23,148
31400B-RB-4	FNMA POOL NO 682782 5.000% 01/01/18		05/15/2012	Royal Bank of Scotland	05/15/2012	JP Morgan Securities, Inc	907,731	983,115	985,171	983,115	0	0	0	0	0	0	2,057	2,057	2,017	2,017
31400D-RD-6	FNMA POOL NO 684584 - 30YR 5.500		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,497	2,748	2,497	2,497	0	(251)	0	(251)	0	0	0	0	46	9
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,164	2,319	2,164	2,164	0	(156)	0	(156)	0	0	0	0	4	1
31401Y-YE-9	FNMA POOL NO 722609 4.500% 08/01/33		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	821,352	879,938	879,425	879,938	0	0	0	0	0	0	(513)	(513)	1,335	1,335
31402C-V5-8	FNMA POOL NO 725236 4.500% 03/01/34		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	28,156	29,978	29,941	29,978	0	0	0	0	0	0	(37)	(37)	39	39
31402D-KK-5	FNMA POOL NO 725798 2.567% 06/01/34		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	94,825	100,265	94,825	94,825	0	(5,440)	0	(5,440)	0	0	0	0	816	148

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31402E-5L-8	FNMA POOL NO 727251 4.500% 09/01/33		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	10,327	10,899	10,860	10,899	0	0	0	0	0	0	(39)	(39)	14	14
31402R-BE-8	FNMA POOL NO 735437 2.328% 09/01/34		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	25,664	27,513	25,664	25,664	0	(1,849)	0	(1,849)	0	0	0	0	50	12
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,622	1,719	1,622	1,622	0	(97)	0	(97)	0	0	0	0	3	1
31402U-KE-1	FNMA POOL NO 738393 4.500% 09/01/33		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	1,750,151	1,874,986	1,873,892	1,874,986	0	0	0	0	0	0	(1,094)	(1,094)	2,844	2,844
31403C-3V-1	FNMA POOL NO 745212 2.660% 01/01/36		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	20,863	22,356	20,863	20,863	0	(1,493)	0	(1,493)	0	0	0	0	46	11
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	383,159	415,668	383,159	383,159	0	(32,509)	0	(32,509)	0	0	0	0	6,290	1,277
31403D-C7-2	FNMA POOL NO 745394 4.500% 11/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	707,251	760,997	707,251	707,251	0	(53,746)	0	(53,746)	0	0	0	0	10,554	2,122
31403H-EM-8	FNMA POOL NO 749040 4.500% 10/01/33		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	77,949	83,204	83,152	83,204	0	0	0	0	0	0	(52)	(52)	107	107
31403K-JW-4	FNMA POOL NO 750977 4.500% 11/01/33		04/10/2012	Citigroup Capital Markets Inc	04/10/2012	JP Morgan Securities, Inc	4,000,000	4,258,906	4,253,594	4,258,906	0	0	0	0	0	0	(5,312)	(5,312)	5,500	5,500
31403X-6D-2	FNMA POOL NO 761468 4.500% 05/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	204,521	220,063	204,521	204,521	0	(15,542)	0	(15,542)	0	0	0	0	3,359	614
31403X-WF-8	FNMA POOL NO 761246 5.000% 01/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	42,488	46,047	42,488	42,488	0	(3,559)	0	(3,559)	0	0	0	0	715	142
31403Y-CZ-4	FNMA POOL NO 761588 4.500% 08/01/33		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	12,794	13,622	13,605	13,622	0	0	0	0	0	0	(17)	(17)	18	18
31404B-U8-3	FNMA POOL NO 763907 5.000% 01/01/19		02/14/2012	UBS AG	02/14/2012	Royal Bank of Scotland	26,563	28,598	28,590	28,598	0	0	0	0	0	0	(8)	(8)	55	55
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	13,144	14,264	13,144	13,144	0	(1,120)	0	(1,120)	0	0	0	0	220	44
31404Q-UB-3	FNMA POOL NO 775578 5.500% 05/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	254,200	277,147	254,200	254,200	0	(22,947)	0	(22,947)	0	0	0	0	4,621	932
31404R-RC-3	FNMA POOL NO 776383 2.252% 06/01/34		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	5,211	5,589	5,211	5,211	0	(378)	0	(378)	0	0	0	0	10	2
31404U-YU-8	FNMA POOL NO 779323 2.611% 06/01/34		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,003	2,135	2,003	2,003	0	(132)	0	(132)	0	0	0	0	4	1
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	6,120	6,566	6,120	6,120	0	(445)	0	(445)	0	0	0	0	11	3
31405C-4T-3	FNMA POOL NO 785734 4.500% 11/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	118,784	127,810	118,784	118,784	0	(9,027)	0	(9,027)	0	0	0	0	1,168	356
31405D-3D-7	FNMA POOL NO 786596 5.500% 08/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	472,639	515,304	472,639	472,639	0	(42,666)	0	(42,666)	0	0	0	0	9,540	1,733
31405D-AS-6	FNMA POOL NO 785817 5.000% 01/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,020,017	1,105,457	1,020,017	1,020,017	0	(85,440)	0	(85,440)	0	0	0	0	15,741	3,400
31405J-DC-5	FNMA POOL NO 790399 5.500% 09/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	315,884	344,399	315,884	315,884	0	(28,515)	0	(28,515)	0	0	0	0	4,851	1,158
31405J-H2-3	FNMA POOL NO 790549 5.500% 09/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	124,755	136,016	124,755	124,755	0	(11,262)	0	(11,262)	0	0	0	0	2,492	457
31405N-RY-3	FNMA POOL NO 794403 2.641% 09/01/34		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	7,410	7,925	7,410	7,410	0	(515)	0	(515)	0	0	0	0	16	4
31405P-BY-5	FNMA POOL NO 794855 5.500% 10/01/34		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	7,855	8,633	7,855	7,855	0	(778)	0	(778)	0	0	0	0	145	29
31405S-FV-1	FNMA POOL NO 797680 4.500% 10/01/35		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	97,743	104,070	103,940	104,070	0	0	0	0	0	0	(130)	(130)	134	134
31405U-07-7	FNMA POOL NO 799778 5.500% 11/01/34		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	151,737	166,766	151,737	151,737	0	(15,029)	0	(15,029)	0	0	0	0	2,398	556
31406B-JY-7	FNMA POOL NO 804979 5.500% 12/01/34		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	67,699	74,404	67,699	67,699	0	(6,705)	0	(6,705)	0	0	0	0	701	248
31406E-KN-3	FNMA POOL NO 807701 4.500% 12/01/19		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	365,943	393,752	365,943	365,943	0	(27,809)	0	(27,809)	0	0	0	0	5,913	1,098
31406E-L5-1	FNMA POOL NO 807748 4.500% 01/01/35		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	61,511	65,492	65,410	65,492	0	0	0	0	0	0	(82)	(82)	85	85
31406E-WL-4	FNMA POOL NO 808051 4.500% 02/01/35		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	2,114,605	2,265,435	2,264,114	2,265,435	0	0	0	0	0	0	(1,322)	(1,322)	3,436	3,436
31406E-Z9-8	FNMA POOL NO 808168 4.500% 03/01/35		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	6,774	7,258	7,253	7,258	0	0	0	0	0	0	(4)	(4)	11	11
31406F-QH-7	FNMA POOL NO 808756 4.500% 12/01/34		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	43,462	46,275	46,218	46,275	0	0	0	0	0	0	(58)	(58)	60	60
31406G-2N-8	FNMA POOL NO 809981 2.751% 03/01/35		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	3,021	3,226	3,021	3,021	0	(205)	0	(205)	0	0	0	0	7	2
31406G-5Z-8	FNMA POOL NO 810064 5.000% 03/01/35		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	158,403	171,842	158,403	158,403	0	(13,440)	0	(13,440)	0	0	0	0	802	528
31406G-BC-2	FNMA POOL NO 809235 5.500% 01/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	67,889	74,023	67,889	67,889	0	(6,134)	0	(6,134)	0	0	0	0	1,251	249
31406G-HH-5	FNMA POOL NO 809432 5.500% 02/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	111,248	121,300	111,248	111,248	0	(10,051)	0	(10,051)	0	0	0	0	2,556	408
31406G-ZR-3	FNMA POOL NO 809952 5.500% 02/01/35		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	579,708	634,997	579,708	579,708	0	(55,289)	0	(55,289)	0	0	0	0	4,442	2,126
31406J-TD-5	FNMA POOL NO 811548 5.500% 03/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	333,248	363,183	333,248	333,248	0	(29,935)	0	(29,935)	0	0	0	0	6,016	1,222
31406K-GM-6	FNMA POOL NO 812104 4.500% 02/01/35		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	10,219	10,908	10,901	10,908	0	0	0	0	0	0	(7)	(7)	14	14
31406S-3U-5	FNMA POOL NO 819011 2.307% 05/01/35		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	9,379	10,031	9,379	9,379	0	(652)	0	(652)	0	0	0	0	18	4
31406T-B2-6	FNMA POOL NO 819157 4.500% 03/01/35		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	52,313	56,044	56,012	56,044	0	0	0	0	0	0	(33)	(33)	85	85
31406X-K3-5	FNMA POOL NO 823014 4.500% 05/01/35		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	200,000	213,484	213,352	213,484	0	0	0	0	0	0	(133)	(133)	275	275

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31407E-A3-7	FNMA POOL NO 828126 4.500% 07/01/35		03/08/2012		03/08/2012		77,127	82,327	82,276	82,327	0	0	0	0	0	0	(51)	(51)	106	106
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,111,270	1,206,122	1,111,270	1,111,270	0	(94,852)	0	(94,852)	0	0	0	0	17,758	3,704
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31407L-FM-4	FNMA POOL NO 833672 4.500% 08/01/35		04/10/2012		04/10/2012		97,384	103,688	103,558	103,688	0	0	0	0	0	0	(129)	(129)	134	134
31407M-4F-9	FNMA POOL NO 835222 4.500% 08/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	384,736	414,705	384,736	384,736	0	(29,970)	0	(29,970)	0	0	0	0	5,633	1,154
31407M-4J-1	FNMA POOL NO 835225 5.000% 08/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	157,151	170,564	157,151	157,151	0	(13,413)	0	(13,413)	0	0	0	0	2,459	524
						Credit Suisse First														
31407N-QC-0	FNMA POOL NO 835751 4.500% 08/01/35		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Boston Cor	6,639,599	7,007,111	6,981,953	7,007,111	0	0	0	0	0	0	(25,158)	(25,158)	9,129	9,129
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,057,046	1,136,211	1,057,046	1,057,046	0	(79,165)	0	(79,165)	0	0	0	0	15,215	3,171
31407Q-DG-8	FNMA POOL NO 837203 5.500% 03/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	391,803	426,998	391,803	391,803	0	(35,195)	0	(35,195)	0	0	0	0	8,501	1,437
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31407Y-RS-0	FNMA POOL NO 844797 4.500% 10/01/35		03/08/2012		03/08/2012		500,000	533,711	533,379	533,711	0	0	0	0	0	0	(332)	(332)	688	688
31408A-J2-7	FNMA POOL NO 845481 5.500% 06/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	315,827	344,197	315,827	315,827	0	(28,370)	0	(28,370)	0	0	0	0	6,570	1,158
31408B-3M-8	FNMA POOL NO 846904 5.500% 12/01/20		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	151,112	164,765	151,112	151,112	0	(13,653)	0	(13,653)	0	0	0	0	3,550	554
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	11,642	12,741	11,642	11,642	0	(1,099)	0	(1,099)	0	0	0	0	213	43
31409G-JW-7	FNMA POOL NO 870677 5.500% 12/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	447,620	487,829	447,620	447,620	0	(40,209)	0	(40,209)	0	0	0	0	7,913	1,641
31409J-BF-6	FNMA POOL NO 872238 5.500% 04/01/36		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	11,848	12,967	11,848	11,848	0	(1,119)	0	(1,119)	0	0	0	0	218	43
31409U-UU-7	FNMA POOL NO 879095 5.500% 05/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	505,301	550,691	505,301	505,301	0	(45,390)	0	(45,390)	0	0	0	0	9,413	1,853
31409V-GB-3	FNMA POOL NO 879594 5.500% 03/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	156,688	170,763	156,688	156,688	0	(14,075)	0	(14,075)	0	0	0	0	2,956	575
31409W-XW-6	FNMA POOL NO 880993 6.000% 01/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	422,685	454,827	422,685	422,685	0	(32,142)	0	(32,142)	0	0	0	0	8,171	1,691
31410B-B4-5	FNMA POOL NO 883959 6.000% 06/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	146,018	157,122	146,018	146,018	0	(11,104)	0	(11,104)	0	0	0	0	3,308	584
						Merrill														
31410F-2L-8	FNMA POOL NO 888279 4.500% 01/01/36		05/10/2012	UBS AG	05/10/2012	Lynch,Pierce,Fenner &	9,744	10,439	10,433	10,439	0	0	0	0	0	0	(6)	(6)	16	16
31410G-ML-4	FNMA POOL NO 888763 2.460% 10/01/37		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	726,678	778,195	726,678	726,678	0	(51,517)	0	(51,517)	0	0	0	0	7,142	1,948
31410K-ME-1	FNMA POOL NO 889657 4.500% 09/01/37		04/10/2012	Various	04/10/2012	Various	919,492	979,161	981,401	979,161	0	0	0	0	0	0	2,240	2,240	1,364	1,364
						Citigroup Capital Markets														
31410K-QE-7	FNMA POOL NO 889753 4.500% 06/01/38		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Inc	2,132,458	2,270,402	2,276,732	2,270,402	0	0	0	0	0	0	6,331	6,331	3,199	3,199
31410P-RR-6	FNMA POOL NO 893396 6.000% 08/01/36		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	9,066	10,037	9,066	9,066	0	(971)	0	(971)	0	0	0	0	182	36
31410T-EA-9	FNMA POOL NO 896629 5.500% 10/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	127,308	138,744	127,308	127,308	0	(11,436)	0	(11,436)	0	0	0	0	2,300	467
31410T-ME-2	FNMA POOL NO 896857 5.500% 03/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	594,300	647,310	594,300	594,300	0	(53,010)	0	(53,010)	0	0	0	0	11,550	2,179
31410Y-VJ-0	FNMA POOL NO 901617 6.000% 11/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	52,489	56,480	52,489	52,489	0	(3,991)	0	(3,991)	0	0	0	0	756	210
31411D-B8-1	FNMA POOL NO 904663 6.000% 11/01/21		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	43,894	47,232	43,894	43,894	0	(3,338)	0	(3,338)	0	0	0	0	809	176
31411G-TG-7	FNMA POOL NO 907851 5.500% 02/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	54,598	59,468	54,598	54,598	0	(4,870)	0	(4,870)	0	0	0	0	1,309	200
31411J-WF-9	FNMA POOL NO 909746 5.500% 02/01/37		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	554,869	607,227	554,869	554,869	0	(52,359)	0	(52,359)	0	0	0	0	13,721	2,035
31411S-6T-8	FNMA POOL NO 914482 5.500% 03/01/37		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	379,544	416,731	379,544	379,544	0	(37,187)	0	(37,187)	0	0	0	0	7,888	1,044
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412M-RE-0	FNMA POOL NO 929385 4.500% 05/01/38		04/10/2012		04/10/2012		77,957	83,003	82,899	83,003	0	0	0	0	0	0	(104)	(104)	107	107
						Citigroup Capital Markets														
31412N-3P-9	FNMA POOL NO 930606 4.000% 02/01/39		01/10/2012	Goldman Sachs & Co	01/10/2012	Inc	17,854	18,552	18,657	18,552	0	0	0	0	0	0	105	105	22	22
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412N-4Q-6	FNMA POOL NO 930631 4.500% 03/01/39		03/08/2012		03/08/2012		1,612,898	1,721,643	1,720,572	1,721,643	0	0	0	0	0	0	(1,071)	(1,071)	2,218	2,218
						JP Morgan Securities, Inc														
31412N-J9-8	FNMA POOL NO 930088 5.000% 10/01/18		05/15/2012	Royal Bank of Scotland	05/15/2012		86,690	93,889	94,086	93,889	0	0	0	0	0	0	196	196	193	193
31412N-W7-7	FNMA POOL NO 930470 5.000% 01/01/24		02/14/2012	UBS AG	02/14/2012	Royal Bank of Scotland	936,393	1,008,122	1,007,829	1,008,122	0	0	0	0	0	0	(293)	(293)	1,951	1,951
						Citigroup Capital Markets														
31412P-CD-1	FNMA POOL NO 930768 4.000% 03/01/29		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Inc	500,033	526,832	528,472	526,832	0	0	0	0	0	0	1,641	1,641	722	722
31412P-GM-7	FNMA POOL NO 930904 4.500% 04/01/24		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	804,276	862,643	804,276	804,276	0	(58,367)	0	(58,367)	0	0	0	0	12,028	2,413
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412P-J3-6	FNMA POOL NO 930982 4.500% 04/01/39		04/10/2012		04/10/2012		1,691,521	1,803,288	1,801,604	1,803,288	0	0	0	0	0	0	(1,685)	(1,685)	2,326	2,326
						JP Morgan Securities, Inc														
31412P-M6-5	FNMA POOL NO 931081 5.000% 05/01/19		05/15/2012	Royal Bank of Scotland	05/15/2012		83,002	89,895	90,083	89,895	0	0	0	0	0	0	188	188	184	184
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412P-R5-2	FNMA POOL NO 931208 4.500% 05/01/39		03/08/2012		03/08/2012		335,963	358,614	358,391	358,614	0	0	0	0	0	0	(223)	(223)	462	462
						Merrill														
31412P-W5-6	FNMA POOL NO 931368 4.500% 06/01/29		05/10/2012	UBS AG	05/10/2012	Lynch,Pierce,Fenner &	86,594	92,771	92,716	92,771	0	0	0	0	0	0	(54)	(54)	141	141

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412Q-2W-8	FNMA POOL NO 932389 4.500% 01/01/40		03/08/2012		03/08/2012		171,597	183,166	183,052	183,166	0	0	0	0	0	0	(114)	(114)	236	236
31412Q-5M-7	FNMA POOL NO 932452 4.000% 02/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	459,322	487,850	459,322	459,322	0	(28,528)	0	(28,528)	0	0	0	0	6,452	1,225
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412Q-HQ-5	FNMA POOL NO 931839 4.500% 08/01/39		04/10/2012		04/10/2012		31,574	33,618	33,576	33,618	0	0	0	0	0	0	(42)	(42)	43	43
						JP Morgan Securities, Inc														
31412R-BJ-5	FNMA POOL NO 932541 4.000% 02/01/40		01/10/2012	Barclays Capital Inc	01/10/2012		254,046	264,099	266,113	264,099	0	0	0	0	0	0	2,015	2,015	311	311
31412R-FF-9	FNMA POOL NO 932666 4.000% 03/01/40		01/10/2012	Barclays Capital Inc	01/10/2012	UBS AG	1,602,712	1,666,132	1,675,335	1,666,132	0	0	0	0	0	0	9,203	9,203	1,959	1,959
						Citigroup Capital Markets														
31412R-KT-3	FNMA POOL NO 932806 4.000% 09/01/40		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Inc	651,783	686,715	688,853	686,715	0	0	0	0	0	0	2,139	2,139	941	941
31412R-L5-4	FNMA POOL NO 932848 4.000% 12/01/40		07/10/2012	Various	07/10/2012	Various	5,781,373	6,054,473	6,072,897	6,054,473	0	0	0	0	0	0	18,424	18,424	7,303	7,303
31412R-L6-2	FNMA POOL NO 932849 4.000% 12/01/40		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	24,000,008	25,366,883	25,345,321	25,366,883	0	0	0	0	0	0	(21,562)	(21,562)	32,000	32,000
31412R-L7-0	FNMA POOL NO 932850 4.000% 12/01/40		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	502,769	531,403	530,951	531,403	0	0	0	0	0	0	(452)	(452)	670	670
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412R-MP-9	FNMA POOL NO 932866 4.500% 12/01/40		04/10/2012		04/10/2012		15,121	16,100	16,080	16,100	0	0	0	0	0	0	(20)	(20)	21	21
31412T-QN-6	FNMA POOL NO 934361 5.500% 08/01/38		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	267,922	293,188	267,922	267,922	0	(25,265)	0	(25,265)	0	0	0	0	4,902	982
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412U-JJ-0	FNMA POOL NO 935065 4.500% 04/01/39		03/08/2012		03/08/2012		1,487,825	1,588,137	1,587,149	1,588,137	0	0	0	0	0	0	(988)	(988)	2,046	2,046
31412V-JX-7	FNMA POOL NO 935978 4.000% 05/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,478,208	2,632,128	2,478,208	2,478,208	0	(153,921)	0	(153,921)	0	0	0	0	34,761	6,609
31412X-4T-8	FNMA POOL NO 938334 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	659,342	709,081	659,342	659,342	0	(49,739)	0	(49,739)	0	0	0	0	12,236	2,637
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31412X-EK-6	FNMA POOL NO 937638 4.500% 06/01/37		03/08/2012		03/08/2012		99,990	106,732	106,665	106,732	0	0	0	0	0	0	(66)	(66)	137	137
31412Y-AK-8	FNMA POOL NO 938410 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	319,656	343,770	319,656	319,656	0	(24,114)	0	(24,114)	0	0	0	0	3,614	1,279
31412Y-B3-5	FNMA POOL NO 938458 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	492,685	529,852	492,685	492,685	0	(37,167)	0	(37,167)	0	0	0	0	7,964	1,971
31413A-JU-8	FNMA POOL NO 939575 5.500% 07/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	31,641	34,463	31,641	31,641	0	(2,822)	0	(2,822)	0	0	0	0	578	116
31413D-5W-3	FNMA POOL NO 942861 6.000% 08/01/37		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	22,211	24,621	22,211	22,211	0	(2,410)	0	(2,410)	0	0	0	0	446	89
31413D-BQ-9	FNMA POOL NO 942047 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	466,640	501,842	466,640	466,640	0	(35,202)	0	(35,202)	0	0	0	0	8,785	1,867
31413D-D2-0	FNMA POOL NO 942121 6.000% 07/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	324,163	348,617	324,163	324,163	0	(24,454)	0	(24,454)	0	0	0	0	4,919	1,297
31413D-QW-0	FNMA POOL NO 942469 6.000% 07/01/37		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	20,020	22,192	20,020	20,020	0	(2,172)	0	(2,172)	0	0	0	0	418	80
31413J-ZJ-6	FNMA POOL NO 947245 6.000% 10/01/37		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	147,851	163,890	147,851	147,851	0	(16,039)	0	(16,039)	0	0	0	0	3,617	591
31413M-HH-3	FNMA POOL NO 949432 4.500% 05/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	509,024	546,804	509,024	509,024	0	(37,780)	0	(37,780)	0	0	0	0	10,108	1,527
31413T-ZA-3	FNMA POOL NO 955337 5.500% 02/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	29,997	32,655	29,997	29,997	0	(2,658)	0	(2,658)	0	0	0	0	533	110
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	128,415	139,795	128,415	128,415	0	(11,380)	0	(11,380)	0	0	0	0	3,584	471
31413X-TS-2	FNMA POOL NO 958761 4.475% 05/01/19		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	55,282	61,975	55,282	55,282	0	(6,693)	0	(6,693)	0	0	0	0	949	124
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	76,125	82,915	76,125	76,125	0	(6,790)	0	(6,790)	0	0	0	0	1,648	279
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,177,810	1,294,015	1,177,810	1,177,810	0	(116,206)	0	(116,206)	0	0	0	0	19,965	3,239
31414C-GX-0	FNMA POOL NO 962014 6.000% 03/01/38		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	161,925	179,833	161,925	161,925	0	(17,908)	0	(17,908)	0	0	0	0	3,971	648
31414F-YW-5	FNMA POOL NO 965225 5.500% 08/01/38		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	194,206	212,520	194,206	194,206	0	(18,314)	0	(18,314)	0	0	0	0	6,124	712
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	94,911	103,377	94,911	94,911	0	(8,466)	0	(8,466)	0	0	0	0	1,346	348
31414L-3M-8	FNMA POOL NO 969804 5.500% 02/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	579,286	630,621	579,286	579,286	0	(51,335)	0	(51,335)	0	0	0	0	11,292	2,124
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31414N-H6-4	FNMA POOL NO 971053 4.500% 02/01/39		04/10/2012		04/10/2012		83,711	89,130	89,018	89,130	0	0	0	0	0	0	(111)	(111)	115	115
						JP Morgan Securities, Inc														
31414N-HV-9	FNMA POOL NO 971044 4.000% 02/01/39		01/10/2012	RBC Capital Markets	01/10/2012		851,556	884,687	892,005	884,687	0	0	0	0	0	0	7,318	7,318	1,041	1,041
						JP Morgan Securities, Inc														
31414R-QC-2	FNMA POOL NO 973951 5.000% 04/01/23		05/15/2012	Royal Bank of Scotland	05/15/2012		83,002	89,895	90,083	89,895	0	0	0	0	0	0	188	188	184	184
31414S-AC-7	FNMA POOL NO 974403 4.500% 04/01/23		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	55,962	61,142	55,962	55,962	0	(5,180)	0	(5,180)	0	0	0	0	210	49
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31414S-KN-2	FNMA POOL NO 974701 4.500% 04/01/38		03/08/2012		03/08/2012		200,000	213,485	213,352	213,485	0	0	0	0	0	0	(133)	(133)	275	275
31414U-GZ-5	FNMA POOL NO 976416 4.500% 03/01/23		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	54,773	59,842	54,773	54,773	0	(5,070)	0	(5,070)	0	0	0	0	205	48
31415A-T3-5	FNMA POOL NO 981270 5.000% 04/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,673,652	1,812,096	1,673,652	1,673,652	0	(138,444)	0	(138,444)	0	0	0	0	28,178	5,579
31415A-WK-3	FNMA POOL NO 981350 4.500% 04/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	509,952	547,801	509,952	509,952	0	(37,849)	0	(37,849)	0	0	0	0	6,745	1,530
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	277,996	298,629	277,996	277,996	0	(20,633)	0	(20,633)	0	0	0	0	4,714	834
				Credit Suisse First Boston Cor		JP Morgan Securities, Inc														
31415L-CD-7	FNMA POOL NO 983068 4.500% 05/01/38		04/10/2012		04/10/2012		13,200	14,055	14,037	14,055	0	0	0	0	0	0	(18)	(18)	18	18
31415L-U4-7	FNMA POOL NO 983603 5.000% 05/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	893,221	967,108	893,221	893,221	0	(73,887)	0	(73,887)	0	0	0	0	14,791	2,977

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31415Q-SC-1	FNMA POOL NO 986215 5.000% 07/01/23		02/14/2012	UBS AG	02/14/2012	Royal Bank of Scotland	945,499	1,017,926	1,017,630	1,017,926	0	0	0	0	0	0	(295)	(295)	1,970	1,970
31415S-QC-9	FNMA POOL NO 987951 6.000% 07/01/38		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	182,316	202,479	182,316	182,316	0	(20,163)	0	(20,163)	0	0	0	0	5,431	729
31415T-R3-6	FNMA POOL NO 988906 5.500% 08/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	785,583	855,199	785,583	785,583	0	(69,616)	0	(69,616)	0	0	0	0	14,777	2,880
31415T-R8-5	FNMA POOL NO 988911 5.500% 08/01/23		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,453,024	1,581,787	1,453,024	1,453,024	0	(128,763)	0	(128,763)	0	0	0	0	25,729	5,328
31415W-A5-2	FNMA POOL NO 991128 4.000% 01/01/39		01/10/2012	Various	01/10/2012	Various	1,076,964	1,119,146	1,126,180	1,119,146	0	0	0	0	0	0	7,034	7,034	1,316	1,316
31415X-5A-5	FNMA POOL NO 992841 4.500% 01/01/24		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	6,396	6,964	6,396	6,396	0	(569)	0	(569)	0	0	0	0	24	6
31415X-JD-4	FNMA POOL NO 992260 4.000% 01/01/39		03/08/2012	Merrill Lynch,Pierce,Fenner &	03/08/2012	Credit Suisse First Boston Cor	1,999,999	2,107,734	2,108,593	2,107,734	0	0	0	0	0	0	859	859	2,444	2,444
31415Y-HA-0	FNMA POOL NO 993125 4.500% 01/01/39		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	2,338,300	2,489,558	2,496,500	2,489,558	0	0	0	0	0	0	6,942	6,942	3,507	3,507
31415Y-NU-9	FNMA POOL NO 993303 4.500% 08/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	45,177	48,101	48,041	48,101	0	0	0	0	0	0	(60)	(60)	62	62
31416A-7K-0	FNMA POOL NO 994698 4.500% 02/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	95,835	102,038	101,911	102,038	0	0	0	0	0	0	(127)	(127)	132	132
31416A-RR-3	FNMA POOL NO 994296 4.500% 01/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	19,407	20,715	20,702	20,715	0	0	0	0	0	0	(13)	(13)	27	27
31416B-XA-1	FNMA POOL NO 995373 4.500% 02/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	80,862	86,096	85,989	86,096	0	0	0	0	0	0	(107)	(107)	111	111
31416C-CH-7	FNMA POOL NO 995672 4.500% 04/01/39		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	1,713,021	1,835,208	1,834,137	1,835,208	0	0	0	0	0	0	(1,071)	(1,071)	2,784	2,784
31416H-4X-0	FNMA POOL NO AA0837 4.500% 01/01/39		06/11/2012	Deutsche Bank Securities Inc	06/11/2012	Credit Suisse First Boston Cor	132,187	141,533	141,791	141,533	0	0	0	0	0	0	258	258	198	198
31416H-5W-1	FNMA POOL NO AA0860 4.500% 01/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	939,968	1,000,809	999,561	1,000,809	0	0	0	0	0	0	(1,248)	(1,248)	1,292	1,292
31416H-HD-0	FNMA POOL NO AA0227 4.500% 01/01/39		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	79,511	85,334	85,241	85,334	0	0	0	0	0	0	(93)	(93)	109	109
31416H-K8-7	FNMA POOL NO AA0318 4.500% 02/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	49,513	52,851	52,818	52,851	0	0	0	0	0	0	(33)	(33)	68	68
31416H-QU-2	FNMA POOL NO AA0466 4.500% 02/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	942,208	1,003,194	1,001,943	1,003,194	0	0	0	0	0	0	(1,251)	(1,251)	1,296	1,296
31416H-ZN-8	FNMA POOL NO AA0748 4.500% 03/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	979,145	1,045,161	1,044,511	1,045,161	0	0	0	0	0	0	(650)	(650)	1,346	1,346
31416J-5H-0	FNMA POOL NO AA1747 4.500% 01/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	52,918	56,344	56,273	56,344	0	0	0	0	0	0	(70)	(70)	73	73
31416J-6Q-9	FNMA POOL NO AA1778 4.500% 02/01/39		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	2,338,570	2,489,846	2,496,789	2,489,846	0	0	0	0	0	0	6,943	6,943	3,508	3,508
31416K-3U-0	FNMA POOL NO AA2610 4.500% 02/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	877,767	936,948	936,365	936,948	0	0	0	0	0	0	(583)	(583)	1,207	1,207
31416K-4R-6	FNMA POOL NO AA2631 4.500% 02/01/39		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	38,793	41,634	41,589	41,634	0	0	0	0	0	0	(45)	(45)	53	53
31416K-EK-0	FNMA POOL NO AA1937 4.500% 01/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	200,000	213,484	213,352	213,484	0	0	0	0	0	0	(133)	(133)	275	275
31416K-LU-0	FNMA POOL NO AA2138 4.500% 01/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	460,203	491,231	490,926	491,231	0	0	0	0	0	0	(306)	(306)	633	633
31416K-Y5-1	FNMA POOL NO AA2531 4.500% 03/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	871,040	929,767	929,189	929,767	0	0	0	0	0	0	(578)	(578)	1,198	1,198
31416L-3C-8	FNMA POOL NO AA3494 4.000% 02/01/39		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	873,134	907,310	912,426	907,310	0	0	0	0	0	0	5,116	5,116	1,067	1,067
31416L-3K-0	FNMA POOL NO AA3501 4.500% 03/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	594,469	634,295	633,838	634,295	0	0	0	0	0	0	(457)	(457)	817	817
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	669,237	717,804	669,237	669,237	0	(48,567)	0	(48,567)	0	0	0	0	10,234	2,008
31416L-PD-2	FNMA POOL NO AA3119 5.000% 02/01/39		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,594	2,851	2,594	2,594	0	(257)	0	(257)	0	0	0	0	11	3
31416L-S5-6	FNMA POOL NO AA3239 4.000% 04/01/39		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	21,724	23,135	23,169	23,135	0	0	0	0	0	0	34	34	29	29
31416L-SH-0	FNMA POOL NO AA3219 4.500% 04/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	200,000	213,484	213,352	213,484	0	0	0	0	0	0	(133)	(133)	275	275
31416M-2B-9	FNMA POOL NO AA4369 4.500% 05/01/39		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	4,273,157	4,577,953	4,575,283	4,577,953	0	0	0	0	0	0	(2,671)	(2,671)	6,944	6,944

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31416M-3A-0	FNMA POOL NO AA4392 4.000% 04/01/39		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	1,000,000	1,066,524	1,061,406	1,066,524	0	0	0	0	0	0	(5,117)	(5,117)	1,222	1,222
31416M-4S-0	FNMA POOL NO AA4432 4.000% 03/01/39		03/08/2012	Various	03/08/2012	Various	537,172	567,330	566,518	567,330	0	0	0	0	0	0	(812)	(812)	668	668
31416M-5Z-3	FNMA POOL NO AA4463 4.500% 04/01/39		05/10/2012	Various	05/10/2012	Various	6,787,106	7,248,050	7,245,458	7,248,050	0	0	0	0	0	0	(2,591)	(2,591)	9,733	9,733
31416M-HH-0	FNMA POOL NO AA3831 4.500% 03/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	400,000	426,969	426,703	426,969	0	0	0	0	0	0	(266)	(266)	550	550
31416M-HX-5	FNMA POOL NO AA3845 4.500% 03/01/39		03/08/2012	Various	03/08/2012	Various	2,196,553	2,339,054	2,345,029	2,339,054	0	0	0	0	0	0	5,975	5,975	3,276	3,276
31416M-VA-9	FNMA POOL NO AA4208 4.500% 03/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	20,433	21,756	21,728	21,756	0	0	0	0	0	0	(27)	(27)	28	28
31416M-X4-1	FNMA POOL NO AA4298 4.500% 03/01/29		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	439,068	468,671	468,379	468,671	0	0	0	0	0	0	(292)	(292)	604	604
31416M-X8-2	FNMA POOL NO AA4302 4.000% 04/01/39		01/10/2012	Barclays Capital Inc	01/10/2012	JP Morgan Securities, Inc	300,000	311,871	314,250	311,871	0	0	0	0	0	0	2,379	2,379	367	367
31416M-Y5-7	FNMA POOL NO AA4331 4.500% 04/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	930,853	991,104	989,868	991,104	0	0	0	0	0	0	(1,236)	(1,236)	1,280	1,280
31416M-YR-9	FNMA POOL NO AA4319 4.500% 04/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	270,868	289,131	288,951	289,131	0	0	0	0	0	0	(180)	(180)	372	372
31416N-DH-2	FNMA POOL NO AA4603 4.500% 04/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	66,319	70,612	70,524	70,612	0	0	0	0	0	0	(88)	(88)	91	91
31416N-S2-9	FNMA POOL NO AA5036 4.000% 04/01/39		07/10/2012	Various	07/10/2012	Various	27,075,459	28,375,106	28,418,464	28,375,106	0	0	0	0	0	0	43,359	43,359	35,123	35,123
31416N-TU-6	FNMA POOL NO AA5062 4.500% 03/01/39		07/10/2012	Various	07/10/2012	Various	2,657,604	2,847,808	2,845,082	2,847,808	0	0	0	0	0	0	(2,727)	(2,727)	3,654	3,654
31416N-ZT-2	FNMA POOL NO AA5253 4.000% 03/01/39		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	3,557,644	3,759,290	3,757,066	3,759,290	0	0	0	0	0	0	(2,224)	(2,224)	4,744	4,744
31416P-DY-0	FNMA POOL NO AA5518 4.000% 04/01/39		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	48,267	51,402	51,478	51,402	0	0	0	0	0	0	75	75	64	64
31416P-M6-1	FNMA POOL NO AA5780 4.500% 04/01/39		05/10/2012	Various	05/10/2012	Various	3,969,720	4,244,690	4,242,127	4,244,690	0	0	0	0	0	0	(2,563)	(2,563)	5,927	5,927
31416P-PW-1	FNMA POOL NO AA5836 4.500% 05/01/39		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	69,069	74,127	74,046	74,127	0	0	0	0	0	0	(81)	(81)	95	95
31416P-QT-7	FNMA POOL NO AA5865 4.500% 07/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	827,895	883,713	883,164	883,713	0	0	0	0	0	0	(550)	(550)	1,138	1,138
31416P-Y4-3	FNMA POOL NO AA6130 4.500% 04/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	234,179	249,968	249,812	249,968	0	0	0	0	0	0	(156)	(156)	322	322
31416Q-EY-7	FNMA POOL NO AA6450 4.500% 09/01/40		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	423,869	454,914	454,417	454,914	0	0	0	0	0	0	(497)	(497)	583	583
31416Q-WH-4	FNMA POOL NO AA6947 4.500% 04/01/24		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	9,409	10,246	9,409	9,409	0	(837)	0	(837)	0	0	0	0	35	8
31416Q-WJ-0	FNMA POOL NO AA6948 4.500% 04/01/24		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	6,537	7,119	6,537	6,537	0	(581)	0	(581)	0	0	0	0	25	6
31416R-PB-3	FNMA POOL NO AA7617 4.500% 05/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	92,470	98,455	98,333	98,455	0	0	0	0	0	0	(123)	(123)	127	127
31416R-RB-1	FNMA POOL NO AA7681 4.500% 06/01/39		04/10/2012	Various	04/10/2012	JP Morgan Securities, Inc	3,962,711	4,220,140	4,215,108	4,220,140	0	0	0	0	0	0	(5,032)	(5,032)	5,449	5,449
31416R-SJ-3	FNMA POOL NO AA7720 4.000% 08/01/39		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	29,704	31,680	31,528	31,680	0	0	0	0	0	0	(152)	(152)	36	36
31416R-ZA-4	FNMA POOL NO AA7936 4.500% 01/01/36		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	2,067,738	2,215,226	2,213,934	2,215,226	0	0	0	0	0	0	(1,292)	(1,292)	3,360	3,360
31416T-3K-3	FNMA POOL NO AA9801 4.500% 06/01/39		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	527,615	566,259	565,641	566,259	0	0	0	0	0	0	(618)	(618)	725	725
31416T-ME-6	FNMA POOL NO AA9356 4.000% 08/01/39		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	50,025	53,274	53,352	53,274	0	0	0	0	0	0	78	78	67	67
31416T-ML-0	FNMA POOL NO AA9362 4.000% 08/01/39		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	153,476	163,446	163,685	163,446	0	0	0	0	0	0	240	240	205	205
31416V-BD-5	FNMA POOL NO AB0035 4.500% 04/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	414,073	441,990	441,715	441,990	0	0	0	0	0	0	(275)	(275)	569	569
31416V-SN-5	FNMA POOL NO AB0524 4.000% 04/01/39		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	500,000	519,570	522,500	519,570	0	0	0	0	0	0	2,930	2,930	611	611
31416W-EX-6	FNMA POOL NO AB1049 4.500% 08/01/35		05/10/2012	Various	05/10/2012	Various	104,955	112,094	111,991	112,094	0	0	0	0	0	0	(103)	(103)	157	157
31416W-RJ-3	FNMA POOL NO AB1388 4.500% 08/01/40		06/11/2012	Deutsche Bank Securities Inc	06/11/2012	Credit Suisse First Boston Cor	6,676,145	7,148,169	7,161,209	7,148,169	0	0	0	0	0	0	13,039	13,039	10,014	10,014
31416W-RK-0	FNMA POOL NO AB1389 4.500% 08/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	128,510	137,174	137,089	137,174	0	0	0	0	0	0	(85)	(85)	177	177
31416W-RL-8	FNMA POOL NO AB1390 4.500% 08/01/40		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	3,515,772	3,766,546	3,764,348	3,766,546	0	0	0	0	0	0	(2,197)	(2,197)	5,713	5,713
31416W-U2-6	FNMA POOL NO AB1500 4.000% 09/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	1,000,000	1,066,523	1,061,406	1,066,523	0	0	0	0	0	0	(5,117)	(5,117)	1,222	1,222

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31416W-U3-4	FNMA POOL NO AB1501 4.000% 09/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	500,001	519,571	522,501	519,571	0	0	0	0	0	0	2,930	2,930	611	611
31416W-UL-4	FNMA POOL NO AB1486 3.500% 09/01/30		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	500,000	536,211	532,657	536,211	0	0	0	0	0	0	(3,555)	(3,555)	632	632
31416W-VH-2	FNMA POOL NO AB1515 4.500% 08/01/40		06/11/2012	Deutsche Bank Securities Inc	06/11/2012	Credit Suisse First Boston Cor	6,743,404	7,220,184	7,233,354	7,220,184	0	0	0	0	0	0	13,171	13,171	10,115	10,115
31416W-X6-4	FNMA POOL NO AB1600 3.500% 10/01/25		03/13/2012	Royal Bank of Scotland	03/13/2012	UBS AG	600,001	628,782	630,470	628,782	0	0	0	0	0	0	1,688	1,688	817	817
31416X-CS-7	FNMA POOL NO AB1880 4.000% 12/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	268,696	286,571	285,196	286,571	0	0	0	0	0	0	(1,375)	(1,375)	328	328
31416X-J7-6	FNMA POOL NO AB2085 4.000% 01/01/41		07/10/2012	Various	07/10/2012	Various	3,184,793	3,386,813	3,375,008	3,386,813	0	0	0	0	0	0	(11,805)	(11,805)	4,004	4,004
31416X-J8-4	FNMA POOL NO AB2086 4.000% 01/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	7,000,005	7,398,677	7,392,388	7,398,677	0	0	0	0	0	0	(6,289)	(6,289)	9,333	9,333
31416X-J9-2	FNMA POOL NO AB2087 4.000% 01/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	370,652	391,762	391,429	391,762	0	0	0	0	0	0	(333)	(333)	494	494
31416X-JD-3	FNMA POOL NO AB2059 3.500% 01/01/26		03/13/2012	Royal Bank of Scotland	03/13/2012	UBS AG	215,034	225,349	225,954	225,349	0	0	0	0	0	0	605	605	293	293
31416X-JR-2	FNMA POOL NO AB2071 3.500% 01/01/41		06/11/2012	BPN Paribas Securities	12/01/2012	Paydown	9,017,999	9,475,240	9,017,999	9,017,999	0	(457,241)	0	(457,241)	0	0	0	0	101,700	10,521
31416X-KA-7	FNMA POOL NO AB2088 4.000% 01/01/41		06/11/2012	Various	06/11/2012	Various	4,411,697	4,630,749	4,640,979	4,630,749	0	0	0	0	0	0	10,231	10,231	5,663	5,663
31416X-KB-5	FNMA POOL NO AB2089 4.000% 01/01/41		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	6,914,904	7,285,500	7,306,686	7,285,500	0	0	0	0	0	0	21,187	21,187	9,988	9,988
31416X-RQ-5	FNMA POOL NO AB2294 4.000% 02/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	500,001	528,341	528,028	528,341	0	0	0	0	0	0	(313)	(313)	667	667
31416X-YZ-7	FNMA POOL NO AB2527 4.000% 03/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	992,060	1,058,056	1,052,979	1,058,056	0	0	0	0	0	0	(5,077)	(5,077)	1,213	1,213
31416Y-6N-3	FNMA POOL NO AB3576 4.000% 09/01/41		07/10/2012	Various	07/10/2012	Various	3,784,488	3,960,007	3,976,506	3,960,007	0	0	0	0	0	0	16,499	16,499	4,625	4,625
31416Y-6P-8	FNMA POOL NO AB3577 4.000% 09/01/41		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	27,653	28,729	28,966	28,729	0	0	0	0	0	0	238	238	34	34
31416Y-ER-5	FNMA POOL NO AB2843 4.500% 04/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	17,057	18,161	18,139	18,161	0	0	0	0	0	0	(23)	(23)	23	23
31416Y-RQ-3	FNMA POOL NO AB3194 4.500% 06/01/41		04/10/2012	Various	04/10/2012	Various	8,885,851	9,387,072	9,370,990	9,387,072	0	0	0	0	0	0	(16,082)	(16,082)	12,218	12,218
31416Y-U8-9	FNMA POOL NO AB3306 4.000% 07/01/41		07/10/2012	Various	07/10/2012	Various	3,094,848	3,216,789	3,234,600	3,216,789	0	0	0	0	0	0	17,811	17,811	3,783	3,783
31416Y-U9-7	FNMA POOL NO AB3307 4.000% 07/01/41		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	600,001	623,485	627,001	623,485	0	0	0	0	0	0	3,516	3,516	733	733
31416Y-VF-2	FNMA POOL NO AB3313 4.500% 07/01/41		05/10/2012	UBS AG	05/10/2012	Merrill Lynch,Pierce,Fenner &	149,977	160,675	160,581	160,675	0	0	0	0	0	0	(94)	(94)	244	244
31416Y-VG-0	FNMA POOL NO AB3314 4.500% 07/01/41		04/10/2012	Citigroup Capital Markets Inc	04/10/2012	JP Morgan Securities, Inc	1,000,001	1,064,727	1,063,399	1,064,727	0	0	0	0	0	0	(1,328)	(1,328)	1,375	1,375
31416Y-YT-9	FNMA POOL NO AB3421 4.500% 08/01/41		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	165,509	176,668	176,558	176,668	0	0	0	0	0	0	(110)	(110)	228	228
31416Y-YV-4	FNMA POOL NO AB3423 4.500% 08/01/41		04/10/2012	Various	04/10/2012	Various	2,408,301	2,564,089	2,571,130	2,564,089	0	0	0	0	0	0	7,040	7,040	3,609	3,609
31417A-5Q-8	FNMA POOL NO AB4454 4.000% 02/01/42		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	32,134	34,272	34,107	34,272	0	0	0	0	0	0	(164)	(164)	39	39
31417A-DR-7	FNMA POOL NO AB3711 3.500% 10/01/31		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,314,597	3,554,646	3,531,082	3,554,646	0	0	0	0	0	0	(23,565)	(23,565)	4,189	4,189
31417A-EM-7	FNMA POOL NO AB3739 3.500% 10/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,000,000	3,217,266	3,195,938	3,217,266	0	0	0	0	0	0	(21,328)	(21,328)	3,792	3,792
31417A-ES-4	FNMA POOL NO AB3744 4.000% 10/01/41		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	56,313	60,060	59,771	60,060	0	0	0	0	0	0	(288)	(288)	69	69
31417A-KG-3	FNMA POOL NO AB3894 3.500% 11/01/31		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	1,000,001	1,072,423	1,065,314	1,072,423	0	0	0	0	0	0	(7,109)	(7,109)	1,264	1,264
31417A-L4-9	FNMA POOL NO AB3946 4.000% 11/01/41		03/08/2012	Barclays Capital Inc	03/08/2012	Credit Suisse First Boston Cor	1,490,002	1,573,465	1,570,904	1,573,465	0	0	0	0	0	0	(2,561)	(2,561)	1,821	1,821
31417A-LQ-0	FNMA POOL NO AB3934 3.500% 11/01/41		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	200,001	211,360	211,157	211,360	0	0	0	0	0	0	(203)	(203)	233	233
31417A-LR-8	FNMA POOL NO AB3935 3.500% 11/01/41		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	101,661	106,648	106,998	106,648	0	0	0	0	0	0	349	349	109	109
31417A-LW-7	FNMA POOL NO AB3940 4.000% 11/01/41		05/10/2012	Various	05/10/2012	Credit Suisse First Boston Cor	890,298	938,171	939,407	938,171	0	0	0	0	0	0	1,235	1,235	1,156	1,156
31417A-Q5-1	FNMA POOL NO AB4075 3.500% 12/01/31		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,873,810	4,154,359	4,126,818	4,154,359	0	0	0	0	0	0	(27,540)	(27,540)	4,896	4,896
31417A-RZ-4	FNMA POOL NO AB4103 3.500% 12/01/41		11/12/2012	UBS AG	11/12/2012	Various	4,584,423	4,909,034	4,879,594	4,909,034	0	0	0	0	0	0	(29,440)	(29,440)	5,748	5,748
31417A-S3-4	FNMA POOL NO AB4137 4.000% 11/01/39		05/10/2012	Various	05/10/2012	Various	2,470,673	2,568,171	2,587,709	2,568,171	0	0	0	0	0	0	19,537	19,537	3,040	3,040
31417A-SA-8	FNMA POOL NO AB4112 3.500% 12/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	246,477	264,327	262,575	264,327	0	0	0	0	0	0	(1,752)	(1,752)	312	312

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417A-TX-7	FNMA POOL NO AB4165 3.500% 01/01/32		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,313,868	3,553,864	3,530,305	3,553,864	0	0	0	0	0	0	(23,560)	(23,560)	4,188	4,188
31417A-TY-5	FNMA POOL NO AB4166 3.500% 01/01/32		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,096,292	3,320,532	3,298,519	3,320,532	0	0	0	0	0	0	(22,013)	(22,013)	3,913	3,913
31417A-X2-0	FNMA POOL NO AB4296 3.500% 01/01/42		12/10/2012	Various	12/10/2012	Various	5,556,929	5,921,211	5,932,024	5,921,211	0	0	0	0	0	0	10,813	10,813	6,006	6,006
31417A-X4-6	FNMA POOL NO AB4298 3.500% 01/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	41,501	43,537	43,679	43,537	0	0	0	0	0	0	143	143	44	44
31417A-X6-1	FNMA POOL NO AB4300 3.500% 01/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,286,676	3,524,703	3,501,337	3,524,703	0	0	0	0	0	0	(23,366)	(23,366)	4,154	4,154
31417A-X7-9	FNMA POOL NO AB4301 3.500% 01/01/42		03/08/2012	Barclays Capital Inc	03/08/2012	JP Morgan Securities, Inc	42,777	44,208	44,283	44,208	0	0	0	0	0	0	75	75	46	46
31417A-X8-7	FNMA POOL NO AB4302 3.500% 01/01/42		04/03/2012	Citigroup Capital Markets Inc	12/01/2012	Paydown	2,485,168	2,543,025	2,485,168	2,485,168	0	(57,858)	0	(57,858)	0	0	0	0	40,690	2,658
31417A-XY-0	FNMA POOL NO AB4294 3.500% 01/01/42		08/09/2012	Goldman Sachs & Co	08/09/2012	UBS AG	869,901	919,512	921,109	919,512	0	0	0	0	0	0	1,597	1,597	1,015	1,015
31417B-2V-8	FNMA POOL NO AB5287 3.500% 06/01/42		09/11/2012	UBS AG	09/11/2012	Various	2,347,845	2,481,196	2,479,551	2,481,196	0	0	0	0	0	0	(1,645)	(1,645)	2,739	2,739
31417B-H5-9	FNMA POOL NO AB4751 3.500% 03/01/42		12/10/2012	Various	12/10/2012	Various	11,555,423	12,348,697	12,338,052	12,348,697	0	0	0	0	0	0	(10,645)	(10,645)	13,119	13,119
31417B-H8-3	FNMA POOL NO AB4754 3.500% 03/01/42		09/11/2012	UBS AG	09/11/2012	Morgan Stanley & Co, Inc	274,844	290,454	290,368	290,454	0	0	0	0	0	0	(86)	(86)	321	321
31417B-H9-1	FNMA POOL NO AB4755 3.500% 03/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	4,126,355	4,425,193	4,395,857	4,425,193	0	0	0	0	0	0	(29,336)	(29,336)	5,215	5,215
31417B-HW-0	FNMA POOL NO AB4744 3.000% 03/01/42		11/09/2012	JP Morgan Securities, Inc	11/12/2012	Citigroup Capital Markets Inc	499,950	524,518	526,530	524,518	0	0	0	0	0	0	2,012	2,012	542	542
31417B-HZ-3	FNMA POOL NO AB4747 3.500% 03/01/42		12/10/2012	Various	12/10/2012	Various	11,697,361	12,484,982	12,479,928	12,484,982	0	0	0	0	0	0	(5,055)	(5,055)	13,190	13,190
31417B-RH-2	FNMA POOL NO AB4987 3.500% 04/01/32		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,656,437	3,921,243	3,895,248	3,921,243	0	0	0	0	0	0	(25,995)	(25,995)	4,621	4,621
31417C-CE-3	FNMA POOL NO AB5468 3.500% 06/01/42		09/11/2012	UBS AG	09/11/2012	Credit Suisse First Boston Cor	180,001	190,225	190,042	190,225	0	0	0	0	0	0	(183)	(183)	210	210
31417C-CH-6	FNMA POOL NO AB5471 3.500% 06/01/42		07/10/2012	RBC Capital Markets	07/10/2012	Citigroup Capital Markets Inc	5,000,000	5,235,156	5,272,461	5,235,156	0	0	0	0	0	0	37,305	37,305	5,347	5,347
31417C-CJ-2	FNMA POOL NO AB5472 3.500% 06/01/42		07/10/2012	Credit Suisse First Boston Cor	07/10/2012	Merrill Lynch,Pierce,Fenner &	499,999	524,530	526,249	524,530	0	0	0	0	0	0	1,719	1,719	535	535
31417C-CK-9	FNMA POOL NO AB5473 3.500% 06/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	634,824	680,799	676,286	680,799	0	0	0	0	0	0	(4,513)	(4,513)	802	802
31417C-CN-3	FNMA POOL NO AB5476 3.500% 06/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	2,793,352	2,995,652	2,975,793	2,995,652	0	0	0	0	0	0	(19,859)	(19,859)	3,530	3,530
31417C-DR-3	FNMA POOL NO AB5511 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	139,660	149,774	148,781	149,774	0	0	0	0	0	0	(993)	(993)	177	177
31417C-F4-2	FNMA POOL NO AB5586 3.500% 07/01/42		11/12/2012	Various	11/12/2012	Various	9,493,837	10,181,399	10,112,419	10,181,399	0	0	0	0	0	0	(68,980)	(68,980)	11,999	11,999
31417C-L6-0	FNMA POOL NO AB5748 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,312,282	3,552,163	3,528,615	3,552,163	0	0	0	0	0	0	(23,548)	(23,548)	4,186	4,186
31417C-LV-5	FNMA POOL NO AB5739 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,148,161	3,376,156	3,353,775	3,376,156	0	0	0	0	0	0	(22,381)	(22,381)	3,979	3,979
31417C-LW-3	FNMA POOL NO AB5740 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	2,513,192	2,695,202	2,677,335	2,695,202	0	0	0	0	0	0	(17,867)	(17,867)	3,176	3,176
31417C-LX-1	FNMA POOL NO AB5741 3.500% 07/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	500,050	536,265	532,710	536,265	0	0	0	0	0	0	(3,555)	(3,555)	632	632
31417C-VK-8	FNMA POOL NO AB6017 3.500% 08/01/42		08/01/2012	RBC Capital Markets	12/01/2012	Paydown	380,180	403,684	380,180	380,180	0	(23,504)	0	(23,504)	0	0	0	0	3,735	444
31417D-2C-6	FNMA POOL NO AB7070 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	126,565	133,195	133,294	133,195	0	0	0	0	0	0	99	99	137	137
31417D-AQ-6	FNMA POOL NO AB6314 3.000% 09/01/42		10/01/2012	Pierpont Securities	12/01/2012	Paydown	336,531	356,197	336,531	336,531	0	(19,666)	0	(19,666)	0	0	0	0	1,474	84
31417D-AR-4	FNMA POOL NO AB6315 3.000% 09/01/42		10/05/2012	Pierpont Securities	12/01/2012	Paydown	470,583	495,452	470,583	470,583	0	(24,869)	0	(24,869)	0	0	0	0	2,107	392
31417D-BX-0	FNMA POOL NO AB6353 3.500% 10/01/32		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	10,813,517	11,596,652	11,519,775	11,596,652	0	0	0	0	0	0	(76,877)	(76,877)	13,667	13,667
31417D-KC-6	FNMA POOL NO AB6590 3.000% 10/01/42		11/12/2012	JP Morgan Securities, Inc	11/12/2012	Citigroup Capital Markets Inc	51,837	54,384	54,593	54,384	0	0	0	0	0	0	209	209	56	56
31417D-KJ-1	FNMA POOL NO AB6596 3.000% 10/01/42		10/09/2012	Morgan Stanley & Co, Inc	10/09/2012	UBS AG	10,000,000	10,331,250	10,523,829	10,331,250	0	0	0	0	0	0	192,578	192,578	8,333	8,333

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417D-TN-3	FNMA POOL NO AB6856 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	1,700,988	1,790,091	1,791,419	1,790,091	0	0	0	0	0	0	1,329	1,329	1,843	1,843
31417J-KJ-8	FNMA POOL NO AC0296 4.500% 07/01/39		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	7,509,754	7,925,431	7,896,976	7,925,431	0	0	0	0	0	0	(28,455)	(28,455)	10,326	10,326
31417J-M6-4	FNMA POOL NO AC0380 4.500% 07/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	1,533,903	1,637,322	1,636,303	1,637,322	0	0	0	0	0	0	(1,019)	(1,019)	2,109	2,109
31417J-U8-1	FNMA POOL NO AC0606 4.500% 12/01/39		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Various	8,286,417	8,745,083	8,751,477	8,745,083	0	0	0	0	0	0	6,393	6,393	11,394	11,394
31417K-WM-5	FNMA POOL NO AC1551 4.000% 09/01/39		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	41,447	44,205	43,992	44,205	0	0	0	0	0	0	(212)	(212)	51	51
31417L-2J-3	FNMA POOL NO AC2576 4.500% 09/01/39		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,098,952	1,189,458	1,098,952	1,098,952	0	(90,507)	0	(90,507)	0	0	0	0	21,263	3,297
31417L-UJ-2	FNMA POOL NO AC2384 4.500% 09/01/36		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	479,979	506,546	504,728	506,546	0	0	0	0	0	0	(1,819)	(1,819)	660	660
31417M-6T-5	FNMA POOL NO AC3581 4.000% 10/01/39		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	1,125,313	1,189,095	1,188,392	1,189,095	0	0	0	0	0	0	(703)	(703)	1,500	1,500
31417M-CN-1	FNMA POOL NO AC2776 4.000% 09/01/39		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	750,075	779,258	785,703	779,258	0	0	0	0	0	0	6,446	6,446	917	917
31417M-UZ-4	FNMA POOL NO AC3299 4.500% 10/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	412,762	440,591	440,317	440,591	0	0	0	0	0	0	(274)	(274)	568	568
31417M-VE-0	FNMA POOL NO AC3312 4.500% 10/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	65,447	69,860	69,816	69,860	0	0	0	0	0	0	(43)	(43)	90	90
31417M-WP-4	FNMA POOL NO AC3353 4.500% 08/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	77,343	82,349	82,246	82,349	0	0	0	0	0	0	(103)	(103)	106	106
31417N-C2-5	FNMA POOL NO AC3688 4.500% 09/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	782,425	835,178	834,659	835,178	0	0	0	0	0	0	(520)	(520)	1,076	1,076
31417N-KX-8	FNMA POOL NO AC3909 4.500% 12/01/39		04/10/2012	Various	04/10/2012	Various	2,047,397	2,180,618	2,185,509	2,180,618	0	0	0	0	0	0	4,891	4,891	3,031	3,031
31417N-L4-1	FNMA POOL NO AC3946 4.500% 01/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	23,263	24,831	24,816	24,831	0	0	0	0	0	0	(15)	(15)	32	32
31417S-BD-1	FNMA POOL NO AC5435 4.500% 11/01/39		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,224,441	1,325,282	1,224,441	1,224,441	0	(100,842)	0	(100,842)	0	0	0	0	23,164	3,673
31417S-BL-3	FNMA POOL NO AC5442 4.500% 11/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	898,940	959,548	958,951	959,548	0	0	0	0	0	0	(597)	(597)	1,236	1,236
31417S-FP-0	FNMA POOL NO AC5573 4.500% 02/01/40		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Barclays Capital Inc	8,017,314	8,461,085	8,467,035	8,461,085	0	0	0	0	0	0	5,950	5,950	11,024	11,024
31417S-GX-2	FNMA POOL NO AC5613 4.500% 03/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	23,964	25,580	25,564	25,580	0	0	0	0	0	0	(16)	(16)	33	33
31417U-6L-4	FNMA POOL NO AC8074 4.000% 12/01/39		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	13,967	14,896	14,824	14,896	0	0	0	0	0	0	(71)	(71)	17	17
31417U-C6-0	FNMA POOL NO AC7292 4.500% 12/01/39		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	965,198	1,027,672	1,026,390	1,027,672	0	0	0	0	0	0	(1,282)	(1,282)	1,327	1,327
31417U-C7-8	FNMA POOL NO AC7293 4.500% 12/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	176,609	188,516	188,399	188,516	0	0	0	0	0	0	(117)	(117)	243	243
31417V-MJ-9	FNMA POOL NO AC8460 4.500% 01/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	300,000	320,227	320,028	320,227	0	0	0	0	0	0	(199)	(199)	413	413
31417V-N6-6	FNMA POOL NO AC8512 4.500% 12/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	100,138	106,890	106,823	106,890	0	0	0	0	0	0	(67)	(67)	138	138
31417V-RZ-8	FNMA POOL NO AC8603 4.000% 11/01/39		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	27,121	28,183	28,342	28,183	0	0	0	0	0	0	159	159	33	33
31417W-3N-9	FNMA POOL NO AC9804 4.000% 01/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	420,985	447,488	420,985	420,985	0	(26,503)	0	(26,503)	0	0	0	0	5,481	1,123
31417W-KA-8	FNMA POOL NO AC9288 4.500% 03/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	59,744	63,611	63,532	63,611	0	0	0	0	0	0	(79)	(79)	82	82
31417Y-2V-8	FNMA POOL NO MA0787 3.500% 06/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	120,729	129,473	128,615	129,473	0	0	0	0	0	0	(858)	(858)	153	153
31417Y-7H-4	FNMA POOL NO MA0895 3.500% 11/01/31		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,609,184	3,870,568	3,844,909	3,870,568	0	0	0	0	0	0	(25,659)	(25,659)	4,562	4,562
31417Y-AF-4	FNMA POOL NO MA0005 4.500% 03/01/29		07/10/2012	Various	07/10/2012	Various	2,692,013	2,868,967	2,875,596	2,868,967	0	0	0	0	0	0	6,630	6,630	3,997	3,997
31417Y-AG-2	FNMA POOL NO MA0006 4.000% 03/01/39		01/10/2012	Various	01/10/2012	Various	685,058	711,930	716,222	711,930	0	0	0	0	0	0	4,293	4,293	837	837
31417Y-DA-2	FNMA POOL NO MA0096 4.500% 06/01/29		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	716,716	765,038	764,562	765,038	0	0	0	0	0	0	(476)	(476)	985	985
31417Y-DC-8	FNMA POOL NO MA0098 4.000% 06/01/29		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	819,834	851,923	856,726	851,923	0	0	0	0	0	0	4,804	4,804	1,002	1,002
31417Y-FM-4	FNMA POOL NO MA0171 4.500% 09/01/29		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	49,496	53,121	53,063	53,121	0	0	0	0	0	0	(58)	(58)	68	68

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417Y-GJ-0	FNMA POOL NO MA0200 4.500% 10/01/29		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	440,566	470,270	469,977	470,270	0	0	0	0	0	0	(293)	(293)	606	606
31417Y-L5-4	FNMA POOL NO MA0347 4.500% 03/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	29,589	31,504	31,465	31,504	0	0	0	0	0	0	(39)	(39)	41	41
31417Y-MK-0	FNMA POOL NO MA0361 4.000% 03/01/30		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	1,000,000	1,039,140	1,045,000	1,039,140	0	0	0	0	0	0	5,859	5,859	1,222	1,222
31417Y-NY-9	FNMA POOL NO MA0406 4.500% 05/01/30		07/10/2012	Various	07/10/2012	Various	147,026	157,603	157,485	157,603	0	0	0	0	0	0	(118)	(118)	227	227
31417Y-SC-2	FNMA POOL NO MA0514 4.000% 09/01/40		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	119,059	123,691	124,714	123,691	0	0	0	0	0	0	1,023	1,023	146	146
31417Y-SX-6	FNMA POOL NO MA0533 4.000% 10/01/40		07/10/2012	Various	07/10/2012	Various	1,608,417	1,699,242	1,701,516	1,699,242	0	0	0	0	0	0	2,274	2,274	2,244	2,244
31417Y-T7-2	FNMA POOL NO MA0573 3.500% 11/01/25		07/13/2012	UBS AG	07/13/2012	Royal Bank of Scotland	959,997	1,013,397	1,018,497	1,013,397	0	0	0	0	0	0	5,100	5,100	1,493	1,493
31417Y-TT-4	FNMA POOL NO MA0561 4.000% 11/01/40		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	166,573	176,060	175,910	176,060	0	0	0	0	0	0	(150)	(150)	222	222
31417Y-TV-9	FNMA POOL NO MA0563 4.000% 11/01/30		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	821,844	854,011	858,827	854,011	0	0	0	0	0	0	4,815	4,815	1,004	1,004
31417Y-UH-8	FNMA POOL NO MA0583 4.000% 12/01/40		06/11/2012	Various	06/11/2012	Various	1,016,404	1,057,383	1,065,697	1,057,383	0	0	0	0	0	0	8,314	8,314	1,252	1,252
31417Y-V9-5	FNMA POOL NO MA0639 4.000% 02/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	383,638	405,487	405,142	405,487	0	0	0	0	0	0	(345)	(345)	512	512
31417Y-VG-9	FNMA POOL NO MA0614 4.000% 01/01/41		02/09/2012	Various	02/09/2012	Various	6,043,540	6,332,519	6,348,039	6,332,519	0	0	0	0	0	0	15,519	15,519	7,714	7,714
31417Y-X5-1	FNMA POOL NO MA0699 4.000% 04/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	499,900	528,234	527,921	528,234	0	0	0	0	0	0	(312)	(312)	667	667
31417Y-XJ-1	FNMA POOL NO MA0680 3.500% 03/01/31		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	120,863	129,617	128,757	129,617	0	0	0	0	0	0	(859)	(859)	153	153
31417Y-ZV-2	FNMA POOL NO MA0755 4.500% 06/01/41		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	JP Morgan Securities, Inc	25,639	27,058	27,085	27,058	0	0	0	0	0	0	27	27	35	35
31418A-AU-2	FNMA POOL NO MA0918 4.000% 12/01/41		01/10/2012	Barclays Capital Inc	01/10/2012	JP Morgan Securities, Inc	1,108,937	1,152,818	1,161,612	1,152,818	0	0	0	0	0	0	8,794	8,794	1,355	1,355
31418A-BT-4	FNMA POOL NO MA0949 3.500% 01/01/32		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	3,860,595	4,140,187	4,112,740	4,140,187	0	0	0	0	0	0	(27,446)	(27,446)	4,879	4,879
31418A-CH-9	FNMA POOL NO MA0971 4.000% 02/01/42		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	1,853,552	1,925,667	1,941,596	1,925,667	0	0	0	0	0	0	15,929	15,929	2,265	2,265
31418A-CN-6	FNMA POOL NO MA0976 3.500% 02/01/32		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	72,919	78,200	77,682	78,200	0	0	0	0	0	0	(518)	(518)	92	92
31418A-CX-4	FNMA POOL NO MA0985 4.500% 02/01/42		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	2,490,007	2,627,833	2,618,398	2,627,833	0	0	0	0	0	0	(9,435)	(9,435)	3,424	3,424
31418A-D9-6	FNMA POOL NO MA1027 3.500% 04/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	815,180	874,217	868,422	874,217	0	0	0	0	0	0	(5,795)	(5,795)	1,030	1,030
31418A-DQ-8	FNMA POOL NO MA1010 3.500% 03/01/32		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	2,966,497	3,181,336	3,160,246	3,181,336	0	0	0	0	0	0	(21,090)	(21,090)	3,749	3,749
31418A-DW-5	FNMA POOL NO MA1016 4.000% 03/01/42		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	3,500,000	3,698,379	3,696,191	3,698,379	0	0	0	0	0	0	(2,188)	(2,188)	4,667	4,667
31418A-EB-0	FNMA POOL NO MA1029 3.500% 04/01/32		11/12/2012	Various	11/12/2012	Various	7,423,450	7,906,695	7,929,622	7,906,695	0	0	0	0	0	0	22,927	22,927	8,507	8,507
31418A-F2-9	FNMA POOL NO MA1084 3.500% 06/01/32		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	7,177,092	7,696,871	7,645,846	7,696,871	0	0	0	0	0	0	(51,025)	(51,025)	9,071	9,071
31418A-F4-5	FNMA POOL NO MA1086 3.500% 06/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	181,080	194,194	192,906	194,194	0	0	0	0	0	0	(1,287)	(1,287)	229	229
31418A-F5-2	FNMA POOL NO MA1087 4.000% 06/01/42		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	1,083,201	1,141,254	1,135,602	1,141,254	0	0	0	0	0	0	(5,652)	(5,652)	1,565	1,565
31418A-HK-7	FNMA POOL NO MA1133 3.500% 08/01/42		07/10/2012	Barclays Capital Inc	07/10/2012	Merrill Lynch,Pierce,Fenner &	5,000,000	5,282,031	5,262,500	5,282,031	0	0	0	0	0	0	(19,531)	(19,531)	5,347	5,347
31418A-JV-1	FNMA POOL NO MA1175 3.000% 09/01/42		09/14/2012	Pierpont Securities	12/01/2012	Paydown	610,076	634,218	610,076	610,076	0	(24,143)	0	(24,143)	0	0	0	0	3,844	778
31418A-KS-6	FNMA POOL NO MA1204 3.500% 10/01/42		09/11/2012	Various	09/11/2012	Various	6,136,299	6,504,743	6,506,441	6,504,743	0	0	0	0	0	0	1,698	1,698	7,159	7,159
31418A-LR-7	FNMA POOL NO MA1235 3.000% 11/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	56,235	59,180	59,224	59,180	0	0	0	0	0	0	44	44	61	61
31418A-MW-5	FNMA POOL NO MA1272 3.000% 12/01/42		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	500,000	526,191	526,582	526,191	0	0	0	0	0	0	391	391	542	542
31418M-LY-6	FNMA POOL NO AD0342 4.640% 10/01/19		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	182,323	206,572	182,323	182,323	0	(24,249)	0	(24,249)	0	0	0	0	3,243	423
31418N-HU-7	FNMA POOL NO AD1142 4.500% 03/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	919,682	979,210	977,988	979,210	0	0	0	0	0	0	(1,221)	(1,221)	1,265	1,265

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418N-ZP-8	FNMA POOL NO AD1649 4.000% 03/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	999,901	1,039,037	1,044,896	1,039,037	0	0	0	0	0	0	5,859	5,859	1,222	1,222
31418N-ZW-3	FNMA POOL NO AD1656 4.500% 03/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	2,037,165	2,168,944	2,174,992	2,168,944	0	0	0	0	0	0	6,048	6,048	3,056	3,056
31418P-D4-4	FNMA POOL NO AD1922 4.500% 01/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	23,828	25,435	25,419	25,435	0	0	0	0	0	0	(16)	(16)	33	33
31418P-EN-1	FNMA POOL NO AD1940 4.500% 01/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	500,000	533,711	533,379	533,711	0	0	0	0	0	0	(332)	(332)	688	688
31418P-U5-2	FNMA POOL NO AD2403 4.000% 03/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	3,753,758	4,003,471	3,984,262	4,003,471	0	0	0	0	0	0	(19,209)	(19,209)	4,588	4,588
31418Q-5D-1	FNMA POOL NO AD3543 4.500% 04/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,991,828	2,120,674	2,126,587	2,120,674	0	0	0	0	0	0	5,913	5,913	2,988	2,988
31418Q-C2-7	FNMA POOL NO AD2788 4.500% 02/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	837,807	894,293	893,737	894,293	0	0	0	0	0	0	(556)	(556)	1,152	1,152
31418Q-TE-3	FNMA POOL NO AD3248 4.000% 05/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	563,015	597,984	563,015	563,015	0	(34,969)	0	(34,969)	0	0	0	0	7,230	1,501
31418Q-XL-2	FNMA POOL NO AD3382 4.000% 06/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	418,743	444,751	418,743	418,743	0	(26,008)	0	(26,008)	0	0	0	0	6,398	1,117
31418R-GH-8	FNMA POOL NO AD3799 4.500% 04/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,121,646	1,216,221	1,121,646	1,121,646	0	(94,575)	0	(94,575)	0	0	0	0	14,722	3,365
31418R-GS-4	FNMA POOL NO AD3808 4.500% 04/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	958,235	1,022,841	1,022,205	1,022,841	0	0	0	0	0	0	(636)	(636)	1,318	1,318
31418S-2E-8	FNMA POOL NO AD5272 4.000% 09/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	999,998	1,039,138	1,044,998	1,039,138	0	0	0	0	0	0	5,859	5,859	1,222	1,222
31418S-C2-3	FNMA POOL NO AD4588 4.500% 05/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	62,329	66,364	66,281	66,364	0	0	0	0	0	0	(83)	(83)	86	86
31418S-UA-5	FNMA POOL NO AD5076 4.500% 04/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	150,001	160,114	160,014	160,114	0	0	0	0	0	0	(100)	(100)	206	206
31418T-G9-2	FNMA POOL NO AD5623 4.000% 04/01/25		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	855,989	909,154	855,989	855,989	0	(53,165)	0	(53,165)	0	0	0	0	10,157	2,283
31418U-4N-1	FNMA POOL NO AD7128 4.500% 07/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	25,828	27,500	27,465	27,500	0	0	0	0	0	0	(34)	(34)	36	36
31418U-B7-8	FNMA POOL NO AD6361 4.500% 05/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	392,204	425,274	392,204	392,204	0	(33,070)	0	(33,070)	0	0	0	0	7,975	1,177
31418U-BV-5	FNMA POOL NO AD6351 4.500% 05/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	580,782	619,940	619,554	619,940	0	0	0	0	0	0	(386)	(386)	799	799
31418U-CG-7	FNMA POOL NO AD6370 4.500% 05/01/40		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	693,835	744,653	743,840	744,653	0	0	0	0	0	0	(813)	(813)	954	954
31418V-3B-6	FNMA POOL NO AD7993 4.500% 07/01/40		03/08/2012	Various	03/08/2012	Various	929,195	989,417	992,023	989,417	0	0	0	0	0	0	2,606	2,606	1,389	1,389
31418V-4T-6	FNMA POOL NO AD8033 4.000% 08/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	488,048	520,514	518,017	520,514	0	0	0	0	0	0	(2,497)	(2,497)	597	597
31418V-4V-1	FNMA POOL NO AD8035 4.500% 08/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	53,329	56,925	56,890	56,925	0	0	0	0	0	0	(35)	(35)	73	73
31418V-F9-8	FNMA POOL NO AD7391 4.500% 07/01/40		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	7,502,654	7,917,938	7,889,509	7,917,938	0	0	0	0	0	0	(28,428)	(28,428)	10,316	10,316
31418V-RV-6	FNMA POOL NO AD7699 4.500% 08/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,704,336	1,814,585	1,819,645	1,814,585	0	0	0	0	0	0	5,060	5,060	2,557	2,557
31418V-RZ-7	FNMA POOL NO AD7703 4.500% 04/01/39		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	200,000	213,484	213,352	213,484	0	0	0	0	0	0	(133)	(133)	275	275
31418V-UT-7	FNMA POOL NO AD7793 4.500% 07/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	168,465	179,824	179,712	179,824	0	0	0	0	0	0	(112)	(112)	232	232
31418V-YQ-9	FNMA POOL NO AD7918 4.500% 07/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	300,000	320,227	320,027	320,227	0	0	0	0	0	0	(199)	(199)	413	413
31418V-ZT-2	FNMA POOL NO AD7953 4.000% 07/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	673,395	699,753	703,698	699,753	0	0	0	0	0	0	3,946	3,946	823	823
31418W-AK-6	FNMA POOL NO AD8109 4.500% 04/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	856,028	911,435	910,298	911,435	0	0	0	0	0	0	(1,137)	(1,137)	1,177	1,177
31418W-ET-3	FNMA POOL NO AD8245 4.000% 08/01/40		05/10/2012	Various	05/10/2012	Citigroup Capital Markets Inc	764,596	795,457	799,770	795,457	0	0	0	0	0	0	4,314	4,314	949	949
31418W-NZ-9	FNMA POOL NO AD8507 4.500% 08/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	1,690,905	1,833,479	1,690,905	1,690,905	0	(142,574)	0	(142,574)	0	0	0	0	29,700	5,073
31418W-PG-9	FNMA POOL NO AD8522 4.000% 08/01/40		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	27,776	29,581	29,624	29,581	0	0	0	0	0	0	43	43	37	37
31418W-SZ-4	FNMA POOL NO AD8635 4.500% 07/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	237,227	253,222	253,064	253,222	0	0	0	0	0	0	(158)	(158)	326	326

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418X-5S-3	FNMA POOL NO AD9856 4.000% 09/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	272,070	290,169	288,777	290,169	0	0	0	0	0	0	(1,392)	(1,392)	333	333
31418X-D8-8	FNMA POOL NO AD9126 4.500% 08/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,867,329	1,988,121	1,993,665	1,988,121	0	0	0	0	0	0	5,544	5,544	2,801	2,801
31418X-EK-0	FNMA POOL NO AD9137 4.500% 08/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	24,433	26,014	25,982	26,014	0	0	0	0	0	0	(32)	(32)	34	34
31418X-P4-4	FNMA POOL NO AD9442 4.500% 08/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	38,525	41,019	40,967	41,019	0	0	0	0	0	0	(51)	(51)	53	53
31418X-X3-7	FNMA POOL NO AD9697 4.500% 08/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	885,484	942,798	941,622	942,798	0	0	0	0	0	0	(1,176)	(1,176)	1,218	1,218
31418Y-CM-6	FNMA POOL NO AD9975 4.500% 09/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	90,811	96,689	96,569	96,689	0	0	0	0	0	0	(121)	(121)	125	125
31419A-3M-7	FNMA POOL NO AE0803 4.500% 10/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	20,855	22,261	22,248	22,261	0	0	0	0	0	0	(14)	(14)	29	29
31419A-4N-4	FNMA POOL NO AE0828 3.500% 02/01/41		09/11/2012	Various	09/11/2012	Various	1,816,183	1,919,021	1,918,038	1,919,021	0	0	0	0	0	0	(983)	(983)	2,115	2,115
31419A-DT-1	FNMA POOL NO AE0113 4.000% 07/01/40		07/10/2012	Various	07/10/2012	Various	3,439,745	3,585,241	3,601,042	3,585,241	0	0	0	0	0	0	15,800	15,800	4,204	4,204
31419A-G2-7	FNMA POOL NO AE0216 4.000% 08/01/40		06/11/2012	Various	06/11/2012	Various	331,412	347,367	349,282	347,367	0	0	0	0	0	0	1,915	1,915	417	417
31419A-G4-3	FNMA POOL NO AE0218 4.500% 08/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	946,103	1,007,304	1,010,113	1,007,304	0	0	0	0	0	0	2,809	2,809	1,419	1,419
31419A-GZ-4	FNMA POOL NO AE0215 4.000% 12/01/39		05/10/2012	Various	05/10/2012	Various	18,378,939	19,357,331	19,355,727	19,357,331	0	0	0	0	0	0	(1,604)	(1,604)	26,283	26,283
31419A-K2-2	FNMA POOL NO AE0312 4.000% 08/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	999,900	1,039,037	1,044,896	1,039,037	0	0	0	0	0	0	5,859	5,859	1,222	1,222
31419A-Q8-3	FNMA POOL NO AE0478 4.000% 11/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	37,888	40,408	40,214	40,408	0	0	0	0	0	0	(194)	(194)	46	46
31419A-YG-6	FNMA POOL NO AE0710 3.500% 12/01/25		07/13/2012	UBS AG	07/13/2012	Royal Bank of Scotland	20,849	22,008	22,119	22,008	0	0	0	0	0	0	111	111	32	32
31419B-5X-9	FNMA POOL NO AE1761 4.000% 09/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	846,040	879,154	884,111	879,154	0	0	0	0	0	0	4,957	4,957	1,034	1,034
31419B-BF-1	FNMA POOL NO AE0937 3.500% 02/01/41		11/12/2012	Various	11/12/2012	Citigroup Capital Markets Inc	7,974,302	8,551,816	8,495,124	8,551,816	0	0	0	0	0	0	(56,692)	(56,692)	10,079	10,079
31419B-BT-1	FNMA POOL NO AE0949 4.000% 02/01/41		02/09/2012	Various	02/09/2012	Various	30,795,862	32,445,374	32,464,012	32,445,374	0	0	0	0	0	0	18,638	18,638	40,409	40,409
31419B-CT-0	FNMA POOL NO AE0981 3.500% 03/01/41		09/11/2012	UBS AG	09/11/2012	Various	3,654,866	3,862,451	3,860,487	3,862,451	0	0	0	0	0	0	(1,964)	(1,964)	4,264	4,264
31419B-CT-0	FNMA POOL NO AE0981 3.500% 03/01/41		06/04/2012	Morgan Stanley & Co, Inc	12/01/2012	Paydown	4,827,297	5,067,078	4,827,297	4,827,297	0	(239,781)	0	(239,781)	0	0	0	0	52,254	5,632
31419B-CW-3	FNMA POOL NO AE0984 4.500% 02/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	95,898	102,105	101,977	102,105	0	0	0	0	0	0	(127)	(127)	132	132
31419B-VU-6	FNMA POOL NO AE1526 4.500% 09/01/40		01/10/2012	Citigroup Capital Markets Inc	01/10/2012	Credit Suisse First Boston Cor	7,500,177	7,915,324	7,886,905	7,915,324	0	0	0	0	0	0	(28,419)	(28,419)	10,313	10,313
31419B-YG-4	FNMA POOL NO AE1610 4.000% 10/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	70,875	73,649	74,065	73,649	0	0	0	0	0	0	415	415	87	87
31419B-YP-4	FNMA POOL NO AE1617 4.500% 10/01/39		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,852,117	1,971,926	1,977,425	1,971,926	0	0	0	0	0	0	5,498	5,498	2,778	2,778
31419C-2E-2	FNMA POOL NO AE2572 3.500% 09/01/25		03/13/2012	Royal Bank of Scotland	03/13/2012	UBS AG	184,965	193,837	194,358	193,837	0	0	0	0	0	0	520	520	252	252
31419C-2H-5	FNMA POOL NO AE2575 4.000% 09/01/40		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	133,151	140,287	139,018	140,287	0	0	0	0	0	0	(1,269)	(1,269)	192	192
31419C-BX-0	FNMA POOL NO AE1853 4.000% 08/01/40		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	569,203	599,708	600,689	599,708	0	0	0	0	0	0	981	981	822	822
31419C-D3-4	FNMA POOL NO AE1921 4.000% 09/01/40		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	39,786	42,370	42,433	42,370	0	0	0	0	0	0	62	62	53	53
31419C-SA-2	FNMA POOL NO AE2312 4.000% 08/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	2,725,823	2,832,513	2,848,485	2,832,513	0	0	0	0	0	0	15,972	15,972	3,332	3,332
31419C-XP-3	FNMA POOL NO AE2485 4.500% 08/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	867,629	923,788	922,636	923,788	0	0	0	0	0	0	(1,152)	(1,152)	1,193	1,193
31419C-Z4-8	FNMA POOL NO AE2562 4.000% 09/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	604,870	645,108	642,013	645,108	0	0	0	0	0	0	(3,095)	(3,095)	739	739
31419C-ZZ-9	FNMA POOL NO AE2559 4.000% 09/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	4,499,996	4,676,128	4,702,496	4,676,128	0	0	0	0	0	0	26,367	26,367	5,500	5,500
31419D-3F-6	FNMA POOL NO AE3497 4.000% 01/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	6,999,301	7,396,019	7,391,644	7,396,019	0	0	0	0	0	0	(4,375)	(4,375)	9,332	9,332
31419D-DV-0	FNMA POOL NO AE2815 4.000% 10/01/41		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	350,001	368,759	369,907	368,759	0	0	0	0	0	0	1,148	1,148	506	506
31419D-DW-8	FNMA POOL NO AE2816 4.000% 10/01/41		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	12,000,002	12,683,439	12,672,189	12,683,439	0	0	0	0	0	0	(11,250)	(11,250)	16,000	16,000

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31419D-JG-7	FNMA POOL NO AE2962	4.500% 10/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,766,975	1,881,276	1,886,522	1,881,276	0	0	0	0	0	0	5,246	5,246	2,650	2,650
31419D-K7-5	FNMA POOL NO AE3017	4.500% 09/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	172,480	187,023	172,480	172,480	0	(14,543)	0	(14,543)	0	0	0	0	2,584	517
31419D-K8-3	FNMA POOL NO AE3018	4.000% 09/01/40		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	4,556	4,924	4,556	4,556	0	(369)	0	(369)	0	0	0	0	15	4
31419D-KH-3	FNMA POOL NO AE2995	4.000% 09/01/30		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	27,706,094	29,284,043	29,258,369	29,284,043	0	0	0	0	0	0	(25,673)	(25,673)	36,941	36,941
31419D-L7-4	FNMA POOL NO AE3049	4.500% 09/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	1,643,005	1,753,627	1,752,498	1,753,627	0	0	0	0	0	0	(1,129)	(1,129)	2,259	2,259
31419D-LW-9	FNMA POOL NO AE3040	4.000% 09/01/40		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	135,301	142,552	142,996	142,552	0	0	0	0	0	0	444	444	195	195
31419D-NM-9	FNMA POOL NO AE3095	4.500% 09/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	1,000,001	1,064,727	1,063,399	1,064,727	0	0	0	0	0	0	(1,328)	(1,328)	1,375	1,375
31419E-2E-8	FNMA POOL NO AE4372	4.000% 10/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	3,000,002	3,117,424	3,135,002	3,117,424	0	0	0	0	0	0	17,578	17,578	3,667	3,667
31419E-2Z-1	FNMA POOL NO AE4391	4.000% 09/01/40		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	187,478	194,772	196,384	194,772	0	0	0	0	0	0	1,611	1,611	229	229
31419E-7H-6	FNMA POOL NO AE4495	4.000% 01/01/41		02/09/2012	Various	02/09/2012	Various	9,914,788	10,460,029	10,471,626	10,460,029	0	0	0	0	0	0	11,597	11,597	13,211	13,211
31419E-SN-0	FNMA POOL NO AE4124	4.000% 10/01/40		07/10/2012	Various	07/10/2012	Various	21,238,263	22,609,968	22,624,760	22,609,968	0	0	0	0	0	0	14,792	14,792	28,271	28,271
31419E-XD-6	FNMA POOL NO AE4275	4.500% 09/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	286,295	305,598	305,408	305,598	0	0	0	0	0	0	(190)	(190)	394	394
31419E-XU-8	FNMA POOL NO AE4290	4.000% 09/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	1,999,801	2,078,074	2,089,792	2,078,074	0	0	0	0	0	0	11,718	11,718	2,444	2,444
31419E-YE-3	FNMA POOL NO AE4308	4.000% 09/01/40		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	1,680,020	1,770,058	1,771,230	1,770,058	0	0	0	0	0	0	1,171	1,171	2,427	2,427
31419E-YF-0	FNMA POOL NO AE4309	4.000% 09/01/40		05/10/2012	Various	05/10/2012	Various	90,125,717	94,529,778	94,522,440	94,529,778	0	0	0	0	0	0	(7,338)	(7,338)	110,265	110,265
31419E-YG-8	FNMA POOL NO AE4310	4.000% 09/01/40		02/09/2012	Nomura Securities Intl	02/09/2012	Barclays Capital Inc	2,420,423	2,558,274	2,556,099	2,558,274	0	0	0	0	0	0	(2,175)	(2,175)	3,227	3,227
31419E-YJ-2	FNMA POOL NO AE4312	4.000% 09/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	Morgan Stanley & Co, Inc	5,374,227	5,622,155	5,624,884	5,622,155	0	0	0	0	0	0	2,729	2,729	6,568	6,568
31419F-F5-0	FNMA POOL NO AE4687	4.000% 09/01/40		07/10/2012	Various	07/10/2012	Various	1,227,809	1,307,988	1,308,113	1,307,988	0	0	0	0	0	0	126	126	1,607	1,607
31419F-PV-2	FNMA POOL NO AE4935	4.500% 09/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	809,695	862,104	861,028	862,104	0	0	0	0	0	0	(1,075)	(1,075)	1,113	1,113
31419F-QZ-2	FNMA POOL NO AE4971	4.000% 11/01/40		03/08/2012	Barclays Capital Inc	03/08/2012	Credit Suisse First Boston Cor	75,000	79,201	79,072	79,201	0	0	0	0	0	0	(129)	(129)	92	92
31419F-RR-9	FNMA POOL NO AE4995	4.000% 11/01/40		06/11/2012	Various	06/11/2012	Various	630,319	664,136	661,019	664,136	0	0	0	0	0	0	(3,117)	(3,117)	896	896
31419F-RS-7	FNMA POOL NO AE4996	4.500% 11/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	2,212,749	2,355,886	2,362,455	2,355,886	0	0	0	0	0	0	6,569	6,569	3,319	3,319
31419F-UP-9	FNMA POOL NO AE5089	4.500% 10/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	915,208	974,447	973,231	974,447	0	0	0	0	0	0	(1,216)	(1,216)	1,258	1,258
31419F-VA-1	FNMA POOL NO AE5108	4.000% 10/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	500,001	519,572	522,501	519,572	0	0	0	0	0	0	2,930	2,930	611	611
31419F-VT-0	FNMA POOL NO AE5125	4.000% 10/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	260,000	270,176	271,700	270,176	0	0	0	0	0	0	1,523	1,523	318	318
31419F-VW-3	FNMA POOL NO AE5128	4.000% 10/01/40		05/10/2012	Various	05/10/2012	Citigroup Capital Markets Inc	620,157	646,167	647,952	646,167	0	0	0	0	0	0	1,784	1,784	785	785
31419F-WH-5	FNMA POOL NO AE5147	4.000% 11/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	805,285	836,804	841,522	836,804	0	0	0	0	0	0	4,718	4,718	984	984
31419F-WK-8	FNMA POOL NO AE5149	4.000% 10/01/40		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	400,000	415,563	419,000	415,563	0	0	0	0	0	0	3,438	3,438	489	489
31419F-WS-1	FNMA POOL NO AE5156	4.000% 11/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	809,999	863,883	859,739	863,883	0	0	0	0	0	0	(4,145)	(4,145)	990	990
31419F-WY-8	FNMA POOL NO AE5162	4.500% 11/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	2,575,854	2,749,523	2,747,812	2,749,523	0	0	0	0	0	0	(1,711)	(1,711)	3,542	3,542
31419G-4D-3	FNMA POOL NO AE6219	4.000% 12/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	869,825	903,870	908,967	903,870	0	0	0	0	0	0	5,097	5,097	1,063	1,063
31419G-HP-2	FNMA POOL NO AE5637	4.500% 06/01/41		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	924,065	983,876	982,649	983,876	0	0	0	0	0	0	(1,227)	(1,227)	1,271	1,271
31419G-HQ-0	FNMA POOL NO AE5638	4.000% 06/01/41		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	1,103,019	1,165,538	1,164,849	1,165,538	0	0	0	0	0	0	(689)	(689)	1,471	1,471

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31419G-JA-3	FNMA POOL NO AE5656 4.000% 10/01/40		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	79,112	84,251	84,375	84,251	0	0	0	0	0	0	124	124	105	105
31419G-JF-2	FNMA POOL NO AE5661 4.000% 10/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	600,049	623,536	627,052	623,536	0	0	0	0	0	0	3,516	3,516	733	733
31419G-SX-3	FNMA POOL NO AE5933 3.500% 10/01/40		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	135,123	144,908	143,948	144,908	0	0	0	0	0	0	(961)	(961)	171	171
31419G-WT-7	FNMA POOL NO AE6057 4.000% 10/01/40		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	424,991	449,079	448,813	449,079	0	0	0	0	0	0	(266)	(266)	567	567
31419G-YT-5	FNMA POOL NO AE6121 4.000% 10/01/40		03/08/2012	Morgan Stanley & Co, Inc	03/08/2012	Citigroup Capital Markets Inc	6,000,599	6,314,224	6,320,787	6,314,224	0	0	0	0	0	0	6,563	6,563	7,334	7,334
31419H-5N-8	FNMA POOL NO AE7152 4.000% 10/01/40		01/10/2012	Various	01/10/2012	Various	27,515,120	28,586,099	28,817,089	28,586,099	0	0	0	0	0	0	230,990	230,990	33,630	33,630
31419H-AS-1	FNMA POOL NO AE6316 4.500% 11/01/40		02/09/2012	JP Morgan Securities, Inc	02/09/2012	Citigroup Capital Markets Inc	1,947,848	2,073,849	2,079,632	2,073,849	0	0	0	0	0	0	5,783	5,783	2,922	2,922
31419H-WH-1	FNMA POOL NO AE6947 4.000% 11/01/40		01/10/2012	Various	01/10/2012	Various	1,701,431	1,768,058	1,782,044	1,768,058	0	0	0	0	0	0	13,986	13,986	2,080	2,080
31419J-A2-4	FNMA POOL NO AE7224 4.000% 12/01/40		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	44,944	46,693	47,079	46,693	0	0	0	0	0	0	386	386	55	55
31419J-HP-6	FNMA POOL NO AE7437 4.000% 12/01/40		02/09/2012	RBC Capital Markets	02/09/2012	Barclays Capital Inc	20,192	21,337	21,324	21,337	0	0	0	0	0	0	(13)	(13)	27	27
31419J-LR-7	FNMA POOL NO AE7535 4.000% 10/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	1,956,978	2,033,575	2,045,042	2,033,575	0	0	0	0	0	0	11,467	11,467	2,392	2,392
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	2,625,562	2,846,944	2,625,562	2,625,562	0	(221,382)	0	(221,382)	0	0	0	0	44,276	7,877
31419J-MH-8	FNMA POOL NO AE7559 4.000% 11/01/40		05/10/2012	Morgan Stanley & Co, Inc	05/10/2012	JP Morgan Securities, Inc	500,000	525,352	528,360	525,352	0	0	0	0	0	0	3,008	3,008	722	722
31419J-P3-6	FNMA POOL NO AE7641 4.000% 11/01/40		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	39,599	41,722	41,852	41,722	0	0	0	0	0	0	130	130	57	57
31419J-QL-5	FNMA POOL NO AE7658 4.000% 10/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	760,880	811,497	807,603	811,497	0	0	0	0	0	0	(3,894)	(3,894)	930	930
31419J-RD-2	FNMA POOL NO AE7683 4.000% 12/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	26,633	28,404	28,268	28,404	0	0	0	0	0	0	(136)	(136)	33	33
31419J-RF-7	FNMA POOL NO AE7685 4.000% 10/01/40		01/10/2012	Barclays Capital Inc	01/10/2012	JP Morgan Securities, Inc	299,952	311,821	314,199	311,821	0	0	0	0	0	0	2,379	2,379	367	367
31419J-ZU-5	FNMA POOL NO AE7954 4.000% 12/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	942,862	1,005,584	1,000,759	1,005,584	0	0	0	0	0	0	(4,825)	(4,825)	1,152	1,152
31419K-4Q-5	FNMA POOL NO AE8930 4.500% 11/01/40		07/10/2012	Citigroup Capital Markets Inc	07/10/2012	Goldman Sachs & Co	66,830	71,725	71,647	71,725	0	0	0	0	0	0	(78)	(78)	92	92
31419K-GJ-8	FNMA POOL NO AE8300 4.000% 11/01/40		06/11/2012	Credit Suisse First Boston Cor	06/11/2012	UBS AG	23,046	24,543	24,579	24,543	0	0	0	0	0	0	36	36	31	31
31419K-KH-7	FNMA POOL NO AE8395 4.000% 11/01/40		05/10/2012	Deutsche Bank Securities Inc	05/10/2012	Citigroup Capital Markets Inc	2,421,823	2,551,618	2,559,565	2,551,618	0	0	0	0	0	0	7,947	7,947	3,498	3,498
31419K-VH-5	FNMA POOL NO AE8715 4.000% 11/01/40		01/10/2012	Goldman Sachs & Co	01/10/2012	Citigroup Capital Markets Inc	565,738	587,881	591,196	587,881	0	0	0	0	0	0	3,315	3,315	691	691
31419K-Y6-6	FNMA POOL NO AE8832 4.500% 11/01/40		04/10/2012	Credit Suisse First Boston Cor	04/10/2012	JP Morgan Securities, Inc	97,054	103,336	103,207	103,336	0	0	0	0	0	0	(129)	(129)	133	133
31419K-YW-9	FNMA POOL NO AE8824 4.000% 11/01/40		07/10/2012	UBS AG	07/10/2012	Royal Bank of Scotland	43,868	46,786	46,562	46,786	0	0	0	0	0	0	(224)	(224)	54	54
31419L-4J-9	FNMA POOL NO AE9824 3.500% 12/01/40		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	121,593	130,399	129,535	130,399	0	0	0	0	0	0	(864)	(864)	154	154
31419L-H2-2	FNMA POOL NO AE9248 4.000% 11/01/40		01/10/2012	RBC Capital Markets	01/10/2012	JP Morgan Securities, Inc	9,484,691	9,853,705	9,935,214	9,853,705	0	0	0	0	0	0	81,509	81,509	11,592	11,592
31419L-LQ-4	FNMA POOL NO AE9334 3.500% 01/01/41		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	96,585	103,579	102,893	103,579	0	0	0	0	0	0	(687)	(687)	122	122
31419L-YA-5	FNMA POOL NO AE9704 3.500% 12/01/40		11/12/2012	UBS AG	11/12/2012	Citigroup Capital Markets Inc	110,754	118,775	117,987	118,775	0	0	0	0	0	0	(787)	(787)	140	140
31419L-Z7-1	FNMA POOL NO AE9765 4.000% 11/01/40		03/08/2012	Various	03/08/2012	Various	7,000,001	7,362,774	7,371,095	7,362,774	0	0	0	0	0	0	8,320	8,320	8,556	8,556
31421A-LA-9	FNMA POOL NO MC0320 4.500% 07/01/40		03/08/2012	Credit Suisse First Boston Cor	03/08/2012	JP Morgan Securities, Inc	165,997	177,189	177,079	177,189	0	0	0	0	0	0	(110)	(110)	228	228
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,000,000	2,838,700	2,838,700	2,838,700	0	0	0	0	0	0	0	0	54,053	54,053
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI		09/28/2012	RBC Capital Markets	09/28/2012	Various	13,300,000	13,300,000	13,462,064	13,300,000	0	0	0	0	0	0	162,064	162,064	0	0
3199999. Subtotal - Bonds - U.S. Special Revenues							2,409,544,076	2,542,763,640	2,534,993,470	2,532,806,048	0	(9,957,615)	0	(9,957,615)	0	0	2,187,439	2,187,439	5,488,232	3,251,214
00037B-AC-6	ABB FINANCE USA INC CORPORATE		05/03/2012	Merrill Lynch,Pierce,Fenner &	06/11/2012	Goldman Sachs & Co	360,000	348,714	375,876	348,718	0	4	0	4	0	0	27,158	27,158	1,575	0
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER		03/13/2012	Various	12/26/2012	Various	639,285	183,052	639,285	639,285	0	456,233	0	456,233	0	0	0	0	2,991	120

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
				Credit Suisse First Boston Cor		Credit Suisse First														
00206R-BB-7	AT&T INC CORPORATE 0.875% 02/13/15		02/08/2012		05/31/2012	Boston Cor	300,000	299,787	299,280	299,807	0	20	0	20	0	0	(527)	(527)	788	0
00206R-BD-3	AT&T INC CORPORATE 3.000% 02/15/22		02/13/2012	Nomura Securities Intl	04/02/2012	Various	350,000	348,800	345,079	348,806	0	7	0	7	0	0	(3,728)	(3,728)	1,517	88
004421-MD-2	ACE SECURITIES CORP. ACE-05_HE2		03/13/2012	Prudential Invst Mgmt	12/26/2012	Paydown	378,507	369,443	378,507	378,507	0	9,064	0	9,064	0	0	0	0	1,622	117
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		03/26/2012	Interest Capitalization	12/26/2012	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
010392-FE-3	ALABAMA POWER CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,900,000	3,268,822	3,268,822	3,268,822	0	0	0	0	0	0	0	0	56,639	56,639
020002-AY-7	ALLSTATE CORP CORPORATE		01/09/2012	JP Morgan Securities, Inc	03/05/2012	WELLS FARGO SEC LLC	35,000	34,863	38,190	34,861	0	(2)	0	(2)	0	0	3,329	3,329	288	0
	ALLY AUTO RECEIVABLES TRUST ASSET BACKED																			
02005Y-AD-8			01/11/2012	Citigroup Capital Markets Inc	12/15/2012	Paydown	11,761,718	11,761,593	11,761,718	11,761,718	0	125	0	125	0	0	0	0	61,341	0
	ALLY AUTO RECEIVABLES TRUST ASSET BACKED																			
02006A-AB-3			03/07/2012	Merrill Lynch,Pierce,Fenner &	12/15/2012	Paydown	8,415,765	8,414,999	8,415,765	8,415,765	0	767	0	767	0	0	0	0	31,590	0
025816-AY-5	AMERICAN EXPRESS CO CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,000,000	1,271,707	1,271,707	1,271,707	0	0	0	0	0	0	0	0	13,611	13,611
025816-BB-4	AMERICAN EXPRESS CO CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,900,000	2,620,581	2,620,581	2,620,581	0	0	0	0	0	0	0	0	3,859	3,859
	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT																			
02582J-DT-4			05/01/2012	JP Morgan Securities, Inc	08/15/2012	Paydown	750,000	749,824	750,000	750,000	0	176	0	176	0	0	0	0	1,292	191
02586G-AK-8	AEIT CARDS ABS FLOATER		04/17/2012	Prudential Invst Mgmt	08/15/2012	Paydown	9,675,000	9,680,524	9,675,000	9,675,000	0	(5,524)	0	(5,524)	0	0	0	0	16,011	395
02666Q-J5-3	AMERICAN HONDA FIN CORP CORPORATE		01/23/2012	Merrill Lynch,Pierce,Fenner &	10/04/2012	Susquehanna Intl Group	100,000	101,324	102,261	100,976	0	(348)	0	(348)	0	0	1,285	1,285	1,953	648
	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT																			
03072S-SH-9			03/13/2012	Various	12/26/2012	Various	227,782	197,659	227,782	227,782	0	30,123	0	30,123	0	0	0	0	695	67
03083#-AC-4	AmeriMark Direct, LLC Revolver		12/06/2012	Direct	12/27/2012	Call 100.0000	15,719,947	15,719,947	15,719,947	15,719,947	0	0	0	0	0	0	0	0	121,590	0
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE		07/11/2012	Merrill Lynch,Pierce,Fenner &	09/25/2012	Various	450,000	447,831	452,561	447,859	0	28	0	28	0	0	4,701	4,701	2,156	0
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,900,000	2,921,016	2,921,016	2,921,016	0	0	0	0	0	0	0	0	26,785	26,785
	APACHE CORP CORPORATE 4.750% 04/15/43																			
037411-BA-2			11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	3,000,000	3,415,173	3,415,173	3,415,173	0	0	0	0	0	0	0	0	17,417	17,417
	AT (Middletown, NJ) Credit Tenant Lease					Redemption 100.0000														
04650#-AA-9			04/02/2012	Direct	12/31/2012		1,667,174	1,667,174	1,667,174	1,667,174	0	0	0	0	0	0	0	0	27,209	0
						Morgan Stanley & Co, Inc														
052769-AB-2	AUTODESK INC CORPORATE		12/10/2012	Morgan Stanley & Co, Inc	12/10/2012		160,000	159,786	161,371	159,786	0	0	0	0	0	0	1,586	1,586	0	0
	BMW AUTO ASSET BACKED 0.590% 06/20/14																			
05575B-AB-5			04/18/2012	JP Morgan Securities, Inc	12/20/2012	Paydown	2,492,550	2,492,377	2,492,550	2,492,550	0	173	0	173	0	0	0	0	9,559	0
	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4																			
05948K-PW-3			11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	11,306	11,571	11,306	11,306	0	(265)	0	(265)	0	0	0	0	45	10
059497-AU-1	BANC OF AMERICA COMMERCIAL MOR CMBS		04/17/2012	Prudential Invst Mgmt	07/01/2012	Paydown	953,050	953,050	953,050	953,050	0	0	0	0	0	0	0	0	12,821	2,564
05950V-AD-2	BANK OF AMERICA COMMERCIAL MOR CMBS		02/22/2012	Merrill Lynch,Pierce,Fenner &	12/01/2012	Paydown	1,480,005	1,561,174	1,480,005	1,480,005	0	(81,169)	0	(81,169)	0	0	0	0	36,914	5,708
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS		03/15/2012	Citigroup Capital Markets Inc	09/01/2012	Paydown	106,646	112,195	106,646	106,646	0	(5,549)	0	(5,549)	0	0	0	0	2,478	337
06052Y-AB-5	BANK OF AMERICA AUTO BAAT_12-1		04/11/2012	Merrill Lynch,Pierce,Fenner &	12/15/2012	Paydown	18,637,076	18,636,118	18,637,076	18,637,076	0	958	0	958	0	0	0	0	68,401	0
	BestSweet Inc. & Mazeppa Prop. Revolver																			
08658@-AA-4			11/19/2012	Direct	12/28/2012	Call 100.0000	4,142,666	4,142,666	4,142,666	4,142,666	0	0	0	0	0	0	0	0	29,500	0
	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2					Redemption 100.0000														
08886*-AA-0			05/21/2012	Direct	12/15/2012		92,309	92,309	92,309	92,309	0	0	0	0	0	0	0	0	1,320	0
						Redemption 100.0000														
000000-00-0	BIOMET INC BK LN Term B - 1 Loan		10/04/2012	Direct	12/31/2012		23,753	23,756	23,753	23,753	0	(3)	0	(3)	0	0	0	0	625	0
09247X-AJ-0	BLACKROCK INC CORPORATE		05/22/2012	Citigroup Capital Markets Inc	05/22/2012	Various	4,100,000	4,078,229	4,087,771	4,078,229	0	0	0	0	0	0	9,542	9,542	0	0
097023-AU-9	BOEING CO CORPORATE 6.125% 02/15/33		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,600,000	3,449,393	3,449,393	3,449,393	0	0	0	0	0	0	0	0	46,006	46,006
09858#-AB-6	Boom LLC Revolver 16.588% 12/31/13		10/09/2012	Direct	10/19/2012	Call 100.0000	4,900,000	4,900,000	4,900,000	4,900,000	0	0	0	0	0	0	0	0	14,262	0
						JP Morgan Securities, Inc														
124857-AG-8	CBS CORP CORPORATE 3.375% 03/01/22		02/24/2012	Merrill Lynch,Pierce,Fenner &	07/16/2012		530,000	525,204	547,925	525,343	0	140	0	140	0	0	22,581	22,581	6,807	0
						Citigroup Capital Markets														
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		01/11/2012	UBS AG	06/18/2012	Inc	12,000,000	13,304,063	13,364,531	13,148,740	0	(155,322)	0	(155,322)	0	0	215,791	215,791	299,378	27,874
						Deutsche Bank Securities														
126192-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		03/01/2012	Deutsche Bank Securities Inc	03/02/2012	Inc	15,000,000	15,149,170	15,271,094	15,149,170	0	0	0	0	0	0	121,924	121,924	26,030	26,030
12621M-AA-3	COA_10 CLO 2.219% 04/20/19		01/04/2012	Citigroup Capital Markets Inc	04/20/2012	Call 100.0000	3,000,000	3,003,750	3,000,000	3,003,371	0	(379)	0	(379)	0	0	(3,371)	(3,371)	36,368	15,587
12621M-AA-3	COA_10 CLO 2.219% 04/20/19		04/17/2012	Prudential Invst Mgmt	04/20/2012	Call 100.0000	2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	0	0	0	13,687	13,537
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-																			
12667F-5M-3			11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	18,040	18,348	18,040	18,040	0	(308)	0	(308)	0	0	0	0	76	18

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	15,679	16,044	15,679	15,679	0	(365)	0	(365)	0	0	0	0	69	16
14150B-A@-3	PTS ACQUISITION CORP APR 07 Extend Dolla		02/27/2012	Direct	12/31/2012	Redemption 100.0000	123,400	121,549	123,400	123,400	0	1,851	0	1,851	0	0	0	0	2,430	0
14313G-AB-3	CARMAX AUTO OWNER TRUST ASSET BACKED		02/07/2012	JP Morgan Securities, Inc	12/15/2012	Paydown	10,079,912	10,079,220	10,079,912	10,079,912	0	691	0	691	0	0	0	0	40,802	0
14313J-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		11/30/2012	Various	12/15/2012	Paydown	388,095	388,114	388,095	388,095	0	(19)	0	(19)	0	0	0	0	1,171	11
149123-BS-9	CATERPILLAR INC CORPORATE		01/27/2012	UBS AG	08/15/2012	Taxable Exchange	100,000	118,892	118,709	118,709	0	(184)	0	(184)	0	0	0	0	3,766	924
149123-CA-7	CATERPILLAR INC CORP 3.803% 08/15/42		08/15/2012	Taxable Exchange	12/06/2012	Tax Free Exchange	51,049,000	30,491,588	50,987,741	30,550,196	0	58,608	0	58,608	0	0	20,437,545	20,437,545	598,596	0
14916R-AD-6	CATHOLIC HEALTH INITIATIVES CORP		10/25/2012	JP Morgan Securities, Inc	10/26/2012	JP Morgan Securities, Inc	5,000,000	4,989,350	5,090,150	4,989,350	0	0	0	0	0	0	100,800	100,800	0	0
166751-AJ-6	CHEVRON CORP CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	3,000,000	3,603,233	3,603,233	3,603,233	0	0	0	0	0	0	0	0	35,475	35,475
166754-AG-6	CHEVRON PHILLIPS CHEM CORPORATE		02/09/2012	STERNE AGEE & LEACH, INC	06/01/2012	Call 112.5360	335,000	379,203	376,996	373,655	0	(5,548)	0	(5,548)	0	0	3,341	3,341	10,813	3,843
166764-AB-6	CHEVRONTEXACO CORP CORPORATE		11/28/2012	Morgan Stanley & Co, Inc	11/29/2012	Various	20,000,000	20,000,000	20,143,900	20,000,000	0	0	0	0	0	0	143,900	143,900	0	0
171232-AR-2	CHUBB CORPORATION CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,965,000	3,666,851	3,666,851	3,666,851	0	0	0	0	0	0	0	0	6,630	6,630
171276-AK-4	CHUKCHANSI ECONOMIC DEV SENIOR NOTES		05/30/2012	Taxable Exchange	12/10/2012	BROADPOINT SEC. GROUP Redemption 100.0000	8,116,411	6,321,873	4,648,882	6,387,979	0	66,106	0	66,106	0	0	(1,739,097)	(1,739,097)	417,386	0
171276-AK-4	CHUKCHANSI ECONOMIC DEV SENIOR NOTES		05/30/2012	Taxable Exchange	09/30/2012		48,589	37,846	48,589	48,589	0	10,743	0	10,743	0	0	0	0	1,579	0
17305E-CN-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		04/17/2012	Prudential Invst Mgmt	06/20/2012	Paydown	6,100,000	6,151,240	6,100,000	6,100,000	0	(51,240)	0	(51,240)	0	0	0	0	134,200	88,721
17305E-EA-9	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		04/03/2012	Morgan Stanley & Co, Inc	11/07/2012	Paydown	7,190,000	7,195,969	7,190,000	7,190,000	0	(5,969)	0	(5,969)	0	0	0	0	40,509	3,471
17307G-4V-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		03/13/2012	Various	12/26/2012	Various	2,055,005	1,921,197	2,055,005	2,055,005	0	133,808	0	133,808	0	0	0	0	4,803	469
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/01/2012	Citigroup Capital Markets Inc	12/01/2012	Paydown	490,184	529,552	490,184	490,184	0	(39,368)	0	(39,368)	0	0	0	0	12,815	240
17747#-AA-6	Citrus Energy Appalachia, LLC Mezz Debt		11/01/2012	Direct	12/31/2012	Call 100.0000	1,276,735	1,276,735	1,276,735	1,276,753	0	17	0	17	0	0	(17)	(17)	19,336	0
186639-AE-0	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct	11/29/2012	Capital Distribution	0	943	943	943	0	0	0	0	0	0	0	0	0	0
186639-AF-7	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct	11/29/2012	Capital Distribution	0	22,039	22,039	22,039	0	0	0	0	0	0	0	0	0	0
186639-AG-5	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct	11/29/2012	Capital Distribution	0	23,925	23,925	23,925	0	0	0	0	0	0	0	0	0	0
186639-AH-3	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct	11/29/2012	Capital Distribution	0	25,812	25,812	25,812	0	0	0	0	0	0	0	0	0	0
186639-AJ-9	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct	11/29/2012	Capital Distribution	0	27,956	27,956	27,956	0	0	0	0	0	0	0	0	0	0
186639-AK-6	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct	11/29/2012	Capital Distribution	0	30,271	30,271	30,271	0	0	0	0	0	0	0	0	0	0
186639-AL-4	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct	11/29/2012	Capital Distribution	0	32,758	32,758	32,758	0	0	0	0	0	0	0	0	0	0
186639-AM-2	Cleveland Thermal, LLC Senior Note		11/29/2012	Direct	11/29/2012	Capital Distribution	0	30,271	30,271	30,271	0	0	0	0	0	0	0	0	0	0
186638-AA-6	Cleveland Thermal, LLC Revolver		01/13/2012	Direct	01/30/2012	Call 100.0000	638	638	638	638	0	0	0	0	0	0	0	0	2	0
186638-AA-6	Cleveland Thermal, LLC Revolver		04/30/2012	Various	11/29/2012	Various	1,899,363	1,597,569	1,789,851	1,789,851	0	(192,282)	0	192,282	0	0	0	0	103,184	0
186638-AA-6	Cleveland Thermal, LLC Revolver		04/30/2012	Direct	05/21/2012	Capital Distribution	0	301,793	301,793	301,793	0	0	0	0	0	0	0	0	0	0
186638-AB-4	Cleveland Thermal, LLC Senior Subordinat		11/12/2012	Interest Capitalization	11/29/2012	Call 56.6804	74,945	74,945	42,479	74,945	0	0	0	0	0	0	(32,466)	(32,466)	3,991	0
189054-AT-6	CLOROX COMPANY CORPORATE		09/10/2012	WELLS FARGO SEC LLC	11/14/2012	Merrill Lynch,Pierce,Fenner &	120,000	119,620	123,665	119,622	0	3	0	3	0	0	4,042	4,042	671	0
19075D-AB-7	CWCAPITAL COBALT CMBS 5.723% 05/15/46		05/01/2012	Citigroup Capital Markets Inc	10/01/2012	Paydown	646,079	649,512	646,079	646,079	0	(3,432)	0	(3,432)	0	0	0	0	8,374	319
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE		04/30/2012	Morgan Stanley & Co, Inc	05/01/2012	Morgan Stanley & Co, Inc	5,825,000	5,723,004	5,724,519	5,723,027	0	23	0	23	0	0	1,492	1,492	372	0
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,500,000	2,556,483	2,556,483	2,556,483	0	0	0	0	0	0	0	0	4,153	4,153
20030N-AC-5	COMCAST CORP COMPANY GUARNT		08/08/2012	JP Morgan Securities, Inc	08/08/2012	Morgan Stanley & Co, Inc	800,000	1,058,736	1,060,664	1,058,736	0	0	0	0	0	0	1,928	1,928	23,187	23,187
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		04/17/2012	Prudential Invst Mgmt	12/01/2012	Paydown	398,122	402,363	398,122	398,122	0	(4,241)	0	(4,241)	0	0	0	0	7,615	1,071
20173W-AC-2	COMMERCIAL MORTGAGE LOAN TRUST CMBS		05/01/2012	Jefferies & Co, Inc	12/01/2012	Paydown	4,364,012	4,398,106	4,364,012	4,364,012	0	(34,094)	0	(34,094)	0	0	0	0	99,199	2,256
000000-00-0	COMMUNITY HLTH SYST INC		02/02/2012	Direct	03/06/2012	Redemption 100.0000	386,138	381,097	386,138	386,138	0	5,041	0	5,041	0	0	0	0	1,734	0
21012@-AH-3	Consolidated Smart Systems, LL Secured S		05/11/2012	Direct	12/28/2012	Direct	53,488	53,488	3	4	0	71	53,556	(53,485)	0	0	(1)	(1)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
21246#-AQ-9	Convenience Store Investments Senior Sec		01/31/2012	Direct	11/24/2012	Redemption 100.0000	173,082	173,082	173,082	173,082	0	0	0	0	0	0	0	0	2,886	0
21927#-AC-6	Cornerstone Chem Co Revolver		12/26/2012	Direct	12/31/2012	Call 100.0000	63,330,209	63,330,209	63,330,209	63,330,209	0	0	0	0	0	0	0	0	144,327	0
219350-AW-5	Corning Inc CORPORATE 4.750% 03/15/42		02/15/2012	JP Morgan Securities, Inc	03/06/2012	Various	40,000	39,941	40,246	39,940	0	(1)	0	(1)	0	0	305	305	69	0
219350-AX-3	Corning Inc CORPORATE 4.700% 03/15/37		02/15/2012	JP Morgan Securities, Inc	04/19/2012	Various	6,675,000	6,665,922	6,653,471	6,665,654	0	(268)	0	(268)	0	0	(12,183)	(12,183)	34,927	0
224044-BV-8	COX COMMUNICATIONS INC CORPORATE		12/10/2012	CORTVIEW CAPITAL SEC	12/10/2012	Morgan Stanley & Co, Inc	435,000	672,380	673,278	672,380	0	0	0	0	0	0	898	898	10,268	10,268
22546B-AC-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS		05/01/2012	Jefferies & Co, Inc	12/01/2012	Paydown	3,239,602	3,248,713	3,239,602	3,239,602	0	(9,111)	0	(9,111)	0	0	0	0	59,636	1,509
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		06/04/2012	Royal Bank of Scotland	12/01/2012	Paydown	640,692	706,864	640,692	640,692	0	(66,172)	0	(66,172)	0	0	0	0	14,116	558
244199-BC-8	DEERE & CO CORPORATE 4.375% 10/16/19		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,824,000	2,127,351	2,127,351	2,127,351	0	0	0	0	0	0	0	0	9,532	9,532
24422E-RM-3	JOHN DEERE CAPITAL CORP CORPORATE		02/22/2012	Citigroup Capital Markets Inc	07/16/2012	Goldman Sachs & Co	340,000	339,405	350,520	339,420	0	15	0	15	0	0	11,100	11,100	3,688	0
25468P-CL-8	WALT DISNEY CO CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,900,000	3,260,126	3,260,126	3,260,126	0	0	0	0	0	0	0	0	53,771	53,771
26250C-AA-3	DRYDEN CDO CLO 1.340% 07/17/23		06/28/2012	Credit Suisse First Boston Cor	10/15/2012	Paydown	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0	8,798	0
26875P-AA-9	EOG RESOURCES INC CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,500,000	3,036,598	3,036,598	3,036,598	0	0	0	0	0	0	0	0	30,191	30,191
278642-AE-3	EBAY INC CORPORATE 2.600% 07/15/22		07/19/2012	JP Morgan Securities, Inc	07/20/2012	Various	6,000,000	5,992,140	6,066,653	5,992,139	0	(1)	0	(1)	0	0	74,514	74,514	433	0
278642-AF-0	EBAY INC CORPORATE 4.000% 07/15/42		07/19/2012	Deutsche Bank Securities Inc	07/20/2012	Various	7,500,000	7,426,275	7,591,666	7,426,273	0	(2)	0	(2)	0	0	165,393	165,393	419	0
28103*-AS-6	Edison Properties Revolver C		06/29/2012	Direct	11/30/2012	Call 100.0000	160,000	160,000	160,000	160,000	0	0	0	0	0	0	0	0	1,523	0
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		10/16/2012	WELLS FARGO SEC LLC	12/20/2012	Paydown	322,215	323,713	322,215	322,215	0	(1,498)	0	(1,498)	0	0	0	0	777	371
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		04/17/2012	Prudential Invst Mgmt	12/20/2012	Paydown	2,421,968	2,425,411	2,421,968	2,421,968	0	(3,442)	0	(3,442)	0	0	0	0	24,689	3,161
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note		04/30/2012	Direct	08/31/2012	Call 100.0000	114,286	106,111	114,286	106,090	0	(21)	0	(21)	0	0	8,196	8,196	5,156	0
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note		04/30/2012	Direct	07/16/2012	Redemption 100.0000	800,000	742,776	800,000	800,000	0	57,224	0	57,224	0	0	0	0	32,089	0
29736R-AF-7	ESTEE LAUDER COMPANIES INC. CORPORATE		07/30/2012	Citigroup Capital Markets Inc	07/31/2012	JP Morgan Securities, Inc	1,250,000	1,244,588	1,258,588	1,244,587	0	(1)	0	(1)	0	0	14,001	14,001	128	0
30249U-AA-9	FMC TECHNOLOGIES INC CORPORATE		09/18/2012	WELLS FARGO SEC LLC	10/25/2012	WELLS FARGO SEC LLC	75,000	74,825	75,607	74,828	0	3	0	3	0	0	779	779	163	0
30278@-AJ-9	FMT Heavy Oil Transportation Senior Secu		09/26/2012	Various	12/01/2012	Various	78,767	78,767	78,767	78,767	0	0	0	0	0	0	0	0	28,854	0
30278@-AK-6	FMT Heavy Oil Transportation Senior Secu		10/31/2012	Direct	12/01/2012	Redemption 100.0000	45,561	45,561	45,561	45,561	0	0	0	0	0	0	0	0	163	0
30302#-AB-4	Fabrico, Inc. Revolver		07/02/2012	Direct	07/30/2012	Call 100.0000	700,000	700,000	700,000	700,000	0	0	0	0	0	0	0	0	8,515	0
313855-G*-3	Federal Signal Corp Senior Note		11/15/2011	Interest Capitalization	02/22/2012	Call 77.9357	5,098	5,098	3,974	5,098	0	0	0	0	0	0	(1,125)	(1,125)	94	0
31741P-B*-3	Financl Consulting&Trading Int Revolver		07/30/2012	Direct	10/05/2012	Call 100.0000	2,805,000	2,805,000	2,805,000	2,805,000	0	0	0	0	0	0	0	0	108,332	0
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		03/13/2012	Prudential Invst Mgmt	12/26/2012	Paydown	167,622	71,047	167,622	167,622	0	96,575	0	96,575	0	0	0	0	525	30
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1		05/23/2012	Write-Off	05/23/2012	Call 22102020.0000	0	0	11,051	0	0	0	0	0	0	0	11,051	11,051	2,700	0
341099-CG-2	FLORIDA POWER CORP CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,300,000	1,564,168	1,564,168	1,564,168	0	0	0	0	0	0	0	0	15,499	15,499
34529U-AB-0	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		01/18/2012	Royal Bank of Scotland	12/15/2012	Paydown	10,462,013	10,461,446	10,462,013	10,462,013	0	567	0	567	0	0	0	0	42,287	0
34529V-AC-6	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		02/28/2012	Merrill Lynch,Pierce,Fenner &	12/15/2012	Paydown	1,810,467	1,810,281	1,810,467	1,810,467	0	186	0	186	0	0	0	0	8,263	0
34529W-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		04/18/2012	Barclays Capital Inc	12/15/2012	Paydown	8,188,604	8,187,980	8,188,604	8,188,604	0	624	0	624	0	0	0	0	25,577	0
345397-VY-6	FORD MOTOR CREDIT CO LLC CORPORATE		06/06/2012	Tax Free Exchange	09/21/2012	Tax Free Exchange	11,585,000	11,932,550	12,205,547	11,907,962	0	(24,588)	0	(24,588)	0	0	297,585	297,585	211,198	69,046
345397-VZ-3	FORD MOTOR CREDIT CO LLC CORPORATE		06/06/2012	Tax Free Exchange	09/21/2012	Tax Free Exchange	925,000	943,500	969,789	942,211	0	(1,289)	0	(1,289)	0	0	27,578	27,578	28,253	17,505
345397-WA-7	FORD MOTOR CREDIT CO LLC CORPORATE		09/21/2012	Tax Free Exchange	10/10/2012	Merrill Lynch,Pierce,Fenner &	925,000	969,789	976,476	969,030	0	(760)	0	(760)	0	0	7,447	7,447	12,284	9,827
345397-WB-5	FORD MOTOR CREDIT CO LLC		09/21/2012	Tax Free Exchange	10/10/2012	Merrill Lynch,Pierce,Fenner &	3,075,000	3,239,711	3,264,820	3,236,819	0	(2,892)	0	(2,892)	0	0	28,001	28,001	64,683	56,058

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35652@-AA-3	Freelancers Union Inc. Promissory Note		07/01/2012	Interest Capitalization	07/01/2012	Call 100.0000	7,709	7,709	7,709	7,709	0	0	0	0	0	0	0	0	0	0
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		06/07/2012	Various	12/17/2012	Various	4,774,446	3,986,663	4,774,446	4,774,446	0	787,784	0	787,784	0	0	0	0	5,611	1,555
36159G-AM-9	GE BUSINESS LOAN TRUST ABS FLOATER		11/07/2012	Prudential Invst Mgmt	12/17/2012	Paydown	25,589	24,234	25,589	25,589	0	1,355	0	1,355	0	0	0	0	13	9
36160R-AA-8	GEBL ABS FLOATER 0.379% 04/16/35		04/10/2012	Barclays Capital Inc	12/17/2012	Paydown	94,784	77,249	94,784	94,784	0	17,535	0	17,535	0	0	0	0	181	31
36160R-AA-8	GEBL ABS FLOATER 0.379% 04/16/35		11/07/2012	Prudential Invst Mgmt	12/17/2012	Paydown	31,815	27,202	31,815	31,815	0	4,613	0	4,613	0	0	0	0	19	8
36162N-AB-3	GE EQUIPMENT ASSET BACKED		03/14/2012	Credit Suisse First Boston Cor	12/22/2012	Paydown	978,508	978,467	978,508	978,508	0	41	0	41	0	0	0	0	5,693	0
36246L-AB-7	GS MORTGAGE SECURITIES CORP CMBS 2007-G		04/17/2012	Various	10/01/2012	Various	113,908	115,533	113,908	113,908	0	(1,625)	0	(1,625)	0	0	0	0	1,114	329
36828#-AA-8	The Gazette Company Senior Note		01/31/2012	Direct	02/07/2012	Call 100.0000	2,500,000	2,545,420	2,500,000	2,545,766	0	346	0	346	0	0	(45,766)	(45,766)	11,138	0
36828#-AA-8	The Gazette Company Senior Note		01/31/2012	Direct	12/15/2012	Redemption 100.0000	1,460,864	1,487,405	1,460,864	1,460,864	0	(26,541)	0	(26,541)	0	0	0	0	53,494	0
38212@-AB-8	Good Source, Inc. Revolver		01/05/2012	Direct	01/20/2012	Call 100.0000	700,000	700,000	700,000	700,000	0	0	0	0	0	0	0	0	0	0
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS		03/26/2012	Citigroup Capital Markets Inc	12/01/2012	Paydown	2,403,098	2,472,562	2,403,098	2,403,098	0	(69,465)	0	(69,465)	0	0	0	0	52,349	8,633
40274@-AA-1	GulfTex Energy II, LP Mezzanine Debt Fac		06/19/2012	Direct	12/19/2012	Call 150.7661	1,805,638	1,805,638	2,722,290	1,805,638	0	0	0	0	0	0	916,652	916,652	49,895	1,467
40449@-BL-6	Habitat Humanity Intl Secured Note		06/19/2012	Direct	10/10/2012	Redemption 100.0000	28,616	26,000	28,616	28,616	0	2,616	0	2,616	0	0	0	0	441	0
42834#-AC-4	HGIM Corp Revolver 36.500% 03/17/16		08/14/2012	Direct	09/26/2012	Call 100.0000	3,579,600	3,579,600	3,579,600	3,579,600	0	0	0	0	0	0	0	0	19,881	0
43813U-AB-6	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		02/14/2012	Merrill Lynch,Pierce,Fenner &	12/15/2012	Paydown	3,085,772	3,085,491	3,085,772	3,085,772	0	281	0	281	0	0	0	0	13,907	0
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		08/30/2012	Direct	09/30/2012	Redemption 100.0000	437,569	437,569	437,569	437,569	0	0	0	0	0	0	0	0	2,355	0
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER		03/13/2012	Various	12/26/2012	Various	1,229,298	284,501	1,229,298	1,229,298	0	944,797	0	944,797	0	0	0	0	2,492	221
452308-AQ-2	Illinois Tool Wks Inc CORPORATE		07/03/2012	Tax Free Exchange	07/16/2012	WELLS FARGO SEC LLC	210,000	241,500	254,877	241,475	0	(25)	0	(25)	0	0	13,402	13,402	3,526	3,071
458140-AN-0	INTEL CORP CORPORATE 4.000% 12/15/32		12/04/2012	JP Morgan Securities, Inc	12/13/2012	Various	20,400,000	20,219,460	20,569,896	20,219,453	0	(7)	0	(7)	0	0	350,443	350,443	2,940	0
459200-GJ-4	IBM CORP CORPORATE 5.700% 09/14/17		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,500,000	3,029,446	3,029,446	3,029,446	0	0	0	0	0	0	0	0	29,688	29,688
46624J-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		05/23/2012	Prudential Invst Mgmt	12/01/2012	Paydown	696,894	687,706	696,894	696,894	0	9,189	0	9,189	0	0	0	0	5,431	1,207
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/20/2012	Jefferies & Co, Inc	11/01/2012	Paydown	29,708	33,148	29,708	29,708	0	(3,440)	0	(3,440)	0	0	0	0	1,084	99
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/02/2012	JP Morgan Securities, Inc	12/01/2012	Paydown	662,185	704,813	662,185	662,185	0	(42,628)	0	(42,628)	0	0	0	0	14,337	405
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/02/2012	JP Morgan Securities, Inc	12/01/2012	Paydown	446,457	479,732	446,457	446,457	0	(33,275)	0	(33,275)	0	0	0	0	10,031	291
46629M-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/17/2012	Various	12/01/2012	Various	1,626,683	1,637,053	1,626,683	1,626,683	0	(10,370)	0	(10,370)	0	0	0	0	38,983	4,302
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		03/27/2012	WELLS FARGO SEC LLC	12/01/2012	Paydown	9,330,929	9,389,248	9,330,929	9,330,929	0	(58,318)	0	(58,318)	0	0	0	0	275,512	45,007
47033@-AA-8	James Marine, Inc. Senior Secured Term L		10/19/2012	Direct	12/01/2012	Redemption 100.0000	25,595	25,595	25,595	25,595	0	0	0	0	0	0	0	0	176	0
47033@-AB-6	James Marine, Inc. Senior Secured Term L		10/19/2012	Direct	12/01/2012	Redemption 100.0000	30,714	30,714	30,714	30,714	0	0	0	0	0	0	0	0	211	0
47816D-AN-4	JOHNSON & JOHNSON CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	3,300,000	4,639,259	4,639,259	4,639,259	0	0	0	0	0	0	0	0	56,723	56,723
48252@-AA-0	KDC Solar-P, LLC Revolver		08/28/2012	Direct	12/28/2012	Call 100.0000	906,935	906,935	906,935	906,935	0	0	0	0	0	0	0	0	8,330	0
48274D-AA-7	KVK CLO LTD CLO 1.710% 07/15/23		05/15/2012	Goldman Sachs & Co	07/19/2012	Citigroup Capital Markets Inc	15,750,000	15,750,000	15,750,000	15,750,000	0	0	0	0	0	0	0	0	46,602	0
489170-AC-4	KENNAMETAL, INC. CORPORATE		02/09/2012	Merrill Lynch,Pierce,Fenner &	02/09/2012	Merrill Lynch,Pierce,Fenner &	600,000	599,262	604,812	599,262	0	0	0	0	0	0	5,550	5,550	0	0
50015*-AA-6	Kodiak Oil & Gas (USA) Inc. Senior Note		10/28/2011	Direct	01/10/2012	Call 100.0000	24,000,000	24,000,000	24,000,000	24,000,000	0	0	0	0	0	0	0	0	468,667	0
50180J-AB-1	LB-UBS COML MTG TR 07-C2 CMBS		04/17/2012	Various	09/11/2012	Various	298,672	298,672	298,672	298,672	0	0	0	0	0	0	0	0	3,600	352
50576#-AG-0	La Dove Holdings, LLC Revolver B		06/29/2012	Direct	10/26/2012	Call 100.0000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	9,837	0
51564#-AC-1	Laney Directional Drilling Co Revolver		11/02/2012	Direct	11/26/2012	Call 100.0000	2,900,000	2,900,000	2,900,000	2,900,000	0	0	0	0	0	0	0	0	0	0
52109R-BK-6	LB-UBS COMMERCIAL MTGE TRUST CMBS		04/17/2012	Various	11/11/2012	Various	4,968,213	5,024,468	4,968,213	4,968,213	0	(56,255)	0	(56,255)	0	0	0	0	51,979	6,169
524ESC-A9-1	LEHMAN BROTHERS HLDGS INC SENIOR NOTES		04/17/2012	Tax Free Exchange	11/20/2012	Barclays Capital Inc	22,820,000	35,401	5,054,630	35,401	0	0	0	0	0	0	5,019,229	5,019,229	0	0
524ESC-A9-1	LEHMAN BROTHERS HLDGS INC SENIOR NOTES		04/17/2012	Tax Free Exchange	10/01/2012	Capital Distribution	0	873,435	873,435	873,435	0	0	0	0	0	0	0	0	0	0
524ESC-C8-1	LEHMAN BROTHERS HLDGS INC BONDS		04/17/2012	Tax Free Exchange	11/20/2012	Merrill Lynch,Pierce,Fenner &	2,000,000	0	443,200	0	0	0	0	0	0	0	443,200	443,200	0	0
524ESC-C8-1	LEHMAN BROTHERS HLDGS INC BONDS		04/17/2012	Tax Free Exchange	10/01/2012	Call 75135900.0000	0	0	7,514	0	0	0	0	0	0	0	7,514	7,514	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
524ESC-C8-1	LEHMAN BROTHERS HLDGS INC BONDS		04/17/2012	Tax Free Exchange	10/01/2012	Capital Distribution	0	69,276	69,276	69,276	0	0	0	0	0	0	0	0	0	0
524ESC-R3-6	LEHMAN BROTHERS HLDGS INC CORPORATE		04/17/2012	Tax Free Exchange	11/20/2012	Merrill Lynch,Pierce,Fenner &	500,000	50	50	5	0	0	45	(45)	0	0	45	45	0	0
525ESC-3F-4	LEHMAN BROTHERS HLDGS INC NOTES		04/17/2012	Various	11/20/2012	Various	16,500,000	4,155	3,696,000	4,155	0	0	0	0	0	0	3,691,845	3,691,845	0	0
525ESC-3F-4	LEHMAN BROTHERS HLDGS INC NOTES		04/17/2012	Various	10/01/2012	Various	0	635,985	635,985	635,985	0	0	0	0	0	0	0	0	0	0
525ESC-6N-4	LEHMAN BROTHERS HLDGS INC CORP STEP		04/17/2012	Tax Free Exchange	11/20/2012	Barclays Capital Inc	10,000,000	(34,041)	2,176,100	(34,041)	0	0	0	0	0	0	2,210,141	2,210,141	0	0
525ESC-6N-4	LEHMAN BROTHERS HLDGS INC CORP STEP		04/17/2012	Tax Free Exchange	10/01/2012	Capital Distribution	0	382,576	382,576	382,576	0	0	0	0	0	0	0	0	0	0
525ESC-6Y-0	LEHMAN BROTHERS HLDGS INC CORPORATE		04/17/2012	Tax Free Exchange	11/20/2012	Barclays Capital Inc	4,420,000	(5,825)	1,000,511	(5,825)	0	0	0	0	0	0	1,006,336	1,006,336	0	0
525ESC-6Y-0	LEHMAN BROTHERS HLDGS INC CORPORATE		04/17/2012	Tax Free Exchange	10/01/2012	Capital Distribution	0	174,106	174,106	174,106	0	0	0	0	0	0	0	0	0	0
525ESC-AJ-8	LEHMAN BROTHERS HLDGS INC CORPORATE		04/17/2012	Tax Free Exchange	11/20/2012	Merrill Lynch,Pierce,Fenner &	18,000,000	23,960	3,988,800	23,960	0	0	0	0	0	0	3,964,840	3,964,840	0	0
525ESC-AJ-8	LEHMAN BROTHERS HLDGS INC CORPORATE		04/17/2012	Tax Free Exchange	10/01/2012	Capital Distribution	0	690,490	690,490	690,490	0	0	0	0	0	0	0	0	0	0
000000-00-0	LEHMAN BROTHERS HLDGS INC CORPORATE		04/17/2012	Tax Free Exchange	11/20/2012	Deutsche Bank Securities Inc	600,000	663	134,100	663	0	0	0	0	0	0	133,437	133,437	0	0
000000-00-0	LEHMAN BROTHERS HLDGS INC CORPORATE		04/17/2012	Tax Free Exchange	10/01/2012	Capital Distribution	0	23,069	23,069	23,069	0	0	0	0	0	0	0	0	0	0
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE		05/01/2012	JP Morgan Securities, Inc	05/02/2012	Merrill Lynch,Pierce,Fenner &	235,000	234,448	236,083	234,446	0	(2)	0	(2)	0	0	1,638	1,638	127	0
548661-CN-5	LOWES COMPANIES INC CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,600,000	1,952,617	1,952,617	1,952,617	0	0	0	0	0	0	0	0	20,062	20,062
548661-CU-9	LOWES COMPANIES INC CORPORATE		01/23/2012	JP Morgan Securities, Inc	12/04/2012	Various	160,000	172,291	190,171	172,120	0	(171)	0	(171)	0	0	18,051	18,051	8,506	1,435
55391@-AA-7	MVT Leasing LLC, MVT Services Senior Sec		04/25/2012	Direct	12/03/2012	Redemption 100.0000	1,985,769	1,985,769	1,985,769	1,985,769	0	0	0	0	0	0	0	0	32,039	0
57775#-AC-3	Maxim Crane Works, L.P. Revolver		06/07/2012	Direct	11/06/2012	Call 100.0000	1,508,010	1,508,010	1,508,010	1,508,010	0	0	0	0	0	0	0	0	34,519	0
58013M-EC-4	MCDONALDS CORP CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,800,000	3,933,392	3,933,392	3,933,392	0	0	0	0	0	0	0	0	21,560	21,560
585055-AW-6	MEDTRONIC INC CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	3,400,000	3,954,975	3,954,975	3,954,975	0	0	0	0	0	0	0	0	31,450	31,450
58768T-AB-2	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		03/15/2012	JP Morgan Securities, Inc	12/15/2012	Paydown	5,625,457	5,625,004	5,625,457	5,625,457	0	453	0	453	0	0	0	0	25,684	0
589331-AN-7	MERCK AND CO CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	3,360,000	4,026,232	4,026,232	4,026,232	0	0	0	0	0	0	0	0	69,533	69,533
589331-AT-4	MERCK AND CO CORPORATE		09/10/2012	Merrill Lynch,Pierce,Fenner &	11/14/2012	US Bank NA	510,000	509,822	516,997	509,816	0	(6)	0	(6)	0	0	7,181	7,181	2,244	0
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS		05/14/2012	Credit Suisse First Boston Cor	12/20/2012	Barclays Capital Inc	5,000,000	5,575,781	5,559,961	5,465,397	0	(110,385)	0	(110,385)	0	0	94,564	94,564	173,894	11,979
59025K-AM-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		04/03/2012	Deutsche Bank Securities Inc	12/12/2012	Paydown	15,083,084	14,984,101	15,083,084	15,083,084	0	98,983	0	98,983	0	0	0	0	13,850	6,473
60688C-AB-2	MERRILL LYNCH/COUNTRYWIDE COMM CMBS		05/01/2012	Jefferies & Co, Inc	12/01/2012	Paydown	1,292,857	1,296,493	1,292,857	1,292,857	0	(3,636)	0	(3,636)	0	0	0	0	28,201	602
608328-AV-2	MOHEGAN TRIBAL GAMING CORP		03/06/2012	Taxable Exchange	05/03/2012	Citigroup Capital Markets Inc	13,880,000	11,867,400	12,492,000	11,911,767	0	44,367	0	44,367	0	0	580,233	580,233	250,997	0
60871R-AB-6	MOLSON COORS BREWING CO CORPORATE		04/26/2012	Morgan Stanley & Co, Inc	11/14/2012	Credit Suisse First Boston Cor	200,000	199,434	206,236	199,492	0	58	0	58	0	0	6,744	6,744	2,178	0
617453-AS-4	MORGAN STANLEY CAPITAL I MSC_ CMBS		03/15/2012	Citigroup Capital Markets Inc	12/01/2012	Paydown	1,214,505	1,259,100	1,214,505	1,214,505	0	(44,595)	0	(44,595)	0	0	0	0	21,057	3,757
61747W-AL-3	MORGAN STANLEY CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,285,000	1,458,569	1,458,569	1,458,569	0	0	0	0	0	0	0	0	23,755	23,755
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER		03/13/2012	Various	12/26/2012	Various	1,303,210	838,650	1,303,210	1,303,210	0	464,561	0	464,561	0	0	0	0	2,306	234
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		04/25/2012	Interest Capitalization	12/26/2012	Paydown	3,267	3,205	3,267	3,205	0	26	26	0	0	0	62	62	5	0
61751N-AC-6	MORGAN STANLEY CAPITAL I MSC_0 CMBS		04/17/2012	Various	12/01/2012	Various	2,151,629	2,148,059	2,151,629	2,151,629	0	3,570	0	3,570	0	0	0	0	74,664	5,765
61753J-AC-3	MORGAN STANLEY CAPITAL CMBS		04/17/2012	Various	12/01/2012	Various	1,464,690	1,464,690	1,464,690	1,464,690	0	0	0	0	0	0	0	0	17,677	3,838
62911@-AA-4	NES, LLC Senior Note 8.750% 11/02/15		07/03/2012	Various	12/05/2012	Various	3,376,406	3,376,406	3,376,406	3,376,406	0	0	0	0	0	0	0	0	124,739	0
62911@-AA-4	NES, LLC Senior Note 8.750% 11/02/15		07/03/2012	Various	12/01/2012	Various	482,344	482,344	482,344	482,344	0	0	0	0	0	0	0	0	10,317	0
637432-MP-7	NATIONAL RURAL UTIL COOP CORPORATE		01/26/2012	Mitsubishi UFJ SEC (USA) Inc	03/28/2012	Mitsubishi UFJ SEC (USA) Inc	235,000	234,253	235,557	234,293	0	40	0	40	0	0	1,264	1,264	392	0
63937B-AA-9	NAVIGARE FUNDING CLO LTD CLO		04/17/2012	Various	11/20/2012	Various	1,319,155	1,284,250	1,319,155	1,319,155	0	34,905	0	34,905	0	0	0	0	3,894	1,601
64884#-AA-1	New Sunrise Beauty Studio LLC Revolver		10/18/2012	Direct	11/27/2012	Call 100.0000	5,600,000	5,600,000	5,600,000	5,600,000	0	0	0	0	0	0	0	0	52,456	0
65475U-AB-8	NISSAN AUTO RECEIVABLES OWNER ASSET BACK		02/15/2012	JP Morgan Securities, Inc	12/15/2012	Paydown	804,654	804,580	804,654	804,654	0	74	0	74	0	0	0	0	3,386	0
665859-AM-6	NORTHERN TRUST CORP CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,965,000	3,209,642	3,209,642	3,209,642	0	0	0	0	0	0	0	0	26,685	26,685
66989H-AA-6	NOVARTIS CAPITAL CORP CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,700,000	1,772,658	1,772,658	1,772,658	0	0	0	0	0	0	0	0	21,232	21,232

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		09/18/2012	JP Morgan Securities, Inc	09/19/2012	RBC Capital Markets	2,400,000	2,359,800	2,421,312	2,359,799	0	(1)	0	(1)	0	0	61,513	61,513	740	0
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	890,000	900,280	900,280	900,280	0	0	0	0	0	0	0	0	6,220	6,220
67102V-AA-5	OAK HILL CREDIT PARTNERS OAKC_ CLO		04/25/2012	Morgan Stanley & Co, Inc	11/16/2012	Paydown	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	0	34,149	0
674599-CC-7	Occidental Pete Corp CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,900,000	3,106,042	3,106,042	3,106,042	0	0	0	0	0	0	0	0	26,181	26,181
70214@-AD-5	PartsChannel Investors, Inc. Senior Secu		01/03/2012	Direct	08/14/2012	Call 100.0000 Redemption 100.0000	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	0	51,868	0
70343#-AD-7	Patriot Rail Corp Senior Secured Note ..		06/21/2012	Direct	12/03/2012		471,417	471,417	471,417	471,417	0	0	0	0	0	0	0	0	9,460	0
713409-AC-4	PEPSI BOTTLING GROUP SENIOR NOTES		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,000,000	1,464,726	1,464,726	1,464,726	0	0	0	0	0	0	0	0	17,111	17,111
718546-AG-9	PHILLIPS 66 CORPORATE 2.950% 05/01/17		03/07/2012	Credit Suisse First Boston Cor	10/19/2012	Merrill Lynch,Pierce,Fenner &	115,000	114,979	122,914	114,985	0	5	0	5	0	0	7,930	7,930	2,083	0
71909@-AA-9	Phoenix NMTC Fund I, LLC Senior Note - A		07/06/2012	Direct	12/31/2012	Call 100.0000	1,573,141	1,510,601	1,573,141	1,521,568	0	10,966	0	10,966	0	0	51,573	51,573	48,614	0
74005P-BA-1	PRAXAIR INC CORPORATE 2.450% 02/15/22		02/01/2012	Citigroup Capital Markets Inc	02/01/2012	STERNE AGEE & LEACH, INC	10,000,000	9,959,400	9,967,300	9,959,400	0	0	0	0	0	0	7,900	7,900	0	0
74082#-AB-8	Preservation Afrd Hsg Senior Note		10/01/2012	Interest Capitalization	12/11/2012	Call 100.0000	44,814	44,814	44,814	44,814	0	0	0	0	0	0	0	0	1,223	0
742718-DN-6	PROCTER & GAMBLE CO CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	3,300,000	3,935,570	3,935,570	3,935,570	0	0	0	0	0	0	0	0	44,807	44,807
747262-AG-8	QVC INC CORPORATE 5.125% 07/02/22		06/27/2012	Barclays Capital Inc	06/27/2012	Various	475,000	475,000	483,578	475,000	0	0	0	0	0	0	8,578	8,578	0	0
755111-BX-8	RAYTHEON CO CORPORATE 2.500% 12/15/22		11/27/2012	JP Morgan Securities, Inc	11/29/2012	Various	10,000,000	9,969,100	9,968,700	9,969,100	0	0	0	0	0	0	(400)	(400)	0	0
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	7,520	7,556	7,520	7,520	0	(36)	0	(36)	0	0	0	0	31	7
771196-AQ-5	ROCHE HOLDINGS INC CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,845,000	1,943,381	1,943,381	1,943,381	0	0	0	0	0	0	0	0	22,550	22,550
776696-AE-6	ROPER INDUSTRIES INC CORPORATE		11/15/2012	Merrill Lynch,Pierce,Fenner &	11/16/2012	Merrill Lynch,Pierce,Fenner &	400,000	399,696	403,496	399,696	0	0	0	0	0	0	3,800	3,800	0	0
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER		04/17/2012	Prudential Invst Mgmt	10/25/2012	Paydown	1,743,934	1,737,058	1,743,934	1,743,934	0	6,876	0	6,876	0	0	0	0	4,829	2,347
80589M-AE-2	SCANA CORP CORPORATE 4.125% 02/01/22		01/18/2012	Merrill Lynch,Pierce,Fenner &	02/22/2012	HSBC Securities (USA) Inc	240,000	238,171	242,018	238,177	0	6	0	6	0	0	3,842	3,842	880	0
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT		03/13/2012	Various	12/26/2012	Various	1,708,012	1,287,491	1,708,012	1,708,012	0	420,521	0	420,521	0	0	0	0	7,978	766
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		03/13/2012	Various	12/26/2012	Various	2,030,616	592,469	2,030,616	2,030,616	0	1,438,147	0	1,438,147	0	0	0	0	3,878	374
85229*-AC-0	St. Louis Post-Dispatch LLC Senior Secur		01/30/2012	Direct	12/12/2012	Call 100.0000	13,702,223	13,692,125	13,702,223	13,693,051	0	926	0	926	0	0	9,172	9,172	541,265	0
854502-AD-3	STANLEY BLACK & DECKER INC CORPORATE		11/01/2012	Citigroup Capital Markets Inc	11/07/2012	Various	7,000,000	6,993,980	7,052,793	6,993,966	0	(14)	0	(14)	0	0	58,827	58,827	3,277	0
857449-AB-8	State Street Bank & Trust Co NOTES		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	850,000	1,013,406	1,013,406	1,013,406	0	0	0	0	0	0	0	0	5,454	5,454
878237-AF-3	TECH DATA CORP CORPORATE		09/14/2012	Merrill Lynch,Pierce,Fenner &	09/14/2012	Merrill Lynch,Pierce,Fenner &	300,000	298,863	300,789	298,863	0	0	0	0	0	0	1,926	1,926	0	0
87973#-AB-2	Temp-Tations LLC Revolver		10/17/2012	Direct	10/26/2012	Call 100.0000	2,520,000	2,520,000	2,520,000	2,520,000	0	0	0	0	0	0	0	0	0	0
882508-AU-8	Texas Instruments Inc CORPORATE		09/26/2012	Morgan Stanley & Co, Inc	09/26/2012	RBC Capital Markets	425,000	426,398	426,670	426,398	0	0	0	0	0	0	272	272	1,071	1,071
88579Y-AF-8	3M CO CORPORATE 2.000% 06/26/22		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,500,000	2,492,410	2,492,410	2,492,410	0	0	0	0	0	0	0	0	21,250	21,250
89233P-5S-1	TOYOTA MOTOR CREDIT CORP. CORPORATE		01/09/2012	Citigroup Capital Markets Inc	01/10/2012	Merrill Lynch,Pierce,Fenner &	475,000	474,216	475,024	474,217	0	0	0	0	0	0	807	807	27	0
89236P-AB-9	TOYOTA AUTO RECEIVABLES OWNER ASSET BAC		04/11/2012	Royal Bank of Scotland	12/15/2012	Paydown	1,378,554	1,378,463	1,378,554	1,378,554	0	90	0	90	0	0	0	0	5,173	0
893830-BB-4	TRANSOCEAN LTD CORP 6.375% 12/15/21		01/27/2012	Royal Bank of Scotland	01/27/2012	Goldman Sachs & Co	95,000	107,341	108,145	107,341	0	0	0	0	0	0	805	805	942	942
89417E-AE-9	TRAVELERS COS INC/THE CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,965,000	3,613,386	3,613,386	3,613,386	0	0	0	0	0	0	0	0	6,688	6,688
911312-AP-1	UNITED PARCEL SERVICE CORPORATE		09/24/2012	Merrill Lynch,Pierce,Fenner &	11/14/2012	Barclays Capital Inc	170,000	169,720	170,804	169,727	0	7	0	7	0	0	1,077	1,077	276	0
91159H-HA-1	US BANCORP SR NT CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	2,700,000	3,086,682	3,086,682	3,086,682	0	0	0	0	0	0	0	0	1,547	1,547
92238#-AE-7	Vaupell Hldgs, Inc. Revolver B		06/28/2012	Direct	12/27/2012	Call 100.0000	3,292,500	3,292,500	3,292,500	3,292,500	0	0	0	0	0	0	0	0	46,057	0
92345Y-AC-0	Verisk Analytics, Inc. CORPORATE		09/05/2012	Merrill Lynch,Pierce,Fenner &	09/05/2012	Merrill Lynch,Pierce,Fenner &	230,000	228,176	230,637	228,176	0	0	0	0	0	0	2,461	2,461	0	0
92531X-AQ-5	VERSO PAPER HLDGS LLC CORPORATE		05/11/2012	Taxable Exchange	12/19/2012	Tax Free Exchange	1,400,000	1,323,000	1,001,000	1,020,451	0	(29,077)	273,472	(302,549)	0	0	(19,451)	(19,451)	99,614	0
92553P-AC-6	VIACOM INC CL B CORPORATE		04/05/2012	Barclays Capital Inc	12/04/2012	Taxable Exchange	95,000	118,867	118,552	118,552	0	(315)	0	(315)	0	0	0	0	4,127	107
92553P-AN-2	VIACOM INC CL B CORPORATE		12/04/2012	Taxable Exchange	12/13/2012	JP Morgan	381,000	291,823	370,119	291,854	0	30	0	30	0	0	78,265	78,265	1,019	0
927804-FC-3	Virginia Electric Power CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,300,000	1,598,262	1,598,262	1,598,262	0	0	0	0	0	0	0	0	15,900	15,900
927804-FJ-8	Virginia Electric Power CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,600,000	1,746,014	1,746,014	1,746,014	0	0	0	0	0	0	0	0	13,493	13,493

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92867G-AB-9	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK		01/19/2012	Citigroup Capital Markets Inc	12/20/2012	Paydown	8,291,054	8,290,603	8,291,054	8,291,054	0	451	0	451	0	0	0	0	39,923	0
92867K-AB-0	VOLKSWAGEN AUTO LEASING TR ASSET BACKED		06/13/2012	JP Morgan Securities, Inc	12/20/2012	Paydown	2,832,235	2,832,006	2,832,235	2,832,235	0	229	0	229	0	0	0	0	9,294	0
92890M-AA-9	WEA FINANCE LLC/WT FINANCE AUS CORPORATE		09/24/2012	Citigroup Capital Markets Inc	09/24/2012	Merrill Lynch,Pierce,Fenner &	450,000	444,429	445,626	444,429	0	0	0	0	0	1,197	1,197	1,197	0	0
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		05/31/2012	Various	12/01/2012	Paydown	5,590,275	6,164,278	5,590,275	5,590,275	0	(574,004)	0	(574,004)	0	0	0	0	55,424	9,554
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/31/2012	UBS AG	12/01/2012	Paydown	86,506	95,690	86,506	86,506	0	(9,184)	0	(9,184)	0	0	0	0	3,503	26
92976V-AB-4	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/17/2012	Various	11/01/2012	Various	156,789	156,789	156,789	156,789	0	0	0	0	0	0	0	0	2,340	446
92976V-AC-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		03/15/2012	Citigroup Capital Markets Inc	12/01/2012	Paydown	2,221,600	2,241,387	2,221,600	2,221,600	0	(19,786)	0	(19,786)	0	0	0	0	90,447	6,903
92977R-AB-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/17/2012	Various	09/01/2012	Various	338,526	343,478	338,526	338,526	0	(4,951)	0	(4,951)	0	0	0	0	6,548	1,005
92978N-AB-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		04/17/2012	Various	12/01/2012	Various	4,483,745	4,494,434	4,483,745	4,483,745	0	(10,689)	0	(10,689)	0	0	0	0	88,413	13,569
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		05/01/2012	Citigroup Capital Markets Inc	11/01/2012	Paydown	401,553	413,725	401,553	401,553	0	(12,172)	0	(12,172)	0	0	0	0	9,613	181
92979F-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		05/01/2012	Jefferies & Co, Inc	12/01/2012	Paydown	1,569,885	1,578,225	1,569,885	1,569,885	0	(8,340)	0	(8,340)	0	0	0	0	23,071	729
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		01/03/2012	Direct	12/15/2012	Redemption 100.0000	64,872	64,872	64,872	64,872	0	0	0	0	0	0	0	0	1,777	0
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		11/07/2012	Prudential Invst Mgmt	12/01/2012	Paydown	12,622	12,719	12,622	12,622	0	(97)	0	(97)	0	0	0	0	53	12
94973V-AX-5	WELLPOINT INC CORPORATE		05/02/2012	Merrill Lynch,Pierce,Fenner &	07/09/2012	Various	240,000	238,771	242,697	238,783	0	12	0	12	0	3,914	3,914	3,914	1,354	0
98159*-AA-1	Worldwide Machinery Revolver		03/28/2012	Direct	11/28/2012	Call 100.0000	8,245	8,245	8,245	8,245	0	0	0	0	0	0	0	0	348	0
98385X-AL-0	XTO ENERGY INC CORPORATE		11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,300,000	1,627,799	1,627,799	1,627,799	0	0	0	0	0	0	0	0	26,632	26,632
98419M-AC-4	XYLEM INC/NY CORPORATE		04/20/2012	Nomura Securities Intl	07/26/2012	Tax Free Exchange	975,000	1,027,416	1,023,973	1,024,539	0	(2,877)	0	(2,877)	0	(566)	(566)	(566)	12,114	3,365
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		09/05/2012	Deutsche Bank Securities Inc	10/23/2012	Paydown	2,127,156	2,061,739	2,127,156	2,127,156	0	65,418	0	65,418	0	0	0	0	2,664	1,303
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		09/05/2012	Deutsche Bank Securities Inc	10/23/2012	Paydown	2,128,622	2,063,014	2,128,622	2,128,622	0	65,608	0	65,608	0	0	0	0	2,666	1,304
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER		09/05/2012	Deutsche Bank Securities Inc	11/06/2012	Paydown	2,237,836	2,168,808	2,237,836	2,237,836	0	69,028	0	69,028	0	0	0	0	2,527	852
U03160-AK-1	AMGEN INC CORPORATE 5.500% 12/07/26	D	03/16/2012	Various	09/10/2012	Various	448,756	474,874	538,507	484,827	0	(847)	0	(847)	0	10,799	53,680	64,479	19,085	6,726
U61760-BX-1	MORGAN STANLEY CORPORATE	D	01/19/2012	Barclays Bank PLC-Lond Brk/Dlr	09/17/2012	Citigroup Global Markets LTD	262,950	250,340	283,552	257,571	0	747	0	747	0	6,485	25,981	32,466	13,988	4,391
U94974-DA-4	WELLS FARGO & COMPANY CORPORATE	D	11/23/2012	Various	11/26/2012	Various	907,095	920,547	929,899	925,768	0	(30)	0	(30)	0	5,251	4,132	9,383	6,850	6,422
40427H-SM-6	HSBC BANK CANADA CORP FOREIGN	T	01/10/2012	Hong Kong Banking Inc	07/18/2012	Hong Kong Banking Inc	148,383	147,246	152,113	148,383	0	0	0	0	0	1,136	3,730	4,866	2,287	0
57633Z-AQ-0	MASTER CREDIT CARD TRUST DISCOUNT NOTE	T	01/17/2012	Nesbitt Burns	04/02/2012	Various	98,590	96,628	99,308	98,590	0	0	0	0	0	1,963	718	2,681	377	0
918423-AD-6	VW CREDIT CANADA INC CORP FOREIGN	T	05/23/2012	RBC Dominion Securities Inc	07/18/2012	CIBC World Martkets Corp	89,030	87,523	90,944	89,030	0	0	0	0	0	1,506	1,914	3,420	396	0
C4924#-AA-6	Kenlor Investments Ltd Senior Term Loan	A	09/04/2012	Interest Capitalization	10/03/2012	Call 100.0000	376,478	376,478	376,478	376,478	0	0	0	0	0	0	0	0	11,864	0
C4924#-AA-6	Kenlor Investments Ltd Senior Term Loan	A	09/04/2012	Interest Capitalization	10/01/2012	Redemption 100.0000	12,480	12,480	12,480	12,480	0	0	0	0	0	0	0	0	259	0
C8124*-AA-9	SAExploration (Canada) Ltd Senior Note	A	07/06/2012	Various	12/05/2012	Various	1,152,266	1,152,266	1,152,266	1,152,266	0	0	0	0	0	0	0	0	41,730	0
C8124*-AA-9	SAExploration (Canada) Ltd Senior Note	A	07/06/2012	Various	12/01/2012	Various	133,984	133,984	133,984	133,984	0	0	0	0	0	0	0	0	2,768	0
C9895G-AA-8	XSTRATA CANADA FINANCIAL CORP CORP FOREI	T	01/11/2012	Deutsche Bank AG-London-Client	12/07/2012	HSBC Securities (USA) Inc	80,403	90,467	99,625	92,711	0	(1,180)	0	(1,180)	0	3,425	6,914	10,339	8,999	3,651
00084P-AA-1	ACAS CLO LTD CLO 1.829% 09/20/23	F	08/03/2012	Deutsche Bank Securities Inc	09/18/2012	Citigroup Capital Markets Inc	25,000,000	24,975,000	25,015,625	24,975,139	0	139	0	139	0	0	40,486	40,486	23,407	0
00174E-AB-5	AMERICAN MONEY MANAGEMENT CORP CLO	F	01/31/2012	Citigroup Capital Markets Inc	02/08/2012	Guggenheim Capital Markets	16,721,860	16,157,497	16,262,008	16,162,677	0	5,181	0	5,181	0	0	99,331	99,331	27,168	25,130
00889L-AC-3	AIMCO CLO 0.569% 10/20/19	F	03/07/2012	Barclays Capital Inc	08/24/2012	Various	68,834,743	66,315,392	66,966,372	66,703,025	0	387,633	0	387,633	0	0	263,347	263,347	319,598	80,656
00889L-AC-3	AIMCO CLO 0.569% 10/20/19	F	03/08/2012	Morgan Stanley & Co, Inc	10/22/2012	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	F	07/09/2012	Morgan Stanley & Co, Inc	11/15/2012	CIBC World Martkets Corp	200,000	198,980	205,324	199,005	0	25	0	25	0	6,319	6,319	6,319	2,153	0
03938L-AX-2	ARCELORMITTAL CORP FOREIGN	F	02/23/2012	JP Morgan Securities, Inc	08/14/2012	Various	85,000	84,391	83,056	84,408	0	17	0	17	0	(1,352)	(1,352)	(1,352)	2,509	0
04963V-AA-6	ATRIUM CDO CORP CDO 0.561% 06/08/19	F	10/26/2012	Morgan Stanley & Co, Inc	12/10/2012	Paydown	4,813,810	4,710,315	4,813,810	4,813,810	0	103,495	0	103,495	0	0	0	0	16,496	1,518
053818-AA-8	AVOCA CLO CLO 1.119% 01/15/20	D	05/29/2012	Goldman Sachs International	07/16/2012	Paydown	7,004,116	6,890,144	7,004,116	7,004,116	0	283,353	0	283,353	0	(169,381)	0	(169,381)	66,119	53,200
055299-AL-5	BBVA US SENIOR SA UNIPER CORP FOREIGN	F	10/04/2012	Morgan Stanley & Co, Inc	10/11/2012	Various	900,000	900,000	907,098	900,000	0	0	0	0	0	7,098	7,098	7,098	440	0
05615Y-AA-9	BABSON CLO CLO 0.569% 07/20/19	F	03/08/2012	JP Morgan Securities, Inc	10/22/2012	Paydown	1,971,185	1,904,658	1,971,185	1,971,185	0	66,528	0	66,528	0	0	0	0	11,237	2,354
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO	F	04/17/2012	Various	12/20/2012	Various	923,711	892,519	923,711	923,711	0	31,192	0	31,192	0	0	0	0	3,736	572

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	Calittum HTCE I C.V. Credit Tenant Lease					Redemption 100.0000														
12657@-AA-7		F	03/30/2012	Direct	10/01/2012		421,210	421,210	421,210	421,210	0	0	0	0	0	0	0	0	6,508	0
15134D-AA-6	CENT CDO XI LTD CDO 0.575% 04/25/19	F	07/24/2012	Various	10/25/2012	Various	4,711,424	4,503,169	4,711,424	4,711,424	0	208,255	0	208,255	0	0	0	0	24,767	4,697
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO	F	09/26/2012	Merrill Lynch,Pierce,Fenner &	11/05/2012	Paydown	67,537	66,440	67,537	67,537	0	1,097	0	1,097	0	0	0	0	122	77
26243Y-AA-5	DRYDEN CDO CDO 0.562% 05/22/17	F	03/13/2012	Morgan Stanley & Co, Inc	11/23/2012	Paydown	3,359,740	3,275,746	3,359,740	3,359,740	0	83,993	0	83,993	0	0	0	0	14,522	1,525
				Credit Suisse First Boston Cor																
26249W-AA-3	DRYDEN LEVERAGED LOAN CDO CLO	F	09/21/2012		10/12/2012	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
278289-AA-1	EATON_07-9A CDO 0.529% 04/20/19	F	04/17/2012	Various	10/22/2012	Various	654,749	637,518	654,749	654,749	0	17,231	0	17,231	0	0	0	0	3,048	1,262
33736E-AA-9	FIRST CLO LTD CLO 0.663% 07/27/16	F	04/17/2012	Prudential Invst Mgmt	07/27/2012	Paydown	385,148	384,780	385,148	385,148	0	368	0	368	0	0	0	0	907	805
	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI					Redemption 100.0000														
000000-00-0		D	12/30/2011	Direct	12/31/2012		71,447	68,948	71,447	71,447	0	854	0	854	0	1,645	0	1,645	1,176	0
	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI					Redemption 100.0000														
000000-00-0		D	12/30/2011	Direct	12/31/2012		37,947	36,619	37,947	37,947	0	454	0	454	0	874	0	874	625	0
	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI					Redemption 100.0000														
000000-00-0		D	12/30/2011	Direct	12/31/2012		204,266	197,122	204,266	204,266	0	2,443	0	2,443	0	4,702	0	4,702	3,363	0
	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI					Redemption 100.0000														
000000-00-0		D	12/30/2011	Direct	12/31/2012		170,103	164,254	170,103	170,103	0	1,933	0	1,933	0	3,916	0	3,916	2,801	0
	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI					Redemption 100.0000														
000000-00-0		D	12/30/2011	Direct	12/31/2012		1,906	1,833	1,906	1,906	0	29	0	29	0	44	0	44	31	0
	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI					Redemption 100.0000														
000000-00-0		D	12/30/2011	Direct	12/31/2012		1,012	973	1,012	1,012	0	15	0	15	0	23	0	23	16	0
	FLINT GROUP NARROW WEB XSYS PRINT SOLUTI					Redemption 100.0000														
000000-00-0		D	12/30/2011	Direct	12/31/2012		5,448	5,240	5,448	5,448	0	83	0	83	0	125	0	125	90	0
35083V-AC-1	FOUR CORNERS CLO_05-1A CLO	F	03/12/2012	WELLS FARGO SEC LLC	12/26/2012	Paydown	1,083,026	1,062,719	1,083,026	1,083,026	0	20,307	0	20,307	0	0	0	0	5,725	2,077
35083V-AE-7	FOUR CORNERS CLO_05-1A CLO	F	04/17/2012	Various	12/26/2012	Various	491,423	482,452	491,423	491,423	0	8,971	0	8,971	0	0	0	0	2,239	253
	GDF SUEZ CORP FOREIGN 2.875% 10/10/22																			
36160B-AA-3		F	10/02/2012	JP Morgan Securities, Inc	10/03/2012	Various	250,000	246,998	248,814	246,998	0	0	0	0	0	1,816	0	1,816	0	0
40255U-AA-9	GULF STREAM CLO LTD CLO	F	03/23/2012	Barclays Capital Inc	11/15/2012	Paydown	15,287,159	15,076,961	15,287,159	15,287,159	0	210,198	0	210,198	0	0	0	0	53,195	13,423
						Citigroup Capital Markets														
40256B-AB-8	GULF STREAM SEXTANT CLO LTD CLO	F	02/23/2012	Citigroup Capital Markets Inc	07/19/2012	Inc	37,453,699	36,283,270	36,491,373	36,289,616	0	6,346	0	6,346	0	201,756	201,756	105,497	6,771	
40256B-AB-8	GULF STREAM SEXTANT CLO LTD CLO	F	02/23/2012	Citigroup Capital Markets Inc	05/21/2012	Paydown	1,474,245	1,428,174	1,474,245	1,474,245	0	46,070	0	46,070	0	0	0	0	2,665	267
	HELLERMANNTYTON HELLERMANN TYTON PLC BK					Redemption 100.0000														
41786#-AA-8		F	09/28/2012	Interest Capitalization	12/12/2012		16,882	16,882	16,882	16,882	0	0	0	0	0	0	0	0	514	0
42822S-AA-4	HICDO_06-4A CLO 0.570% 05/09/18	F	05/08/2012	Morgan Stanley & Co, Inc	11/09/2012	Paydown	11,575,987	11,345,625	11,575,987	11,575,987	0	230,362	0	230,362	0	0	0	0	32,730	1,400
42822S-AA-4	HICDO_06-4A CLO 0.570% 05/09/18	F	04/17/2012	Various	11/09/2012	Various	810,319	790,348	810,319	810,319	0	19,971	0	19,971	0	0	0	0	3,871	1,229
						JP Morgan Securities, Inc														
449786-AQ-5	ING BANK NV CORP FOREIGN	F	02/29/2012	Deutsche Bank Securities Inc	02/29/2012		195,000	193,998	194,569	193,998	0	0	0	0	0	571	571	0	0	0
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO	F	03/08/2012	Various	12/03/2012	Paydown	27,765,708	26,961,204	27,765,708	27,765,708	0	804,504	0	804,504	0	0	0	0	126,757	1,930
	LAFAYETTE CLO LTD CLO 1.751% 09/06/22			Credit Suisse First Boston Cor																
506828-AA-0		F	08/14/2012		10/09/2012	Paydown	4,839,741	4,839,741	4,839,741	4,839,741	0	0	0	0	0	0	0	0	7,473	0
53225Y-AA-1	LIGHTPOINT PAN-EUROPEAN CLO PL CLO	D	10/16/2012	Various	10/31/2012	Paydown	2,892,892	2,791,107	2,892,892	2,892,892	0	116,296	0	116,296	0	(14,511)	0	(14,511)	4,916	4,511
	MITSUI SUMITOMO INSURANCE CO L CORP FRGN																			
606839-AA-6		F	03/08/2012	Goldman Sachs & Co	03/08/2012	Nomura Securities Intl	450,000	450,000	459,000	450,000	0	0	0	0	0	0	9,000	9,000	0	0
69510W-AA-5	Pacifica CDO CLO 0.574% 01/26/20	F	06/27/2012	Guggenheim Capital Markets	10/26/2012	Paydown	110,059	105,726	110,059	110,059	0	4,334	0	4,334	0	0	0	0	401	149
74162R-AA-7	PRIMUS CLO LTD CLO 0.575% 01/15/19	F	02/16/2012	Citigroup Capital Markets Inc	07/15/2012	Paydown	7,500,000	7,293,750	7,500,000	7,500,000	0	206,250	0	206,250	0	0	0	0	25,860	6,349
854315-AA-6	STANFIELD VANTAGE CLO LTD CLO	F	04/17/2012	Various	12/21/2012	Various	1,371,197	1,330,797	1,371,197	1,371,197	0	40,400	0	40,400	0	0	0	0	5,226	855
						Merrill														
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN	F	03/21/2012	Merrill Lynch,Pierce,Fenner &	04/13/2012	Lynch,Pierce,Fenner &	1,500,000	1,497,510	1,530,902	1,497,495	0	(15)	0	(15)	0	33,407	33,407	1,663	0	
	TOTAL CAPITAL INTERNATIONAL SA CORP FORE					BNY Capital Markets, Inc														
89153V-AC-3		F	06/21/2012	Barclays Capital Inc	11/02/2012		375,000	374,299	382,425	374,345	0	46	0	46	0	0	8,080	8,080	2,083	0
92857T-AH-0	VODAFONE GROUP PLC CORP FOREIGN	F	11/28/2012	Prudential Invst Mgmt	11/28/2012	Prudential Invst Mgmt	1,000,000	1,489,170	1,489,170	1,489,170	0	0	0	0	0	0	0	0	22,750	22,750
B8A0RQ-FJ-7	TDC AS CORP FOREIGN 3.750% 03/02/22	D	08/03/2012	Prudential Invst Mgmt	11/15/2012	UBS Limited	127,285	131,159	140,306	137,019	0	(259)	0	(259)	0	6,120	3,287	9,407	3,439	1,924
D170BC-GR-3	COMMERZBANK AG CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	09/10/2012	Societe Generale	320,025	322,175	341,956	338,745	0	(393)	0	(393)	0	16,962	3,212	20,174	6,915	5,331
D5586L-AB-6	MUNICH RE CORP FOREIGN	D	08/03/2012	Various	10/10/2012	Various	386,880	383,450	427,394	403,867	0	(2,632)	0	(2,632)	0	23,049	23,527	46,576	13,239	7,923
D5679#-AA-9	KION GROUP GMBH BK LN TERM B	F	11/30/2012	Interest Capitalization	12/28/2012	Call 100.0000	17,802	17,802	17,802	17,802	0	0	0	0	0	0	0	0	317	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	METRO AG CORP FOREIGN 3.375% 03/01/19																			
D5S1CZ-BY-7		D	08/03/2012	Prudential Invst Mgmt	09/05/2012	Commerzbank A.G.	540,166	549,089	573,926	566,844	0	(384)	0	(384)	0	18,140	7,082	25,222	9,640	7,494
D6003B-BU-8	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	03/16/2012	Various	11/26/2012	Various	647,925	677,643	705,176	669,183	0	(2,651)	0	(2,651)	0	(5,810)	35,993	30,183	22,184	7,370
						BANCO BILBAO VIZCAYA ARG														
E2R475-AH-8	BBVA SENIOR FIN CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	08/21/2012		246,820	237,070	245,601	240,926	0	322	0	322	0	3,534	4,675	8,209	3,761	3,249
	GAS NATURAL CAPITAL MARKETS SA CORP FORE			Barclays Bank PLC-Lond Brk/Dlr		Goldman Sachs														
E5649H-AF-0		D	06/22/2012		10/09/2012	International	389,070	359,040	395,867	371,475	0	2,037	0	2,037	0	10,398	24,392	34,790	9,292	5,301
	GAS NATURAL CAPITAL MARKETS SA CORP FORE			Barclays Bank PLC-Lond Brk/Dlr																
E5649H-AG-8		D	06/22/2012		11/06/2012	JP Morgan	511,320	423,304	513,672	432,355	0	3,064	0	3,064	0	5,987	81,317	87,304	18,043	9,424
E5649Q-AC-7	GAS NATURAL CAP CORP FOREIGN	D	08/03/2012	Various	11/06/2012	Various	255,660	228,098	272,150	240,452	0	635	0	635	0	11,719	31,698	43,417	9,430	5,715
	IBERDROLA FINANZAS SA BILBAO CORP FOREIG																			
E62412-BV-7		D	03/16/2012	Various	10/15/2012	Various	895,540	967,611	923,617	940,066	0	(7,139)	0	(7,139)	0	(20,406)	(16,449)	(36,855)	29,173	6,056
E8491S-AA-0	REPSOL INTL FINANCE CORP FOREIGN	D	03/16/2012	Various	04/17/2012	Various	914,340	942,734	877,766	941,418	0	(667)	0	(667)	0	(649)	(63,652)	(64,301)	13,821	10,111
						Morgan Stanley United														
E8682Y-AC-2	SANTANDER ISSUANCES CORP FRGN FLOATER	D	11/23/2012	Prudential Invst Mgmt	12/04/2012	Kingdom	130,715	104,497	107,513	106,018	0	8	0	8	0	1,513	1,495	3,008	2,907	2,656
E8682Y-AC-2	SANTANDER ISSUANCES CORP FRGN FLOATER	D	03/16/2012	Prudential Invst Mgmt	08/24/2012	Prudential Invst Mgmt	125,830	105,222	94,750	101,451	0	164	0	164	0	(3,935)	(6,701)	(10,636)	6,527	4,417
	SANTANDER INTL DEBT SA UNIPERS CORPORATE					Barclays Bank PLC-Lond														
E86849-AT-8		D	03/16/2012	Prudential Invst Mgmt	06/22/2012	Brk/Dlr	378,180	386,975	351,874	373,549	0	353	0	353	0	(13,779)	(21,675)	(35,454)	7,301	3,840
E90678-BE-7	TELEFONICA EMISIONES SAU CORP FOREIGN	D	03/16/2012	Various	06/21/2012	Various	508,100	548,769	490,433	531,539	0	(1,810)	0	(1,810)	0	(15,420)	(41,106)	(56,526)	9,929	2,980
F02542-AB-8	ALSTOM CORP FOREIGN 3.875% 03/02/16	D	03/16/2012	Various	11/06/2012	Various	639,150	678,052	685,367	659,313	0	(3,885)	0	(3,885)	0	(14,854)	26,054	11,200	19,062	2,978
F1R15X-MS-9	BNP PARIBAS CORP FOREIGN	D	04/30/2012	BNP PARIBAS (Lond. Branch)	06/20/2012	NATIXIS S.A.	507,060	537,227	515,832	513,410	0	(205)	0	(205)	0	(23,612)	2,422	(21,190)	5,071	3,043
F2005M-DP-8	COMPAGNIE DE ST-GOBAIN CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	09/07/2012	JP Morgan	568,575	616,989	606,721	592,695	0	(3,841)	0	(3,841)	0	(20,452)	14,025	(6,427)	18,921	9,450
F3R92T-AD-6	ELECTRICITIE DE FRANCE GOVT FOREIGN	D	03/16/2012	Various	03/19/2012	Various	263,420	269,946	272,640	271,998	0	(14)	0	(14)	0	2,065	642	2,707	1,785	1,605
	GDF SUEZ CORP FOREIGN 5.000% 10/01/60					Citigroup Global Markets														
F42768-CV-5		D	03/16/2012	Prudential Invst Mgmt	03/29/2012	LTD	79,253	76,246	77,889	77,126	0	2	0	2	0	878	763	1,641	2,019	1,787
	GDF SUEZ CORP FOREIGN 3.125% 01/21/20																			
F42768-EW-1		D	03/16/2012	Various	03/29/2012	Various	1,727,505	1,732,786	1,780,073	1,761,414	0	(202)	0	(202)	0	28,830	18,659	47,489	19,789	16,854
	GDF SUEZ CORP FOREIGN 1.500% 02/01/16																			
F42769-AL-7		D	08/03/2012	Various	10/23/2012	Various	784,230	739,816	797,954	794,497	0	(664)	0	(664)	0	55,345	3,457	58,802	4,725	1,884
	GDF SUEZ CORP FOREIGN 3.000% 02/01/23																			
F42769-AN-3		D	08/03/2012	Prudential Invst Mgmt	09/04/2012	Societe Generale	377,490	378,805	395,055	391,859	0	(119)	0	(119)	0	13,173	3,195	16,368	3,032	1,884
	VINCI SA CORP FOREIGN 4.125% 02/20/17																			
F5879X-BB-3		D	03/16/2012	Various	10/24/2012	Various	774,580	838,322	857,729	822,052	0	(5,993)	0	(5,993)	0	(10,277)	35,677	25,400	26,187	7,794
						Deutsche Bank AG-London-														
F7270H-AB-0	PPR CORP FOREIGN 3.125% 04/23/19	D	08/03/2012	Prudential Invst Mgmt	08/30/2012	Client	181,649	188,073	195,957	193,607	0	(145)	0	(145)	0	5,680	2,350	8,030	2,084	1,540
F8766Z-AA-1	AUTOROUTES PARIS RHIN RH CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	10/03/2012	ROYAL BK CANADA EURO	258,700	279,378	288,011	274,902	0	(1,585)	0	(1,585)	0	(2,890)	13,108	10,218	9,563	2,123
F87829-AK-7	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN	D	03/16/2012	Various	12/03/2012	Various	772,770	826,741	833,079	808,024	0	(6,682)	0	(6,682)	0	(12,035)	25,055	13,020	32,092	10,515
F8T5BB-AF-5	SOCIETE GENERALE CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	08/22/2012	UBS Limited	374,400	384,664	400,312	394,508	0	(272)	0	(272)	0	10,116	5,805	15,921	6,885	5,809
F9686M-BR-7	VEOLIA ENVIRONNEMENT CORP FOREIGN	D	08/03/2012	Various	09/12/2012	Various	91,207	92,758	97,671	97,508	0	(457)	0	(457)	0	5,207	164	5,371	1,915	1,254
	VINCI SA CORP FOREIGN 3.375% 03/30/20																			
F97963-AC-0		D	08/03/2012	Various	09/07/2012	Various	503,940	516,746	536,328	534,976	0	(391)	0	(391)	0	18,620	1,352	19,972	7,689	5,667
						Deutsche Bank AG-London-														
F97984-BN-1	VIVENDI SA CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	06/28/2012	Client	249,140	280,948	266,931	267,116	0	(667)	0	(667)	0	(13,166)	(185)	(13,351)	7,102	3,656
F9T097-AB-5	VIVENDI SA CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	06/28/2012	Royal Bank of Scotland	249,140	271,436	258,580	258,178	0	(533)	0	(533)	0	(12,725)	402	(12,323)	4,689	1,709
F9T17D-AB-2	UNIBAIL-RODAMCO SE CORP FOREIGN	D	08/03/2012	Various	09/10/2012	Various	870,468	867,517	911,032	912,567	0	(646)	0	(646)	0	45,696	(1,535)	44,161	12,520	9,107
						Redemption 100.0000														
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO	D	06/29/2012	Interest Capitalization	11/30/2012		4,976	5,791	4,976	5,791	0	399	399	0	0	0	(815)	(815)	116	0
	ANGLIAN WATER SERVICES FINANCI CORP FORE																			
G0446L-AB-4		D	08/03/2012	Prudential Invst Mgmt	12/05/2012	ROYAL BK CANADA EURO	161,065	171,482	176,856	177,663	0	(310)	0	(310)	0	6,491	(807)	5,684	5,014	2,347
						Deutsche Bank AG-London-														
G0R53V-AE-1	BAA FUNDING LTD CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	11/21/2012	Client	159,145	176,817	191,313	180,915	0	(409)	0	(409)	0	4,507	10,398	14,905	8,861	5,190
000000-00-0	Cattles plc Senior Note	D	06/20/2012	Direct	09/28/2012	Call 20.5554	16,122,029	3,322,975	3,313,946	3,313,946	0	0	0	0	0	(9,030)	0	(9,030)	0	0
000000-00-0	Cattles plc Senior Note	D	06/27/2012	Direct	09/28/2012	Call 24.2619	11,808,127	2,800,295	2,864,873	2,864,873	0	0	0	0	0	64,579	0	64,579	0	0
000000-00-0	Cattles plc Senior Note	D	07/17/2012	Direct	09/28/2012	Call 20.4324	12,102,563	2,479,584	2,472,846	2,472,846	0	0	0	0	0	(6,738)	0	(6,738)	0	0
						Goldman Sachs														
G1995C-AA-9	CATERPILLAR INTL FIN LTD CORPORATE	D	08/03/2012	Prudential Invst Mgmt	10/19/2012	International	261,840	247,416	265,597	266,016	0	(338)	0	(338)	0	18,937	(418)	18,519	1,568	705

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G2018Z-AX-9	CENTRICA PLC CORP FOREIGN	D	11/23/2012	Prudential Invst Mgmt	11/29/2012	Morgan Stanley United Kingdom	159,835	154,897	156,862	155,241	0	(1)	0	(1)	0	345	1,621	1,966	1,545	1,337
G2071A-AD-2	CENTRICA PLC CORP FOREIGN	D	08/03/2012	Various	08/30/2012	Various	316,570	341,592	351,868	348,299	0	(125)	0	(125)	0	6,832	3,568	10,400	6,640	5,320
G3439Z-AA-8	FGA CAPITAL IRELAND CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	09/11/2012	Goldman Sachs International	383,580	367,992	391,290	386,690	0	(235)	0	(235)	0	18,932	4,600	23,532	10,949	8,215
G36518-AA-5	Quinn Group Limited Senior Note - Tranch	F	02/07/2012	Direct	11/07/2012	Redemption 19.7061	1,376,237	270,568	271,202	271,202	0	634	0	634	0	0	0	0	0	0
G36518-AA-5	Quinn Group Limited Senior Note - Tranch	F	02/07/2012	Direct	11/07/2012	Capital Distribution	0	1,105,035	1,105,035	1,105,035	0	0	0	0	0	0	0	0	0	0
G36528-AA-4	Quinn Group Limited Senior Note - Tranch	F	02/07/2012	Direct	11/14/2012	Call 100.0000	615,503	495,520	615,503	509,603	0	14,083	0	14,083	0	0	105,900	105,900	40,214	0
G36983-AA-5	G4S INTL FIN PLC CORP FOREIGN	D	08/14/2012	Barclays Bank PLC-Lond Brk/Dlr	11/08/2012	Merrill Lynch International	127,550	127,801	133,030	131,758	0	(211)	0	(211)	0	4,168	1,272	5,440	1,959	1,041
G463NH-AL-4	HSBC HLDGS PLC CORP FOREIGN	D	04/30/2012	JP Morgan	10/01/2012	Citigroup Global Markets LTD	257,300	291,001	295,149	281,025	0	(1,359)	0	(1,359)	0	(8,618)	14,124	5,506	19,867	14,303
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML	D	06/29/2012	Interest Capitalization	11/30/2012	Redemption 100.0000	2,348	2,733	2,348	2,733	0	104	104	0	0	0	(385)	(385)	55	0
G5161*-AF-4	Johnston Press plc Senior Note	D	05/04/2012	Direct	12/20/2012	Call 100.0000	1,903,208	1,110,876	1,903,208	1,173,188	0	76,492	0	76,492	0	(14,180)	730,020	715,840	115,728	18,452
G5161*-AF-4	Johnston Press plc Senior Note	D	05/04/2012	Direct	06/30/2012	Redemption 100.0000	772,003	459,777	772,003	772,003	0	337,451	0	337,451	0	(25,225)	0	(25,225)	19,306	7,637
G5577Y-QF-0	LLOYDS TSB BANK PLC CORP FOREIGN	D	03/16/2012	Various	09/05/2012	Various	1,256,200	1,328,079	1,394,897	1,274,356	0	(2,087)	0	(2,087)	0	(51,636)	120,541	68,905	35,082	7,102
G62748-AA-9	WM MORRISON SUPERMARKETS PLC CORP FOREIG	D	03/16/2012	Various	07/18/2012	Various	546,588	570,991	616,431	568,559	0	(495)	0	(495)	0	(1,937)	47,872	45,935	15,171	6,861
G6670E-AA-6	NORTHUMBRIAN WTR FIN PLC CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	07/30/2012	JP Morgan	157,145	157,833	178,974	158,249	0	(32)	0	(32)	0	448	20,725	21,173	4,225	1,163
G8252@-AE-9	SMURFIT KAPPA Term C4 Extended C1 Euro	D	03/01/2012	Direct	12/19/2012	Redemption 100.0000	1,026,659	1,055,293	1,026,659	1,026,659	0	(5,031)	0	(5,031)	0	(23,603)	0	(23,603)	28,222	0
G8252@-AF-6	SMURFIT KAPPA Term B4 Extended B1 Euro	D	03/01/2012	Direct	12/19/2012	Redemption 100.0000	362,234	372,297	362,234	362,234	0	78	0	78	0	(10,142)	0	(10,142)	9,493	0
G8419F-AA-5	STANDARD CHARTERED PLC CORP FOREIGN	D	03/16/2012	Various	06/11/2012	Various	748,020	821,103	821,999	781,973	0	(1,245)	0	(1,245)	0	(37,885)	40,026	2,141	12,477	5,127
G9419D-AE-0	WALES & WEST UTILITIES FINANCE CORP FORE	D	03/16/2012	Various	03/20/2012	Various	317,850	323,766	325,561	328,353	0	(11)	0	(11)	0	4,597	(2,791)	1,806	6,081	5,695
G9T64E-EX-9	UBS AG LONDON CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	11/20/2012	BNP PARIBAS (Lond. Branch)	256,300	267,217	273,526	261,002	0	(1,001)	0	(1,001)	0	(5,214)	12,524	7,310	6,784	1,295
L0525@-AA-9	EIRCOM PLC EIRCOM BK LN	D	04/30/2012	Interest Capitalization	06/11/2012	Tax Free Exchange	18,639	18,639	18,639	18,639	0	873	873	0	0	0	0	0	22	0
L0525@-AB-7	EIRCOM PLC EIRCOM BK LN	D	05/31/2012	Interest Capitalization	06/11/2012	Tax Free Exchange	31,165	31,165	31,165	31,165	0	2,481	2,481	0	0	0	0	0	83	0
N00890-LA-4	AEGON NV CORP FOREIGN 3.000% 07/18/17	D	11/23/2012	Various	11/26/2012	Various	712,718	751,473	758,445	755,612	0	(147)	0	(147)	0	4,286	2,834	7,120	7,850	7,456
N01803-DK-3	AKZO NOBEL INC CORP FOREIGN	D	03/16/2012	Various	06/11/2012	Various	685,685	760,498	756,276	724,020	0	(1,401)	0	(1,401)	0	(35,077)	32,257	(2,820)	13,639	7,229
N027K5-EE-0	ABN AMRO BANK NV CORP FOREIGN	D	07/26/2012	ING Bank	10/23/2012	JP Morgan	261,410	257,624	286,113	277,050	0	(647)	0	(647)	0	20,073	9,063	29,136	9,988	7,181
N1430Z-AJ-4	BMW FINANCE NV CORP FOREIGN	D	09/07/2012	ROYAL BK CANADA EURO	10/25/2012	Societe Generale	259,380	270,531	282,400	277,331	0	(342)	0	(342)	0	7,142	5,069	12,211	6,702	5,453
N2385Q-AA-6	CRH FIN BV CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	09/27/2012	Morgan Stanley United Kingdom	128,400	139,930	145,606	136,805	0	(664)	0	(664)	0	(2,461)	8,800	6,339	4,403	911
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	09/10/2012	JP Morgan	256,020	239,309	264,622	251,987	0	60	0	60	0	12,618	12,635	25,253	7,582	5,632
N43452-CB-0	IBERDROLA INTL BV CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	11/20/2012	Commerzbank A.G.	128,150	111,664	133,314	118,094	0	394	0	394	0	6,036	15,220	21,256	3,392	1,610
N4R203-HF-7	ING BANK NV CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	11/22/2012	BNP PARIBAS (Lond. Branch)	384,570	415,997	429,876	404,784	0	(3,256)	0	(3,256)	0	(7,957)	25,092	17,135	14,245	2,869
N4R203-WS-2	ING BANK NV CORP FOREIGN	D	11/23/2012	Prudential Invst Mgmt	11/23/2012	Prudential Invst Mgmt	450,975	462,292	462,292	462,292	0	0	0	0	0	0	0	0	3,676	3,676
N52667-FZ-5	LINDE FINANCE BV CORP FOREIGN	D	03/16/2012	Various	05/23/2012	Various	1,105,080	1,165,293	1,173,790	1,158,366	0	(696)	0	(696)	0	(6,231)	15,425	9,194	12,084	9,012
N5S24T-AQ-5	LINDE FIN BV CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	08/16/2012	Lloyds Bank	368,460	372,550	374,123	376,233	0	(55)	0	(55)	0	3,737	(2,110)	1,627	1,254	927
N727AX-HS-1	RABOBANK NEDERLAND CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	07/26/2012	ING Bank	484,940	533,624	520,098	494,443	0	(538)	0	(538)	0	(38,643)	25,655	(12,988)	13,356	7,550
N7928V-AA-8	TEVA PHARMACEUTICALS FIN IV BV CORP FORE	D	08/03/2012	Various	11/19/2012	Various	508,220	519,557	544,105	541,376	0	(1,424)	0	(1,424)	0	23,244	2,729	25,973	9,286	4,635
N7S8F1-FV-1	RABOBANK INTERNATIONAL CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	06/26/2012	Rabobank International N.Y.	249,600	266,605	264,571	254,410	0	(147)	0	(147)	0	(12,048)	10,161	(1,887)	4,637	1,857
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	03/16/2012	Prudential Invst Mgmt	03/20/2012	Morgan Stanley United Kingdom	395,840	419,340	426,185	423,250	0	(56)	0	(56)	0	3,967	2,935	6,902	6,573	6,231

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Q8T40A-GZ-0	TELSTRA CORP LTD CORP FOREIGN	D	08/03/2012	Various	08/28/2012	Various	625,825	666,706	691,850	685,845	0	(396)	0	(396)	0	19,535	6,005	25,540	9,755	7,849
R1658Y-AU-3	DNB BK ASA CORP FOREIGN	D	03/16/2012	Various	05/22/2012	Various	255,360	271,111	276,448	264,654	0	(176)	0	(176)	0	(6,281)	11,793	5,512	3,796	1,761
R1R40V-BG-7	DNB BK ASA CORP FOREIGN	D	08/03/2012	Various	11/01/2012	Various	647,900	622,346	700,574	662,396	0	(744)	0	(744)	0	40,793	38,179	78,972	20,489	11,710
R9T013-GG-2	TELENOR ASA CORP FOREIGN	D	11/23/2012	Prudential Invst Mgmt	11/26/2012	Deutsche Bank AG-London-Client	194,378	199,111	200,780	200,237	0	(9)	0	(9)	0	1,136	543	1,679	2,270	2,170
T0540D-AA-5	ATLANTIA SPA CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	11/09/2012	Societe Generale	190,905	181,809	205,933	190,321	0	33	0	33	0	8,479	15,612	24,091	6,549	3,947
T3644D-AA-4	ENI SPA CORP FOREIGN 4.250% 02/03/20	D	03/16/2012	Prudential Invst Mgmt	03/16/2012	Barclays Bank PLC-Lond Brk/Dlr	196,058	205,235	205,043	205,212	0	(15)	0	(15)	0	(8)	(169)	(177)	1,070	956
W57996-JD-8	NORDEA BANK AB CORP FOREIGN	D	11/06/2012	Deutsche Bank AG-London-Client	11/26/2012	Royal Bank of Scotland	160,115	158,717	159,142	159,099	0	4	0	4	0	378	42	420	149	0
W6S3M9-AH-5	NORDEA BANK AB CORP FORGN FLOATER	D	08/03/2012	Various	09/04/2012	Various	629,810	621,576	652,486	643,610	0	(254)	0	(254)	0	22,288	8,876	31,164	16,267	13,061
W7912C-AE-0	SECURITAS AB CORP FOREIGN	D	11/23/2012	Various	11/29/2012	Various	516,380	513,612	516,282	514,595	0	7	0	7	0	977	1,686	2,663	2,578	2,224
W84545-AS-6	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	03/16/2012	Various	08/20/2012	Various	307,425	341,252	338,168	319,923	0	(1,193)	0	(1,193)	0	(20,137)	18,245	(1,892)	7,303	2,214
W9128Y-AB-4	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	10/04/2012	Merrill Lynch International	193,523	187,497	199,262	198,762	0	(159)	0	(159)	0	11,424	501	11,925	1,396	562
W9T17A-AH-6	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	03/16/2012	Various	06/13/2012	Various	573,600	611,892	605,646	595,958	0	(784)	0	(784)	0	(15,150)	9,688	(5,462)	6,618	3,200
W9T23Y-HG-1	SWEDBANK AB CORP FOREIGN	D	03/16/2012	Various	09/05/2012	Various	803,968	851,706	868,350	817,127	0	(1,469)	0	(1,469)	0	(33,109)	51,222	18,113	16,386	3,396
W9T243-CH-1	SWEDBANK AB CORP FOREIGN	D	08/03/2012	Prudential Invst Mgmt	08/14/2012	ROYAL BK CANADA EURO	308,788	308,312	315,309	313,108	0	(58)	0	(58)	0	4,854	2,201	7,055	888	670
X1169K-AJ-3	CEZ AS GOVT FOREIGN 5.750% 05/26/15	D	02/17/2012	Various	09/05/2012	JP Morgan	1,004,960	1,157,164	1,136,178	1,096,585	0	(18,679)	0	(18,679)	0	(41,901)	39,593	(2,308)	74,495	44,585
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,146,668,619	1,025,452,712	1,073,367,686	1,032,239,173	0	7,046,517	138,674	6,907,843	0	(121,384)	41,128,515	41,007,131	9,377,216	2,057,668
369622-SP-1	General Elec Cap Corp CORP FLOATER		07/24/2012	Barclays Capital Inc	07/30/2012	Barclays Capital Inc	400,000	400,000	408,000	400,000	0	0	0	0	0	0	8,000	8,000	347	0
F1063K-J8-5	BNP Paribas CORP FRGN FLOATER	D	03/09/2012	Credit Suisse First Boston Cor	12/12/2012	JP Morgan	64,995	54,054	60,445	52,938	0	0	0	0	0	(1,116)	7,507	6,391	5,213	2,890
G8427D-AA-0	STANDARD LIFE PLC CORP FRGN FLOATER	D	11/26/2012	Deutsche Bank AG-London-Client	11/26/2012	Morgan Stanley United Kingdom	320,230	319,839	323,753	319,839	0	0	0	0	0	0	3,913	3,913	0	0
N52667-DZ-7	LINDE FINANCE BV CORP FRGN FLOATER	D	01/24/2012	Morgan Stanley United Kingdom	08/21/2012	Merrill Lynch International	123,410	144,039	143,649	134,370	0	(1,982)	0	(1,982)	0	(7,687)	9,280	1,593	10,052	5,179
4899999. Subtotal - Bonds - Hybrid Securities							908,635	917,932	935,847	907,147	0	(1,982)	0	(1,982)	0	(8,803)	28,700	19,897	15,612	8,069
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		10/31/2012	Direct	12/01/2012	Redemption 100.0000	387,234	387,234	387,234	387,234	0	0	0	0	0	0	0	0	11,936	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							387,234	387,234	387,234	387,234	0	0	0	0	0	0	0	0	11,936	0
8399998. Total - Bonds							8,109,972,345	8,049,977,885	8,103,750,640	8,046,921,667	0	(2,583,972)	138,674	(2,722,646)	0	(333,601)	56,828,984	56,495,383	30,180,179	17,283,786
D94523-10-3	VOLKSWAGON AG GERMANY PFD	D	07/17/2012	Morgan Stanley & Co, Inc	12/18/2012	Deutsche Bank Securities Inc	430.000	72,831	96,273	78,123	0	0	0	0	0	5,292	18,150	23,442	0	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								72,831	96,273	78,123	0	0	0	0	0	5,292	18,150	23,442	0	0
8999998. Total - Preferred Stocks								72,831	96,273	78,123	0	0	0	0	0	5,292	18,150	23,442	0	0
00081T-10-8	ACCO BRANDS CORP COM		07/30/2012	Various	10/18/2012	Various	271,600.000	2,711,904	1,817,717	2,711,904	0	0	0	0	0	0	(894,186)	(894,186)	0	0
000957-10-0	ABM INDS INC COM		06/29/2012	UBS Limited	09/10/2012	Morgan Stanley & Co, Inc	7,300.000	145,146	136,561	145,146	0	0	0	0	0	0	(8,585)	(8,585)	1,059	0
00101J-10-6	ADT CORP COM		10/01/2012	Spin Off	11/12/2012	Citigroup Inc	75,600.000	4,159,192	3,240,292	4,159,192	0	0	0	0	0	0	(918,900)	(918,900)	0	0
001031-10-3	AEP INDUSTRIES INC COM		10/18/2012	Various	12/14/2012	Various	2,600.000	160,249	143,662	160,249	0	0	0	0	0	0	(16,587)	(16,587)	0	0
001055-10-2	AFLAC INC COM		06/19/2012	Morgan Stanley & Co, Inc	09/25/2012	Various	118,000.000	4,971,930	5,413,697	4,971,930	0	0	0	0	0	0	441,767	441,767	38,940	0
001084-10-2	AGCO CORP COM		09/10/2012	Various	11/12/2012	Various	69,200.000	3,014,298	3,088,206	3,014,298	0	0	0	0	0	0	73,907	73,907	0	0
00130H-10-5	AES CORP COM		07/30/2012	Various	12/07/2012	Barclays Capital Inc	491,900.000	6,070,853	5,627,780	6,070,853	0	0	0	0	0	0	(443,073)	(443,073)	15,128	0
00184X-10-5	TIME WARNER INC COM		07/30/2012	WELLS FARGO SEC LLC	09/25/2012	Various	11,900.000	376,230	403,938	376,230	0	0	0	0	0	0	27,708	27,708	0	0
00206R-10-2	AT&T INC COM		09/10/2012	Morgan Stanley & Co, Inc	11/12/2012	Various	160,600.000	6,035,589	5,953,859	6,035,589	0	0	0	0	0	0	(81,730)	(81,730)	17,600	0
002567-10-5	ABAXIS INC COM		07/16/2012	Various	11/12/2012	Various	12,100.000	416,699	445,464	416,699	0	0	0	0	0	0	28,765	28,765	0	0
00374N-10-7	AboveNet Inc COM		03/05/2012	Barclays Capital Inc	05/21/2012	UBS Limited	15,400.000	1,090,166	1,280,664	1,090,166	0	0	0	0	0	0	190,498	190,498	0	0
00484M-10-6	Acorda Therapeutics Inc COM		03/21/2012	Various	12/06/2012	Various	32,600.000	878,207	783,531	878,207	0	0	0	0	0	0	(94,677)	(94,677)	0	0
00507V-10-9	Activision Blizzard Inc COM		03/05/2012	Barclays Capital Inc	04/23/2012	Nomura International Limited	39,700.000	465,681	486,047	465,681	0	0	0	0	0	0	20,366	20,366	7,146	0
00508B-10-2	ACTUATE CORP COM		06/29/2012	Various	12/14/2012	Various	16,300.000	113,338	86,007	113,338	0	0	0	0	0	0	(27,331)	(27,331)	0	0
00508Y-10-2	ACUITY BRANDS INC COM		03/21/2012	Various	06/19/2012	Various	61,500.000	3,675,011	3,331,605	3,675,011	0	0	0	0	0	0	(343,406)	(343,406)	7,995	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
005125-10-9	ACXIOM CORP COM		09/25/2012	Various	12/14/2012	Various	18,500.000	348,415	320,527	348,415	0	0	0	0	0	0	(27,888)	(27,888)	0	0
00739W-10-7	ADVANCE AMERICA CASH COM		02/07/2012	Various	04/24/2012	Various	68,700.000	540,703	717,632	540,703	0	0	0	0	0	0	176,929	176,929	4,294	0
007865-10-8	AEROPOSTALE INC COM		10/18/2012	UBS Limited	11/12/2012	Various	117,200.000	1,822,539	1,593,192	1,822,539	0	0	0	0	0	0	(229,347)	(229,347)	0	0
007973-10-0	ADVANCED ENERGY INDUSTRIES COM		09/10/2012	Morgan Stanley & Co, Inc	10/18/2012	Various	4,700.000	64,028	59,178	64,028	0	0	0	0	0	0	(4,850)	(4,850)	0	0
007974-10-8	ADVENT SOFTWARE INC. COM		09/10/2012	Morgan Stanley & Co, Inc	11/12/2012	Various	6,600.000	160,862	158,695	160,862	0	0	0	0	0	0	(2,167)	(2,167)	0	0
00817Y-10-8	AETNA INC COM		03/21/2012	SG Americas securities LLC	06/19/2012	Various	21,900.000	1,015,043	895,949	1,015,043	0	0	0	0	0	0	(119,094)	(119,094)	3,833	0
00846U-10-1	AGILENT TECHNOLOGIES INC COM		07/30/2012	WELLS FARGO SEC LLC	08/28/2012	Deutsche Bank Securities Inc	7,800.000	297,461	288,896	297,461	0	0	0	0	0	0	(8,564)	(8,564)	0	0
00922R-10-5	Air Transport Services Group I COM		05/21/2012	UBS Limited	12/06/2012	Various	7,500.000	38,625	26,552	38,625	0	0	0	0	0	0	(12,073)	(12,073)	0	0
00971T-10-1	AKAMAI TECHNOLOGIES INC COM		10/18/2012	Various	12/07/2012	Barclays Capital Inc	209,000.000	8,065,457	8,162,495	8,065,457	0	0	0	0	0	0	97,039	97,039	0	0
011659-10-9	ALASKA AIR GROUP COM		02/21/2012	SG Americas securities LLC	06/19/2012	Various	17,100.000	1,247,018	1,203,484	1,247,018	0	0	0	0	0	0	(43,533)	(43,533)	0	0
011659-10-9	ALASKA AIR GROUP COM		03/19/2012	Stock Split	07/30/2012	Various	28,350.000	0	0	0	0	0	0	0	0	0	0	0	0	0
013817-10-1	ALCOA INC COM		04/23/2012	Nomura International Limited	07/16/2012	Citigroup Inc	518,300.000	5,020,772	4,305,000	5,020,772	0	0	0	0	0	0	(715,772)	(715,772)	15,549	0
01449J-10-5	ALERE INC FKA INVER MED INNOVA COM		11/12/2012	Citigroup Inc	12/06/2012	UBS Limited	8,100.000	146,035	151,786	146,035	0	0	0	0	0	0	5,751	5,751	0	0
014752-10-9	ALEXANDERS INC COM		05/07/2012	Citigroup Inc	06/19/2012	Various	200.000	77,497	82,731	77,497	0	0	0	0	0	0	5,234	5,234	750	0
015351-10-9	ALEXION PHARMACEUTICALS COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	3,900.000	444,198	358,921	444,198	0	0	0	0	0	0	(85,277)	(85,277)	0	0
01748X-10-2	ALLEGIANT TRAVEL CO COM		07/16/2012	Various	09/25/2012	Various	19,700.000	1,345,816	1,242,682	1,345,816	0	0	0	0	0	0	(103,133)	(103,133)	0	0
018490-10-2	ALLERGAN INC COM		08/28/2012	Deutsche Bank Securities Inc	11/12/2012	Citigroup Inc	11,900.000	1,010,096	1,077,200	1,010,096	0	0	0	0	0	0	67,104	67,104	0	0
018522-30-0	Allete COM		12/06/2012	Various	12/14/2012	Various	10,400.000	428,702	426,129	428,702	0	0	0	0	0	0	(2,573)	(2,573)	2,852	0
018802-10-8	ALLIANT ENERGY CORP COM		10/18/2012	Various	12/14/2012	Various	21,900.000	953,105	945,334	953,105	0	0	0	0	0	0	(7,771)	(7,771)	3,780	0
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION COM		03/21/2012	Various	04/23/2012	Nomura International Limited	57,400.000	1,038,453	908,240	1,038,453	0	0	0	0	0	0	(130,212)	(130,212)	0	0
020430-10-7	Alnylam Pharmaceuticals Inc COM		07/30/2012	WELLS FARGO SEC LLC	08/28/2012	Various	16,900.000	334,890	288,767	334,890	0	0	0	0	0	0	(46,123)	(46,123)	0	0
020520-10-2	ALON USA ENERGY INC COM		02/21/2012	SG Americas securities LLC	06/19/2012	Various	6,000.000	67,590	50,817	67,590	0	0	0	0	0	0	(16,773)	(16,773)	480	0
023436-10-8	AMEDISYS INC COM		08/28/2012	Various	12/14/2012	Various	23,600.000	344,736	258,167	344,736	0	0	0	0	0	0	(86,569)	(86,569)	0	0
023586-10-0	AMERCO COM		04/23/2012	Various	10/18/2012	Various	3,800.000	391,561	356,852	391,561	0	0	0	0	0	0	(34,709)	(34,709)	0	0
023608-10-2	AMEREN CORP COM		10/18/2012	Various	12/14/2012	Various	131,600.000	4,276,541	4,072,730	4,276,541	0	0	0	0	0	0	(203,811)	(203,811)	96,040	0
024835-10-0	AMERICAN CAMPUS COMM COM		03/05/2012	Various	06/19/2012	Various	42,700.000	1,755,945	1,876,388	1,755,945	0	0	0	0	0	0	120,443	120,443	15,289	0
02503X-10-5	American Capital Agency Corp COM		09/10/2012	Various	12/07/2012	Various	373,900.000	12,054,992	12,664,349	12,054,992	0	0	0	0	0	0	609,357	609,357	467,375	0
02504A-10-4	American Capital Mortgage Inve COM		06/19/2012	Various	08/14/2012	Various	47,400.000	1,040,942	1,106,767	1,040,942	0	0	0	0	0	0	65,825	65,825	26,010	0
025537-10-1	American Electric Power Co COM		03/21/2012	Various	09/10/2012	Various	233,900.000	8,899,795	9,914,232	8,899,795	0	0	0	0	0	0	1,014,437	1,014,437	149,413	0
025676-20-6	AMERICAN EQUITY INVEST COM		04/23/2012	Nomura International Limited	06/29/2012	UBS Limited	15,200.000	177,794	164,342	177,794	0	0	0	0	0	0	(13,452)	(13,452)	0	0
026375-10-5	AMERICAN GREETINGS CORP COM		07/16/2012	Citigroup Inc	09/10/2012	Various	28,600.000	428,518	427,470	428,518	0	0	0	0	0	0	(1,048)	(1,048)	3,600	0
026874-78-4	AMERICAN INTL GROUP INC COM		08/14/2012	Nomura International Limited	12/07/2012	Various	346,500.000	11,917,521	11,827,942	11,917,521	0	0	0	0	0	0	(89,580)	(89,580)	0	0
02913V-10-3	American Public Education Inc COM		07/16/2012	Various	12/06/2012	Various	14,400.000	501,788	489,011	501,788	0	0	0	0	0	0	(12,777)	(12,777)	0	0
029429-10-7	AMERICAN SCIENCE & ENG COM		02/21/2012	SG Americas securities LLC	05/21/2012	UBS Limited	2,300.000	174,858	112,171	174,858	0	0	0	0	0	0	(62,687)	(62,687)	1,150	0
029899-10-1	AMERICAN STS WTR CO COM		12/07/2012	Various	12/14/2012	Various	15,000.000	639,013	648,233	639,013	0	0	0	0	0	0	9,220	9,220	1,232	0
03027X-10-0	American Tower Corp REIT		06/19/2012	Various	09/10/2012	Various	154,900.000	10,321,823	10,873,448	10,321,823	0	0	0	0	0	0	551,625	551,625	40,210	0
030420-10-3	American Water Works Co Inc COM		05/21/2012	UBS Limited	06/19/2012	Various	15,300.000	506,813	518,463	506,813	0	0	0	0	0	0	11,651	11,651	0	0
03070Q-10-1	AMERISTAR CASINOS INC COM		07/30/2012	Various	09/25/2012	SG Americas securities LLC	4,700.000	81,687	83,820	81,687	0	0	0	0	0	0	2,133	2,133	588	0
03076C-10-6	AMERIPRISE FINANCIAL INC COM		04/23/2012	Nomura International Limited	06/19/2012	Various	28,300.000	1,494,721	1,428,145	1,494,721	0	0	0	0	0	0	(66,576)	(66,576)	9,905	0
031100-10-0	Ametek Inc COM		01/23/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	10,400.000	474,698	496,527	474,698	0	0	0	0	0	0	21,830	21,830	624	0
031162-10-0	AMGEN INC COM		07/30/2012	WELLS FARGO SEC LLC	09/25/2012	Various	12,800.000	1,071,949	1,075,105	1,071,949	0	0	0	0	0	0	3,157	3,157	4,608	0
032095-10-1	AMPHENOL CORP NEW COM		01/23/2012	SG Americas securities LLC	03/05/2012	Barclays Capital Inc	16,100.000	884,115	893,550	884,115	0	0	0	0	0	0	9,435	9,435	0	0
03232P-40-5	Amsurg Corp COM		07/30/2012	Various	12/06/2012	UBS Limited	8,200.000	253,649	228,858	253,649	0	0	0	0	0	0	(24,792)	(24,792)	0	0
032657-20-7	ANALOGIC CORP COM		11/12/2012	Various	12/14/2012	Various	15,100.000	1,044,191	1,010,745	1,044,191	0	0	0	0	0	0	(33,446)	(33,446)	1,070	0
032803-10-8	Ancestry.com Inc COM		11/12/2012	Various	12/31/2012	Various	121,900.000	3,357,211	3,565,028	3,357,211	0	0	0	0	0	0	207,817	207,817	0	0
034164-10-3	The Andersons, Inc COM		07/16/2012	Various	09/10/2012	Various	14,800.000	619,270	615,635	619,270	0	0	0	0	0	0	(3,636)	(3,636)	555	0
035290-10-5	ANIXTER INTERNATIONAL INC COM		07/16/2012	Various	09/25/2012	Various	16,400.000	861,844	996,357	861,844	0	0	0	0	0	0	134,513	134,513	0	0
035623-10-7	ANN INC COM		05/07/2012	Citigroup Inc	09/25/2012	Various	35,600.000	964,226	1,353,714	964,226	0	0	0	0	0	0	389,488	389,488	0	0
03600T-10-4	Annie's Inc COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	6,200.000	254,529	237,206	254,529	0	0	0	0	0	0	(17,323)	(17,323)	0	0
037411-10-5	APACHE CORP COM		02/07/2012	Various	07/16/2012	Various	28,100.000	2,823,606	2,665,817	2,823,606	0	0	0	0	0	0	(157,789)	(157,789)	2,193	0
037604-10-5	APOLLO GROUP INC COM		07/16/2012	Citigroup Inc	08/14/2012	Nomura International Limited	57,100.000	1,846,266	1,619,699	1,846,266	0	0	0	0	0	0	(226,567)	(226,567)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03762U-10-5	Apollo Commercial Real Estate REIT		07/16/2012	Citigroup Inc	10/18/2012	UBS Limited	4,900.000	82,193	82,041	82,193	0	0	0	0	0	0	(152)	(152)	1,960	0
03763V-10-2	Apollo Residential Mortgage In COM		07/30/2012	Various	10/18/2012	Various	26,600.000	529,297	551,459	529,297	0	0	0	0	0	0	22,162	22,162	2,465	0
037833-10-0	APPLE COMPUTER INC COM		12/07/2012	Various	12/14/2012	Various	15,800.000	8,696,336	8,706,966	8,696,336	0	0	0	0	0	0	10,630	10,630	0	0
03820C-10-5	Applied Industrial Tech, Inc. COM		09/25/2012	Various	11/12/2012	Various	43,800.000	1,774,332	1,628,810	1,774,332	0	0	0	0	0	0	(145,522)	(145,522)	14,532	0
038222-10-5	APPLIED MATLS INC COM		06/19/2012	Various	08/14/2012	Various	930,800.000	10,241,141	10,344,222	10,241,141	0	0	0	0	0	0	103,081	103,081	34,101	0
038750-10-8	ARBITRON INC COM		10/18/2012	Various	12/14/2012	Various	29,700.000	1,073,543	1,099,489	1,073,543	0	0	0	0	0	0	25,946	25,946	2,160	0
039483-10-2	ARCHER DANIELS MIDLAND C COM		07/16/2012	Various	10/18/2012	Various	242,100.000	7,376,510	6,707,174	7,376,510	0	0	0	0	0	0	(669,337)	(669,337)	73,745	0
039670-10-4	ARCTIC CAT INC COM		09/25/2012	Various	12/14/2012	Various	47,500.000	1,870,974	1,741,727	1,870,974	0	0	0	0	0	0	(129,248)	(129,248)	0	0
04010L-10-3	Ares Capital Corp COM		08/28/2012	Various	11/12/2012	Various	95,900.000	1,600,692	1,557,943	1,600,692	0	0	0	0	0	0	(42,749)	(42,749)	37,379	0
040790-10-7	ARKANSAS BEST CORP COM		07/30/2012	Various	08/14/2012	Various	34,600.000	476,705	383,948	476,705	0	0	0	0	0	0	(92,756)	(92,756)	1,038	0
041356-20-5	Arlington Asset Investment Cor COM		10/18/2012	Various	12/14/2012	Various	10,200.000	231,049	216,789	231,049	0	0	0	0	0	0	(14,260)	(14,260)	10,763	0
042315-10-1	ARMOUR Residential REIT Inc REIT		04/23/2012	Various	06/19/2012	Various	198,100.000	1,399,052	1,378,544	1,399,052	0	0	0	0	0	0	(20,507)	(20,507)	44,326	0
04269E-10-7	ARQULE INC COM		08/28/2012	Various	12/06/2012	Various	110,100.000	702,055	439,764	702,055	0	0	0	0	0	0	(262,291)	(262,291)	0	0
042735-10-0	ARROW ELECTRS INC COM		09/25/2012	Various	10/18/2012	UBS Limited	42,300.000	1,392,712	1,462,861	1,392,712	0	0	0	0	0	0	70,149	70,149	0	0
04351G-10-1	Ascena Retail Group Inc COM		07/30/2012	Various	09/10/2012	Various	25,900.000	517,520	506,866	517,520	0	0	0	0	0	0	(10,654)	(10,654)	0	0
04351G-10-1	Ascena Retail Group Inc COM		04/04/2012	Stock Split	10/18/2012	Various	112,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0
04544X-30-0	Assisted Living Concepts Inc COM		07/30/2012	Various	09/10/2012	Various	20,600.000	303,882	173,875	303,882	0	0	0	0	0	0	(130,007)	(130,007)	310	0
045487-10-5	ASSOCIATED BANC CORP COM		01/23/2012	SG Americas securities LLC	06/19/2012	Various	63,700.000	826,444	858,500	826,444	0	0	0	0	0	0	32,056	32,056	5,245	0
045604-10-5	ASSOC ESTATES RLTY REIT COM		06/19/2012	Various	12/14/2012	Various	32,300.000	496,765	493,611	496,765	0	0	0	0	0	0	(3,154)	(3,154)	6,192	0
04621X-10-8	ASSURANT INC COM		03/21/2012	SG Americas securities LLC	06/19/2012	Various	84,900.000	3,306,340	3,179,041	3,306,340	0	0	0	0	0	0	(127,299)	(127,299)	21,807	0
046224-10-1	ASTEC INDS INC COM		03/21/2012	SG Americas securities LLC	05/07/2012	Citigroup Inc	3,900.000	146,285	114,641	146,285	0	0	0	0	0	0	(31,645)	(31,645)	0	0
04685W-10-3	athenahealth Inc COM		09/25/2012	SG Americas securities LLC	10/18/2012	UBS Limited	9,400.000	843,330	767,820	843,330	0	0	0	0	0	0	(75,510)	(75,510)	0	0
049560-10-5	ATMOS ENERGY CORP COM		03/05/2012	Various	04/23/2012	Nomura International Limited	30,600.000	964,884	970,418	964,884	0	0	0	0	0	0	5,534	5,534	5,762	0
05070J-10-2	Audience Inc COM		06/29/2012	UBS Limited	09/10/2012	Morgan Stanley & Co, Inc	4,000.000	76,632	27,981	76,632	0	0	0	0	0	0	(48,651)	(48,651)	0	0
052660-10-7	AuthenTec Inc COM		07/16/2012	Various	10/05/2012	Tender (Corp Action)	24,900.000	114,884	199,200	114,884	0	0	0	0	0	0	84,316	84,316	0	0
05334D-10-7	AUXILIUM PHARMACEUTICALS COM		09/25/2012	Various	12/06/2012	Various	54,100.000	1,292,533	1,048,695	1,292,533	0	0	0	0	0	0	(243,838)	(243,838)	0	0
05367P-10-0	AVID TECHNOLOGY COM		09/25/2012	Various	12/14/2012	Various	18,000.000	171,495	118,681	171,495	0	0	0	0	0	0	(52,814)	(52,814)	0	0
05379B-10-7	AVISTA CORP COM		04/23/2012	Various	07/16/2012	Various	17,500.000	449,801	465,939	449,801	0	0	0	0	0	0	16,138	16,138	8,874	0
053807-10-3	AVNET INC COMMON		09/25/2012	Various	11/12/2012	Various	96,500.000	2,905,886	2,936,087	2,905,886	0	0	0	0	0	0	30,201	30,201	0	0
054303-10-2	Avon Products Inc COM		07/30/2012	Various	08/28/2012	Deutsche Bank Securities Inc	34,300.000	529,052	527,465	529,052	0	0	0	0	0	0	(1,587)	(1,587)	7,889	0
054937-10-7	BB&T CORPORATION COM		07/30/2012	WELLS FARGO SEC LLC	09/25/2012	Various	67,300.000	2,147,947	2,216,575	2,147,947	0	0	0	0	0	0	68,628	68,628	0	0
05615F-10-2	Babcock & Wilcox Co/The COM		10/18/2012	Various	12/14/2012	Various	33,300.000	869,911	845,050	869,911	0	0	0	0	0	0	(24,861)	(24,861)	2,664	0
057149-10-6	Michael Baker Corp COM		10/18/2012	Various	12/14/2012	Various	1,600.000	38,761	32,081	38,761	0	0	0	0	0	0	(6,680)	(6,680)	182	0
06652V-20-8	BANNER CORP COM		03/21/2012	SG Americas securities LLC	07/30/2012	Various	4,500.000	101,966	95,788	101,966	0	0	0	0	0	0	(6,177)	(6,177)	49	0
067383-10-9	CR BARD INC COM		09/25/2012	Various	12/14/2012	Various	38,800.000	3,835,988	3,824,290	3,835,988	0	0	0	0	0	0	(11,698)	(11,698)	7,920	0
067806-10-9	Barnes Group Inc COM		09/10/2012	Various	12/06/2012	Various	39,300.000	956,187	883,271	956,187	0	0	0	0	0	0	(72,916)	(72,916)	3,790	0
06846N-10-4	Bill Barrett Corp COM		06/29/2012	UBS Limited	08/14/2012	Various	34,000.000	711,042	735,130	711,042	0	0	0	0	0	0	24,088	24,088	0	0
06985P-10-0	BASIC ENERGY SERVICES COM		06/29/2012	UBS Limited	08/14/2012	Nomura International Limited	61,800.000	635,798	748,151	635,798	0	0	0	0	0	0	112,352	112,352	0	0
071813-10-9	BAXTER INTL INC COM		06/19/2012	Various	11/12/2012	Various	257,200.000	13,311,442	15,887,531	13,311,442	0	0	0	0	0	0	2,576,089	2,576,089	130,100	0
073295-10-7	BBCN BANCORP INC COM		05/21/2012	Various	08/14/2012	Various	17,200.000	192,939	196,117	192,939	0	0	0	0	0	0	3,178	3,178	0	0
073685-10-9	BEACON ROOFING SUPPLY COM		07/30/2012	Various	09/10/2012	Various	50,200.000	1,218,559	1,342,445	1,218,559	0	0	0	0	0	0	123,886	123,886	0	0
07556Q-10-5	BEAZER HOMES USA INC COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	83,400.000	267,130	194,656	267,130	0	0	0	0	0	0	(72,475)	(72,475)	0	0
075896-10-0	BED BATH BEYOND INC COM		01/23/2012	SG Americas securities LLC	07/16/2012	Citigroup Inc	100.000	6,156	6,091	6,156	0	0	0	0	0	0	(66)	(66)	0	0
077454-10-6	BELDEN INC COM		09/10/2012	Various	12/06/2012	Various	18,700.000	646,740	718,015	646,740	0	0	0	0	0	0	71,275	71,275	1,330	0
08160H-10-1	BENCHMARK ELECTRONICS COM		03/21/2012	Various	07/16/2012	Various	25,200.000	416,565	339,428	416,565	0	0	0	0	0	0	(77,137)	(77,137)	0	0
085789-10-5	BERRY PETE CO COM		04/23/2012	Nomura International Limited	06/19/2012	Various	27,900.000	1,221,657	1,100,752	1,221,657	0	0	0	0	0	0	(120,905)	(120,905)	480	0
086516-10-1	BEST BUY CO INC COM		07/16/2012	Various	08/28/2012	Deutsche Bank Securities Inc	166,300.000	3,407,205	2,961,470	3,407,205	0	0	0	0	0	0	(445,734)	(445,734)	0	0
089302-10-3	BIG LOTS INC COM		03/05/2012	Barclays Capital Inc	05/07/2012	Citigroup Inc	24,200.000	1,067,704	898,183	1,067,704	0	0	0	0	0	0	(169,521)	(169,521)	0	0
09057G-60-2	Bio-Reference Labs Inc COM		05/07/2012	Various	06/19/2012	Various	9,000.000	192,275	227,844	192,275	0	0	0	0	0	0	35,569	35,569	0	0
09227Q-10-0	BLACKBAUD INC COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	5,200.000	132,330	139,641	132,330	0	0	0	0	0	0	7,311	7,311	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
092533-10-8	BlackRock Kelso Capital Corp COM		09/10/2012	Morgan Stanley & Co, Inc	09/25/2012	SG Americas securities LLC	13,500.000	137,808	133,974	137,808	0	0	0	0	0	0	(3,834)	(3,834)	3,510	0
093671-10-5	BLOCK INC H & R COM		07/16/2012	Citigroup Inc	09/25/2012	Various	150,600.000	2,497,550	2,553,935	2,497,550	0	0	0	0	0	0	56,385	56,385	30,120	0
095229-10-0	BLUCORA INC COM		09/10/2012	Various	11/12/2012	Various	39,800.000	577,145	563,170	577,145	0	0	0	0	0	0	(13,974)	(13,974)	0	0
09643P-20-7	BLYTH INDUSTRIES INC COM		06/18/2012	Stock Split	12/14/2012	Various	23,850.000	0	0	0	0	0	0	0	0	0	0	0	2,385	0
096761-10-1	Bob Evans Farms, Inc. COM		05/07/2012	Various	06/19/2012	Various	14,800.000	562,037	591,601	562,037	0	0	0	0	0	0	29,564	29,564	4,550	0
09689U-10-2	Body Central Corp COM		07/16/2012	Various	12/14/2012	Various	47,800.000	736,197	493,292	736,197	0	0	0	0	0	0	(242,905)	(242,905)	0	0
097793-10-3	Bonanza Creek Energy Inc COM		09/10/2012	Various	11/12/2012	Various	14,600.000	238,688	317,021	238,688	0	0	0	0	0	0	78,333	78,333	0	0
100557-10-7	BOSTON BEER COMPANY A COM		02/21/2012	Various	03/21/2012	Various	5,000.000	510,447	489,246	510,447	0	0	0	0	0	0	(21,201)	(21,201)	0	0
101119-10-5	BOSTON PRIVATE FINL HLDG COM		01/23/2012	SG Americas securities LLC	05/07/2012	Various	19,400.000	161,680	184,015	161,680	0	0	0	0	0	0	22,336	22,336	194	0
101137-10-7	BOSTON SCIENTIFIC CORP COM		09/10/2012	Morgan Stanley & Co, Inc	12/14/2012	SG Americas securities LLC	132,700.000	755,461	749,888	755,461	0	0	0	0	0	0	(5,573)	(5,573)	0	0
101388-10-6	BOTTOMLINE TECH DEL INC COM		09/25/2012	SG Americas securities LLC	12/14/2012	Various	5,400.000	130,226	129,326	130,226	0	0	0	0	0	0	(900)	(900)	0	0
103304-10-1	BOYD GAMING CORP COM		02/07/2012	Citigroup Inc	02/21/2012	SG Americas securities LLC	11,000.000	102,993	98,395	102,993	0	0	0	0	0	0	(4,598)	(4,598)	0	0
104674-10-6	BRADY CORP CL A COM		07/16/2012	Various	12/06/2012	Various	32,100.000	925,025	961,475	925,025	0	0	0	0	0	0	36,450	36,450	3,665	0
10567B-10-9	Bravo Brio Restaurant Group In COM		07/30/2012	Various	10/18/2012	Various	20,100.000	371,045	302,921	371,045	0	0	0	0	0	0	(68,124)	(68,124)	0	0
109696-10-4	BRINKS CO COM		09/10/2012	Various	12/06/2012	Various	57,300.000	1,343,280	1,401,003	1,343,280	0	0	0	0	0	0	57,723	57,723	11,040	0
110122-10-8	BRISTOL MYERS SQUIBB CO COM		03/05/2012	Various	05/21/2012	Various	328,300.000	10,725,379	10,709,381	10,725,379	0	0	0	0	0	0	(15,998)	(15,998)	111,622	0
110394-10-3	BRISTOW GROUP INC COM		08/14/2012	Nomura International Limited	09/10/2012	Morgan Stanley & Co, Inc	8,500.000	388,484	428,035	388,484	0	0	0	0	0	0	39,551	39,551	1,700	0
111621-30-6	BROCADE COMMUNICATIONS S COM		10/18/2012	UBS Limited	12/07/2012	Barclays Capital Inc	48,000.000	272,496	261,432	272,496	0	0	0	0	0	0	(11,064)	(11,064)	0	0
117043-10-9	BRUNSWICK CORP COM		05/21/2012	UBS Limited	07/16/2012	Various	45,700.000	980,037	999,872	980,037	0	0	0	0	0	0	19,836	19,836	0	0
120076-10-4	BUILD A BEAR WORKSHOP IN COM		02/07/2012	Citigroup Inc	03/05/2012	Various	3,400.000	28,434	17,695	28,434	0	0	0	0	0	0	(10,740)	(10,740)	0	0
124830-10-0	CBL & ASSOCIATES PROPERTIES COM		06/19/2012	Various	07/30/2012	Various	89,400.000	1,619,304	1,721,148	1,619,304	0	0	0	0	0	0	101,844	101,844	19,668	0
124857-20-2	CBS CORP COM		07/16/2012	Citigroup Inc	09/10/2012	Morgan Stanley & Co, Inc	51,300.000	1,606,357	1,898,716	1,606,357	0	0	0	0	0	0	292,359	292,359	6,156	0
12504L-10-9	CBRE Group Inc COM		06/19/2012	Morgan Stanley & Co, Inc	08/28/2012	Various	135,200.000	2,265,276	2,313,212	2,265,276	0	0	0	0	0	0	47,936	47,936	0	0
125137-10-9	CEC ENTERTAINMENT INC. COM		07/30/2012	Various	12/06/2012	Various	19,100.000	686,275	616,126	686,275	0	0	0	0	0	0	(70,149)	(70,149)	8,488	0
125509-10-9	CIGNA CORP COM		05/21/2012	UBS Limited	09/25/2012	Various	27,000.000	1,179,900	1,270,793	1,179,900	0	0	0	0	0	0	90,893	90,893	0	0
125581-80-1	CIT GROUP INC COM		02/21/2012	Various	04/23/2012	Various	84,400.000	3,474,761	3,490,969	3,474,761	0	0	0	0	0	0	16,208	16,208	0	0
126349-10-9	CSG SYS INTL INC COM		10/18/2012	Various	12/06/2012	Various	19,900.000	433,642	373,852	433,642	0	0	0	0	0	0	(59,790)	(59,790)	0	0
126408-10-3	CSX CORP COM		09/25/2012	Various	12/14/2012	Various	112,300.000	2,470,104	2,258,638	2,470,104	0	0	0	0	0	0	(211,466)	(211,466)	15,480	0
126600-10-5	CVB FINL CORP COM		10/18/2012	Various	12/06/2012	Various	35,700.000	419,132	377,602	419,132	0	0	0	0	0	0	(41,531)	(41,531)	2,219	0
12673P-10-5	CA INC COM		10/18/2012	Various	12/14/2012	Various	29,500.000	775,641	723,749	775,641	0	0	0	0	0	0	(51,892)	(51,892)	7,375	0
12709P-10-3	CABOT MICROELECTRONICS CORP COM		02/21/2012	Various	04/23/2012	Various	11,100.000	572,970	415,054	572,970	0	0	0	0	0	0	(157,916)	(157,916)	98,713	0
127190-30-4	CACI INTL INC COM		03/05/2012	Various	07/30/2012	Various	38,800.000	2,301,308	2,076,825	2,301,308	0	0	0	0	0	0	(224,483)	(224,483)	0	0
128030-20-2	Cal-Maine Foods Inc COM		06/29/2012	Various	07/30/2012	WELLS FARGO SEC LLC	3,900.000	148,759	146,422	148,759	0	0	0	0	0	0	(2,337)	(2,337)	0	0
13100M-50-9	Calix Inc COM		06/29/2012	Various	09/10/2012	Various	81,600.000	658,409	423,276	658,409	0	0	0	0	0	0	(235,133)	(235,133)	0	0
131193-10-4	CALLAWAY GOLF COM		09/25/2012	Various	11/12/2012	Various	16,900.000	102,708	103,387	102,708	0	0	0	0	0	0	678	678	110	0
132011-10-7	CAMBREX CORP COM		10/18/2012	UBS Limited	12/14/2012	Various	9,600.000	133,315	106,277	133,315	0	0	0	0	0	0	(27,038)	(27,038)	0	0
133131-10-2	CAMDEN PROPERTY TRUST EQUITY - COMMON		03/05/2012	Various	09/10/2012	Various	64,400.000	4,006,821	4,371,546	4,006,821	0	0	0	0	0	0	364,725	364,725	72,128	0
139594-10-5	CAPELLA EDUCATION COMPAN COM		01/23/2012	SG Americas securities LLC	09/10/2012	Various	6,300.000	264,940	207,021	264,940	0	0	0	0	0	0	(57,920)	(57,920)	0	0
14055X-10-2	Capitalsource Inc COM		09/25/2012	Various	12/14/2012	Various	160,200.000	1,168,381	1,243,927	1,168,381	0	0	0	0	0	0	75,546	75,546	1,191	0
14057J-10-1	Capitol Federal Financial Inc COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	68,500.000	804,875	814,936	804,875	0	0	0	0	0	0	10,061	10,061	0	0
14067E-50-6	CAPSTEAD MTG CORP COM		02/07/2012	Citigroup Inc	04/23/2012	Nomura International Limited	2,500.000	33,458	33,083	33,458	0	0	0	0	0	0	(375)	(375)	1,075	0
141665-10-9	CAREER EDUCATION CORP COM		10/18/2012	Various	12/06/2012	Various	110,500.000	575,838	366,984	575,838	0	0	0	0	0	0	(208,854)	(208,854)	0	0
14170T-10-1	CAREFUSION CORP COM		09/25/2012	SG Americas securities LLC	12/14/2012	Various	46,400.000	1,317,110	1,276,909	1,317,110	0	0	0	0	0	0	(40,202)	(40,202)	0	0
143436-40-0	CARMIKE CINEMAS INC COM		07/16/2012	Citigroup Inc	12/14/2012	SG Americas securities LLC	4,900.000	73,471	66,449	73,471	0	0	0	0	0	0	(7,022)	(7,022)	0	0
146229-10-9	CARTERS INC COM		09/25/2012	SG Americas securities LLC	12/07/2012	Barclays Capital Inc	9,300.000	518,903	486,111	518,903	0	0	0	0	0	0	(32,792)	(32,792)	0	0
147195-10-1	CASCADE CORP COM		03/21/2012	Various	09/25/2012	Various	1,800.000	96,851	92,640	96,851	0	0	0	0	0	0	(4,211)	(4,211)	1,330	0
14754D-10-0	CASH AMER INVTS INC COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	2,400.000	92,909	86,210	92,909	0	0	0	0	0	0	(6,698)	(6,698)	84	0
148411-10-1	Castle (A.M.) & Co. COM		02/21/2012	Various	04/23/2012	Various	15,200.000	171,856	177,953	171,856	0	0	0	0	0	0	6,097	6,097	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
149205-10-6	CATO CORP COM		11/12/2012	Various	12/14/2012	SG Americas securities LLC	6,100.000	176,879	158,301	176,879	0	0	0	0	0	0	(18,578)	(18,578)	13,725	0
149847-10-5	CBEYOND COMMUNICATIONS COM		09/25/2012	SG Americas securities LLC	12/14/2012	Various	4,800.000	47,021	36,640	47,021	0	0	0	0	0	0	(10,381)	(10,381)	0	0
150870-10-3	Celanese Corp COM		07/16/2012	Citigroup Inc	08/28/2012	Deutsche Bank Securities Inc	30,700.000	1,045,458	1,223,027	1,045,458	0	0	0	0	0	0	177,569	177,569	2,303	0
151020-10-4	Celgene Corporation Common Stock		09/10/2012	Various	09/25/2012	Various	73,400.000	5,373,362	5,331,507	5,373,362	0	0	0	0	0	0	(41,854)	(41,854)	0	0
15117B-10-3	Celldex Therapeutics Inc COM		09/25/2012	Various	12/06/2012	Various	21,700.000	128,470	118,109	128,470	0	0	0	0	0	0	(10,361)	(10,361)	0	0
15135B-10-1	CENTENE CORP COM		11/12/2012	Various	12/06/2012	Various	30,600.000	1,341,915	1,375,853	1,341,915	0	0	0	0	0	0	33,938	33,938	0	0
156431-10-8	CENTURY ALUM CO COM		06/19/2012	Morgan Stanley & Co, Inc	08/28/2012	Deutsche Bank Securities Inc	41,000.000	306,475	252,888	306,475	0	0	0	0	0	0	(53,587)	(53,587)	0	0
157210-10-5	PARTHUSCEVA INC COM		07/16/2012	Various	08/28/2012	Various	9,500.000	179,169	158,904	179,169	0	0	0	0	0	0	(20,265)	(20,265)	0	0
159864-10-7	CHARLES RIV LABS INTL IN COM		03/21/2012	Various	11/12/2012	Various	14,600.000	518,097	521,470	518,097	0	0	0	0	0	0	3,373	3,373	0	0
163072-10-1	CHEESECAKE FACTORY INC COM		03/05/2012	Barclays Capital Inc	03/21/2012	Various	40,400.000	1,200,284	1,240,452	1,200,284	0	0	0	0	0	0	40,168	40,168	0	0
163428-10-5	Chelsea Therapeutics Internati COM		02/07/2012	Citigroup Inc	02/21/2012	SG Americas securities LLC	22,800.000	116,804	64,410	116,804	0	0	0	0	0	0	(52,394)	(52,394)	0	0
163731-10-2	CHEMICAL FINL CORP COM		09/25/2012	Various	12/14/2012	Various	4,600.000	111,498	97,780	111,498	0	0	0	0	0	0	(13,717)	(13,717)	1,536	0
163893-20-9	Chemtura Corp COM		06/29/2012	Various	12/06/2012	Various	92,200.000	1,408,116	1,615,021	1,408,116	0	0	0	0	0	0	206,904	206,904	0	0
165240-10-2	Chesapeake Lodging Trust REIT		10/18/2012	Various	12/14/2012	Various	17,700.000	318,439	314,878	318,439	0	0	0	0	0	0	(3,560)	(3,560)	4,840	0
165303-10-8	Chesapeake Utilities Corp COM		02/21/2012	Various	06/19/2012	Various	900.000	38,664	39,451	38,664	0	0	0	0	0	0	786	786	639	0
168905-10-7	CHILDRENS PL RETAIL STOR COM		11/12/2012	Various	12/06/2012	Various	26,500.000	1,384,653	1,319,924	1,384,653	0	0	0	0	0	0	(64,728)	(64,728)	0	0
170032-80-9	CHIQUITA BRANDS INTL INC COM		10/18/2012	Various	12/06/2012	Various	39,800.000	316,009	234,782	316,009	0	0	0	0	0	0	(81,227)	(81,227)	0	0
171232-10-1	CHUBB CORPORATION COM		06/19/2012	Morgan Stanley & Co, Inc	07/16/2012	Citigroup Inc	3,000.000	215,775	214,098	215,775	0	0	0	0	0	0	(1,677)	(1,677)	1,230	0
171484-10-8	CHURCHILL DOWNS INC COM		06/29/2012	Various	07/16/2012	Citigroup Inc	3,300.000	189,169	195,060	189,169	0	0	0	0	0	0	5,891	5,891	0	0
171638-10-2	CIBER INC COM		07/30/2012	Various	09/10/2012	Various	12,500.000	48,843	47,305	48,843	0	0	0	0	0	0	(1,538)	(1,538)	0	0
17243V-10-2	Cinemark Holdings Inc COM		04/23/2012	Nomura International Limited	06/19/2012	Various	35,300.000	782,495	790,191	782,495	0	0	0	0	0	0	7,696	7,696	3,591	0
17273K-10-9	CIRCOR INTL INC COM		10/18/2012	UBS Limited	12/14/2012	SG Americas securities LLC	400.000	14,577	14,864	14,577	0	0	0	0	0	0	288	288	15	0
172755-10-0	CIRRUS LOGIC INC COM		02/07/2012	Citigroup Inc	05/21/2012	UBS Limited	28,000.000	595,896	724,360	595,896	0	0	0	0	0	0	128,464	128,464	0	0
17275R-10-2	CISCO SYSTEMS INC COM		04/23/2012	Various	06/19/2012	Various	456,800.000	9,001,688	7,921,758	9,001,688	0	0	0	0	0	0	(1,079,929)	(1,079,929)	0	0
172967-42-4	CITIGROUP INC COM		05/21/2012	Various	08/14/2012	Nomura International Limited	37,290.000	1,116,736	1,083,871	1,116,736	0	0	0	0	0	0	(32,865)	(32,865)	567	0
174420-30-7	CITIZENS BANKING CORP MICH COM		07/30/2012	WELLS FARGO SEC LLC	08/14/2012	Nomura International Limited	9,500.000	171,247	191,197	171,247	0	0	0	0	0	0	19,950	19,950	0	0
177835-10-5	CITY HLDG CO COM		02/21/2012	SG Americas securities LLC	10/18/2012	Various	1,900.000	68,790	64,264	68,790	0	0	0	0	0	0	(4,526)	(4,526)	1,295	0
179895-10-7	Clarcor, Inc. COM		03/05/2012	Various	05/07/2012	Various	14,900.000	778,384	714,735	778,384	0	0	0	0	0	0	(63,649)	(63,649)	1,788	0
18538R-10-3	Clearwater Paper Corp COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	1,600.000	68,235	63,650	68,235	0	0	0	0	0	0	(4,586)	(4,586)	0	0
18683K-10-1	CLIFFS NATURAL RESOURCES COM		07/16/2012	Citigroup Inc	08/14/2012	Nomura International Limited	33,800.000	1,544,119	1,418,113	1,544,119	0	0	0	0	0	0	(126,006)	(126,006)	21,125	0
189054-10-9	CLOROX COMPANY COM		09/10/2012	Various	09/25/2012	Various	35,000.000	2,519,315	2,481,796	2,519,315	0	0	0	0	0	0	(37,519)	(37,519)	19,440	0
189110-10-2	Cloud Peak Energy Inc COM		02/21/2012	SG Americas securities LLC	05/21/2012	UBS Limited	6,300.000	116,329	98,154	116,329	0	0	0	0	0	0	(18,175)	(18,175)	0	0
19122T-10-9	COCA COLA ENTERPRISES INC. COM		07/16/2012	Various	09/25/2012	Various	40,100.000	1,117,791	1,142,894	1,117,791	0	0	0	0	0	0	25,104	25,104	6,416	0
192108-50-4	COEUR D ALENE MINES CORP COM		10/18/2012	Various	11/12/2012	Various	116,200.000	3,425,591	2,675,311	3,425,591	0	0	0	0	0	0	(750,279)	(750,279)	0	0
19238U-10-7	COGDELL SPENCER INC REIT		03/21/2012	Various	04/03/2012	Tender (Corp Action)	55,500.000	237,186	235,875	237,186	0	0	0	0	0	0	(1,311)	(1,311)	0	0
19239V-30-2	Cogent Communications Group In COM		07/16/2012	Citigroup Inc	08/28/2012	Various	23,000.000	436,206	425,172	436,206	0	0	0	0	0	0	(11,034)	(11,034)	1,080	0
192479-10-3	COHERENT INC COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	4,000.000	171,492	199,856	171,492	0	0	0	0	0	0	28,364	28,364	0	0
19259P-30-0	COINSTAR INCORPORATED COM		06/19/2012	Morgan Stanley & Co, Inc	06/29/2012	UBS Limited	1,600.000	105,264	109,147	105,264	0	0	0	0	0	0	3,883	3,883	0	0
194162-10-3	COLGATE PALMOLIVE CO COM		09/25/2012	SG Americas securities LLC	12/14/2012	SG Americas securities LLC	16,100.000	1,734,791	1,713,861	1,734,791	0	0	0	0	0	0	(20,930)	(20,930)	9,982	0
19624R-10-6	Colony Financial Inc REIT		10/18/2012	Various	12/14/2012	Various	14,700.000	287,570	284,560	287,570	0	0	0	0	0	0	(3,011)	(3,011)	2,485	0
197236-10-2	COLUMBIA BKG SYS INC COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	8,500.000	158,415	144,934	158,415	0	0	0	0	0	0	(13,481)	(13,481)	765	0
199908-10-4	COMFORT SYS USA INC COM		02/21/2012	Various	09/25/2012	Various	4,300.000	54,532	49,600	54,532	0	0	0	0	0	0	(4,932)	(4,932)	645	0
20030N-10-1	COMCAST CORP COM		06/19/2012	Morgan Stanley & Co, Inc	07/16/2012	Citigroup Inc	59,900.000	1,883,556	1,899,788	1,883,556	0	0	0	0	0	0	16,233	16,233	9,734	0
201723-10-3	COMMERCIAL METALS CO COM		03/21/2012	Various	07/16/2012	Various	88,200.000	1,251,702	1,095,997	1,251,702	0	0	0	0	0	0	(155,705)	(155,705)	17,496	0
203233-10-1	COMMONWEALTH REIT COM		08/14/2012	Various	12/14/2012	Various	85,200.000	1,537,417	1,269,309	1,537,417	0	0	0	0	0	0	(268,107)	(268,107)	45,950	0
204166-10-2	Commvault Systems Inc COM		08/28/2012	Deutsche Bank Securities Inc	09/10/2012	Morgan Stanley & Co, Inc	8,200.000	426,170	431,295	426,170	0	0	0	0	0	0	5,125	5,125	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
205887-10-2	CONAGRA FOODS INC COM		08/28/2012	Various	10/18/2012	Various	295,000.000	7,342,472	7,936,102	7,342,472	0	0	0	0	0	0	593,631	593,631	0	0
205944-10-1	CON-WAY INC. COM & 1 CONT RT/SH		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	17,200.000	490,492	483,165	490,492	0	0	0	0	0	0	(7,327)	(7,327)	0	0
206016-10-7	CONCEPTUS INC COM		03/05/2012	Barclays Capital Inc	11/12/2012	Citigroup Inc	7,200.000	98,640	142,351	98,640	0	0	0	0	0	0	43,711	43,711	0	0
207410-10-1	CONMED CORP COM		04/23/2012	Various	10/18/2012	Various	21,700.000	637,705	603,429	637,705	0	0	0	0	0	0	(34,276)	(34,276)	6,165	0
209034-10-7	Consolidated Communications Ho COM		12/06/2012	Various	12/14/2012	Various	12,100.000	230,149	195,842	230,149	0	0	0	0	0	0	(34,307)	(34,307)	7,050	0
21075N-20-4	Contango Oil & Gas Co COM		06/29/2012	UBS Limited	10/18/2012	UBS Limited	800.000	47,394	41,554	47,394	0	0	0	0	0	0	(5,840)	(5,840)	0	0
216831-10-7	COOPER TIRE & RUBR CO COM		03/21/2012	SG Americas securities LLC	06/19/2012	Various	20,700.000	334,013	355,934	334,013	0	0	0	0	0	0	21,921	21,921	3,864	0
217204-10-6	COPART INC COM		03/21/2012	Various	09/25/2012	Various	30,100.000	1,522,317	1,463,920	1,522,317	0	0	0	0	0	0	(58,397)	(58,397)	0	0
217204-10-6	COPART INC COM		03/29/2012	Stock Split	09/25/2012	Various	44,100.000	0	0	0	0	0	0	0	0	0	0	0	0	0
218681-10-4	Core-Mark Hldg Co Inc Common Stock		06/29/2012	UBS Limited	09/25/2012	SG Americas securities LLC	1,400.000	67,316	66,436	67,316	0	0	0	0	0	0	(881)	(881)	238	0
21870Q-10-5	Coresite Realty Corp COM		10/18/2012	Various	12/14/2012	Various	5,000.000	100,609	121,747	100,609	0	0	0	0	0	0	21,138	21,138	0	0
21871D-10-3	CORELOGIC INC COM		10/18/2012	UBS Limited	12/06/2012	UBS Limited	28,200.000	781,901	739,235	781,901	0	0	0	0	0	0	(42,667)	(42,667)	0	0
218868-10-7	CORINTHIAN COLLEGES INC COM		02/07/2012	Citigroup Inc	07/16/2012	Various	81,200.000	406,244	217,100	406,244	0	0	0	0	0	0	(189,144)	(189,144)	0	0
219350-10-5	Corning Inc COM		07/16/2012	Citigroup Inc	09/25/2012	Various	555,100.000	6,824,399	7,210,971	6,824,399	0	0	0	0	0	0	386,572	386,572	41,633	0
21988R-10-2	CORPORATE EXECUTIVE BRD COM		08/14/2012	Various	11/12/2012	Various	9,100.000	397,211	368,980	397,211	0	0	0	0	0	0	(28,231)	(28,231)	1,138	0
22002T-10-8	CORPORATE OFF PPTYS REIT COM		05/07/2012	Citigroup Inc	06/29/2012	Various	21,800.000	516,333	496,096	516,333	0	0	0	0	0	0	(20,237)	(20,237)	2,915	0
22160K-10-5	COSTCO WHOLESALE CORP COM		11/12/2012	Citigroup Inc	12/14/2012	SG Americas securities LLC	56,900.000	5,418,530	5,535,289	5,418,530	0	0	0	0	0	0	116,759	116,759	413,948	0
22160N-10-9	COSTAR GROUP INC COM		07/16/2012	Various	11/12/2012	Various	46,200.000	3,554,048	3,809,447	3,554,048	0	0	0	0	0	0	255,399	255,399	0	0
22160N-10-9	COSTAR GROUP INC COM		05/01/2012	Taxable Exchange	09/25/2012	Various	1,510.000	109,807	123,867	109,807	0	0	0	0	0	0	14,060	14,060	0	0
222795-10-6	COUSINS PROPERTIES INC COM REIT		06/19/2012	Various	10/18/2012	Various	36,700.000	273,834	300,581	273,834	0	0	0	0	0	0	26,748	26,748	2,601	0
22410J-10-6	CRACKER BARREL OLD CTRY STORE CBRL GROUP		10/18/2012	Various	12/06/2012	Various	6,000.000	382,956	389,423	382,956	0	0	0	0	0	0	6,467	6,467	0	0
224399-10-5	CRANE COMPANY COM		03/05/2012	Barclays Capital Inc	04/23/2012	Nomura International Limited	4,800.000	229,392	224,366	229,392	0	0	0	0	0	0	(5,026)	(5,026)	0	0
225223-30-4	CRAY INC COM		07/30/2012	Various	08/14/2012	Nomura International Limited	12,400.000	150,015	140,318	150,015	0	0	0	0	0	0	(9,697)	(9,697)	0	0
225310-10-1	CREDIT ACCEP CORP MICH COM		10/18/2012	UBS Limited	12/14/2012	Various	1,100.000	95,680	101,298	95,680	0	0	0	0	0	0	5,618	5,618	0	0
226553-10-5	CreXus Investment Corp REIT		02/21/2012	Various	07/16/2012	Various	50,000.000	560,058	513,177	560,058	0	0	0	0	0	0	(46,880)	(46,880)	21,600	0
227046-10-9	Crocs Inc COM		10/18/2012	Various	12/14/2012	Various	133,100.000	2,275,689	1,742,735	2,275,689	0	0	0	0	0	0	(532,954)	(532,954)	0	0
229663-10-9	CubeSmart REIT		02/07/2012	Citigroup Inc	03/21/2012	Various	10,500.000	122,672	124,417	122,672	0	0	0	0	0	0	1,746	1,746	0	0
229669-10-6	Cubic Corporation COM		10/18/2012	Various	12/14/2012	Various	8,600.000	430,831	415,443	430,831	0	0	0	0	0	0	(15,388)	(15,388)	744	0
231561-10-1	CURTISS-WRIGHT CORP COM		09/10/2012	Various	12/14/2012	Various	14,600.000	448,420	466,011	448,420	0	0	0	0	0	0	17,591	17,591	1,206	0
23251P-10-2	CYBERONICS INC COM		03/21/2012	SG Americas securities LLC	06/19/2012	Various	6,800.000	259,209	303,579	259,209	0	0	0	0	0	0	44,370	44,370	0	0
232577-20-5	Cynosure Inc COM		08/28/2012	Deutsche Bank Securities Inc	12/06/2012	UBS Limited	5,400.000	147,809	127,246	147,809	0	0	0	0	0	0	(20,563)	(20,563)	0	0
233153-10-5	DCT Industrial Trust Inc		02/07/2012	Citigroup Inc	06/29/2012	Various	203,100.000	1,148,124	1,264,835	1,148,124	0	0	0	0	0	0	116,711	116,711	12,145	0
23324T-10-7	DFC Global Corp COM		05/07/2012	Citigroup Inc	06/19/2012	Various	14,100.000	225,953	241,449	225,953	0	0	0	0	0	0	15,496	15,496	0	0
235825-20-5	Dana Holding Corp COM		04/23/2012	Nomura International Limited	06/29/2012	Various	107,800.000	1,472,225	1,386,591	1,472,225	0	0	0	0	0	0	(85,634)	(85,634)	5,390	0
237194-10-5	DARDEN RESTAURANTS INC COM		11/12/2012	Citigroup Inc	12/14/2012	SG Americas securities LLC	36,600.000	1,880,471	1,689,859	1,880,471	0	0	0	0	0	0	(190,613)	(190,613)	0	0
237266-10-1	DARLING INTL INC COM		05/07/2012	Various	07/16/2012	Various	73,200.000	1,166,944	1,195,961	1,166,944	0	0	0	0	0	0	29,018	29,018	0	0
242309-10-2	DEALERTRACK HOLDINGS INC COM		06/29/2012	UBS Limited	09/25/2012	SG Americas securities LLC	6,600.000	195,116	183,242	195,116	0	0	0	0	0	0	(11,873)	(11,873)	0	0
242370-10-4	DEAN FOOD CO COM STOCK		04/23/2012	Nomura International Limited	11/12/2012	Citigroup Inc	47,400.000	554,438	797,315	554,438	0	0	0	0	0	0	242,878	242,878	0	0
244199-10-5	DEERE & CO COM		07/16/2012	Citigroup Inc	09/25/2012	Loop Capital Markets LLC	5,200.000	398,653	424,570	398,653	0	0	0	0	0	0	25,917	25,917	0	0
24702R-10-1	DELL INC COM		09/10/2012	Various	12/07/2012	Various	1,035,300.000	13,082,142	11,368,381	13,082,142	0	0	0	0	0	0	(1,713,761)	(1,713,761)	56,312	0
247361-70-2	Delta Air Lines Inc. COM		07/16/2012	Citigroup Inc	07/30/2012	WELLS FARGO SEC LLC	238,100.000	2,629,267	2,210,520	2,629,267	0	0	0	0	0	0	(418,746)	(418,746)	0	0
24802N-10-9	Demand Media Inc COM		09/25/2012	Various	11/12/2012	Various	35,400.000	404,143	319,669	404,143	0	0	0	0	0	0	(84,473)	(84,473)	0	0
249908-10-4	Depomed Inc COM		06/29/2012	UBS Limited	08/14/2012	Nomura International Limited	12,100.000	66,828	60,089	66,828	0	0	0	0	0	0	(6,740)	(6,740)	0	0
25065D-10-0	Destination Maternity Corp COM		06/29/2012	Various	09/25/2012	Various	6,300.000	137,625	118,480	137,625	0	0	0	0	0	0	(19,145)	(19,145)	455	0
251893-10-3	DEVRY INC DEL COM		04/23/2012	Nomura International Limited	06/19/2012	Various	19,200.000	600,518	526,126	600,518	0	0	0	0	0	0	(74,392)	(74,392)	1,710	0
252784-30-1	DIAMONDROCK HOSPITALITY COM		07/16/2012	Various	12/14/2012	Various	207,000.000	2,119,587	1,779,172	2,119,587	0	0	0	0	0	0	(340,415)	(340,415)	20,848	0
253017-10-7	Dice Holdings Inc COM		05/21/2012	Various	12/14/2012	Various	24,300.000	242,087	204,690	242,087	0	0	0	0	0	0	(37,397)	(37,397)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
253651-10-3	Diebold, Inc. COM		04/23/2012	Nomura International Limited	06/29/2012	Various	21,400.000	808,214	802,026	808,214	0	0	0	0	0	0	(6,187)	(6,187)	6,099	0
25388B-10-4	DIGITAL RIV INC COM		01/23/2012	SG Americas securities LLC	06/29/2012	UBS Limited	4,800.000	70,699	79,858	70,699	0	0	0	0	0	0	9,158	9,158	0	0
253922-10-8	DIME CMNTY BANCSHARES COM		05/07/2012	Citigroup Inc	06/19/2012	Various	3,200.000	42,575	44,438	42,575	0	0	0	0	0	0	1,863	1,863	0	0
25400B-10-8	Digital Generation Inc COM		06/29/2012	Various	09/25/2012	SG Americas securities LLC	14,900.000	155,288	169,473	155,288	0	0	0	0	0	0	14,184	14,184	0	0
254067-10-1	DILLARDS INC COM		06/19/2012	Morgan Stanley & Co, Inc	06/29/2012	UBS Limited	12,500.000	854,563	802,400	854,563	0	0	0	0	0	0	(52,163)	(52,163)	625	0
254687-10-6	WALT DISNEY COMPANY COM		08/28/2012	Deutsche Bank Securities Inc	12/14/2012	SG Americas securities LLC	150,900.000	7,489,469	7,330,873	7,489,469	0	0	0	0	0	0	(158,596)	(158,596)	113,175	0
25659T-10-7	Dolby Laboratories Inc COM		02/07/2012	Citigroup Inc	09/10/2012	Various	23,300.000	886,167	839,587	886,167	0	0	0	0	0	0	(46,579)	(46,579)	0	0
256743-10-5	DOLLAR THRIFTY AUTOMOTIV COM		07/30/2012	WELLS FARGO SEC LLC	08/14/2012	Nomura International Limited	18,000.000	1,352,628	1,328,688	1,352,628	0	0	0	0	0	0	(23,940)	(23,940)	0	0
256746-10-8	Dollar Tree Inc COM		09/25/2012	Various	10/18/2012	Various	126,400.000	8,136,901	8,106,668	8,136,901	0	0	0	0	0	0	(30,234)	(30,234)	0	0
256746-10-8	Dollar Tree Inc COM		06/27/2012	Stock Split	07/16/2012	Citigroup Inc	32,700.000	0	0	0	0	0	0	0	0	0	0	0	0	0
25746U-10-9	DOMINION RESOURCES INC COM		07/16/2012	Various	12/14/2012	Various	256,200.000	13,192,120	13,441,703	13,192,120	0	0	0	0	0	0	249,583	249,583	232,839	0
258278-10-0	Dorman Products, Inc. COM		03/05/2012	Various	06/29/2012	Various	6,000.000	268,130	291,670	268,130	0	0	0	0	0	0	23,541	23,541	0	0
258278-10-0	Dorman Products, Inc. COM		06/18/2012	Stock Split	07/16/2012	Various	6,200.000	0	0	0	0	0	0	0	0	0	0	0	0	0
260003-10-8	DOVER CORP COM		04/23/2012	Nomura International Limited	08/14/2012	Various	83,300.000	4,995,251	4,701,473	4,995,251	0	0	0	0	0	0	(293,778)	(293,778)	26,240	0
26138E-10-9	DR PEPPER SNAPPLE GROUP COM		09/10/2012	Various	12/14/2012	Various	128,500.000	5,765,054	5,670,653	5,765,054	0	0	0	0	0	0	(94,402)	(94,402)	43,690	0
26168L-20-5	DREW INDUSTRIES INC COM		03/05/2012	Various	06/19/2012	Various	6,200.000	175,562	171,053	175,562	0	0	0	0	0	0	(4,508)	(4,508)	0	0
26433B-10-7	Duff & Phelps Corp COM		10/18/2012	UBS Limited	12/06/2012	UBS Limited	5,100.000	69,268	60,914	69,268	0	0	0	0	0	0	(8,354)	(8,354)	459	0
26441C-20-4	DUKE ENERGY CORP COM		10/18/2012	Various	12/07/2012	Various	269,500.000	18,039,233	17,246,133	18,039,233	0	0	0	0	0	0	(793,100)	(793,100)	311,432	0
266130-10-6	DUPONT FABROS TECHNOLOGY INC REIT		08/14/2012	Nomura International Limited	09/25/2012	SG Americas securities LLC	9,100.000	238,638	228,537	238,638	0	0	0	0	0	0	(10,101)	(10,101)	0	0
268170-50-6	Dynex Capital Inc REIT		05/07/2012	Various	06/29/2012	Various	43,000.000	405,117	410,162	405,117	0	0	0	0	0	0	5,045	5,045	11,592	0
268648-10-2	E M C CORP MASS COM		07/30/2012	Various	12/14/2012	Various	352,000.000	8,916,605	8,496,323	8,916,605	0	0	0	0	0	0	(420,282)	(420,282)	0	0
26875P-10-1	EOG RESOURCES INC COM		03/21/2012	Various	06/19/2012	Various	26,400.000	2,966,132	2,525,332	2,966,132	0	0	0	0	0	0	(440,800)	(440,800)	4,488	0
26883D-10-8	EPL OIL & GAS INC COM		10/18/2012	Various	12/06/2012	Various	16,600.000	304,757	306,706	304,757	0	0	0	0	0	0	1,948	1,948	0	0
270321-10-2	EARTHLINK INC COM		09/25/2012	Various	12/14/2012	SG Americas securities LLC	17,200.000	125,717	109,409	125,717	0	0	0	0	0	0	(16,307)	(16,307)	860	0
27579R-10-4	EAST WEST BANCORP INC COM		12/06/2012	Various	12/14/2012	Various	85,800.000	1,856,780	1,926,600	1,856,780	0	0	0	0	0	0	69,820	69,820	6,840	0
277432-10-0	EASTMAN CHEMICAL CO COM		04/23/2012	Various	05/21/2012	Various	95,100.000	4,921,488	4,709,132	4,921,488	0	0	0	0	0	0	(212,356)	(212,356)	0	0
278058-10-2	Eaton Corporation COM		04/23/2012	Nomura International Limited	06/19/2012	Various	109,400.000	5,180,856	4,373,429	5,180,856	0	0	0	0	0	0	(807,427)	(807,427)	41,572	0
27875T-10-1	Echo Global Logistics Inc COM		07/16/2012	Citigroup Inc	08/14/2012	Nomura International Limited	3,800.000	74,405	69,981	74,405	0	0	0	0	0	0	(4,424)	(4,424)	0	0
28140H-10-4	EDUCATION REALTY TRUST COM		03/21/2012	Various	09/10/2012	Various	95,200.000	995,895	1,060,034	995,895	0	0	0	0	0	0	64,138	64,138	8,301	0
283677-85-4	EL PASO ELEC CO COM		10/18/2012	Various	12/14/2012	Various	17,800.000	607,840	569,062	607,840	0	0	0	0	0	0	(38,778)	(38,778)	6,474	0
286082-10-2	ELECTRONICS FOR IMAGING COM		04/23/2012	Various	08/28/2012	Various	30,200.000	495,067	457,230	495,067	0	0	0	0	0	0	(37,836)	(37,836)	0	0
28849P-10-0	Ellie Mae Inc COM		06/29/2012	UBS Limited	07/16/2012	Citigroup Inc	7,900.000	142,461	144,459	142,461	0	0	0	0	0	0	1,999	1,999	0	0
288853-10-4	PERRY ELLIS INTL INC COM		07/16/2012	Various	09/10/2012	Various	4,000.000	84,160	84,309	84,160	0	0	0	0	0	0	149	149	0	0
29089Q-10-5	EMERGENT BIOSOLUTIONS COM		06/19/2012	Various	10/18/2012	Various	14,900.000	225,516	208,608	225,516	0	0	0	0	0	0	(16,908)	(16,908)	0	0
291011-10-4	EMERSON ELEC CO COM		01/23/2012	SG Americas securities LLC	08/14/2012	Various	25,600.000	1,270,886	1,276,425	1,270,886	0	0	0	0	0	0	5,539	5,539	20,480	0
291641-10-8	EMPIRE DIST ELEC CO COM		03/05/2012	Various	04/23/2012	Various	17,400.000	345,959	348,663	345,959	0	0	0	0	0	0	2,704	2,704	2,125	0
292218-10-4	Employers Holdings Inc COM		02/21/2012	SG Americas securities LLC	03/05/2012	Barclays Capital Inc	7,100.000	128,759	115,517	128,759	0	0	0	0	0	0	(13,242)	(13,242)	0	0
292475-20-9	EMULEX CORP COM		04/23/2012	Nomura International Limited	08/28/2012	Various	44,000.000	410,828	315,882	410,828	0	0	0	0	0	0	(94,946)	(94,946)	0	0
292554-10-2	Encore Capital Group Inc. COM		05/07/2012	Citigroup Inc	12/14/2012	Various	7,200.000	171,694	203,140	171,694	0	0	0	0	0	0	31,446	31,446	0	0
292562-10-5	ENCORE WIRE CORP COM		05/21/2012	Various	07/16/2012	Various	7,600.000	193,959	202,311	193,959	0	0	0	0	0	0	8,352	8,352	48	0
29259G-20-0	Endeavour International Corp COM		04/23/2012	Nomura International Limited	06/19/2012	Various	16,800.000	197,854	138,212	197,854	0	0	0	0	0	0	(59,642)	(59,642)	0	0
29264F-20-5	ENDO PHARMACEUTICALS HLD COM		10/18/2012	Various	12/14/2012	Various	63,900.000	1,940,711	1,700,281	1,940,711	0	0	0	0	0	0	(240,430)	(240,430)	0	0
29269A-10-2	Endocyte Inc COM		10/18/2012	Various	11/12/2012	Various	27,000.000	224,371	206,685	224,371	0	0	0	0	0	0	(17,686)	(17,686)	0	0
292756-20-2	EnergySolutions Inc COM		11/12/2012	Various	12/14/2012	Various	56,000.000	236,974	170,393	236,974	0	0	0	0	0	0	(66,581)	(66,581)	0	0
29275Y-10-2	EnerSys COM		09/10/2012	Morgan Stanley & Co, Inc	11/12/2012	Citigroup Inc	2,100.000	81,233	71,444	81,233	0	0	0	0	0	0	(9,789)	(9,789)	0	0
292764-10-7	EnerNOC Inc COM		11/12/2012	Citigroup Inc	12/06/2012	UBS Limited	10,800.000	149,785	119,869	149,785	0	0	0	0	0	0	(29,916)	(29,916)	0	0
29285W-10-4	ENGILITY HLDGS INC CORPORATE		07/30/2012	WELLS FARGO SEC LLC	12/06/2012	UBS Limited	4,300.000	64,655	77,869	64,655	0	0	0	0	0	0	13,214	13,214	0	0
29285W-10-4	ENGILITY HLDGS INC CORPORATE		07/18/2012	Spin Off	07/30/2012	Mischler Financial Group	3,633.000	59,609	54,484	59,609	0	0	0	0	0	0	(5,125)	(5,125)	0	0
29358P-10-1	Ensign Group Inc/The COM		04/23/2012	Various	06/29/2012	Various	5,200.000	138,839	146,176	138,839	0	0	0	0	0	0	7,337	7,337	372	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29362U-10-4	ENTEGRIS INC COM		03/05/2012	Various	07/30/2012	Various	64,100.000	587,068	520,817	587,068	0	0	0	0	0	0	(66,251)	(66,251)	0	0
29364G-10-3	Entergy Corporation COM		07/30/2012	Various	12/14/2012	Various	84,100.000	5,809,717	5,552,315	5,809,717	0	0	0	0	0	0	(257,402)	(257,402)	159,360	0
29414B-10-4	EPAM Systems Inc COM		05/07/2012	Various	06/29/2012	Various	12,100.000	245,142	205,221	245,142	0	0	0	0	0	0	(39,920)	(39,920)	0	0
29449Y-10-5	EQUIFAX INC COM		07/16/2012	Citigroup Inc	10/18/2012	UBS Limited	16,900.000	821,239	861,359	821,239	0	0	0	0	0	0	40,121	40,121	3,042	0
29472R-10-8	EQUITY LIFESTYLE PROP COM		04/23/2012	Nomura International Limited	06/29/2012	UBS Limited	11,500.000	765,061	787,946	765,061	0	0	0	0	0	0	22,885	22,885	5,031	0
29481V-10-8	ERESEARCH TECHNOLOGY INC COM		05/21/2012	Various	07/05/2012	Tender (Corp Action)	62,000.000	476,888	496,000	476,888	0	0	0	0	0	0	19,112	19,112	0	0
297425-10-0	ESTERLINE TECHNOLOGIES CORP COM		09/10/2012	Various	12/06/2012	Various	10,200.000	658,533	639,028	658,533	0	0	0	0	0	0	(19,505)	(19,505)	0	0
297602-10-4	ETHAN ALLEN INTERIORS INC COM		03/05/2012	Various	04/23/2012	Nomura International Limited	16,300.000	408,743	350,988	408,743	0	0	0	0	0	0	(57,755)	(57,755)	1,141	0
298736-10-9	EURONET WORLDWIDE INC COM		02/21/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	6,700.000	132,627	138,710	132,627	0	0	0	0	0	0	6,084	6,084	0	0
29977G-10-2	EverBank Financial Corp COM		10/18/2012	UBS Limited	12/06/2012	UBS Limited	10,400.000	158,621	153,806	158,621	0	0	0	0	0	0	(4,815)	(4,815)	208	0
30068C-10-9	Excel Trust Inc REIT		06/29/2012	Various	12/14/2012	Various	20,600.000	243,378	248,882	243,378	0	0	0	0	0	0	5,503	5,503	6,776	0
30161N-10-1	EXELON CORPORATION COM		05/21/2012	Various	12/07/2012	Various	296,000.000	11,170,478	10,548,788	11,170,478	0	0	0	0	0	0	(621,691)	(621,691)	254,815	0
30162A-10-8	EXELIS INC COM		12/06/2012	UBS Limited	12/14/2012	SG Americas securities LLC	15,400.000	173,034	178,655	173,034	0	0	0	0	0	0	5,621	5,621	0	0
302051-20-6	EXIDE TECHNOLOGIES COM		07/16/2012	Various	12/14/2012	Various	60,500.000	195,583	179,450	195,583	0	0	0	0	0	0	(16,134)	(16,134)	0	0
302081-10-4	EXLSERVICE HLDGS INC COM		09/25/2012	Various	12/06/2012	Various	10,100.000	285,585	274,187	285,585	0	0	0	0	0	0	(11,398)	(11,398)	0	0
30214U-10-2	Exponent Inc COM		02/07/2012	Citigroup Inc	06/19/2012	Various	600.000	30,686	30,458	30,686	0	0	0	0	0	0	(228)	(228)	0	0
30219E-10-3	Express Inc COM		09/10/2012	Various	10/18/2012	UBS Limited	64,400.000	1,019,267	754,317	1,019,267	0	0	0	0	0	0	(264,950)	(264,950)	0	0
30225T-10-2	EXTRA SPACE STORAGE		03/05/2012	Barclays Capital Inc	03/21/2012	Various	20,100.000	530,439	556,682	530,439	0	0	0	0	0	0	26,243	26,243	4,020	0
30226D-10-6	EXTREME NETWORKS INC COM		01/23/2012	SG Americas securities LLC	05/21/2012	UBS Limited	1,400.000	4,304	4,935	4,304	0	0	0	0	0	0	631	631	0	0
302301-10-6	EZCORP INC CL-A COM		06/29/2012	UBS Limited	08/28/2012	Deutsche Bank Securities Inc	5,200.000	120,968	120,058	120,968	0	0	0	0	0	0	(910)	(910)	0	0
302693-10-6	FXCM Inc COM		06/29/2012	Various	10/18/2012	Various	26,300.000	301,029	281,853	301,029	0	0	0	0	0	0	(19,175)	(19,175)	1,074	0
302695-10-1	FX Energy Inc COM		09/10/2012	Various	11/12/2012	Various	41,600.000	314,027	212,433	314,027	0	0	0	0	0	0	(101,594)	(101,594)	0	0
302941-10-9	FTI CONSULTING INC COM		07/30/2012	Various	08/28/2012	Deutsche Bank Securities Inc	20,200.000	583,140	530,008	583,140	0	0	0	0	0	0	(53,132)	(53,132)	0	0
313148-30-6	FEDERAL AGRIC MTG CORP COM		12/06/2012	UBS Limited	12/14/2012	SG Americas securities LLC	400.000	13,202	12,536	13,202	0	0	0	0	0	0	(666)	(666)	40	0
313549-40-4	FEDERAL MOGUL CORP COM		03/05/2012	Various	03/21/2012	Various	4,900.000	85,704	86,650	85,704	0	0	0	0	0	0	946	946	0	0
313855-10-8	Federal Signal Corp COM		05/07/2012	Citigroup Inc	06/19/2012	Various	4,700.000	24,746	22,409	24,746	0	0	0	0	0	0	(2,336)	(2,336)	0	0
31428X-10-6	FedEx Corporation COM		08/28/2012	Various	09/25/2012	Various	188,500.000	16,507,898	16,531,217	16,507,898	0	0	0	0	0	0	23,319	23,319	26,390	0
31430F-10-1	FELCOR LODGING TRUST INC COM		11/12/2012	Various	12/14/2012	SG Americas securities LLC	36,500.000	166,856	147,862	166,856	0	0	0	0	0	0	(18,995)	(18,995)	0	0
315405-10-0	FERRO CORP COM		07/16/2012	Various	08/28/2012	Various	65,700.000	300,441	214,969	300,441	0	0	0	0	0	0	(85,471)	(85,471)	0	0
315616-10-2	F5 NETWORKS INC COM		05/21/2012	Various	07/16/2012	Various	20,100.000	2,369,636	1,956,043	2,369,636	0	0	0	0	0	0	(413,593)	(413,593)	0	0
31660B-10-1	FIESTA RESTAURANT GROUP COM		09/25/2012	SG Americas securities LLC	12/06/2012	UBS Limited	3,000.000	48,888	41,862	48,888	0	0	0	0	0	0	(7,026)	(7,026)	0	0
316773-10-0	FIFTH THIRD BANCORP COM		04/23/2012	Nomura International Limited	07/30/2012	Various	183,400.000	2,543,208	2,569,627	2,543,208	0	0	0	0	0	0	26,419	26,419	14,672	0
317923-10-0	FINISH LINE INC COM		09/25/2012	Various	12/14/2012	Various	40,900.000	974,071	847,928	974,071	0	0	0	0	0	0	(126,143)	(126,143)	762	0
319829-10-7	FIRST COMMONWEALTH FINANCIAL COM		05/07/2012	Various	06/19/2012	Various	31,600.000	188,975	196,364	188,975	0	0	0	0	0	0	7,389	7,389	1,091	0
320209-10-9	FIRST FINL BANCORP COM		04/23/2012	Various	05/21/2012	Various	24,000.000	405,266	391,223	405,266	0	0	0	0	0	0	(14,044)	(14,044)	2,790	0
320218-10-0	FIRST FINL CORP IND COM		02/21/2012	SG Americas securities LLC	12/14/2012	Various	1,300.000	44,121	37,429	44,121	0	0	0	0	0	0	(6,693)	(6,693)	611	0
320239-10-6	FIRST FINL HLDGS INC COM		10/18/2012	UBS Limited	12/14/2012	SG Americas securities LLC	900.000	12,791	11,701	12,791	0	0	0	0	0	0	(1,090)	(1,090)	45	0
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM		07/16/2012	Various	07/30/2012	Various	36,000.000	401,976	394,449	401,976	0	0	0	0	0	0	(7,527)	(7,527)	0	0
33766Y-10-0	Firsthand Technology Value Fun COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	4,400.000	76,661	69,362	76,661	0	0	0	0	0	0	(7,300)	(7,300)	0	0
337738-10-8	FISERV INC COM		01/23/2012	SG Americas securities LLC	05/21/2012	Various	42,900.000	2,677,561	2,834,068	2,677,561	0	0	0	0	0	0	156,507	156,507	0	0
337915-10-2	FIRSTMERIT CORP COM		11/12/2012	Various	12/06/2012	Various	94,600.000	1,415,269	1,408,970	1,415,269	0	0	0	0	0	0	(6,299)	(6,299)	13,968	0
337932-10-7	FIRSTENERGY CORP COM		01/23/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	79,500.000	3,315,468	3,610,334	3,315,468	0	0	0	0	0	0	294,866	294,866	43,725	0
343389-10-2	Flotek Industries, Inc. COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	41,600.000	387,005	419,078	387,005	0	0	0	0	0	0	32,074	32,074	0	0
344849-10-4	Foot Locker Inc COM		04/23/2012	Nomura International Limited	06/19/2012	Various	38,300.000	1,159,609	1,140,248	1,159,609	0	0	0	0	0	0	(19,361)	(19,361)	0	0
345370-86-0	FORD MOTOR CO COM		08/28/2012	Various	10/18/2012	UBS Limited	754,800.000	7,002,255	7,927,664	7,002,255	0	0	0	0	0	0	925,409	925,409	36,865	0
346091-70-5	FOREST OIL CORP COM		03/05/2012	Barclays Capital Inc	04/23/2012	Nomura International Limited	43,500.000	525,915	527,351	525,915	0	0	0	0	0	0	1,436	1,436	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
346233-10-9	Forestar Group Inc COM		02/21/2012	SG Americas securities LLC	06/19/2012	Various	4,600.000	78,085	62,089	78,085	0	0	0	0	0	0	(15,996)	(15,996)	0	0
346375-10-8	FORMFACTOR INC COM		06/29/2012	UBS Limited	09/10/2012	Morgan Stanley & Co, Inc	13,800.000	89,603	72,823	89,603	0	0	0	0	0	0	(16,781)	(16,781)	0	0
34964C-10-6	Fortune Brands Home & Security COM		06/19/2012	Various	07/30/2012	Various	101,400.000	2,371,197	2,234,868	2,371,197	0	0	0	0	0	0	(136,329)	(136,329)	0	0
349853-10-1	FORWARD AIR CORP COM		03/21/2012	Various	06/29/2012	Various	9,700.000	350,597	326,893	350,597	0	0	0	0	0	0	(23,703)	(23,703)	749	0
353514-10-2	Franklin Electric Co. Inc. COM		09/10/2012	Various	11/12/2012	Citigroup Inc	2,000.000	111,029	114,342	111,029	0	0	0	0	0	0	3,313	3,313	290	0
354613-10-1	FRANKLIN RESOURCES INC COM		10/18/2012	Various	11/12/2012	Various	71,800.000	8,915,765	8,212,858	8,915,765	0	0	0	0	0	0	(702,907)	(702,907)	9,963	0
35671D-85-7	FREEPORT MCMORAN C G COM		03/21/2012	SG Americas securities LLC	08/28/2012	Various	277,600.000	10,948,960	9,366,765	10,948,960	0	0	0	0	0	0	(1,582,195)	(1,582,195)	170,531	0
357023-10-0	FREIGHTCAR AMERICA INC COM		06/29/2012	Various	12/14/2012	Various	18,700.000	476,573	374,537	476,573	0	0	0	0	0	0	(102,036)	(102,036)	2,352	0
360271-10-0	FULTON FINL CORP PA COM		06/19/2012	Morgan Stanley & Co, Inc	10/18/2012	Various	35,400.000	347,097	336,143	347,097	0	0	0	0	0	0	(10,954)	(10,954)	3,430	0
36159R-10-3	THE GEO GROUP INC COM		02/21/2012	SG Americas securities LLC	05/07/2012	Various	43,300.000	753,005	873,275	753,005	0	0	0	0	0	0	120,271	120,271	0	0
36191U-10-6	GT Solar International Inc COM		07/30/2012	Various	08/14/2012	Various	91,900.000	528,378	544,705	528,378	0	0	0	0	0	0	16,328	16,328	0	0
364760-10-8	THE GAP INC COM		11/12/2012	Various	12/14/2012	Various	330,200.000	11,818,744	10,442,575	11,818,744	0	0	0	0	0	0	(1,376,169)	(1,376,169)	25,538	0
368682-10-0	GENCORP INC COM		08/28/2012	Deutsche Bank Securities Inc	09/25/2012	SG Americas securities LLC	12,600.000	113,803	124,286	113,803	0	0	0	0	0	0	10,483	10,483	0	0
368736-10-4	Generac Holdings Inc COM		04/23/2012	Various	07/30/2012	Various	20,100.000	552,606	494,626	552,606	0	0	0	0	0	0	(57,981)	(57,981)	15,000	0
369300-10-8	GENERAL CABLE CORP DEL N COM		06/29/2012	UBS Limited	07/16/2012	Citigroup Inc	16,800.000	434,918	438,917	434,918	0	0	0	0	0	0	3,998	3,998	0	0
370334-10-4	GENERAL MILLS INC COM		03/05/2012	Barclays Capital Inc	04/23/2012	Nomura International Limited	12,300.000	473,240	474,448	473,240	0	0	0	0	0	0	1,208	1,208	3,752	0
371532-10-2	GENESCO INC COM		11/12/2012	Various	12/06/2012	UBS Limited	11,500.000	670,392	640,403	670,392	0	0	0	0	0	0	(29,988)	(29,988)	0	0
372284-20-8	GENIE ENERGY LTD COM		03/21/2012	SG Americas securities LLC	09/10/2012	Various	3,500.000	36,292	27,482	36,292	0	0	0	0	0	0	(8,809)	(8,809)	326	0
372284-20-8	GENIE ENERGY LTD COM		07/16/2012	Various	08/16/2012	Return of Capital	0.000	350	350	350	0	0	0	0	0	0	0	0	(350)	0
37244C-10-1	GENOMIC HEALTH INC COM		09/25/2012	Various	12/14/2012	Various	21,300.000	751,826	585,913	751,826	0	0	0	0	0	0	(165,913)	(165,913)	0	0
372460-10-5	Genuine Parts Company COM		02/07/2012	Citigroup Inc	04/23/2012	Nomura International Limited	3,100.000	200,238	194,410	200,238	0	0	0	0	0	0	(5,828)	(5,828)	1,535	0
37247A-10-2	GENTIVA HEALTH SERVICES COM		04/23/2012	Nomura International Limited	06/19/2012	Various	7,500.000	64,103	49,484	64,103	0	0	0	0	0	0	(14,618)	(14,618)	0	0
37247D-10-6	GENWORTH FINANCIAL COM		04/23/2012	Nomura International Limited	06/29/2012	Various	683,400.000	4,112,018	3,741,347	4,112,018	0	0	0	0	0	0	(370,671)	(370,671)	0	0
37250W-10-8	GeoEye Inc COM		06/19/2012	Various	08/28/2012	Various	15,300.000	290,082	380,858	290,082	0	0	0	0	0	0	90,776	90,776	0	0
37637Q-10-5	GLACIER BANCORP INC NEW COM		06/29/2012	UBS Limited	08/28/2012	Deutsche Bank Securities Inc	10,000.000	154,230	153,380	154,230	0	0	0	0	0	0	(850)	(850)	1,300	0
377316-10-4	P H GLATFELTER COM		07/16/2012	Citigroup Inc	07/30/2012	WELLS FARGO SEC LLC	11,500.000	191,866	181,171	191,866	0	0	0	0	0	0	(10,695)	(10,695)	0	0
37941P-30-6	GLOBAL POWER EQUIPMENT COM		07/30/2012	Various	08/28/2012	Various	4,800.000	103,651	94,758	103,651	0	0	0	0	0	0	(8,893)	(8,893)	0	0
38119T-10-4	Golden Star Resources Ltd COM		07/16/2012	Various	08/28/2012	Deutsche Bank Securities Inc	82,000.000	95,396	109,716	95,396	0	0	0	0	0	0	14,320	14,320	0	0
38259P-50-8	GOOGLE INC CL A COM		02/21/2012	SG Americas securities LLC	07/30/2012	WELLS FARGO SEC LLC	3,900.000	2,395,712	2,462,359	2,395,712	0	0	0	0	0	0	66,647	66,647	0	0
38376A-10-3	Government Properties Income T REIT		03/21/2012	Various	09/25/2012	Various	49,700.000	1,179,413	1,136,163	1,179,413	0	0	0	0	0	0	(43,250)	(43,250)	32,508	0
384802-10-4	GRAINGER W W INC COM		03/21/2012	Various	06/19/2012	Various	25,500.000	5,317,602	4,811,079	5,317,602	0	0	0	0	0	0	(506,522)	(506,522)	27,396	0
393657-10-1	GREENBRIER COMPANIES COM		07/16/2012	Various	09/25/2012	Various	28,800.000	488,873	465,393	488,873	0	0	0	0	0	0	(23,480)	(23,480)	0	0
397624-10-7	GREIF INC COM		11/12/2012	Citigroup Inc	12/14/2012	Various	24,800.000	1,035,483	1,037,216	1,035,483	0	0	0	0	0	0	1,733	1,733	2,478	0
40052B-10-8	GTX INC COM		02/07/2012	Citigroup Inc	02/21/2012	SG Americas securities LLC	17,600.000	105,653	66,264	105,653	0	0	0	0	0	0	(39,389)	(39,389)	0	0
401617-10-5	GUESS INC COM		05/21/2012	UBS Limited	06/19/2012	Various	12,800.000	315,136	368,787	315,136	0	0	0	0	0	0	53,651	53,651	2,560	0
402629-20-8	GULFMARK OFFSHORE INC COM		10/18/2012	Various	12/06/2012	Various	13,200.000	435,887	418,204	435,887	0	0	0	0	0	0	(17,683)	(17,683)	0	0
404030-10-8	H&E EQUIPMENT SERVICES COM		05/07/2012	Various	09/25/2012	Various	20,800.000	376,346	355,782	376,346	0	0	0	0	0	0	(20,564)	(20,564)	0	0
404132-10-2	HCC Insurance Holdings I EQUITY - COMMON		02/21/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	6,900.000	207,449	213,162	207,449	0	0	0	0	0	0	5,713	5,713	1,070	0
40414L-10-9	HCP Inc COM		09/25/2012	SG Americas securities LLC	12/14/2012	SG Americas securities LLC	120,900.000	5,430,344	5,348,132	5,430,344	0	0	0	0	0	0	(82,212)	(82,212)	60,450	0
40418F-10-8	HFF Inc COM		08/14/2012	Various	10/18/2012	Various	9,400.000	139,762	135,020	139,762	0	0	0	0	0	0	(4,742)	(4,742)	0	0
404303-10-9	HSN INC COM		05/21/2012	Various	11/12/2012	Various	21,700.000	807,064	1,081,499	807,064	0	0	0	0	0	0	274,435	274,435	5,425	0
406216-10-1	HALLIBURTON COMPANY COM		07/16/2012	Citigroup Inc	09/25/2012	Various	191,400.000	5,532,226	6,673,891	5,532,226	0	0	0	0	0	0	1,141,665	1,141,665	17,226	0
40637H-10-9	Halozyme Therapeutics Inc COM		01/23/2012	SG Americas securities LLC	03/21/2012	Various	28,200.000	298,187	342,468	298,187	0	0	0	0	0	0	44,281	44,281	0	0
41043F-20-8	HANGER ORTHOPEDIC GRO COM		06/29/2012	UBS Limited	07/16/2012	Citigroup Inc	1,900.000	49,197	49,297	49,197	0	0	0	0	0	0	101	101	0	0
412822-10-8	HARLEY DAVIDSON INC COM		06/19/2012	Various	07/16/2012	Citigroup Inc	75,000.000	3,742,893	3,280,950	3,742,893	0	0	0	0	0	0	(461,943)	(461,943)	1,457	0
413086-10-9	HARMAN INTERNATIONAL COM		01/23/2012	SG Americas securities LLC	02/21/2012	Various	23,800.000	1,031,349	1,144,321	1,031,349	0	0	0	0	0	0	112,972	112,972	540	0
413160-10-2	HARMONIC LIGHTWAVES INC COM		03/21/2012	SG Americas securities LLC	06/19/2012	Various	54,000.000	305,249	233,771	305,249	0	0	0	0	0	0	(71,478)	(71,478)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
413875-10-5	HARRIS CORP DEL COM		10/18/2012	UBS Limited	12/07/2012	Barclays Capital Inc	26,300.000	1,238,125	1,262,269	1,238,125	0	0	0	0	0	0	24,143	24,143	9,731	0
414585-10-9	Harris Teeter Supermarkets Inc COM		09/25/2012	Various	12/14/2012	Various	47,400.000	1,858,986	1,877,806	1,858,986	0	0	0	0	0	0	18,819	18,819	7,926	0
41754V-10-3	HARVEST NATURAL RESOURCE COM		06/29/2012	UBS Limited	09/10/2012	Various	19,300.000	168,257	175,214	168,257	0	0	0	0	0	0	6,957	6,957	0	0
419879-10-1	Hawaiian Holdings Inc COM		02/07/2012	Citigroup Inc	09/10/2012	Various	27,700.000	175,147	163,220	175,147	0	0	0	0	0	0	(11,927)	(11,927)	0	0
420877-20-1	Haynes International Inc COM		07/30/2012	Various	08/28/2012	Various	9,600.000	516,962	531,751	516,962	0	0	0	0	0	0	14,789	14,789	924	0
421933-10-2	HEALTH MANAGEMENT ASSOC COM		02/21/2012	SG Americas securities LLC	04/23/2012	Various	127,400.000	879,697	882,335	879,697	0	0	0	0	0	0	2,638	2,638	0	0
42222G-10-8	HEALTH NET INC COM FOUNDATION HEALTH SYS		07/16/2012	Various	08/14/2012	Nomura International Limited	23,100.000	589,135	482,467	589,135	0	0	0	0	0	0	(106,669)	(106,669)	0	0
42222N-10-3	HealthStream Inc COM		05/21/2012	UBS Limited	09/10/2012	Various	3,000.000	63,285	81,834	63,285	0	0	0	0	0	0	18,549	18,549	0	0
422245-10-0	HEALTHWAYS INC COM		04/23/2012	Various	06/19/2012	Various	13,100.000	90,006	100,885	90,006	0	0	0	0	0	0	10,880	10,880	0	0
422347-10-4	HEARTLAND EXPRESS INC COM		06/29/2012	Various	09/25/2012	Various	30,700.000	444,441	418,698	444,441	0	0	0	0	0	0	(25,743)	(25,743)	614	0
42235N-10-8	HEARTLAND PAYMENT SYSTEM COM		07/30/2012	Various	10/18/2012	Various	50,000.000	1,496,661	1,456,038	1,496,661	0	0	0	0	0	0	(40,623)	(40,623)	3,654	0
422806-10-9	HEICO CORP NEW COM		02/07/2012	Various	05/21/2012	Various	10,800.000	614,079	529,660	614,079	0	0	0	0	0	0	(84,419)	(84,419)	0	0
422806-10-9	HEICO CORP NEW COM		04/25/2012	Stock Split	05/21/2012	Various	3,260.000	0	0	0	0	0	0	0	0	0	0	0	0	0
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM		05/21/2012	Various	12/14/2012	Various	164,800.000	3,100,479	2,968,107	3,100,479	0	0	0	0	0	0	(132,372)	(132,372)	0	0
426281-10-1	JACK HENRY & ASSOCIATES EQUITY - COMMON		03/05/2012	Barclays Capital Inc	05/07/2012	Citigroup Inc	4,000.000	132,840	130,980	132,840	0	0	0	0	0	0	(1,860)	(1,860)	0	0
427093-10-9	HERCULES OFFSHORE INC COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	89,900.000	459,119	412,731	459,119	0	0	0	0	0	0	(46,388)	(46,388)	0	0
427825-10-4	HERSHA HOSPITALITY TRUST COM		09/25/2012	SG Americas securities LLC	10/18/2012	UBS Limited	44,800.000	235,917	219,206	235,917	0	0	0	0	0	0	(16,710)	(16,710)	2,688	0
42809H-10-7	HESS CORP COM		02/07/2012	Citigroup Inc	06/19/2012	Loop Capital Markets LLC	4,700.000	291,273	208,342	291,273	0	0	0	0	0	0	(82,932)	(82,932)	940	0
428236-10-3	HEWLETT-PACKARD CO COM		11/12/2012	Various	12/07/2012	Various	1,663,400.000	31,051,788	25,059,362	31,051,788	0	0	0	0	0	0	(5,992,426)	(5,992,426)	279,870	0
42840B-10-1	HI TECH PHARMACAL CO COM		03/05/2012	Various	08/28/2012	Various	4,900.000	199,638	155,725	199,638	0	0	0	0	0	0	(43,913)	(43,913)	0	0
431475-10-2	Hill-Rom Holdings Inc COM		03/21/2012	Various	07/30/2012	Various	40,900.000	1,370,207	1,227,571	1,370,207	0	0	0	0	0	0	(142,636)	(142,636)	9,113	0
431571-10-8	Hillenbrand Inc COM		06/29/2012	Various	09/25/2012	Various	17,900.000	362,663	357,660	362,663	0	0	0	0	0	0	(5,003)	(5,003)	1,733	0
436893-20-0	Home Bancshares Inc/AR COM		07/16/2012	Various	11/12/2012	Various	900.000	24,204	27,189	24,204	0	0	0	0	0	0	2,985	2,985	120	0
437306-10-3	Home PPTYS, Inc (Home PPTY NY) COM		02/21/2012	SG Americas securities LLC	06/19/2012	Various	17,100.000	1,000,949	1,034,813	1,000,949	0	0	0	0	0	0	33,864	33,864	11,286	0
438516-10-6	HONEYWELL INTERNATIONAL COM		06/19/2012	Various	11/12/2012	Various	72,900.000	4,262,953	4,462,044	4,262,953	0	0	0	0	0	0	199,091	199,091	45,371	0
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		06/19/2012	Various	07/30/2012	Various	11,600.000	201,919	210,163	201,919	0	0	0	0	0	0	8,244	8,244	741	0
440452-10-0	HORMEL FOODS CORP NT COM		03/05/2012	Various	09/10/2012	Various	55,000.000	1,589,483	1,639,294	1,589,483	0	0	0	0	0	0	49,811	49,811	10,740	0
440694-30-5	Horsehead Holding Corp COM		09/25/2012	Various	12/14/2012	Various	22,600.000	223,158	207,752	223,158	0	0	0	0	0	0	(15,405)	(15,405)	0	0
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO		06/19/2012	Morgan Stanley & Co, Inc	06/29/2012	UBS Limited	5,800.000	138,301	142,779	138,301	0	0	0	0	0	0	4,478	4,478	0	0
441339-10-8	HOT TOPIC INC COM		03/21/2012	SG Americas securities LLC	06/29/2012	Various	17,800.000	155,711	172,648	155,711	0	0	0	0	0	0	16,936	16,936	1,424	0
443510-20-1	HUBBELL INC CL B COM		08/28/2012	Deutsche Bank Securities Inc	11/12/2012	Citigroup Inc	7,600.000	628,535	623,816	628,535	0	0	0	0	0	0	(4,720)	(4,720)	3,116	0
443683-10-7	Hudson City Bancorp Inc COM		07/30/2012	Various	09/10/2012	Morgan Stanley & Co, Inc	160,200.000	975,726	1,199,417	975,726	0	0	0	0	0	0	223,692	223,692	12,816	0
444859-10-2	HUMANA INC COM		01/23/2012	SG Americas securities LLC	06/19/2012	Various	4,300.000	393,263	343,060	393,263	0	0	0	0	0	0	(50,203)	(50,203)	1,075	0
446150-10-4	HUNTINGTON BANCSHARES INC COM		09/10/2012	Various	12/07/2012	Barclays Capital Inc	345,000.000	2,324,959	2,104,500	2,324,959	0	0	0	0	0	0	(220,459)	(220,459)	13,800	0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES COM		10/18/2012	Various	12/14/2012	Various	58,700.000	2,423,989	2,398,954	2,423,989	0	0	0	0	0	0	(25,035)	(25,035)	4,730	0
447011-10-7	Huntsman Corp COM		06/19/2012	Various	09/10/2012	Various	361,400.000	4,727,523	4,767,763	4,727,523	0	0	0	0	0	0	40,240	40,240	10,880	0
448947-50-7	IDT CORP COM		10/18/2012	Various	11/01/2012	Return of Capital	0.000	12,300	12,300	12,300	0	0	0	0	0	0	0	0	(12,300)	0
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		10/01/2012	Spin Off	12/14/2012	Various	7,500.000	485,996	324,828	485,996	0	0	0	0	0	0	(161,167)	(161,167)	6,725	0
449172-20-4	HYSTER-YALE MATLS HANDLING INC COM		10/01/2012	Spin Off	12/20/2012	Tax Free Exchange	13,400.000	383,042	627,790	383,042	0	0	0	0	0	0	244,748	244,748	0	0
44919P-50-8	IAC INTERACTIVE CORP COM		08/14/2012	Various	10/18/2012	Various	56,300.000	2,577,329	2,690,683	2,577,329	0	0	0	0	0	0	113,354	113,354	2,460	0
44925C-10-3	ICF International Inc COM		03/05/2012	Various	12/14/2012	Various	16,300.000	439,301	355,466	439,301	0	0	0	0	0	0	(83,835)	(83,835)	0	0
44928D-10-8	ICG GROUP INC COM		08/14/2012	Nomura International Limited	09/10/2012	Various	3,200.000	31,309	28,852	31,309	0	0	0	0	0	0	(2,457)	(2,457)	0	0
45071R-10-9	IXIA COM		10/18/2012	Various	12/14/2012	Various	48,800.000	753,263	675,855	753,263	0	0	0	0	0	0	(77,409)	(77,409)	0	0
450828-10-8	IBERIABANK CORP COM		11/12/2012	Citigroup Inc	12/06/2012	UBS Limited	4,200.000	199,664	199,475	199,664	0	0	0	0	0	0	(189)	(189)	0	0
45166R-20-4	IDENIX PHARMACEUTICALS COM		02/07/2012	Citigroup Inc	03/21/2012	Various	76,900.000	906,882	848,578	906,882	0	0	0	0	0	0	(58,304)	(58,304)	0	0
45169U-10-5	IGATE CORP COM		07/16/2012	Various	09/25/2012	Various	11,900.000	192,603	211,184	192,603	0	0	0	0	0	0	18,581	18,581	0	0
451730-10-5	Ignite Restaurant Group Inc COM		07/16/2012	Various	09/25/2012	Various	7,200.000	133,762	104,411	133,762	0	0	0	0	0	0	(29,351)	(29,351)	0	0
452308-10-9	Illinois Tool Wks Inc COM		07/16/2012	Citigroup Inc	07/30/2012	Various	173,800.000	9,561,666	9,563,277	9,561,666	0	0	0	0	0	0	1,610	1,610	47,088	0
45256B-10-1	IMPAX LABORATORIES INC COM		09/25/2012	Various	12/06/2012	Various	72,700.000	1,771,032	1,626,225	1,771,032	0	0	0	0	0	0	(144,807)	(144,807)	0	0
457153-10-4	INGRAM MICRO INC COM		07/16/2012	Various	10/18/2012	Various	85,600.000	1,520,523	1,432,251	1,520,523	0	0	0	0	0	0	(88,272)	(88,272)	0	0
457187-10-2	INGREDION INC COM		07/16/2012	Various	10/18/2012	UBS Limited	21,200.000	1,033,697	1,126,620	1,033,697	0	0	0	0	0	0	92,923	92,923	4,792	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45768S-10-5	INNOSPEC INC COM		06/19/2012	Various	06/29/2012	UBS Limited	5,100.000	139,831	148,752	139,831	0	0	0	0	0	0	8,921	8,921	0	0
45772F-10-7	Inphi Corp COM		09/10/2012	Various	12/14/2012	Various	30,000.000	346,322	264,404	346,322	0	0	0	0	0	0	(81,918)	(81,918)	0	0
45774N-10-8	Innophos Holdings Inc COM		11/12/2012	Various	12/06/2012	Various	3,700.000	180,151	177,049	180,151	0	0	0	0	0	0	(3,102)	(3,102)	210	0
45812P-10-7	INTEGRATED SILICON SOLUTION COM		09/10/2012	Various	12/14/2012	Various	6,400.000	66,645	57,061	66,645	0	0	0	0	0	0	(9,584)	(9,584)	0	0
458140-10-0	INTEL CORP COM		11/12/2012	Citigroup Inc	12/07/2012	Barclays Capital Inc	90,600.000	1,879,859	1,830,573	1,879,859	0	0	0	0	0	0	(49,286)	(49,286)	0	0
45841N-10-7	Interactive Brokers Group Inc COM		03/05/2012	Various	05/21/2012	Various	76,700.000	1,223,870	1,133,886	1,223,870	0	0	0	0	0	0	(89,984)	(89,984)	4,000	0
458743-10-1	INTERLINE BRANDS COM		02/07/2012	Citigroup Inc	09/07/2012	Tender (Corp Action)	5,400.000	94,570	137,700	94,570	0	0	0	0	0	0	43,130	43,130	0	0
458786-10-0	INTERMEC INC COM		06/29/2012	UBS Limited	10/18/2012	UBS Limited	4,400.000	27,337	31,385	27,337	0	0	0	0	0	0	4,048	4,048	0	0
45884X-10-3	INTERMUNE INC COM		02/07/2012	Citigroup Inc	02/21/2012	SG Americas securities LLC	23,600.000	372,597	338,778	372,597	0	0	0	0	0	0	(33,819)	(33,819)	0	0
45885A-30-0	INTERNAP NETWORK SVCS CO COM		02/21/2012	Various	04/23/2012	Various	19,800.000	143,201	139,434	143,201	0	0	0	0	0	0	(3,767)	(3,767)	0	0
459044-10-3	INTERNATIONAL BANCSHARES COM		04/23/2012	Various	09/10/2012	Various	33,700.000	666,757	653,169	666,757	0	0	0	0	0	0	(13,588)	(13,588)	5,120	0
459200-10-1	IBM CORP COM		02/21/2012	SG Americas securities LLC	09/25/2012	Various	76,700.000	14,869,238	15,528,827	14,869,238	0	0	0	0	0	0	659,588	659,588	35,530	0
459902-10-2	INTERNATIONAL GAME TECHNOLOGY COM		06/19/2012	Various	08/14/2012	Various	372,100.000	5,649,805	4,922,738	5,649,805	0	0	0	0	0	0	(727,067)	(727,067)	11,970	0
460335-20-1	Intl Speedway Corp COM		06/29/2012	Various	10/18/2012	Various	21,700.000	556,506	590,620	556,506	0	0	0	0	0	0	34,114	34,114	2,160	0
46113M-10-8	INTERVAL LEISURE GROUPS INC COM		06/29/2012	UBS Limited	12/06/2012	UBS Limited	4,300.000	81,390	79,761	81,390	0	0	0	0	0	0	(1,630)	(1,630)	860	0
46118H-10-4	IntraLinks Holdings Inc COM		02/21/2012	Various	06/29/2012	Various	44,000.000	292,811	192,955	292,811	0	0	0	0	0	0	(99,856)	(99,856)	0	0
461202-10-3	INTUIT INC COM		03/05/2012	Barclays Capital Inc	06/19/2012	Various	57,400.000	3,257,450	3,378,021	3,257,450	0	0	0	0	0	0	120,571	120,571	8,610	0
46120E-60-2	INTUITIVE SURGICAL INC COM		06/19/2012	Various	09/25/2012	Various	8,300.000	4,240,750	4,231,443	4,240,750	0	0	0	0	0	0	(9,307)	(9,307)	0	0
46131B-10-0	Invesco Mortgage Capital Inc REIT		06/19/2012	Various	08/14/2012	Various	71,000.000	1,283,380	1,332,421	1,283,380	0	0	0	0	0	0	49,041	49,041	46,150	0
46145F-10-5	INVESTMENT TECHNOLOGY GR COM		07/16/2012	Various	09/25/2012	Various	17,900.000	157,878	161,346	157,878	0	0	0	0	0	0	3,469	3,469	0	0
462044-10-8	ION Geophysical Corp COM		10/18/2012	Various	12/14/2012	Various	104,400.000	738,061	611,694	738,061	0	0	0	0	0	0	(126,367)	(126,367)	0	0
46269C-10-2	Iridium Communications Inc COM		09/25/2012	Various	11/12/2012	Citigroup Inc	21,500.000	166,473	135,042	166,473	0	0	0	0	0	0	(31,432)	(31,432)	0	0
462726-10-0	iRobot Corp COM		09/25/2012	Various	11/12/2012	Various	21,500.000	571,439	471,357	571,439	0	0	0	0	0	0	(100,082)	(100,082)	0	0
46333X-10-8	Ironwood Pharmaceuticals Inc COM		11/12/2012	Citigroup Inc	12/06/2012	UBS Limited	13,700.000	167,674	148,015	167,674	0	0	0	0	0	0	(19,660)	(19,660)	0	0
464287-46-5	ISHARES COM		06/20/2012	Various	08/08/2012	BNY Convergex	88,700.000	4,677,770	4,579,067	4,677,770	0	0	0	0	0	0	(98,703)	(98,703)	101,924	0
464330-10-9	ISIS PHARMACEUTICALS COM		02/07/2012	Citigroup Inc	03/21/2012	Various	2,900.000	25,664	24,923	25,664	0	0	0	0	0	0	(740)	(740)	0	0
46625H-10-0	JP MORGAN CHASE & CO COM		05/07/2012	Citigroup Inc	07/16/2012	Various	23,600.000	988,250	832,256	988,250	0	0	0	0	0	0	(155,994)	(155,994)	3,600	0
466367-10-9	JACK IN THE BOX INC COM		09/10/2012	Various	12/06/2012	Various	17,200.000	475,218	469,074	475,218	0	0	0	0	0	0	(6,144)	(6,144)	0	0
471109-10-8	JARDEN CORP COM		05/21/2012	Various	06/29/2012	Various	22,100.000	769,724	854,331	769,724	0	0	0	0	0	0	84,606	84,606	0	0
472319-10-2	JEFFERIES GROUP INC (NEW) COM		08/14/2012	Various	10/18/2012	Various	205,900.000	2,631,148	3,089,764	2,631,148	0	0	0	0	0	0	458,616	458,616	4,440	0
477143-10-1	JetBlue Airways Corp COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	155,000.000	867,225	794,646	867,225	0	0	0	0	0	0	(72,579)	(72,579)	0	0
477839-10-4	John Bean Technologies Corp COM		02/21/2012	Various	12/14/2012	Various	8,700.000	154,853	145,102	154,853	0	0	0	0	0	0	(9,750)	(9,750)	2,436	0
480200-10-7	JONES LANG LASALLE INC COM		10/18/2012	Various	12/14/2012	Various	116,200.000	9,548,718	8,262,725	9,548,718	0	0	0	0	0	0	(1,285,993)	(1,285,993)	23,240	0
48020T-10-1	Jones Group Inc/The COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	73,100.000	712,483	765,014	712,483	0	0	0	0	0	0	52,531	52,531	3,655	0
480838-10-1	JOS A BANK CLOTHIERS INC COM		02/21/2012	Various	03/21/2012	Various	7,600.000	391,267	410,470	391,267	0	0	0	0	0	0	19,204	19,204	0	0
48123V-10-2	J2 GLOBAL INC COM		07/16/2012	Citigroup Inc	09/10/2012	Various	5,600.000	161,190	161,948	161,190	0	0	0	0	0	0	757	757	1,232	0
48242W-10-6	KBR Inc COM		07/30/2012	Various	09/25/2012	Various	127,700.000	3,403,578	3,567,295	3,403,578	0	0	0	0	0	0	163,717	163,717	1,945	0
482480-10-0	K L A INSTRUMENTS CORP COM		02/21/2012	SG Americas securities LLC	04/23/2012	Various	34,500.000	1,687,223	1,793,424	1,687,223	0	0	0	0	0	0	106,202	106,202	0	0
483007-70-4	KAISER ALUMINUM CORP COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	800.000	41,322	43,651	41,322	0	0	0	0	0	0	2,329	2,329	200	0
483548-10-3	KAMAN CORP COM		09/25/2012	Various	12/06/2012	Various	13,200.000	458,806	444,011	458,806	0	0	0	0	0	0	(14,795)	(14,795)	3,344	0
48562P-10-3	KapStone Paper and Packaging C COM		02/07/2012	Citigroup Inc	03/05/2012	Various	10,700.000	197,019	213,476	197,019	0	0	0	0	0	0	16,457	16,457	0	0
48668E-10-1	KCAP Financial Inc COM		11/12/2012	Citigroup Inc	12/14/2012	SG Americas securities LLC	9,100.000	74,975	76,813	74,975	0	0	0	0	0	0	1,838	1,838	0	0
488152-20-8	KELLY SERVICES COM		05/21/2012	UBS Limited	12/06/2012	UBS Limited	500.000	6,468	6,837	6,468	0	0	0	0	0	0	370	370	50	0
488360-20-7	KEMET CORP COM		05/21/2012	Various	09/10/2012	Various	43,000.000	305,470	213,677	305,470	0	0	0	0	0	0	(91,793)	(91,793)	0	0
492914-10-6	KEY ENERGY SERVICES INC. COM		06/29/2012	UBS Limited	09/25/2012	Various	161,200.000	1,193,364	1,277,332	1,193,364	0	0	0	0	0	0	83,969	83,969	0	0
493267-10-8	KEYCORP NEW COM		10/18/2012	UBS Limited	12/07/2012	Barclays Capital Inc	126,500.000	1,122,941	1,008,787	1,122,941	0	0	0	0	0	0	(114,154)	(114,154)	6,325	0
494274-10-3	KIMBALL INTL INC COM		09/25/2012	SG Americas securities LLC	12/14/2012	SG Americas securities LLC	4,400.000	56,610	50,252	56,610	0	0	0	0	0	0	(6,358)	(6,358)	0	0
494368-10-3	KIMBERLY CLARK CORP COM		09/10/2012	Morgan Stanley & Co, Inc	11/12/2012	Citigroup Inc	30,300.000	2,500,144	2,530,686	2,500,144	0	0	0	0	0	0	30,542	30,542	0	0
494580-10-3	KINDRED HEALTHCARE INC COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	30,200.000	368,077	306,418	368,077	0	0	0	0	0	0	(61,659)	(61,659)	0	0
497498-10-5	KIRKLANDS INC COM		02/21/2012	Various	08/28/2012	Various	11,700.000	192,108	162,150	192,108	0	0	0	0	0	0	(29,958)	(29,958)	0	0
49803T-10-2	KITE REALTY GROUP TURST COM		10/18/2012	UBS Limited	12/14/2012	SG Americas securities LLC	4,900.000	27,474	24,309	27,474	0	0	0	0	0	0	(3,165)	(3,165)	0	0
498904-20-0	KNOLL INC COM		09/10/2012	Various	12/14/2012	Various	19,600.000	295,733	260,814	295,733	0	0	0	0	0	0	(34,919)	(34,919)	1,884	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
499005-10-6	KNIGHT CAPITAL GROUP INC COM		02/21/2012	SG Americas securities LLC	08/02/2012	Various	102,500.000	1,370,146	1,029,077	1,370,146	0	0	0	0	0	0	(341,069)	(341,069)	0	0
50060P-10-6	KOPPERS HOLDINGS INC COM		02/21/2012	Various	10/18/2012	Various	25,300.000	971,373	863,506	971,373	0	0	0	0	0	0	(107,868)	(107,868)	17,376	0
500643-20-0	KORN FERRY INTL COM		04/23/2012	Various	06/19/2012	Various	24,000.000	392,314	356,144	392,314	0	0	0	0	0	0	(36,170)	(36,170)	0	0
50105F-10-5	KRONOS WORLDWIDE INC COMM		05/07/2012	Various	06/19/2012	Various	51,400.000	1,156,365	889,731	1,156,365	0	0	0	0	0	0	(266,634)	(266,634)	4,710	0
501242-10-1	KULICKE & SOFFA INDUSTRIES COM		09/10/2012	Various	11/12/2012	Various	66,800.000	746,167	738,193	746,167	0	0	0	0	0	0	(7,974)	(7,974)	0	0
50187A-10-7	LHC Group Inc COM		07/16/2012	Citigroup Inc	10/18/2012	Various	3,100.000	54,851	56,764	54,851	0	0	0	0	0	0	1,912	1,912	0	0
502160-10-4	LSB Industries Inc COM		10/18/2012	Various	12/14/2012	Various	10,200.000	431,282	337,199	431,282	0	0	0	0	0	0	(94,083)	(94,083)	0	0
502161-10-2	L S I LOGIC CORP COM		05/07/2012	Citigroup Inc	12/14/2012	Various	51,600.000	407,898	335,991	407,898	0	0	0	0	0	0	(71,907)	(71,907)	0	0
502175-10-2	LTC Properties Inc COM		10/18/2012	Various	12/14/2012	Various	24,200.000	781,358	788,903	781,358	0	0	0	0	0	0	7,545	7,545	9,379	0
502403-20-7	LTX-Credence Corp COM		06/29/2012	UBS Limited	08/28/2012	Deutsche Bank Securities Inc	9,900.000	66,261	57,796	66,261	0	0	0	0	0	0	(8,465)	(8,465)	0	0
505336-10-7	LA-Z-BOY INC COM		09/25/2012	Various	12/14/2012	Various	89,100.000	1,306,963	1,120,689	1,306,963	0	0	0	0	0	0	(186,274)	(186,274)	692	0
505597-10-4	LACLEDE GROUP INC COM		07/30/2012	Various	11/12/2012	Various	4,100.000	167,815	170,735	167,815	0	0	0	0	0	0	2,920	2,920	415	0
521050-10-4	Layne Christensen Company COM		09/10/2012	Various	10/18/2012	Various	20,200.000	441,933	419,846	441,933	0	0	0	0	0	0	(22,087)	(22,087)	0	0
521865-20-4	LEAR CORP COM		06/19/2012	Morgan Stanley & Co, Inc	06/29/2012	UBS Limited	12,600.000	484,785	472,777	484,785	0	0	0	0	0	0	(12,008)	(12,008)	0	0
52186N-10-6	Leapfrog Enterprises Inc COM		09/25/2012	Various	11/12/2012	Various	104,900.000	860,044	863,695	860,044	0	0	0	0	0	0	3,650	3,650	0	0
52602E-10-2	LENDER PROCESSING SVCS INC COM		09/25/2012	Various	12/07/2012	Various	88,100.000	2,108,014	2,115,402	2,108,014	0	0	0	0	0	0	7,389	7,389	4,010	0
529771-10-7	LEXMARK INTL GROUP INC COM		07/30/2012	Various	09/25/2012	Various	136,600.000	3,842,463	3,719,213	3,842,463	0	0	0	0	0	0	(123,250)	(123,250)	37,635	0
531172-10-4	LIBERTY PROPERTY TRUST EQUITY - COMMON		12/06/2012	UBS Limited	12/14/2012	SG Americas securities LLC	3,700.000	130,170	127,580	130,170	0	0	0	0	0	0	(2,590)	(2,590)	0	0
53217V-10-9	LIFE TECHNOLOGIES CORP COM		05/07/2012	Citigroup Inc	07/16/2012	Citigroup Inc	25,000.000	1,118,125	1,086,150	1,118,125	0	0	0	0	0	0	(31,975)	(31,975)	0	0
53220K-50-4	LIGAND PHARMACEUTICALS COM		07/30/2012	Various	10/18/2012	Various	15,400.000	275,470	264,155	275,470	0	0	0	0	0	0	(11,314)	(11,314)	0	0
53261M-10-4	Limelight Networks Inc COM		06/29/2012	UBS Limited	11/12/2012	Various	21,500.000	62,415	40,531	62,415	0	0	0	0	0	0	(21,884)	(21,884)	0	0
533900-10-6	LINCOLN ELECTRIC HOLDINGS COM		07/30/2012	WELLS FARGO SEC LLC	08/28/2012	Deutsche Bank Securities Inc	13,800.000	556,085	591,854	556,085	0	0	0	0	0	0	35,770	35,770	0	0
535555-10-6	LINDSAY MANUFACTURING CO COM		03/21/2012	Various	06/19/2012	Various	8,300.000	525,880	520,544	525,880	0	0	0	0	0	0	(5,336)	(5,336)	810	0
53635B-10-7	LIQUIDITY SERVICES INC COM		01/23/2012	SG Americas securities LLC	04/23/2012	Various	26,000.000	907,556	1,135,063	907,556	0	0	0	0	0	0	227,507	227,507	0	0
537008-10-4	LITTELFUSE INC COM		06/29/2012	Various	10/18/2012	Various	7,900.000	468,501	439,219	468,501	0	0	0	0	0	0	(29,283)	(29,283)	1,620	0
538146-10-1	LivePerson Inc COM		10/18/2012	Various	12/06/2012	Various	49,400.000	844,893	765,925	844,893	0	0	0	0	0	0	(78,968)	(78,968)	0	0
539830-10-9	LOCKHEED MARTIN CORP COM		05/07/2012	Citigroup Inc	12/14/2012	SG Americas securities LLC	11,700.000	1,023,692	1,050,204	1,023,692	0	0	0	0	0	0	26,512	26,512	36,855	0
54142L-10-9	LogMeIn Inc COM		08/28/2012	Various	11/12/2012	Citigroup Inc	12,100.000	244,108	265,002	244,108	0	0	0	0	0	0	20,895	20,895	0	0
543881-10-6	Loral Space & Communications I COM		07/30/2012	Various	11/12/2012	Various	11,700.000	782,674	863,070	782,674	0	0	0	0	0	0	80,396	80,396	21,760	0
55264U-10-8	MB FINANCIAL INC COM		09/25/2012	Various	12/06/2012	Various	17,000.000	346,574	340,566	346,574	0	0	0	0	0	0	(6,009)	(6,009)	665	0
55277P-10-4	MGE ENERGY INC. COM		07/30/2012	Various	12/14/2012	Various	6,600.000	318,257	337,742	318,257	0	0	0	0	0	0	19,485	19,485	3,042	0
55306N-10-4	MKS INSTRUMENT INC COM		09/25/2012	SG Americas securities LLC	10/18/2012	UBS Limited	2,800.000	71,585	67,250	71,585	0	0	0	0	0	0	(4,334)	(4,334)	0	0
553530-10-6	MSC INDL DIRECT INC CL A		02/21/2012	Various	05/21/2012	Various	25,100.000	1,933,670	1,729,303	1,933,670	0	0	0	0	0	0	(204,368)	(204,368)	6,275	0
553777-10-3	MTS SYSTEMS CORPORATION COM		09/25/2012	Various	12/14/2012	Various	4,500.000	238,110	219,646	238,110	0	0	0	0	0	0	(18,463)	(18,463)	660	0
55402X-10-5	MWI Veterinary Supply Inc COM		07/30/2012	Various	10/18/2012	Various	4,700.000	476,143	499,938	476,143	0	0	0	0	0	0	23,795	23,795	0	0
55616P-10-4	Macys Inc COM		08/28/2012	Various	12/14/2012	Various	444,200.000	17,538,231	16,579,250	17,538,231	0	0	0	0	0	0	(958,981)	(958,981)	47,860	0
556269-10-8	MADDEN STEVEN LTD COM		10/18/2012	UBS Limited	12/06/2012	UBS Limited	4,200.000	187,475	182,465	187,475	0	0	0	0	0	0	(5,011)	(5,011)	0	0
559079-20-7	MAGELLAN HEALTH SERVICES INC COM		03/21/2012	SG Americas securities LLC	07/30/2012	WELLS FARGO SEC LLC	2,000.000	92,938	110,868	92,938	0	0	0	0	0	0	17,930	17,930	0	0
56418H-10-0	Manpower Inc		05/21/2012	Various	06/19/2012	Various	7,800.000	317,303	288,907	317,303	0	0	0	0	0	0	(28,396)	(28,396)	3,354	0
564563-10-4	MANTECH INTL CORP COM		07/30/2012	Various	10/18/2012	Various	21,900.000	496,623	506,718	496,623	0	0	0	0	0	0	10,095	10,095	3,423	0
565849-10-6	MARATHON OIL CORP COM		04/23/2012	Nomura International Limited	09/25/2012	Various	208,400.000	6,136,755	6,060,084	6,136,755	0	0	0	0	0	0	(76,671)	(76,671)	70,856	0
56585A-10-2	MARATHON PETROLEUM CORP COM		06/19/2012	Various	08/14/2012	Nomura International Limited	54,200.000	2,174,165	2,661,003	2,174,165	0	0	0	0	0	0	486,838	486,838	25,495	0
571748-10-2	MARSH & MCLENNAN COS INC COM		10/18/2012	UBS Limited	12/14/2012	Various	104,000.000	3,649,048	3,554,569	3,649,048	0	0	0	0	0	0	(94,479)	(94,479)	0	0
573075-10-8	Marten Transport COM		06/29/2012	Various	12/14/2012	Various	10,600.000	235,659	186,978	235,659	0	0	0	0	0	0	(48,681)	(48,681)	2,059	0
574795-10-0	Masimo Corp COM		03/21/2012	Various	12/14/2012	Various	38,000.000	839,051	809,033	839,051	0	0	0	0	0	0	(30,017)	(30,017)	13,100	0
576485-20-5	Matador Resources Co COM		05/07/2012	Various	06/29/2012	Various	12,000.000	132,819	125,607	132,819	0	0	0	0	0	0	(7,212)	(7,212)	0	0
576690-10-1	MATERION CORP COM		06/29/2012	Various	10/18/2012	Various	6,500.000	155,368	151,928	155,368	0	0	0	0	0	0	(3,440)	(3,440)	578	0
576853-10-5	MATRIX SERVIE CO COM		03/05/2012	Various	09/25/2012	Various	11,900.000	154,157	130,317	154,157	0	0	0	0	0	0	(23,839)	(23,839)	0	0
57686G-10-5	Matson Inc COM		09/10/2012	Various	10/18/2012	UBS Limited	8,000.000	188,771	171,824	188,771	0	0	0	0	0	0	(16,947)	(16,947)	0	0
577933-10-4	MAXIMUS INC COM		03/21/2012	SG Americas securities LLC	05/07/2012	Citigroup Inc	1,000.000	41,769	46,425	41,769	0	0	0	0	0	0	4,656	4,656	0	0
579489-10-5	MCCLATCHY NEWSPAPERS INC CL A		05/21/2012	Various	09/25/2012	Various	39,600.000	107,310	73,949	107,310	0	0	0	0	0	0	(33,361)	(33,361)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
580135-10-1	MCDONALDS CORP COM		03/05/2012	Various	06/19/2012	Various	184,100.000	18,496,075	16,615,697	18,496,075	0	0	0	0	0	0	(1,880,378)	(1,880,378)	218,750	0
580645-10-9	MCGRAW HILL COS INC COM		09/25/2012	Various	11/12/2012	Various	174,200.000	8,394,264	8,342,402	8,394,264	0	0	0	0	0	0	(51,863)	(51,863)	30,116	0
58463J-30-4	MEDICAL PROPERTIES TRUST COM		11/12/2012	Various	12/14/2012	Various	142,900.000	1,450,191	1,428,336	1,450,191	0	0	0	0	0	0	(21,854)	(21,854)	35,980	0
584688-10-5	MEDICINES COMPANY COM		02/21/2012	SG Americas securities LLC	04/23/2012	Various	23,200.000	487,316	467,558	487,316	0	0	0	0	0	0	(19,758)	(19,758)	0	0
584690-30-9	MEDICIS PHARMACEUTICA COM		07/30/2012	Various	10/18/2012	Various	65,100.000	2,210,218	2,829,677	2,210,218	0	0	0	0	0	0	619,459	619,459	5,810	0
58471A-10-5	Medidata Solutions Inc COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	1,400.000	55,975	55,105	55,975	0	0	0	0	0	0	(869)	(869)	0	0
58503F-10-6	Medley Capital Corp COM		09/10/2012	Various	10/18/2012	UBS Limited	11,000.000	148,151	160,633	148,151	0	0	0	0	0	0	12,482	12,482	504	0
587200-10-6	MENTOR GRAPHICS CORP COM		04/23/2012	Nomura International Limited	06/19/2012	Various	26,600.000	369,394	394,847	369,394	0	0	0	0	0	0	25,453	25,453	0	0
589889-10-4	MERIT MEDICAL SYSTEMS COM		10/18/2012	Various	12/06/2012	Various	12,000.000	168,082	151,401	168,082	0	0	0	0	0	0	(16,681)	(16,681)	0	0
59001A-10-2	MERITAGE MORTGAGE LOAN TRUST COM		12/06/2012	UBS Limited	12/14/2012	SG Americas securities LLC	7,700.000	270,817	287,603	270,817	0	0	0	0	0	0	16,786	16,786	0	0
59001K-10-0	MERITOR INC COM		05/07/2012	Various	07/30/2012	Various	126,700.000	786,902	604,026	786,902	0	0	0	0	0	0	(182,875)	(182,875)	0	0
59132A-10-4	Metals USA Holdings Corp COM		05/07/2012	Various	07/16/2012	Various	16,500.000	240,142	257,605	240,142	0	0	0	0	0	0	17,463	17,463	0	0
59156R-10-8	METLIFE INC COM		04/23/2012	Nomura International Limited	07/16/2012	Citigroup Inc	172,500.000	6,083,558	5,220,885	6,083,558	0	0	0	0	0	0	(862,673)	(862,673)	0	0
592142-10-3	Metropolitan Health Networks I COM		03/21/2012	Various	12/24/2012	Various	61,400.000	518,940	661,191	518,940	0	0	0	0	0	0	142,251	142,251	0	0
592688-10-5	MT INTERNATIONAL INC CLASS A COMMON STOC		03/05/2012	Barclays Capital Inc	04/23/2012	Nomura International Limited	2,700.000	485,474	466,622	485,474	0	0	0	0	0	0	(18,851)	(18,851)	0	0
594918-10-4	MICROSOFT CORP COM		06/19/2012	Various	12/07/2012	Various	524,000.000	16,123,476	14,860,275	16,123,476	0	0	0	0	0	0	(1,263,201)	(1,263,201)	236,047	0
594972-40-8	MICROSTRATEGY INC COM		08/14/2012	Nomura International Limited	10/18/2012	Various	5,000.000	628,920	652,170	628,920	0	0	0	0	0	0	23,250	23,250	0	0
596278-10-1	MIDDLEBY CORP COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	3,500.000	347,988	357,067	347,988	0	0	0	0	0	0	9,080	9,080	0	0
59804T-10-0	Midstates Petroleum Co Inc COM		08/28/2012	Deutsche Bank Securities Inc	09/10/2012	Morgan Stanley & Co, Inc	11,400.000	93,161	90,368	93,161	0	0	0	0	0	0	(2,793)	(2,793)	0	0
602720-10-4	Mine Safety Appliances Co COM		06/29/2012	Various	12/14/2012	Various	16,400.000	669,508	616,623	669,508	0	0	0	0	0	0	(52,885)	(52,885)	9,744	0
603158-10-6	MINERAL TECH INC COM		06/29/2012	Various	10/18/2012	Various	7,700.000	483,843	533,955	483,843	0	0	0	0	0	0	50,111	50,111	170	0
60649T-10-7	Mistras Group Inc COM		10/18/2012	UBS Limited	12/06/2012	UBS Limited	2,400.000	53,849	52,582	53,849	0	0	0	0	0	0	(1,267)	(1,267)	0	0
606501-10-4	Mitcham Industries Inc COM		05/07/2012	Various	12/14/2012	Various	15,800.000	354,986	235,796	354,986	0	0	0	0	0	0	(119,190)	(119,190)	0	0
607828-10-0	Modine Manufacturing Company COM		06/29/2012	Various	09/10/2012	Various	18,000.000	153,902	133,555	153,902	0	0	0	0	0	0	(20,347)	(20,347)	0	0
60855R-10-0	MOLINA HEALTHCARE INC COM		02/07/2012	Citigroup Inc	03/05/2012	Various	9,200.000	296,176	320,105	296,176	0	0	0	0	0	0	23,929	23,929	0	0
60871R-20-9	MOLSON COORS BREWING CO COM		08/14/2012	Nomura International Limited	09/10/2012	Various	46,900.000	2,042,214	2,123,906	2,042,214	0	0	0	0	0	0	81,693	81,693	14,336	0
60877T-10-0	Momenta Pharmaceuticals Inc COM		01/23/2012	SG Americas securities LLC	02/07/2012	Citigroup Inc	26,700.000	509,543	434,062	509,543	0	0	0	0	0	0	(75,481)	(75,481)	0	0
609839-10-5	Monolithic Power Systems Inc COM		07/16/2012	Various	09/25/2012	Various	63,600.000	1,202,494	1,322,075	1,202,494	0	0	0	0	0	0	119,581	119,581	0	0
61022P-10-0	Monotype Imaging Holdings Inc Common Sto		03/21/2012	SG Americas securities LLC	06/29/2012	Various	8,400.000	129,663	133,992	129,663	0	0	0	0	0	0	4,330	4,330	0	0
61166W-10-1	MONSANTO CO COM		09/25/2012	Various	10/18/2012	UBS Limited	42,000.000	3,768,863	3,796,086	3,768,863	0	0	0	0	0	0	27,223	27,223	15,750	0
611740-10-1	MONSTER BEVERAGE CORP COM		07/30/2012	Various	08/28/2012	Various	93,500.000	6,703,398	5,296,029	6,703,398	0	0	0	0	0	0	(1,407,369)	(1,407,369)	0	0
611740-10-1	MONSTER BEVERAGE CORP COM		02/16/2012	Stock Split	09/25/2012	Various	40,000.000	0	0	0	0	0	0	0	0	0	0	0	0	0
611742-10-7	MONSTER WORLDWIDE INC COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	98,100.000	810,600	694,940	810,600	0	0	0	0	0	0	(115,660)	(115,660)	0	0
615369-10-5	Moody's Corp COM		03/05/2012	Various	05/07/2012	Various	164,900.000	6,364,068	6,608,803	6,364,068	0	0	0	0	0	0	244,735	244,735	0	0
617446-44-8	MORGAN STANLEY COM		01/23/2012	SG Americas securities LLC	07/30/2012	Various	85,100.000	1,544,071	1,168,941	1,544,071	0	0	0	0	0	0	(375,130)	(375,130)	11,270	0
61945C-10-3	THE MOSAIC CO COM		12/07/2012	Various	12/14/2012	Various	205,500.000	10,582,092	10,976,953	10,582,092	0	0	0	0	0	0	394,861	394,861	17,088	0
620076-30-7	Motorola Solutions Inc COM		02/07/2012	Citigroup Inc	06/19/2012	Morgan Stanley & Co, Inc	4,700.000	221,126	228,209	221,126	0	0	0	0	0	0	7,083	7,083	2,068	0
624580-10-6	MOVADO GROUP COM		09/10/2012	Morgan Stanley & Co, Inc	12/06/2012	UBS Limited	400.000	14,793	12,870	14,793	0	0	0	0	0	0	(1,924)	(1,924)	320	0
62458M-20-7	Move Inc COM		07/30/2012	Various	12/14/2012	Various	16,600.000	151,349	125,882	151,349	0	0	0	0	0	0	(25,467)	(25,467)	0	0
624756-10-2	MUELLER INDS INC COM		10/18/2012	UBS Limited	12/14/2012	SG Americas securities LLC	7,600.000	384,271	358,956	384,271	0	0	0	0	0	0	(25,316)	(25,316)	950	0
624758-10-8	MUELLER WATER PRODUCTS INC COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	28,800.000	143,914	142,301	143,914	0	0	0	0	0	0	(1,613)	(1,613)	504	0
625453-10-5	MULTIMEDIA GAMES INC COM		02/21/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	7,800.000	82,173	86,291	82,173	0	0	0	0	0	0	4,118	4,118	0	0
626717-10-2	MURPHY OIL CORP NT COMMON STOCK		07/16/2012	Various	12/14/2012	Various	31,900.000	1,725,416	1,752,475	1,725,416	0	0	0	0	0	0	27,059	27,059	72,328	0
628464-10-9	MYERS INDS INC COM		03/05/2012	Barclays Capital Inc	05/21/2012	UBS Limited	2,500.000	32,325	40,775	32,325	0	0	0	0	0	0	8,450	8,450	200	0
62855J-10-4	MYRIAD GENETICS INC COM		03/05/2012	Barclays Capital Inc	09/10/2012	Morgan Stanley & Co, Inc	14,800.000	357,716	397,336	357,716	0	0	0	0	0	0	39,620	39,620	0	0
628778-10-2	NBT BANCORP INC. COM		10/18/2012	UBS Limited	12/14/2012	SG Americas securities LLC	2,900.000	60,964	56,872	60,964	0	0	0	0	0	0	(4,092)	(4,092)	580	0
628852-20-4	NCI BUILDING SYSTEMS INC. COM		03/21/2012	Various	10/18/2012	Various	9,300.000	116,945	102,479	116,945	0	0	0	0	0	0	(14,466)	(14,466)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
62886E-10-8	NCR CORP COM		03/21/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	26,900.000	571,060	615,015	571,060	0	0	0	0	0	0	43,955	43,955	0	0
62914B-10-0	NIC INC COM		09/25/2012	Various	12/14/2012	Various	14,400.000	216,203	214,616	216,203	0	0	0	0	0	0	(1,587)	(1,587)	2,050	0
629377-50-8	NRG ENERGY INC COM NEW		01/23/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	102,300.000	1,729,279	1,571,635	1,729,279	0	0	0	0	0	0	(157,644)	(157,644)	0	0
630077-10-5	NANOMETRICS INC COM		07/16/2012	Various	08/14/2012	Various	10,200.000	153,175	154,173	153,175	0	0	0	0	0	0	999	999	0	0
631103-10-8	NASDAQ STOCK MARKET INC COM		03/05/2012	Barclays Capital Inc	06/19/2012	Loop Capital Markets LLC	14,200.000	372,324	314,502	372,324	0	0	0	0	0	0	(57,822)	(57,822)	1,846	0
63633D-10-4	NATIONAL HEALTH INVS INC COM		07/16/2012	Various	09/10/2012	Various	5,400.000	273,456	271,637	273,456	0	0	0	0	0	0	(1,819)	(1,819)	715	0
637071-10-1	NATIONAL OILWELL VARCO COM		05/21/2012	Various	11/12/2012	Various	122,000.000	8,747,576	8,774,669	8,747,576	0	0	0	0	0	0	27,093	27,093	29,280	0
637138-10-8	NATIONAL PENN BANCSHARES INC COM		04/23/2012	Various	06/29/2012	Various	45,900.000	412,277	417,989	412,277	0	0	0	0	0	0	5,712	5,712	4,148	0
639050-10-3	Natus Medical Inc COM		09/25/2012	Various	12/14/2012	Various	7,500.000	97,714	81,386	97,714	0	0	0	0	0	0	(16,329)	(16,329)	0	0
63935N-10-7	NAVIGANT CONSULTING INC COM		04/23/2012	Various	12/14/2012	Various	29,400.000	406,784	328,067	406,784	0	0	0	0	0	0	(78,717)	(78,717)	0	0
64110D-10-4	NETAPP INC COM		09/27/2012	Drexel Hamilton LLC	11/12/2012	Citigroup Inc	105,000.000	3,492,678	2,824,605	3,492,678	0	0	0	0	0	0	(668,073)	(668,073)	0	0
64111Q-10-4	NETGEAR INC COM		06/29/2012	Various	08/28/2012	Various	18,500.000	646,088	645,432	646,088	0	0	0	0	0	0	(656)	(656)	0	0
64115T-10-4	NETSCOUT SYS INC COM		09/25/2012	SG Americas securities LLC	11/12/2012	Various	13,600.000	301,477	301,700	301,477	0	0	0	0	0	0	222	222	0	0
64128B-10-8	Neutral Tandem Inc COM		07/30/2012	Various	11/12/2012	Various	27,900.000	341,762	169,494	341,762	0	0	0	0	0	0	(172,269)	(172,269)	44,400	0
650111-10-7	NEW YORK TIMES CO COM		01/23/2012	SG Americas securities LLC	03/21/2012	Various	57,100.000	445,037	390,093	445,037	0	0	0	0	0	0	(54,944)	(54,944)	0	0
651290-10-8	NEWFIELD EXPLORATION COMPANY COM		06/19/2012	Various	07/16/2012	Various	205,000.000	5,988,787	6,246,440	5,988,787	0	0	0	0	0	0	257,652	257,652	0	0
651587-10-7	NEWMARKET CORP COM		06/19/2012	Morgan Stanley & Co, Inc	06/29/2012	UBS Limited	2,400.000	505,344	515,933	505,344	0	0	0	0	0	0	10,589	10,589	0	0
651639-10-6	NEWMONT MINING CORP COM		07/30/2012	Various	11/12/2012	Various	332,500.000	16,062,545	16,536,192	16,062,545	0	0	0	0	0	0	473,647	473,647	116,375	0
651824-10-4	NEWPORT CORPORATION COM		09/25/2012	SG Americas securities LLC	11/12/2012	Various	7,900.000	93,109	88,350	93,109	0	0	0	0	0	0	(4,760)	(4,760)	0	0
654106-10-3	NIKE INC COM		10/18/2012	Various	12/14/2012	Various	109,800.000	11,274,613	11,377,758	11,274,613	0	0	0	0	0	0	103,144	103,144	33,582	0
65542W-10-7	Noranda Aluminum Holding Corp COM		06/29/2012	Various	08/28/2012	Various	25,600.000	251,318	180,610	251,318	0	0	0	0	0	0	(70,707)	(70,707)	16,375	0
655844-10-8	NORFOLK SOUTHERN CORP COM		06/19/2012	Various	12/14/2012	Various	89,400.000	6,088,576	5,641,726	6,088,576	0	0	0	0	0	0	(446,850)	(446,850)	73,150	0
667340-10-3	Northwest Bancshares Inc COM		09/10/2012	Various	11/12/2012	Various	33,000.000	394,468	384,776	394,468	0	0	0	0	0	0	(9,692)	(9,692)	4,656	0
668074-30-5	NORTHWESTERN CORP COM		08/14/2012	Various	10/18/2012	Various	26,700.000	967,239	976,123	967,239	0	0	0	0	0	0	8,884	8,884	8,066	0
670002-10-4	NOVAVAX INC COM		10/18/2012	Various	12/14/2012	Various	42,600.000	94,952	74,535	94,952	0	0	0	0	0	0	(20,416)	(20,416)	0	0
67066G-10-4	NVIDIA CORP COM		08/28/2012	Various	12/07/2012	Various	695,600.000	10,162,818	8,702,221	10,162,818	0	0	0	0	0	0	(1,460,597)	(1,460,597)	7,898	0
67069D-10-8	NUTRI SYSTEM INC COM		07/16/2012	Various	12/14/2012	Various	19,000.000	216,224	154,938	216,224	0	0	0	0	0	0	(61,286)	(61,286)	6,213	0
67073Y-10-6	NV ENERGY INC COM		07/30/2012	Various	09/10/2012	Morgan Stanley & Co, Inc	45,400.000	814,216	821,150	814,216	0	0	0	0	0	0	6,934	6,934	7,718	0
670872-10-0	OM GROUP INC COM		06/29/2012	Various	09/10/2012	Various	23,000.000	428,065	419,352	428,065	0	0	0	0	0	0	(8,713)	(8,713)	0	0
671044-10-5	OSI SYSTEMS INC COM		08/28/2012	Various	12/06/2012	Various	7,400.000	544,858	509,362	544,858	0	0	0	0	0	0	(35,496)	(35,496)	0	0
67423R-10-8	Obagi Medical Products Inc COM		07/30/2012	Various	09/10/2012	Various	20,800.000	316,054	275,315	316,054	0	0	0	0	0	0	(40,739)	(40,739)	0	0
674599-10-5	Occidental Pete Corp COM		10/18/2012	Various	12/07/2012	Various	49,300.000	4,591,923	3,983,084	4,591,923	0	0	0	0	0	0	(608,839)	(608,839)	20,898	0
675232-10-2	Oceaneering Intl Inc. COM		10/18/2012	Various	12/14/2012	Various	146,400.000	7,936,974	7,682,341	7,936,974	0	0	0	0	0	0	(254,632)	(254,632)	35,892	0
679580-10-0	Old Dominion Freight Line Inc COM		03/21/2012	SG Americas securities LLC	06/29/2012	Various	16,500.000	699,546	716,891	699,546	0	0	0	0	0	0	17,345	17,345	0	0
680033-10-7	OLD NATL BANCORP IND COM		02/21/2012	Various	06/19/2012	Various	62,100.000	775,386	768,299	775,386	0	0	0	0	0	0	(7,087)	(7,087)	6,948	0
680665-20-5	OLIN CORP COM		06/29/2012	Various	12/06/2012	Various	48,200.000	985,153	1,031,022	985,153	0	0	0	0	0	0	45,869	45,869	12,800	0
681936-10-0	OMEGA HLTHCARE INVESTORS COM		05/07/2012	Various	08/14/2012	Various	90,300.000	1,890,020	2,061,096	1,890,020	0	0	0	0	0	0	171,077	171,077	40,488	0
68210P-10-7	Omega Protein Corp COM		07/16/2012	Citigroup Inc	12/14/2012	Various	4,600.000	38,290	28,615	38,290	0	0	0	0	0	0	(9,675)	(9,675)	0	0
682128-10-3	OMNIVISION TECHNOLOGIES COM		12/07/2012	Various	12/14/2012	SG Americas securities LLC	142,500.000	2,137,536	2,000,843	2,137,536	0	0	0	0	0	0	(136,693)	(136,693)	0	0
682129-10-1	OMNOVA SOLUTIONS INC COM		09/25/2012	Various	10/18/2012	UBS Limited	6,700.000	55,556	52,850	55,556	0	0	0	0	0	0	(2,706)	(2,706)	0	0
682189-10-5	ON SEMICONDUCTOR CORP COM		07/16/2012	Citigroup Inc	08/28/2012	Deutsche Bank Securities Inc	205,200.000	1,322,309	1,274,908	1,322,309	0	0	0	0	0	0	(47,401)	(47,401)	0	0
682680-10-3	ONEOK INC COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	36,300.000	3,009,452	2,991,344	3,009,452	0	0	0	0	0	0	(18,107)	(18,107)	0	0
683399-10-9	ONYX PHARMACEUTICALS INC COM		04/23/2012	Nomura International Limited	06/19/2012	Various	17,500.000	759,448	752,772	759,448	0	0	0	0	0	0	(6,676)	(6,676)	0	0
68372A-10-4	OpenTable Inc COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	13,200.000	589,406	580,153	589,406	0	0	0	0	0	0	(9,253)	(9,253)	0	0
68375Q-40-3	OPLINK COMMUNICATIONS IN COM		09/25/2012	Various	10/18/2012	Various	7,300.000	132,819	111,853	132,819	0	0	0	0	0	0	(20,966)	(20,966)	0	0
68389X-10-5	ORACLE CORP COM		02/07/2012	Various	12/07/2012	Barclays Capital Inc	217,200.000	6,205,946	6,919,992	6,205,946	0	0	0	0	0	0	714,046	714,046	39,096	0
686164-10-4	Orexigen Therapeutics Inc COM		06/29/2012	UBS Limited	08/14/2012	Nomura International Limited	53,800.000	314,353	224,131	314,353	0	0	0	0	0	0	(90,223)	(90,223)	0	0
68628V-30-8	Orion Marine Group Inc COM		01/23/2012	SG Americas securities LLC	05/07/2012	Various	1,900.000	12,776	12,786	12,776	0	0	0	0	0	0	10	10	0	0
68633D-10-3	Oritani Financial Corp COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	8,200.000	107,789	116,230	107,789	0	0	0	0	0	0	8,441	8,441	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
686688-10-2	ORMAT TECHNOLOGIES INC COM		10/18/2012	UBS Limited	12/06/2012	Various	5,700.000	120,411	103,842	120,411	0	0	0	0	0	0	(16,569)	(16,569)	212	0
688239-20-1	OSHKOSH TRUCK CORP COM		09/25/2012	SG Americas securities LLC	10/18/2012	Various	51,300.000	1,295,833	1,116,964	1,295,833	0	0	0	0	0	0	(178,869)	(178,869)	0	0
690768-40-3	OWENS ILL INC COM NEW		04/23/2012	Various	06/19/2012	Various	55,300.000	1,312,549	1,085,218	1,312,549	0	0	0	0	0	0	(227,331)	(227,331)	0	0
691497-30-9	OXFORD INDS INC COM		02/07/2012	Citigroup Inc	04/23/2012	Nomura International Limited	2,600.000	129,665	122,754	129,665	0	0	0	0	0	0	(6,911)	(6,911)	390	0
69329Y-10-4	PDL BIOPHARMA INC COM		07/30/2012	Various	09/25/2012	Various	183,000.000	1,189,670	1,288,108	1,189,670	0	0	0	0	0	0	98,438	98,438	27,450	0
69331C-10-8	P G & E CORP COM		06/19/2012	Various	11/12/2012	Various	126,800.000	5,642,947	5,217,579	5,642,947	0	0	0	0	0	0	(425,368)	(425,368)	88,907	0
693320-20-2	PHH CORP COM		12/06/2012	Various	12/14/2012	Various	57,700.000	997,301	1,074,093	997,301	0	0	0	0	0	0	76,791	76,791	0	0
69336T-20-5	PHI INC COM		10/18/2012	Various	12/14/2012	Various	1,300.000	41,698	38,533	41,698	0	0	0	0	0	0	(3,165)	(3,165)	0	0
693475-10-5	PNC FINANCIAL SERVICES COM		07/30/2012	WELLS FARGO SEC LLC	09/25/2012	Various	46,000.000	2,748,776	2,962,455	2,748,776	0	0	0	0	0	0	213,679	213,679	0	0
69349H-10-7	PNM RESOURCES INC COM		02/21/2012	SG Americas securities LLC	04/23/2012	Various	21,800.000	402,537	396,859	402,537	0	0	0	0	0	0	(5,678)	(5,678)	261	0
693506-10-7	PPG INDUSTRIES INC COM		04/23/2012	Various	09/10/2012	Various	48,500.000	4,622,289	5,005,800	4,622,289	0	0	0	0	0	0	383,511	383,511	44,859	0
69351T-10-6	PP&L CORPORATION COM		07/30/2012	Various	09/10/2012	Various	156,700.000	4,341,102	4,393,121	4,341,102	0	0	0	0	0	0	52,019	52,019	16,128	0
69360J-10-7	PS BUSINESS PARKS INC / CA COM		08/28/2012	Various	10/18/2012	Various	3,700.000	248,135	251,683	248,135	0	0	0	0	0	0	3,548	3,548	1,628	0
693656-10-0	PVH Corp COM		05/21/2012	UBS Limited	06/19/2012	Various	11,000.000	823,735	892,007	823,735	0	0	0	0	0	0	68,272	68,272	0	0
695263-10-3	PACWEST BANCORP DEL COM		07/16/2012	Various	09/25/2012	Various	16,400.000	393,711	391,770	393,711	0	0	0	0	0	0	(1,941)	(1,941)	3,258	0
69840W-10-8	PANERA BREAD CO COM		05/07/2012	Citigroup Inc	12/14/2012	SG Americas securities LLC	9,800.000	1,554,623	1,550,527	1,554,623	0	0	0	0	0	0	(4,096)	(4,096)	0	0
698657-10-3	PANTRY INC COM		07/16/2012	Various	12/14/2012	Various	2,100.000	31,900	29,212	31,900	0	0	0	0	0	0	(2,688)	(2,688)	0	0
69888P-10-6	PAR PHARMACEUTICAL COS COM		06/29/2012	Various	07/30/2012	Various	10,200.000	365,719	499,057	365,719	0	0	0	0	0	0	133,338	133,338	0	0
699173-20-9	PARAMETRIC TECHNOLOGY CORP COM		10/18/2012	Various	12/14/2012	Various	39,500.000	849,061	820,219	849,061	0	0	0	0	0	0	(28,843)	(28,843)	0	0
699462-10-7	PAREXEL INTERNATIONAL CORP COM		09/25/2012	Various	11/12/2012	Various	29,800.000	829,724	911,738	829,724	0	0	0	0	0	0	82,014	82,014	0	0
701081-10-1	PARKER DRILLING CO COM		03/05/2012	Various	12/06/2012	Various	130,000.000	842,673	569,968	842,673	0	0	0	0	0	0	(272,705)	(272,705)	0	0
703343-10-3	Patrick Industries Inc COM		10/18/2012	Various	12/14/2012	Various	8,800.000	155,530	131,961	155,530	0	0	0	0	0	0	(23,570)	(23,570)	0	0
70509V-10-0	Pebblebrook Hotel Trust REIT		08/14/2012	Various	11/12/2012	Various	43,300.000	970,843	996,161	970,843	0	0	0	0	0	0	25,318	25,318	2,628	0
705573-10-3	PEGASYSTEMS INC COM		06/29/2012	Various	08/28/2012	Various	10,900.000	365,942	329,761	365,942	0	0	0	0	0	0	(36,181)	(36,181)	0	0
707569-10-9	PENN NATL GAMING INC COM		07/16/2012	Citigroup Inc	08/14/2012	Nomura International Limited	11,400.000	479,872	432,356	479,872	0	0	0	0	0	0	(47,515)	(47,515)	0	0
707882-10-6	PENN VA CORP COM		06/29/2012	UBS Limited	09/10/2012	Various	43,000.000	307,579	269,398	307,579	0	0	0	0	0	0	(38,181)	(38,181)	0	0
708062-10-4	PennantPark Investment Corp COM		02/07/2012	Citigroup Inc	08/28/2012	Various	18,100.000	192,095	194,702	192,095	0	0	0	0	0	0	2,607	2,607	10,136	0
709102-10-7	PENNSYLVANIA RL ESTATE I COM		04/23/2012	Nomura International Limited	05/07/2012	Citigroup Inc	7,700.000	113,552	110,149	113,552	0	0	0	0	0	0	(3,403)	(3,403)	0	0
70931T-10-3	Pennymac Mortgage Investment T REIT		03/21/2012	Various	08/28/2012	Various	80,900.000	1,464,893	1,566,807	1,464,893	0	0	0	0	0	0	101,915	101,915	55,110	0
71375U-10-1	PERFICIENT INC COM		07/30/2012	Various	10/18/2012	Various	7,600.000	98,833	89,920	98,833	0	0	0	0	0	0	(8,913)	(8,913)	0	0
716382-10-6	PETMED EXPRESS INC COM		06/29/2012	Various	09/25/2012	Various	13,900.000	169,827	142,442	169,827	0	0	0	0	0	0	(27,385)	(27,385)	2,565	0
716748-10-8	PETROQUEST ENERGY INC COM		10/18/2012	Various	12/14/2012	Various	48,700.000	320,219	275,496	320,219	0	0	0	0	0	0	(44,723)	(44,723)	0	0
716933-10-6	PHARMACYCLICS INC COM		03/05/2012	Barclays Capital Inc	06/29/2012	Various	21,900.000	563,487	1,036,792	563,487	0	0	0	0	0	0	473,305	473,305	0	0
718546-10-4	PHILLIPS 66 COM		05/01/2012	Spin Off	05/21/2012	Various	177,400.000	4,344,675	5,459,866	4,344,675	0	0	0	0	0	0	1,115,191	1,115,191	0	0
71902E-60-4	PHOENIX COMPANIES INC COM		10/18/2012	Various	12/14/2012	Various	2,540.000	89,695	59,400	89,695	0	0	0	0	0	0	(30,295)	(30,295)	0	0
71902E-60-4	PHOENIX COMPANIES INC COM		07/16/2012	Various	08/13/2012	Various	34,960.000	0	0	0	0	0	0	0	0	0	0	0	0	0
719405-10-2	PHOTRONICS INC COM		07/16/2012	Various	12/14/2012	Various	24,900.000	154,761	132,546	154,761	0	0	0	0	0	0	(22,215)	(22,215)	0	0
720190-20-6	Piedmont Office Realty Trust I REIT		09/10/2012	Various	12/14/2012	Various	99,700.000	1,713,871	1,749,525	1,713,871	0	0	0	0	0	0	35,655	35,655	18,960	0
720279-10-8	PIER ONE IMPORTS INC COM		05/07/2012	Citigroup Inc	06/19/2012	Various	73,900.000	1,207,157	1,230,794	1,207,157	0	0	0	0	0	0	23,638	23,638	0	0
72147K-10-8	PILGRIMS PRIDE CORP COM		06/29/2012	Various	09/25/2012	Various	210,300.000	1,430,431	1,076,477	1,430,431	0	0	0	0	0	0	(353,953)	(353,953)	0	0
723456-10-9	PINNACLE ENTMT INC COM		03/05/2012	Various	07/30/2012	Various	37,000.000	420,572	401,567	420,572	0	0	0	0	0	0	(19,005)	(19,005)	0	0
72346Q-10-4	PINNACLE FINANCIAL PARTN COM		04/23/2012	Nomura International Limited	06/19/2012	Various	200.000	3,525	3,614	3,525	0	0	0	0	0	0	88	88	0	0
723484-10-1	Pinnacle West Capital Corp COM		03/05/2012	Barclays Capital Inc	06/19/2012	Various	26,500.000	1,228,275	1,376,980	1,228,275	0	0	0	0	0	0	148,705	148,705	13,913	0
723664-10-8	PIONEER ENERGY SVCS CORP COM		06/29/2012	Various	08/14/2012	Various	69,700.000	608,278	624,722	608,278	0	0	0	0	0	0	16,444	16,444	0	0
724078-10-0	PIPER JAFFRAY COS COM		04/23/2012	Nomura International Limited	09/25/2012	Various	6,500.000	157,086	164,109	157,086	0	0	0	0	0	0	7,023	7,023	0	0
727493-10-8	PLANTRONICS INC COM		03/21/2012	Various	12/06/2012	Various	18,700.000	707,105	597,018	707,105	0	0	0	0	0	0	(110,087)	(110,087)	2,650	0
729132-10-0	PLEXUS CORP COM		06/29/2012	UBS Limited	10/18/2012	Various	9,700.000	272,066	293,328	272,066	0	0	0	0	0	0	21,262	21,262	0	0
731068-10-2	Polaris Industries Inc. COM		07/30/2012	WELLS FARGO SEC LLC	10/18/2012	UBS Limited	3,300.000	251,711	285,757	251,711	0	0	0	0	0	0	34,046	34,046	1,221	0
73179P-10-6	POLYONE CORPORATION COM		06/29/2012	UBS Limited	11/12/2012	Various	17,900.000	242,957	322,317	242,957	0	0	0	0	0	0	79,361	79,361	840	0
736402-10-5	PORTFOLIO RECOVERY ASSOC COM		01/23/2012	SG Americas securities LLC	02/21/2012	SG Americas securities LLC	1,200.000	81,053	84,282	81,053	0	0	0	0	0	0	3,229	3,229	0	0
737446-10-4	POST HOLDINGS INC COM		10/18/2012	UBS Limited	12/06/2012	Various	14,000.000	439,689	441,612	439,689	0	0	0	0	0	0	1,923	1,923	0	0
737630-10-3	Potlatch Corp REIT		02/21/2012	Various	03/05/2012	Barclays Capital Inc	14,400.000	447,208	443,088	447,208	0	0	0	0	0	0	(4,120)	(4,120)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
739128-10-6	POWELL INDUSTRIES INC COM		08/14/2012	Various	10/18/2012	Various	1,900.000	72,799	66,057	72,799	0	0	0	0	0	0	(6,742)	(6,742)	0	0
739276-10-3	POWER INTERGRATION INC COM		07/30/2012	Various	08/28/2012	Various	16,000.000	575,527	553,451	575,527	0	0	0	0	0	0	(22,076)	(22,076)	0	0
73930R-10-2	POWER-ONE INC. COM		09/25/2012	Various	12/14/2012	Various	109,700.000	670,883	451,675	670,883	0	0	0	0	0	0	(219,208)	(219,208)	0	0
73941U-10-2	POZEN INC COM		04/23/2012	Nomura International Limited	05/07/2012	Citigroup Inc	14,200.000	107,735	103,163	107,735	0	0	0	0	0	0	(4,572)	(4,572)	0	0
74144T-10-8	PRICE T ROWE GROUP INC COM		10/18/2012	Various	12/14/2012	Various	83,200.000	5,323,835	5,195,994	5,323,835	0	0	0	0	0	0	(127,841)	(127,841)	77,758	0
741503-40-3	PRICELINE COM INC COM		05/07/2012	Citigroup Inc	05/21/2012	UBS Limited	1,900.000	1,413,605	1,235,494	1,413,605	0	0	0	0	0	0	(178,111)	(178,111)	0	0
74164F-10-3	Primoris Services Corporation COM		04/23/2012	Various	10/18/2012	Various	35,000.000	548,427	437,637	548,427	0	0	0	0	0	0	(110,790)	(110,790)	1,767	0
74164M-10-8	Primerica Inc COM		10/18/2012	Various	11/12/2012	Various	20,500.000	562,457	552,561	562,457	0	0	0	0	0	0	(9,896)	(9,896)	510	0
74267C-10-6	PROASSURANCE CORPORATION COM		10/18/2012	Various	12/14/2012	Various	28,000.000	2,460,219	2,425,917	2,460,219	0	0	0	0	0	0	(34,303)	(34,303)	52,075	0
74269U-20-3	Procera Networks Inc COM		02/21/2012	Various	05/21/2012	Various	22,100.000	385,985	428,597	385,985	0	0	0	0	0	0	42,613	42,613	0	0
742718-10-9	PROCTER & GAMBLE CO COM		12/07/2012	Barclays Capital Inc	12/14/2012	SG Americas securities LLC	58,500.000	4,119,278	4,111,439	4,119,278	0	0	0	0	0	0	(7,839)	(7,839)	0	0
742962-10-3	PRIVATEBANCORP INC COM		01/23/2012	SG Americas securities LLC	06/19/2012	Various	9,200.000	122,581	137,218	122,581	0	0	0	0	0	0	14,637	14,637	158	0
743312-10-0	PROGRESS SOFTWARE CORP COM		09/25/2012	Various	12/14/2012	Various	30,050.000	625,145	587,630	625,145	0	0	0	0	0	0	(37,515)	(37,515)	0	0
744573-10-6	Public Service Enterprise Grou COM		07/16/2012	Various	12/07/2012	Barclays Capital Inc	232,000.000	7,355,719	6,957,448	7,355,719	0	0	0	0	0	0	(398,271)	(398,271)	258,937	0
74460D-10-9	PUBLIC STORAGE INC COM REIT		02/21/2012	SG Americas securities LLC	05/07/2012	Various	38,400.000	5,259,840	5,306,141	5,259,840	0	0	0	0	0	0	46,301	46,301	42,240	0
747277-10-1	QLOGIC CORP. COM		10/18/2012	UBS Limited	12/06/2012	Various	101,800.000	1,198,909	1,091,977	1,198,909	0	0	0	0	0	0	(106,931)	(106,931)	0	0
747316-10-7	QUAKER CHEM CORP COM		03/05/2012	Barclays Capital Inc	10/18/2012	Various	2,300.000	89,079	106,493	89,079	0	0	0	0	0	0	17,414	17,414	1,018	0
74756M-10-2	Quality Distribution Inc COM		06/29/2012	Various	11/12/2012	Various	21,500.000	241,408	187,937	241,408	0	0	0	0	0	0	(53,471)	(53,471)	0	0
747582-10-4	QUALITY SYSTEMS INC COM		10/18/2012	Various	12/14/2012	Various	128,200.000	3,073,571	2,257,399	3,073,571	0	0	0	0	0	0	(816,173)	(816,173)	6,528	0
74834T-10-3	QUEST SOFTWARE INC COM		01/23/2012	SG Americas securities LLC	03/21/2012	SG Americas securities LLC	12,800.000	243,635	308,493	243,635	0	0	0	0	0	0	64,858	64,858	0	0
748740-10-0	QuinStreet Inc COM		03/21/2012	Various	12/14/2012	Various	20,600.000	207,759	154,997	207,759	0	0	0	0	0	0	(52,761)	(52,761)	0	0
749227-60-9	RAIT Financial Trust REIT		03/05/2012	Various	06/19/2012	Various	42,200.000	237,865	202,431	237,865	0	0	0	0	0	0	(35,433)	(35,433)	1,960	0
749607-10-7	R L I CORPORATION COM		11/12/2012	Various	12/06/2012	Various	5,300.000	344,052	344,450	344,052	0	0	0	0	0	0	398	398	21,208	0
74965L-10-1	RLJ Lodging Trust REIT		06/19/2012	Morgan Stanley & Co, Inc	09/25/2012	Various	19,200.000	352,224	366,075	352,224	0	0	0	0	0	0	13,851	13,851	3,168	0
749660-10-6	RPC INC COM		03/12/2012	Stock Split	03/21/2012	Various	48,075.000	0	0	0	0	0	0	0	0	0	0	0	0	0
751212-10-1	Ralph Lauren Corp COM		04/23/2012	Nomura International Limited	06/19/2012	Various	21,000.000	3,525,417	3,100,157	3,525,417	0	0	0	0	0	0	(425,261)	(425,261)	0	0
754730-10-9	RAYMOND JAMES FINANCIAL INC COM		05/21/2012	UBS Limited	06/19/2012	Various	8,400.000	276,696	290,695	276,696	0	0	0	0	0	0	13,999	13,999	0	0
75524B-10-4	RBC Bearings Inc COM		02/21/2012	Various	04/23/2012	Various	6,900.000	325,497	307,681	325,497	0	0	0	0	0	0	(17,817)	(17,817)	0	0
75689M-10-1	RED ROBIN GOURMET BURGER COM		06/29/2012	UBS Limited	08/28/2012	Deutsche Bank Securities Inc	7,000.000	211,001	213,906	211,001	0	0	0	0	0	0	2,905	2,905	0	0
758932-10-7	Regis Corporation COM		06/29/2012	Various	07/30/2012	Various	24,600.000	440,734	421,948	440,734	0	0	0	0	0	0	(18,786)	(18,786)	0	0
7591EP-10-0	REGIONS FINANCIAL CORP COM		11/12/2012	Citigroup Inc	12/14/2012	SG Americas securities LLC	50,200.000	328,760	334,884	328,760	0	0	0	0	0	0	6,124	6,124	0	0
759351-60-4	REINSURANCE GRP OF AMER COM		06/19/2012	Morgan Stanley & Co, Inc	08/14/2012	Various	27,200.000	1,430,309	1,502,202	1,430,309	0	0	0	0	0	0	71,893	71,893	3,408	0
759509-10-2	RELIANCE STEEL & ALUMINUM COM		03/21/2012	Various	07/30/2012	Various	36,800.000	2,042,394	1,811,703	2,042,394	0	0	0	0	0	0	(230,691)	(230,691)	6,090	0
760112-10-2	Rentech Inc COM		03/05/2012	Various	06/19/2012	Various	135,200.000	242,202	241,383	242,202	0	0	0	0	0	0	(819)	(819)	0	0
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM		07/16/2012	Various	12/06/2012	Various	25,100.000	142,364	124,376	142,364	0	0	0	0	0	0	(17,988)	(17,988)	0	0
760759-10-0	REPUBLIC SERV INC NT COM		01/23/2012	SG Americas securities LLC	02/21/2012	SG Americas securities LLC	17,400.000	491,446	516,867	491,446	0	0	0	0	0	0	25,421	25,421	0	0
76120W-30-2	RESOURCE CAPITAL CORP COM		01/23/2012	SG Americas securities LLC	03/05/2012	Barclays Capital Inc	20,100.000	113,243	117,185	113,243	0	0	0	0	0	0	3,942	3,942	0	0
761248-10-3	Responsys Inc COM		09/25/2012	Various	12/14/2012	Various	42,000.000	422,693	287,656	422,693	0	0	0	0	0	0	(135,038)	(135,038)	0	0
761624-10-5	REX STORES CORP COM		06/29/2012	Various	09/25/2012	Various	2,400.000	65,482	48,978	65,482	0	0	0	0	0	0	(16,504)	(16,504)	0	0
769730-10-5	Roadrunner Transportation Syst COM		05/21/2012	Various	12/14/2012	Various	7,000.000	122,707	120,140	122,707	0	0	0	0	0	0	(2,567)	(2,567)	0	0
770196-10-3	ROBBINS MYERS INC COM		04/23/2012	Various	07/30/2012	Various	69,200.000	3,388,469	3,047,290	3,388,469	0	0	0	0	0	0	(341,179)	(341,179)	3,065	0
776696-10-6	ROPER INDUSTRIES INC COM		09/10/2012	Various	11/12/2012	Citigroup Inc	17,500.000	1,839,556	1,898,768	1,839,556	0	0	0	0	0	0	59,212	59,212	2,406	0
778296-10-3	Ross Stores Inc COMMON		11/12/2012	Various	12/14/2012	SG Americas securities LLC	85,400.000	4,867,803	4,565,569	4,867,803	0	0	0	0	0	0	(302,233)	(302,233)	33,796	0
779268-10-1	ROUNDY'S INC SR SUB NT COM		07/30/2012	Various	08/28/2012	Various	44,700.000	504,407	416,641	504,407	0	0	0	0	0	0	(87,766)	(87,766)	6,302	0
781182-10-0	Ruby Tuesday Inc COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	2,800.000	19,020	16,839	19,020	0	0	0	0	0	0	(2,181)	(2,181)	0	0
781846-20-9	RUSH ENTERPRISE INC A CL COM		02/07/2012	Various	03/21/2012	Various	8,800.000	193,358	211,367	193,358	0	0	0	0	0	0	18,010	18,010	0	0
783859-10-1	S & T BANCORP INC COM		04/23/2012	Nomura International Limited	07/16/2012	Various	2,800.000	56,272	50,839	56,272	0	0	0	0	0	0	(5,433)	(5,433)	420	0
78401V-10-2	SCBT FINANCIAL CORP COM		05/07/2012	Citigroup Inc	06/19/2012	Various	1,400.000	46,305	49,004	46,305	0	0	0	0	0	0	2,699	2,699	238	0
784117-10-3	SEI INVESTMENTS CO COM & 1 PFD CONT RT/S		04/23/2012	Nomura International Limited	05/07/2012	Citigroup Inc	11,800.000	232,779	228,094	232,779	0	0	0	0	0	0	(4,685)	(4,685)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
784305-10-4	SJW Corp COM		09/25/2012	SG Americas securities LLC	10/18/2012	UBS Limited	300.000	7,745	7,472	7,745	0	0	0	0	0	0	(272)	(272)	0	0
78442P-10-6	SLM CORP COM		04/23/2012	Various	08/28/2012	Various	75,000.000	1,199,069	1,188,330	1,199,069	0	0	0	0	0	0	(10,739)	(10,739)	18,700	0
78467J-10-0	SS&C Technologies Holdings Inc COM		12/06/2012	Various	12/14/2012	Various	33,200.000	782,013	798,610	782,013	0	0	0	0	0	0	16,597	16,597	0	0
784774-10-1	STEC Inc COM		06/29/2012	UBS Limited	08/28/2012	Deutsche Bank Securities Inc	16,100.000	124,018	119,430	124,018	0	0	0	0	0	0	(4,589)	(4,589)	0	0
78478V-10-0	STR Holdings Inc COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	11,800.000	97,645	58,401	97,645	0	0	0	0	0	0	(39,244)	(39,244)	0	0
784932-60-0	SABA SOFTWARE INC COM		10/18/2012	Various	12/14/2012	Various	10,600.000	104,226	82,968	104,226	0	0	0	0	0	0	(21,258)	(21,258)	0	0
78505P-10-0	SXC Health Solutions Corp COM		03/21/2012	Various	05/07/2012	Citigroup Inc	7,900.000	567,055	706,932	567,055	0	0	0	0	0	0	139,876	139,876	0	0
78573L-10-6	Sabra Health Care REIT COM		01/23/2012	SG Americas securities LLC	06/29/2012	UBS Limited	4,100.000	58,072	70,344	58,072	0	0	0	0	0	0	12,271	12,271	2,706	0
78709Y-10-5	Saia, Inc. COM		08/14/2012	Various	10/18/2012	Various	8,100.000	174,007	181,132	174,007	0	0	0	0	0	0	7,125	7,125	0	0
790849-10-3	ST JUDE MEDICAL INC COM		08/28/2012	Various	12/07/2012	Various	56,000.000	2,124,632	2,137,436	2,124,632	0	0	0	0	0	0	12,804	12,804	18,837	0
800013-10-4	SANDERSON FARMS INC COM		06/29/2012	Various	08/14/2012	Various	18,300.000	893,037	684,257	893,037	0	0	0	0	0	0	(208,780)	(208,780)	833	0
800363-10-3	SANDY SPRING BANCORP INC COM		02/21/2012	SG Americas securities LLC	06/19/2012	Guzman & Co	300.000	5,633	5,345	5,633	0	0	0	0	0	0	(287)	(287)	36	0
801056-10-2	SANMINA CORP COM		04/23/2012	Nomura International Limited	06/19/2012	Various	22,500.000	230,558	172,811	230,558	0	0	0	0	0	0	(57,746)	(57,746)	0	0
804137-10-7	SAUER-DANFOSS INC COM		02/07/2012	Citigroup Inc	06/19/2012	Various	8,700.000	448,511	397,164	448,511	0	0	0	0	0	0	(51,347)	(51,347)	980	0
804395-10-1	SAUL CENTERS INC COM		09/25/2012	SG Americas securities LLC	12/14/2012	Various	1,700.000	77,377	71,100	77,377	0	0	0	0	0	0	(6,277)	(6,277)	612	0
806882-10-6	SCHNITZER STEEL INDUSTRY COM		06/29/2012	UBS Limited	09/25/2012	Various	24,700.000	683,356	645,966	683,356	0	0	0	0	0	0	(37,390)	(37,390)	1,163	0
807066-10-5	SCHOLASTIC CORP COM		06/29/2012	UBS Limited	07/30/2012	Various	7,000.000	197,281	203,911	197,281	0	0	0	0	0	0	6,630	6,630	0	0
808194-10-4	SCHULMAN INC A COM		03/05/2012	Various	08/28/2012	Various	15,400.000	376,750	328,834	376,750	0	0	0	0	0	0	(47,916)	(47,916)	3,002	0
80862K-10-4	SCICLONE PHARMACEUTICALS COM		06/29/2012	Various	12/14/2012	Various	70,300.000	472,482	327,930	472,482	0	0	0	0	0	0	(144,552)	(144,552)	0	0
80908T-10-1	SciQuest Inc COM		09/25/2012	SG Americas securities LLC	12/14/2012	SG Americas securities LLC	2,700.000	49,021	39,180	49,021	0	0	0	0	0	0	(9,842)	(9,842)	0	0
811904-10-1	SEACOR HOLDINGS INC. COM		05/07/2012	Various	05/21/2012	Various	11,400.000	1,038,828	1,017,728	1,038,828	0	0	0	0	0	0	(21,099)	(21,099)	0	0
81616X-10-3	SELECT COMFORT CORP COM		11/12/2012	Various	12/14/2012	Various	88,800.000	2,628,563	1,982,459	2,628,563	0	0	0	0	0	0	(646,104)	(646,104)	0	0
81619Q-10-5	Select Medical Holdings Corp COM		09/25/2012	Various	12/06/2012	UBS Limited	2,500.000	27,617	25,560	27,617	0	0	0	0	0	0	(2,057)	(2,057)	3,750	0
81663A-10-5	SemGroup Corp COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	13,000.000	516,711	475,943	516,711	0	0	0	0	0	0	(40,768)	(40,768)	0	0
81721M-10-9	SENIOR HOUSING TRUST COM		03/05/2012	Various	06/19/2012	Various	136,200.000	2,972,033	2,868,205	2,972,033	0	0	0	0	0	0	(103,828)	(103,828)	51,756	0
824889-10-9	SHOE CARNIVAL INC COM		04/30/2012	Stock Split	06/19/2012	Various	200.000	0	0	0	0	0	0	0	0	0	0	0	0	0
82568P-30-4	SHUTTERFLY INC COM		09/10/2012	Various	12/06/2012	Various	36,100.000	1,115,215	940,888	1,115,215	0	0	0	0	0	0	(174,328)	(174,328)	0	0
826919-10-2	SILICON LABORATORIES INC COM		11/12/2012	Various	12/06/2012	UBS Limited	8,100.000	323,349	302,165	323,349	0	0	0	0	0	0	(21,184)	(21,184)	0	0
82705T-10-2	SILICON IMAGE INC COM		08/14/2012	Nomura International Limited	12/06/2012	Various	43,500.000	235,074	196,632	235,074	0	0	0	0	0	0	(38,442)	(38,442)	0	0
828730-20-0	SIMMONS FIRST NATL CORP COM		02/21/2012	SG Americas securities LLC	06/19/2012	Morgan Stanley & Co, Inc	400.000	10,630	9,326	10,630	0	0	0	0	0	0	(1,304)	(1,304)	160	0
828806-10-9	SIMON PROPERTY GROUP INC. COM		12/07/2012	Barclays Capital Inc	12/14/2012	SG Americas securities LLC	5,500.000	851,169	847,336	851,169	0	0	0	0	0	0	(3,834)	(3,834)	0	0
82966C-10-3	SIRONA DENTAL SYSTEMS COM		05/07/2012	Various	06/19/2012	Various	16,200.000	814,734	743,523	814,734	0	0	0	0	0	0	(71,211)	(71,211)	0	0
83001A-10-2	Six Flags Entertainment Corp COM		01/23/2012	SG Americas securities LLC	03/21/2012	Various	10,300.000	438,203	476,676	438,203	0	0	0	0	0	0	38,473	38,473	6,180	0
83066R-10-7	SKILLED HEALTHCARE GROUP COM		03/21/2012	SG Americas securities LLC	12/14/2012	Various	12,000.000	89,748	78,004	89,748	0	0	0	0	0	0	(11,744)	(11,744)	0	0
830879-10-2	SKYWEST INC COM		05/07/2012	Citigroup Inc	08/28/2012	Various	15,700.000	140,594	111,841	140,594	0	0	0	0	0	0	(28,752)	(28,752)	92	0
83169Y-10-8	Smart Balance Inc COM		05/07/2012	Citigroup Inc	08/28/2012	Various	11,800.000	64,015	137,599	64,015	0	0	0	0	0	0	73,584	73,584	0	0
831756-10-1	SMITH & WESSON HOLDING COM		07/16/2012	Various	09/10/2012	Various	63,800.000	391,254	487,962	391,254	0	0	0	0	0	0	96,708	96,708	0	0
832248-10-8	SMITHFIELD FOODS INC COM		07/16/2012	Various	11/12/2012	Various	140,000.000	2,570,659	2,776,431	2,570,659	0	0	0	0	0	0	205,772	205,772	0	0
832696-40-5	Smucker Company J M COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	26,600.000	1,940,869	2,106,993	1,940,869	0	0	0	0	0	0	166,124	166,124	0	0
83413U-10-0	Solar Capital Ltd COM		10/18/2012	Various	12/14/2012	Various	30,700.000	714,576	678,700	714,576	0	0	0	0	0	0	(35,876)	(35,876)	14,580	0
83416B-10-9	SolarWinds Inc COM		02/07/2012	Citigroup Inc	06/19/2012	Various	6,500.000	237,309	304,691	237,309	0	0	0	0	0	0	67,383	67,383	0	0
842587-10-7	SOUTHERN CO COM		12/07/2012	Various	12/14/2012	Various	201,100.000	9,169,607	8,889,405	9,169,607	0	0	0	0	0	0	(280,202)	(280,202)	50,078	0
84265V-10-5	SOUTHERN COPPER CORP COM		03/21/2012	SG Americas securities LLC	08/14/2012	Various	68,400.000	2,204,250	2,249,029	2,204,250	0	0	0	0	0	0	44,780	44,780	51,828	0
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		02/07/2012	Citigroup Inc	06/19/2012	Various	1,500.000	33,065	32,329	33,065	0	0	0	0	0	0	(735)	(735)	284	0
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		05/09/2012	Stock Dividend	12/06/2012	Various	419.000	0	0	0	0	0	0	0	0	0	0	0	171	0
84649R-20-0	Spansion Inc COM		03/21/2012	SG Americas securities LLC	09/25/2012	SG Americas securities LLC	10,100.000	123,412	121,240	123,412	0	0	0	0	0	0	(2,172)	(2,172)	0	0
846819-10-0	Spartan Motors Inc COM		07/30/2012	Various	11/12/2012	Various	15,700.000	88,144	76,870	88,144	0	0	0	0	0	0	(11,274)	(11,274)	395	0
846822-10-4	SPARTAN STORES INC COM		03/05/2012	Various	05/21/2012	Various	8,000.000	143,717	140,173	143,717	0	0	0	0	0	0	(3,544)	(3,544)	520	0
847560-10-9	Spectra Energy Corp COM		02/21/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	127,000.000	3,954,145	3,792,601	3,954,145	0	0	0	0	0	0	(161,544)	(161,544)	0	0
84763A-10-8	Spectrum Pharmaceuticals Inc COM		07/30/2012	Various	09/10/2012	Various	190,800.000	2,458,215	2,267,083	2,458,215	0	0	0	0	0	0	(191,132)	(191,132)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
84763R-10-1	Spectrum Brands Holdings Inc COM		06/19/2012	Various	09/10/2012	Various	9,300.000	324,549	347,816	324,549	0	0	0	0	0	0	23,267	23,267	9,300	0
848577-10-2	Spirit Airlines Inc COM		08/28/2012	Various	12/14/2012	Various	41,300.000	801,008	788,887	801,008	0	0	0	0	0	0	(12,121)	(12,121)	0	0
852312-30-5	STAAR SURGICAL CO COM		02/21/2012	Various	05/07/2012	Various	15,300.000	165,695	161,525	165,695	0	0	0	0	0	0	(4,171)	(4,171)	0	0
853626-10-9	STANDARD MICROSYSTEMS CORP COM		04/23/2012	Various	08/03/2012	Tender (Corp Action)	14,300.000	361,109	529,100	361,109	0	0	0	0	0	0	167,991	167,991	0	0
85571B-10-5	Starwood Property Trust REIT		05/21/2012	Various	06/29/2012	Various	73,900.000	1,475,766	1,575,075	1,475,766	0	0	0	0	0	0	99,310	99,310	15,400	0
856190-10-3	State Bank Financial Corp COM		02/07/2012	Various	05/21/2012	Various	10,300.000	163,922	170,733	163,922	0	0	0	0	0	0	6,811	6,811	0	0
857477-10-3	STATE STREET CORP COM		02/21/2012	SG Americas securities LLC	06/19/2012	Various	82,800.000	3,336,426	3,681,823	3,336,426	0	0	0	0	0	0	345,397	345,397	19,872	0
858119-10-0	STEEL DYNAMICS INC COM		04/23/2012	Various	06/19/2012	Various	312,500.000	4,760,038	4,214,658	4,760,038	0	0	0	0	0	0	(545,381)	(545,381)	10,950	0
858155-20-3	STEELCASE INC COM		02/07/2012	Various	04/23/2012	Nomura International Limited	19,900.000	182,301	175,976	182,301	0	0	0	0	0	0	(6,325)	(6,325)	1,791	0
858495-10-4	STEINWAY MUSICAL INSTR CO GTD COM		02/21/2012	SG Americas securities LLC	10/18/2012	UBS Limited	100.000	2,542	2,347	2,542	0	0	0	0	0	0	(194)	(194)	0	0
858586-10-0	Stepan Co COM		09/25/2012	Various	12/06/2012	Various	2,800.000	273,159	267,857	273,159	0	0	0	0	0	0	(5,302)	(5,302)	256	0
859152-10-0	Steris Corp EQUITY - COMMON		05/07/2012	Citigroup Inc	06/19/2012	Various	12,000.000	365,340	378,965	365,340	0	0	0	0	0	0	13,625	13,625	2,040	0
859319-30-3	STERLING FINL CORP WA COM		10/18/2012	Various	12/14/2012	Various	13,800.000	300,439	274,212	300,439	0	0	0	0	0	0	(26,226)	(26,226)	1,455	0
860630-10-2	Stifel Financial Corp COM		12/06/2012	Various	12/14/2012	Various	15,400.000	465,958	490,122	465,958	0	0	0	0	0	0	24,164	24,164	0	0
86074Q-10-2	STILLWATER MNG CO COM		06/29/2012	UBS Limited	07/16/2012	Citigroup Inc	61,500.000	537,695	523,550	537,695	0	0	0	0	0	0	(14,145)	(14,145)	0	0
861642-10-6	STONE ENERGY CORP COM		06/29/2012	UBS Limited	07/16/2012	Citigroup Inc	36,600.000	916,757	953,650	916,757	0	0	0	0	0	0	36,893	36,893	0	0
86272T-10-6	STRATEGIC HOTEL CAPITAL COMMON STOCK		09/10/2012	Various	12/14/2012	Various	76,800.000	490,949	470,000	490,949	0	0	0	0	0	0	(20,948)	(20,948)	0	0
864159-10-8	STURM RUGER & CO INC COM		02/21/2012	Various	03/21/2012	Various	2,700.000	121,272	114,451	121,272	0	0	0	0	0	0	(6,821)	(6,821)	572	0
864739-10-7	SUFFOLK BANCORP COM		10/18/2012	UBS Limited	12/14/2012	SG Americas securities LLC	1,000.000	15,767	13,011	15,767	0	0	0	0	0	0	(2,756)	(2,756)	0	0
866674-10-4	SUN COMMUNITIES COM		10/18/2012	UBS Limited	12/06/2012	Various	9,600.000	423,889	410,594	423,889	0	0	0	0	0	0	(13,295)	(13,295)	2,835	0
86677E-10-0	SUN HEALTHCARE GROUP COM		03/21/2012	Various	12/04/2012	Various	58,500.000	325,093	453,442	325,093	0	0	0	0	0	0	128,349	128,349	0	0
867892-10-1	SUNSTONE HOTEL INVESTORS COM		08/14/2012	Various	12/06/2012	Various	54,656.000	563,454	597,900	563,454	0	0	0	0	0	0	34,446	34,446	0	0
868157-10-8	SUPERIOR ENERGY SVCS INC COM		04/23/2012	Various	06/19/2012	Various	209,800.000	5,417,300	4,362,194	5,417,300	0	0	0	0	0	0	(1,055,106)	(1,055,106)	0	0
868168-10-5	SUPERIOR INDS INTL INC COM		03/21/2012	SG Americas securities LLC	09/25/2012	Various	5,400.000	105,403	93,935	105,403	0	0	0	0	0	0	(11,467)	(11,467)	1,184	0
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM		05/07/2012	Various	09/10/2012	Various	83,600.000	846,063	887,230	846,063	0	0	0	0	0	0	41,167	41,167	6,776	0
869233-10-6	Susser Holdings Corp COM		03/21/2012	Various	07/16/2012	Various	6,800.000	167,292	236,520	167,292	0	0	0	0	0	0	69,228	69,228	0	0
870738-10-1	SWIFT ENERGY CO COM		09/10/2012	Various	12/14/2012	Various	124,700.000	2,688,514	2,028,390	2,688,514	0	0	0	0	0	0	(660,125)	(660,125)	0	0
87074U-10-1	Swift Transportation Co COM		06/29/2012	Various	12/06/2012	Various	132,800.000	1,450,433	1,289,246	1,450,433	0	0	0	0	0	0	(161,186)	(161,186)	0	0
871206-40-5	SYCAMORE NETWORKS INC COM		06/29/2012	UBS Limited	10/18/2012	UBS Limited	4,300.000	62,427	25,856	62,427	0	0	0	0	0	0	(36,572)	(36,572)	43,000	0
871237-10-3	SYKES ENTERPRISES INC COM		02/07/2012	Various	04/23/2012	Various	11,100.000	195,984	167,025	195,984	0	0	0	0	0	0	(28,959)	(28,959)	0	0
87157D-10-9	SYNAPTICS INCORPORATED COM		06/29/2012	UBS Limited	08/14/2012	Nomura International Limited	13,400.000	382,275	404,760	382,275	0	0	0	0	0	0	22,485	22,485	0	0
87162W-10-0	SYNNEX CORP COM		06/29/2012	Various	10/18/2012	Various	16,700.000	585,015	581,241	585,015	0	0	0	0	0	0	(3,774)	(3,774)	0	0
872438-10-6	THL Credit Inc COM		12/06/2012	UBS Limited	12/14/2012	SG Americas securities LLC	800.000	11,425	11,305	11,425	0	0	0	0	0	0	(120)	(120)	264	0
87244T-10-9	TICC CAPITAL CORP COM		09/10/2012	Morgan Stanley & Co, Inc	12/14/2012	SG Americas securities LLC	12,800.000	141,094	123,917	141,094	0	0	0	0	0	0	(17,178)	(17,178)	7,424	0
872540-10-9	T J X COMPANIES INC NEW COM		02/03/2012	Stock Split	07/16/2012	Various	15,450.000	0	0	0	0	0	0	0	0	0	0	0	3,245	0
874083-10-8	TAL International Group Inc. COM		06/29/2012	UBS Limited	07/16/2012	Citigroup Inc	14,000.000	466,662	483,504	466,662	0	0	0	0	0	0	16,842	16,842	0	0
87611R-30-6	Targacept Inc COM		03/05/2012	Various	09/25/2012	Various	66,900.000	443,804	311,655	443,804	0	0	0	0	0	0	(132,149)	(132,149)	0	0
87612E-10-6	TARGET CORP COM		09/10/2012	Various	11/12/2012	Citigroup Inc	128,100.000	7,225,377	7,941,573	7,225,377	0	0	0	0	0	0	716,196	716,196	42,780	0
87612G-10-1	Targa Resources Corp COM		04/23/2012	Various	09/25/2012	Various	10,400.000	476,208	463,508	476,208	0	0	0	0	0	0	(12,700)	(12,700)	1,587	0
876664-10-3	TAUBMAN CENTERS INC COM		02/21/2012	SG Americas securities LLC	04/23/2012	Nomura International Limited	11,300.000	769,248	844,257	769,248	0	0	0	0	0	0	75,009	75,009	5,226	0
878155-10-0	TEAM INC COM		09/25/2012	Various	10/18/2012	Various	11,900.000	361,285	349,754	361,285	0	0	0	0	0	0	(11,531)	(11,531)	0	0
878237-10-6	TECH DATA CORP COM		11/12/2012	Various	12/06/2012	Various	16,500.000	762,974	751,708	762,974	0	0	0	0	0	0	(11,266)	(11,266)	0	0
879360-10-5	Teledyne Technologies Inc COM		10/18/2012	Various	12/06/2012	Various	15,800.000	933,278	984,797	933,278	0	0	0	0	0	0	51,519	51,519	0	0
879369-10-6	Teleflex Inc COM		06/19/2012	Various	06/29/2012	UBS Limited	4,000.000	240,673	243,048	240,673	0	0	0	0	0	0	2,375	2,375	0	0
879664-10-0	TELLABS INC COM		10/18/2012	Various	12/14/2012	Various	313,000.000	1,094,802	983,078	1,094,802	0	0	0	0	0	0	(111,723)	(111,723)	121,830	0
88023U-10-1	Tempur-Pedic International Inc COM		09/25/2012	SG Americas securities LLC	11/12/2012	Citigroup Inc	27,700.000	778,813	719,397	778,813	0	0	0	0	0	0	(59,417)	(59,417)	0	0
880345-10-3	Tennant Company COM		09/25/2012	Various	12/14/2012	Various	9,600.000	406,356	396,922	406,356	0	0	0	0	0	0	(9,434)	(9,434)	756	0
881609-10-1	TESORO CORP COM		06/19/2012	Various	06/29/2012	UBS Limited	66,600.000	1,541,910	1,636,828	1,541,910	0	0	0	0	0	0	94,918	94,918	0	0
88162F-10-5	Tetra Technologies Inc Del COM		01/23/2012	SG Americas securities LLC	06/19/2012	Guzman & Co	5,600.000	52,382	38,738	52,382	0	0	0	0	0	0	(13,644)	(13,644)	0	0
88162G-10-3	Tetra Tech Inc COM		06/29/2012	Various	12/14/2012	Various	39,900.000	1,032,151	1,047,315	1,032,151	0	0	0	0	0	0	15,164	15,164	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
88164L-10-0	TESSERA TECHNOLOGIES INC COM		02/07/2012	Various	04/23/2012	Various	17,800.000	334,869	294,658	334,869	0	0	0	0	0	0	(40,210)	(40,210)	0	0
882681-10-9	TEXAS ROADHOUSE INC CL A COM		06/29/2012	Various	11/12/2012	Various	54,500.000	993,828	940,506	993,828	0	0	0	0	0	0	(53,322)	(53,322)	4,905	0
885160-10-1	THOR INDS INC COM		11/12/2012	Various	12/14/2012	Various	157,800.000	5,644,260	5,029,354	5,644,260	0	0	0	0	0	0	(614,906)	(614,906)	20,865	0
885175-30-7	THORATEC LABS CORP COM		12/06/2012	UBS Limited	12/14/2012	Various	18,300.000	659,217	680,507	659,217	0	0	0	0	0	0	21,290	21,290	0	0
88579Y-10-1	3M CO COM		10/18/2012	Various	12/14/2012	Various	177,300.000	15,325,667	16,277,756	15,325,667	0	0	0	0	0	0	952,089	952,089	205,320	0
886423-10-2	Tidewater Inc INACTIVE COM & 1 PFD CONT		09/10/2012	Morgan Stanley & Co, Inc	09/25/2012	Various	22,700.000	1,122,583	1,120,072	1,122,583	0	0	0	0	0	0	(2,511)	(2,511)	0	0
887317-30-3	TIME WARNER INC COM		03/05/2012	Barclays Capital Inc	08/14/2012	Various	181,800.000	6,661,152	6,796,377	6,661,152	0	0	0	0	0	0	135,225	135,225	47,268	0
887389-10-4	TIMKEN CO COM		05/21/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	44,600.000	2,248,286	1,663,312	2,248,286	0	0	0	0	0	0	(584,974)	(584,974)	0	0
88830M-10-2	TITAL INTERNATIONAL EQUITY - COMMON		09/10/2012	Various	12/14/2012	Various	112,000.000	2,521,586	2,229,280	2,521,586	0	0	0	0	0	0	(292,306)	(292,306)	337	0
891092-10-8	TORO CO COM		07/30/2012	Various	10/18/2012	Various	59,500.000	3,382,101	3,557,959	3,382,101	0	0	0	0	0	0	175,858	175,858	13,288	0
891092-10-8	TORO CO COM		07/02/2012	Stock Split	10/18/2012	Various	12,800.000	0	0	0	0	0	0	0	0	0	0	0	198	0
89214A-10-2	TOWN SPORTS INTERNATIONA COM		09/10/2012	Various	12/14/2012	Various	11,100.000	143,149	125,106	143,149	0	0	0	0	0	0	(18,043)	(18,043)	22,800	0
893641-10-0	TransDigm Group Inc COM		03/21/2012	SG Americas securities LLC	05/21/2012	UBS Limited	5,500.000	627,215	658,130	627,215	0	0	0	0	0	0	30,916	30,916	0	0
893929-20-8	Transcend Services Inc COM		03/05/2012	Various	03/21/2012	SG Americas securities LLC	4,700.000	101,711	137,480	101,711	0	0	0	0	0	0	35,768	35,768	0	0
894210-10-6	TRAVELZOO INC COM		09/25/2012	Various	10/18/2012	Various	11,000.000	267,477	236,109	267,477	0	0	0	0	0	0	(31,368)	(31,368)	0	0
894650-10-0	TREDEGAR INDS INC COM		02/21/2012	Various	05/07/2012	Various	10,100.000	248,178	177,381	248,178	0	0	0	0	0	0	(70,796)	(70,796)	455	0
89531P-10-5	TREX INC COM		10/18/2012	Various	12/06/2012	Various	18,700.000	618,069	689,284	618,069	0	0	0	0	0	0	71,216	71,216	0	0
895848-10-9	Triangle Capital Corp COM		03/05/2012	Various	06/29/2012	Various	20,700.000	407,753	425,848	407,753	0	0	0	0	0	0	18,096	18,096	14,679	0
896215-20-9	TRIMAS CORP COM		03/21/2012	SG Americas securities LLC	06/29/2012	Various	6,300.000	146,847	127,323	146,847	0	0	0	0	0	0	(19,523)	(19,523)	0	0
89784N-10-4	True Religion Apparel Inc COM		07/16/2012	Various	08/14/2012	Various	43,300.000	1,381,677	1,023,783	1,381,677	0	0	0	0	0	0	(357,893)	(357,893)	4,560	0
89785X-10-1	TRUEBLUE INC COM		06/29/2012	UBS Limited	08/28/2012	Deutsche Bank Securities Inc	6,600.000	99,548	103,805	99,548	0	0	0	0	0	0	4,257	4,257	0	0
898402-10-2	TRUSTMARK CORP COM		06/29/2012	UBS Limited	09/10/2012	Morgan Stanley & Co, Inc	9,500.000	233,444	233,767	233,444	0	0	0	0	0	0	323	323	2,185	0
89969Q-10-4	Tumi Holdings Inc COM		11/12/2012	Citigroup Inc	12/06/2012	UBS Limited	11,600.000	248,692	254,260	248,692	0	0	0	0	0	0	5,568	5,568	0	0
899896-10-4	TUPPERWARE CORP COM		04/23/2012	Various	08/28/2012	Various	59,200.000	3,662,202	3,188,969	3,662,202	0	0	0	0	0	0	(473,233)	(473,233)	28,908	0
901476-10-1	Twin Disc, Inc. COM		06/29/2012	UBS Limited	09/25/2012	SG Americas securities LLC	3,700.000	70,774	69,908	70,774	0	0	0	0	0	0	(866)	(866)	333	0
90187B-10-1	Two Harbors Investment Corp REIT		03/21/2012	SG Americas securities LLC	06/29/2012	UBS Limited	112,300.000	1,189,145	1,165,337	1,189,145	0	0	0	0	0	0	(23,808)	(23,808)	89,840	0
902252-10-5	TYLER TECHNOLOGIES INC COM		07/16/2012	Various	10/18/2012	Various	22,100.000	866,841	876,968	866,841	0	0	0	0	0	0	10,127	10,127	0	0
902494-10-3	TYSON FOODS COM		04/23/2012	Various	08/28/2012	Various	20,400.000	370,120	316,366	370,120	0	0	0	0	0	0	(53,755)	(53,755)	1,068	0
902681-10-5	U G I CORP COM		09/25/2012	Various	12/14/2012	Various	19,400.000	604,286	616,291	604,286	0	0	0	0	0	0	12,005	12,005	0	0
903236-10-7	URS CORPORATION COM		10/18/2012	Various	12/14/2012	Various	83,300.000	3,173,412	3,025,728	3,173,412	0	0	0	0	0	0	(147,684)	(147,684)	18,160	0
90328M-10-7	USANA HEALTH SCIENCES COM		10/18/2012	Various	12/14/2012	Various	14,700.000	644,576	572,118	644,576	0	0	0	0	0	0	(72,458)	(72,458)	0	0
90384S-30-3	Ulta Salon Cosmetics & Fragran COM		04/23/2012	Various	06/19/2012	Various	15,600.000	1,436,273	1,512,921	1,436,273	0	0	0	0	0	0	76,649	76,649	0	0
904214-10-3	UMPQUA HLDGS CORP COM		08/14/2012	Nomura International Limited	11/12/2012	Citigroup Inc	18,100.000	222,702	207,263	222,702	0	0	0	0	0	0	(15,439)	(15,439)	1,629	0
904708-10-4	UNIFIRST CORP COM		03/21/2012	SG Americas securities LLC	06/19/2012	Various	3,000.000	182,085	176,205	182,085	0	0	0	0	0	0	(5,879)	(5,879)	113	0
907818-10-8	UNION PACIFIC CORP COM		03/21/2012	SG Americas securities LLC	05/21/2012	Various	34,700.000	3,881,654	3,896,976	3,881,654	0	0	0	0	0	0	15,322	15,322	10,860	0
909214-30-6	UNISYS CORP COM		10/18/2012	Various	12/14/2012	Various	87,200.000	1,847,160	1,577,934	1,847,160	0	0	0	0	0	0	(269,226)	(269,226)	0	0
909218-10-9	UNIT CORP COM		03/21/2012	Various	04/23/2012	Various	18,900.000	875,732	828,325	875,732	0	0	0	0	0	0	(47,407)	(47,407)	0	0
913004-10-7	UNITED STATIONERS INC COM		06/29/2012	Various	10/18/2012	Various	15,900.000	448,269	438,741	448,269	0	0	0	0	0	0	(9,528)	(9,528)	2,067	0
913017-10-9	UNITED TECHNOLOGIES CORP COM		06/19/2012	Various	08/14/2012	Various	45,600.000	3,367,260	3,522,422	3,367,260	0	0	0	0	0	0	155,162	155,162	0	0
91307C-10-2	UNITED THERAPEUTICS CORP COM		03/05/2012	Various	11/12/2012	Various	44,100.000	2,168,340	2,167,844	2,168,340	0	0	0	0	0	0	(496)	(496)	0	0
913259-10-7	UNITIL CORP COM		10/18/2012	Various	12/06/2012	Various	2,400.000	66,229	62,516	66,229	0	0	0	0	0	0	(3,713)	(3,713)	1,208	0
91338E-10-1	UNIVERSAL AMERICAN CORP NY COM		06/29/2012	Various	07/30/2012	Various	17,500.000	197,102	174,865	197,102	0	0	0	0	0	0	(22,238)	(22,238)	0	0
913543-10-4	Universal Forest Products COM		07/16/2012	Various	12/14/2012	Various	12,000.000	464,831	424,557	464,831	0	0	0	0	0	0	(40,274)	(40,274)	460	0
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM		02/07/2012	Citigroup Inc	06/19/2012	Various	1,600.000	64,949	63,818	64,949	0	0	0	0	0	0	(1,131)	(1,131)	1,960	0
913903-10-0	UNIVERSAL HEALTH SVCS INC CL B		06/19/2012	Morgan Stanley & Co, Inc	06/29/2012	UBS Limited	4,800.000	195,168	209,194	195,168	0	0	0	0	0	0	14,026	14,026	0	0
917286-20-5	URSTADT BIDDLE PROP REIT COM		02/07/2012	Citigroup Inc	06/19/2012	Various	600.000	12,001	11,676	12,001	0	0	0	0	0	0	(325)	(325)	149	0
91732J-10-2	US Ecology Inc COM		04/23/2012	Nomura International Limited	06/19/2012	Various	2,300.000	48,293	42,628	48,293	0	0	0	0	0	0	(5,665)	(5,665)	0	0
91829F-10-4	VOXX International Corp COM		08/14/2012	Various	12/14/2012	Various	13,000.000	112,682	84,859	112,682	0	0	0	0	0	0	(27,823)	(27,823)	0	0
918866-10-4	VALASSIS COMMUNICATIONS COM		09/10/2012	Various	09/25/2012	Various	37,500.000	804,506	747,395	804,506	0	0	0	0	0	0	(57,111)	(57,111)	0	0
920355-10-4	VALSPAR CORP COM		02/07/2012	Various	05/07/2012	Various	56,900.000	2,468,489	2,848,902	2,468,489	0	0	0	0	0	0	380,412	380,412	11,380	0
92046N-10-2	VALUECLICK INC COM		08/14/2012	Various	10/18/2012	Various	62,300.000	993,835	1,037,091	993,835	0	0	0	0	0	0	43,256	43,256	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92230Y-10-4	VASCO DATA SEC INTL INC COM		04/23/2012	Various	05/07/2012	Citigroup Inc	8,100.000	74,344	59,697	74,344	0	0	0	0	0	0	(14,647)	(14,647)	0	0
92276F-10-0	VENTAS INC COM		02/21/2012	SG Americas securities LLC	03/05/2012	Barclays Capital Inc	18,400.000	1,029,204	1,037,852	1,029,204	0	0	0	0	0	0	8,648	8,648	0	0
92335C-10-6	Vera Bradley Inc COM		05/07/2012	Various	09/10/2012	Various	53,600.000	1,414,822	1,248,014	1,414,822	0	0	0	0	0	0	(166,807)	(166,807)	0	0
92343X-10-0	VERINT SYSTEMS INC COM		08/28/2012	Various	12/14/2012	Various	29,400.000	845,420	803,421	845,420	0	0	0	0	0	0	(41,999)	(41,999)	0	0
92552R-40-6	VIAD CORP COM		06/29/2012	UBS Limited	09/10/2012	Various	3,500.000	68,558	70,950	68,558	0	0	0	0	0	0	2,392	2,392	80	0
92553P-20-1	VIACOM INC CL B COM		06/19/2012	Various	08/28/2012	Various	130,900.000	6,230,901	6,539,371	6,230,901	0	0	0	0	0	0	308,470	308,470	7,343	0
925602-10-4	VICAL INC COM		09/25/2012	Various	12/06/2012	Various	72,900.000	286,274	234,114	286,274	0	0	0	0	0	0	(52,160)	(52,160)	0	0
92672A-10-1	ViewPoint Financial Group COM		03/05/2012	Various	04/23/2012	Various	10,700.000	158,809	164,448	158,809	0	0	0	0	0	0	5,639	5,639	0	0
92778Q-10-9	VIRGINIA COMMERCE COM		04/23/2012	Nomura International Limited	06/19/2012	Various	2,400.000	19,625	19,868	19,625	0	0	0	0	0	0	243	243	0	0
928563-40-2	VMware Inc COM		12/07/2012	Various	12/14/2012	Various	25,400.000	2,577,540	2,360,892	2,577,540	0	0	0	0	0	0	(216,648)	(216,648)	0	0
92858J-10-8	Vocus Inc COM		09/25/2012	Various	12/14/2012	Various	8,000.000	159,801	131,129	159,801	0	0	0	0	0	0	(28,672)	(28,672)	0	0
928708-10-6	VOLTERRA SEMICONDUCTOR COM		06/29/2012	Various	10/18/2012	Various	15,500.000	388,997	342,939	388,997	0	0	0	0	0	0	(46,058)	(46,058)	0	0
92886T-20-1	Vonage Holdings Corp COM		09/25/2012	Various	10/18/2012	Various	13,300.000	29,426	26,258	29,426	0	0	0	0	0	0	(3,168)	(3,168)	0	0
929042-10-9	VORNADO REALTY TRUST COM REIT		10/18/2012	Various	12/14/2012	Various	33,100.000	2,702,957	2,592,288	2,702,957	0	0	0	0	0	0	(110,669)	(110,669)	37,518	0
92922P-10-6	W T OFFSHORE INC COM		10/18/2012	Various	12/14/2012	Various	60,100.000	1,158,035	987,620	1,158,035	0	0	0	0	0	0	(170,415)	(170,415)	22,460	0
92924F-10-6	WGL HLDGS INC COM		10/18/2012	Various	12/14/2012	Various	33,000.000	1,306,537	1,294,539	1,306,537	0	0	0	0	0	0	(11,998)	(11,998)	8,720	0
929297-10-9	W M S INDS INC COM		10/18/2012	UBS Limited	11/12/2012	Various	35,500.000	678,191	546,818	678,191	0	0	0	0	0	0	(131,373)	(131,373)	0	0
930059-10-0	WADDELL & REED FINL INC COM		05/21/2012	Various	07/16/2012	Various	28,900.000	847,715	852,110	847,715	0	0	0	0	0	0	4,395	4,395	3,000	0
931142-10-3	WAL MART STORES INC COM		11/12/2012	Citigroup Inc	12/14/2012	SG Americas securities LLC	10,000.000	721,990	691,710	721,990	0	0	0	0	0	0	(30,280)	(30,280)	3,975	0
93317Q-10-5	WALTER ENERGY INC COM		08/28/2012	Deutsche Bank Securities Inc	09/25/2012	Various	65,800.000	2,249,505	2,146,949	2,249,505	0	0	0	0	0	0	(102,556)	(102,556)	0	0
942683-10-3	WATSON PHARMACEUTICALS INC COM		07/30/2012	WELLS FARGO SEC LLC	09/25/2012	Various	11,000.000	864,006	917,922	864,006	0	0	0	0	0	0	53,916	53,916	0	0
942749-10-2	Watts Water Technologies Inc COM		02/21/2012	Various	03/05/2012	Barclays Capital Inc	10,700.000	437,330	414,411	437,330	0	0	0	0	0	0	(22,919)	(22,919)	220	0
943315-10-1	Wausau Paper Corp COM		07/16/2012	Various	12/14/2012	Various	16,600.000	161,783	142,389	161,783	0	0	0	0	0	0	(19,394)	(19,394)	810	0
94733A-10-4	Web.com Group Inc COM		02/07/2012	Various	03/21/2012	Various	18,900.000	242,668	264,891	242,668	0	0	0	0	0	0	22,223	22,223	0	0
947684-10-6	WEBSENSE INC COM		09/10/2012	Various	12/14/2012	Various	21,000.000	338,383	314,273	338,383	0	0	0	0	0	0	(24,110)	(24,110)	0	0
94770V-10-2	WebMD Health Corp COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	16,200.000	330,367	244,847	330,367	0	0	0	0	0	0	(85,520)	(85,520)	0	0
947890-10-9	WEBSTER FINL CORP WEBSTER FINANCIAL COER		04/23/2012	Various	12/06/2012	Various	20,000.000	422,618	426,285	422,618	0	0	0	0	0	0	3,666	3,666	5,960	0
94946T-10-6	WELLCARE HEALTH PLANS COM		06/19/2012	Morgan Stanley & Co, Inc	07/16/2012	Citigroup Inc	18,900.000	989,699	1,218,596	989,699	0	0	0	0	0	0	228,898	228,898	0	0
94973V-10-7	WELLPOINT INC COM		09/10/2012	Various	10/18/2012	Various	133,400.000	8,750,340	8,559,881	8,750,340	0	0	0	0	0	0	(190,458)	(190,458)	54,625	0
949746-10-1	WELLS FARGO CO COM		04/23/2012	Various	07/16/2012	Various	54,700.000	1,778,022	1,810,368	1,778,022	0	0	0	0	0	0	32,346	32,346	12,672	0
950755-10-8	WERNER ENTERPRISES COM		02/21/2012	SG Americas securities LLC	03/21/2012	Various	16,300.000	412,635	416,453	412,635	0	0	0	0	0	0	3,818	3,818	0	0
950814-10-3	Wesco Aircraft Holdings Inc COM		05/07/2012	Various	06/19/2012	Various	9,000.000	128,255	120,085	128,255	0	0	0	0	0	0	(8,170)	(8,170)	0	0
95790D-10-5	Western Asset Mortgage Capital REIT		09/25/2012	SG Americas securities LLC	12/14/2012	SG Americas securities LLC	8,400.000	206,598	167,252	206,598	0	0	0	0	0	0	(39,346)	(39,346)	7,140	0
958102-10-5	WESTERN DIGITAL CORP COM		09/27/2012	Various	11/12/2012	Various	268,600.000	9,619,545	10,015,690	9,619,545	0	0	0	0	0	0	396,145	396,145	0	0
959319-10-4	WESTERN REFINING INC COM		05/21/2012	Various	12/06/2012	Various	38,400.000	744,877	1,011,252	744,877	0	0	0	0	0	0	266,375	266,375	8,444	0
963320-10-6	WHIRLPOOL CORP COM		02/07/2012	Citigroup Inc	09/10/2012	Various	34,100.000	2,406,198	2,471,579	2,406,198	0	0	0	0	0	0	65,381	65,381	40,400	0
966084-20-4	Whitestone REIT REIT		10/18/2012	Various	12/14/2012	Various	12,600.000	166,863	170,712	166,863	0	0	0	0	0	0	3,849	3,849	3,040	0
966387-10-2	WHITING PETROLEUM COM		06/19/2012	Morgan Stanley & Co, Inc	07/16/2012	Citigroup Inc	15,600.000	618,141	617,542	618,141	0	0	0	0	0	0	(599)	(599)	0	0
969203-10-8	Willbros Group Inc COM		07/16/2012	Various	09/10/2012	Various	32,800.000	219,635	172,755	219,635	0	0	0	0	0	0	(46,881)	(46,881)	0	0
969457-10-0	WILLIAMS COS INC COM		06/19/2012	Various	09/25/2012	Various	381,300.000	12,137,400	12,927,707	12,137,400	0	0	0	0	0	0	790,307	790,307	202,028	0
97186T-10-8	WILSHIRE BANCORP COM		05/21/2012	Various	06/19/2012	Various	14,600.000	78,489	76,264	78,489	0	0	0	0	0	0	(2,225)	(2,225)	0	0
974637-10-0	WINNEBAGO INDS INC COM		09/25/2012	SG Americas securities LLC	10/18/2012	UBS Limited	6,200.000	81,691	79,503	81,691	0	0	0	0	0	0	(2,189)	(2,189)	0	0
97650W-10-8	WINTRUST FINANCIAL CORP COM		08/14/2012	Nomura International Limited	10/18/2012	UBS Limited	5,700.000	209,897	213,454	209,897	0	0	0	0	0	0	3,557	3,557	0	0
981419-10-4	WORLD ACCEP CORP DEL COM		07/30/2012	Various	12/06/2012	Various	14,800.000	1,010,454	1,020,963	1,010,454	0	0	0	0	0	0	10,510	10,510	0	0
981475-10-6	WORLD FUEL SERVICES CORP COM		04/23/2012	Nomura International Limited	05/21/2012	UBS Limited	2,800.000	116,976	102,172	116,976	0	0	0	0	0	0	(14,804)	(14,804)	0	0
981811-10-2	Worthington Industries Inc. COM		09/10/2012	Various	12/14/2012	Various	33,200.000	669,166	657,380	669,166	0	0	0	0	0	0	(11,786)	(11,786)	6,042	0
98310W-10-8	WYNDHAM WORLDWIDE CORP COM		09/25/2012	SG Americas securities LLC	11/12/2012	Various	27,700.000	1,479,900	1,474,356	1,479,900	0	0	0	0	0	0	(5,545)	(5,545)	0	0
983793-10-0	XPO Logistics Inc COM		06/29/2012	UBS Limited	07/30/2012	WELLS FARGO SEC LLC	7,800.000	126,422	99,169	126,422	0	0	0	0	0	0	(27,253)	(27,253)	0	0
98389B-10-0	XCEL ENERGY INC. COM		10/18/2012	UBS Limited	12/14/2012	SG Americas securities LLC	29,000.000	818,873	783,319	818,873	0	0	0	0	0	0	(35,554)	(35,554)	0	0
984332-10-6	YAHOO INC COM		07/30/2012	WELLS FARGO SEC LLC	09/25/2012	SG Americas securities LLC	47,300.000	757,084	749,894	757,084	0	0	0	0	0	0	(7,190)	(7,190)	0	0
988498-10-1	YUM BRANDS INC COM		07/16/2012	Various	09/25/2012	Various	207,700.000	13,818,327	13,833,026	13,818,327	0	0	0	0	0	0	14,699	14,699	59,622	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98884U-10-8	Zagg Inc COM		10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	14,300.000	117,575	99,399	117,575	0	0	0	0	0	0	(18,175)	(18,175)	0	0
98944B-10-8	ZEP INC COM		07/30/2012	WELLS FARGO SEC LLC	12/14/2012	Various	2,000.000	31,212	27,593	31,212	0	0	0	0	0	0	(3,619)	(3,619)	80	0
98956P-10-2	ZIMMER HOLDINGS INC COM		07/30/2012	WELLS FARGO SEC LLC	09/25/2012	Various	34,700.000	2,027,382	2,328,314	2,027,382	0	0	0	0	0	0	300,932	300,932	6,246	0
98974P-10-0	INTERNET SOFTWARE COM		02/07/2012	Citigroup Inc	07/30/2012	Various	6,800.000	23,276	18,079	23,276	0	0	0	0	0	0	(5,197)	(5,197)	0	0
989817-10-1	ZUMIEZ INC COM		07/30/2012	Various	08/28/2012	Deutsche Bank Securities Inc	16,400.000	626,470	517,305	626,470	0	0	0	0	0	0	(109,165)	(109,165)	0	0
989922-10-9	ZOLL CORP COM		02/21/2012	Various	04/30/2012	Tender (Corp Action)	4,600.000	334,855	427,800	334,855	0	0	0	0	0	0	92,945	92,945	0	0
H8912B-10-4	TYCO INTERNATIONAL LTD COM		09/25/2012	SG Americas securities LLC	10/18/2012	Various	320,600.000	8,442,095	13,302,581	8,442,095	0	0	0	0	0	0	4,860,486	4,860,486	63,030	0
H8912B-10-4	TYCO INTERNATIONAL LTD COM		09/25/2012	SG Americas securities LLC	10/01/2012	Spin Off	0.000	8,465,083	8,465,083	8,465,083	0	0	0	0	0	0	0	0	0	0
88157K-10-1	Tesco Corp COM	I	10/18/2012	Various	11/12/2012	Citigroup Inc	17,400.000	173,919	173,495	173,919	0	0	0	0	0	0	(423)	(423)	0	0
000000-00-0	SWISS PRIME SITE-REG REIT	D	10/17/2012	SG Americas securities LLC	12/07/2012	Deutsche Bank Securities Inc	2,069.000	172,545	164,582	172,007	0	0	0	0	0	(537)	(7,426)	(7,963)	0	0
733174-70-0	POPULAR INC COM	F	06/19/2012	Morgan Stanley & Co, Inc	09/25/2012	Various	49,400.000	730,379	803,994	730,379	0	0	0	0	0	0	73,615	73,615	0	0
896749-10-8	Triple-S Management Corp COM	F	04/23/2012	Various	12/14/2012	Various	4,700.000	103,087	84,801	103,087	0	0	0	0	0	0	(18,287)	(18,287)	0	0
928856-30-1	VOLVO (AB) COM	D	05/22/2012	Barclays Capital Inc	10/17/2012	Various	111,179.000	1,289,451	1,506,583	1,371,365	0	0	0	0	0	81,914	135,218	217,132	0	0
A27849-14-9	IMMOFINANZ AG COM	D	08/08/2012	BNY Convergex	11/13/2012	Deutsche Bank Securities Inc	17,175.000	53,674	65,125	54,932	0	0	0	0	0	1,258	10,193	11,451	3,333	0
A27849-14-9	IMMOFINANZ AG COM	D	08/08/2012	BNY Convergex	10/08/2012	Return of Capital	0.000	3,200	3,341	3,341	0	0	0	0	0	141	0	141	(3,341)	0
A51460-11-0	OEMV AG AUSTRIA COM	D	10/17/2012	Various	11/06/2012	UBS Limited	6,682.000	223,263	242,143	225,319	0	0	0	0	0	2,056	16,824	18,880	0	0
A9101Y-10-3	VOEST ALPINE AG COM	D	04/24/2012	Barclays Capital Inc	11/13/2012	Deutsche Bank Securities Inc	615.000	18,931	18,215	18,334	0	0	0	0	0	(597)	(119)	(716)	602	0
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM	D	05/22/2012	Barclays Capital Inc	11/13/2012	Deutsche Bank Securities Inc	11,070.000	761,540	927,103	756,687	0	0	0	0	0	(4,853)	170,416	165,563	1,171	0
D06216-10-1	BASF AG GERMANY COM	D	03/01/2012	BNY Convergex	07/17/2012	Morgan Stanley & Co, Inc	2,167.000	193,419	150,445	176,979	0	0	0	0	0	(16,440)	(26,534)	(42,974)	7,171	0
D07112-11-9	BAYER AG GERMANY COM	D	07/17/2012	Morgan Stanley & Co, Inc	12/07/2012	Deutsche Bank Securities Inc	458.000	32,575	42,929	34,563	0	0	0	0	0	1,988	8,365	10,353	0	0
D12096-10-9	Bayerische Motoren Werke AG COM	D	06/14/2012	Various	08/08/2012	BNY Convergex	4,187.000	299,251	312,488	295,353	0	0	0	0	0	(3,898)	17,135	13,237	0	0
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM	D	03/01/2012	BNY Convergex	12/07/2012	Various	4,961.000	456,759	533,081	443,816	0	0	0	0	0	(12,943)	89,265	76,322	9,850	0
D1882G-11-9	DEUTSCHE BOERSE COM	D	02/08/2012	Tax Free Exchange	05/22/2012	Barclays Capital Inc	11,420.000	920,122	670,622	906,179	0	0	0	0	0	(13,943)	(235,557)	(249,500)	9,637	0
D1882G-21-8	DEUTSCHE BOERSE AG COM	D	01/19/2012	UBS Limited	02/08/2012	Tax Free Exchange	3,608.000	196,270	290,700	202,978	0	0	0	0	0	6,708	87,723	94,431	0	0
D1908N-10-6	LUFTHANSA AG COM	D	03/01/2012	Various	04/24/2012	Barclays Capital Inc	58,072.000	768,281	731,472	776,915	0	0	0	0	0	8,634	(45,443)	(36,809)	0	0
D27348-12-3	FRESENIUS SE & CO KGAA COM	D	07/17/2012	Morgan Stanley & Co, Inc	12/07/2012	Various	3,901.000	411,128	476,093	437,154	0	0	0	0	0	26,026	38,939	64,965	0	0
D35415-10-4	INFINEON TECHNOLOGIES AG COM	D	04/24/2012	Barclays Capital Inc	06/14/2012	SG Americas securities LLC	123,344.000	1,180,395	929,440	1,130,841	0	0	0	0	0	(49,554)	(201,401)	(250,955)	0	0
D5032B-10-2	Lanxess AG COM	D	07/17/2012	Various	11/14/2012	Various	35,661.000	2,433,399	2,759,460	2,401,854	0	0	0	0	0	(31,544)	357,605	326,061	16,096	0
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	12/07/2012	Deutsche Bank Securities Inc	12/18/2012	Deutsche Bank Securities Inc	443.000	76,478	79,377	77,503	0	0	0	0	0	1,025	1,874	2,899	0	0
D64826-10-6	RWE AG COM	D	03/01/2012	Various	06/14/2012	Various	10,872.000	464,817	411,404	446,791	0	0	0	0	0	(18,026)	(35,386)	(53,412)	28,719	0
D66992-10-4	SAP GERMANY COM	D	01/19/2012	UBS Limited	05/22/2012	Barclays Capital Inc	32,797.000	1,851,886	2,070,146	1,859,100	0	0	0	0	0	7,214	211,046	218,260	0	0
D69671-21-8	SIEMENS AG GERMANY COM	D	10/17/2012	Various	11/06/2012	UBS Limited	2,413.000	237,669	246,562	239,057	0	0	0	0	0	1,388	7,505	8,893	0	0
E04908-11-2	Amadeus IT Holding SA COM	D	05/22/2012	Barclays Capital Inc	09/07/2012	Merrill Lynch, Pierce Fenner &	2,699.000	53,349	61,422	52,794	0	0	0	0	0	(556)	8,628	8,072	651	0
E07590-11-5	AUTOPISTAS CESA SPAIN COM	D	03/01/2012	BNY Convergex	08/08/2012	BNY Convergex	10,688.000	184,831	138,938	171,608	0	0	0	0	0	(13,223)	(32,670)	(45,893)	5,069	0
E19550-15-6	BCO POPULAR ESP COM	D	10/17/2012	SG Americas securities LLC	12/07/2012	Deutsche Bank Securities Inc	199,810.000	352,928	143,898	351,952	0	0	0	0	0	(976)	(208,055)	(209,031)	0	0
E3125D-10-0	Ferrovial SA COM	D	04/24/2012	Barclays Capital Inc	07/17/2012	Morgan Stanley & Co, Inc	30,529.000	336,936	328,870	314,217	0	0	0	0	0	(22,719)	14,653	(8,066)	9,604	0
E5499B-12-3	GAS NATURAL SDG SA COM	D	07/17/2012	Various	11/06/2012	UBS Limited	140,987.000	1,818,556	2,166,720	1,812,114	0	0	0	0	0	(6,442)	354,606	348,164	0	0
E6282J-10-9	INDITEX COM	D	12/07/2012	Deutsche Bank Securities Inc	12/18/2012	Deutsche Bank Securities Inc	1,646.000	209,604	232,890	216,262	0	0	0	0	0	6,658	16,628	23,286	0	0
E7813W-10-6	ACS ACTIVIDADES CO COM	D	10/17/2012	Various	11/14/2012	Various	38,213.000	889,022	754,093	868,304	0	0	0	0	0	(20,718)	(114,211)	(134,929)	4,300	0
E8471S-13-0	REPSOL SPAIN COM	D	02/07/2012	UBS Limited	09/07/2012	Various	30,634.000	847,261	565,875	832,956	0	0	0	0	0	(14,304)	(267,082)	(281,386)	0	0
F00882-10-4	Aeroports de Paris COM	D	06/14/2012	SG Americas securities LLC	09/07/2012	Merrill Lynch, Pierce Fenner &	2,001.000	145,723	157,620	146,430	0	0	0	0	0	707	11,190	11,897	0	0
F0259M-47-5	ALSTOM RGPT COM	D	07/17/2012	Morgan Stanley & Co, Inc	11/06/2012	Various	14,105.000	434,183	500,608	456,428	0	0	0	0	0	22,245	44,180	66,425	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
F03381-13-8	SAGEM FRANCE COM	D	07/17/2012	Various	10/17/2012	Various	32,367.000	1,099,070	1,173,027	1,110,638	0	0	0	0	0	11,568	62,389	73,957	0	0
F0392W-12-5	Arkema SA COM	D	03/01/2012	Various	07/17/2012	Various	4,880.000	400,404	343,322	379,155	0	0	0	0	0	(21,250)	(35,833)	(57,083)	7,843	0
F06116-10-1	ATOS COM	D	07/02/2012	Various	08/08/2012	Various	5,674.000	323,840	323,682	314,738	0	0	0	0	0	(9,102)	8,944	(158)	3,527	0
F07875-19-2	BNP PARIBAS COM	D	06/26/2012	Reinvestment Of Dividend	09/07/2012	Merrill Lynch, Pierce Fenner &	3,548.000	108,776	171,930	110,207	0	0	0	0	0	1,431	61,724	63,155	0	0
F10080-10-3	SOCIETE BIC FRANCE COM	D	10/17/2012	Various	12/07/2012	Deutsche Bank Securities Inc	4,323.000	473,642	527,442	487,201	0	0	0	0	0	13,559	40,241	53,800	0	0
F13587-12-0	CAP GEMINI SA COM	D	05/22/2012	Barclays Capital Inc	10/17/2012	SG Americas securities LLC	1,399.000	51,219	57,700	52,242	0	0	0	0	0	1,023	5,457	6,480	1,758	0
F2457H-10-0	DASSAULT SYSTEMES SA COM	D	08/08/2012	Various	12/07/2012	Various	7,608.000	708,493	736,149	723,073	0	0	0	0	0	14,581	13,075	27,656	0	0
F2924U-10-6	Eiffage SA COM	D	05/22/2012	Barclays Capital Inc	11/15/2012	Deutsche Bank Securities Inc	26,316.000	805,228	855,366	788,226	0	0	0	0	0	(17,002)	67,140	50,138	0	0
F30198-10-9	Icade SA INACTIVE REIT	D	03/01/2012	Various	06/14/2012	SG Americas securities LLC	6,177.000	490,353	473,575	472,921	0	0	0	0	0	(17,432)	654	(16,778)	0	0
F4113C-10-3	FRANCE TELECOM SA COM	D	01/19/2012	UBS Limited	06/14/2012	SG Americas securities LLC	31,210.000	460,143	380,186	451,455	0	0	0	0	0	(8,689)	(71,268)	(79,957)	31,395	0
F42399-10-9	FONCIERE DES REGIONS REIT COM	D	03/01/2012	Various	09/07/2012	Various	9,572.000	627,030	687,781	600,961	0	0	0	0	0	(26,068)	86,819	60,751	42,758	0
F43218-10-0	Vinci SA COM	D	07/17/2012	Various	08/08/2012	BNY Convergex	14,751.000	618,788	639,700	621,404	0	0	0	0	0	2,616	18,296	20,912	0	0
F43281-11-6	VIVENDI COM	D	05/09/2012	Stock Dividend	12/18/2012	Various	326.000	0	0	0	0	0	0	0	0	0	0	0	0	0
F56196-18-5	Legrand SA COM	D	06/08/2012	Various	07/17/2012	Various	22,427.000	768,703	730,348	730,634	0	0	0	0	0	(38,069)	(286)	(38,355)	25,280	0
F58149-13-3	L OREAL SA FRANCE COM	D	07/17/2012	Various	11/13/2012	Various	7,881.000	907,972	1,003,383	943,370	0	0	0	0	0	35,398	60,012	95,410	0	0
F72027-10-9	PERNOD RICARD SA FRANCE COM	D	03/01/2012	Various	10/17/2012	SG Americas securities LLC	3,007.000	313,053	343,532	305,358	0	0	0	0	0	(7,695)	38,174	30,479	2,681	0
F76075-16-1	PUBLICIS SA COM	D	09/07/2012	Various	11/13/2012	Various	40,170.000	2,142,421	2,020,603	2,107,760	0	0	0	0	0	(34,661)	(87,157)	(121,818)	0	0
F7782J-36-6	Rexel SA COM	D	06/19/2012	SG Americas securities LLC	12/07/2012	Deutsche Bank Securities Inc	4,810.000	80,640	90,949	82,624	0	0	0	0	0	1,984	8,325	10,309	0	0
F84941-12-3	SODEXHO FRANCE COM	D	01/19/2012	UBS Limited	04/24/2012	Barclays Capital Inc	1,431.000	105,535	113,127	108,080	0	0	0	0	0	2,545	5,047	7,592	2,775	0
F95094-11-0	UNIBAIL/RODAMCO COM	D	09/07/2012	Various	11/13/2012	Various	5,269.000	962,766	925,686	943,728	0	0	0	0	0	(19,038)	(18,042)	(37,080)	32,556	0
G00434-11-1	Aberdeen Asset Management PLC COM	D	12/07/2012	Various	12/18/2012	Various	91,467.000	407,744	497,632	415,896	0	0	0	0	0	8,153	81,735	89,888	0	0
G0110T-10-6	Admiral Group PLC COM	D	06/14/2012	Various	11/13/2012	Various	12,524.000	227,919	222,546	230,573	0	0	0	0	0	2,654	(8,027)	(5,373)	15,604	0
G0129K-10-4	Aircastle Ltd COM	F	02/07/2012	Various	06/19/2012	Various	15,800.000	224,002	195,578	224,002	0	0	0	0	0	0	(28,424)	(28,424)	2,805	0
G0464B-10-7	Argo Group International Holdi COM	F	10/18/2012	Various	11/12/2012	Various	5,500.000	176,086	167,782	176,086	0	0	0	0	0	0	(8,304)	(8,304)	348	0
G0593M-10-7	ASTRAZENECA COM	D	01/19/2012	UBS Limited	04/24/2012	Barclays Capital Inc	4,765.000	224,833	216,165	233,152	0	0	0	0	0	8,320	(16,987)	(8,667)	9,360	0
G10082-14-0	Energy XXI Bermuda Ltd COM	F	03/21/2012	Various	06/19/2012	Various	39,500.000	1,469,794	1,233,386	1,469,794	0	0	0	0	0	0	(236,409)	(236,409)	1,512	0
G1151C-10-1	Accenture PLC COM	F	04/23/2012	Nomura International Limited	07/16/2012	Various	48,600.000	3,046,588	2,828,435	3,046,588	0	0	0	0	0	0	(218,154)	(218,154)	0	0
G1274K-11-3	REXAM COM	D	04/24/2012	Barclays Capital Inc	09/07/2012	Merrill Lynch, Pierce Fenner &	44,161.000	301,391	299,126	298,376	0	0	0	0	0	(3,015)	750	(2,265)	11,311	0
G15820-11-4	BT GROUP PLC COM	D	01/19/2012	UBS Limited	07/17/2012	Morgan Stanley & Co, Inc	64,830.000	202,758	224,063	205,521	0	0	0	0	0	2,763	18,542	21,305	0	0
G2018Z-12-7	CENTRICA PLC COM	D	07/17/2012	Morgan Stanley & Co, Inc	10/17/2012	SG Americas securities LLC	37,162.000	187,687	199,805	193,491	0	0	0	0	0	5,805	6,314	12,119	3,023	0
G2554F-11-3	COVIDIEN PLC COM	F	07/16/2012	Citigroup Inc	07/30/2012	WELLS FARGO SEC LLC	61,800.000	3,247,219	3,449,305	3,247,219	0	0	0	0	0	0	202,086	202,086	13,905	0
G27823-10-6	Delphi Automotive PLC COM	F	09/10/2012	Various	09/25/2012	Various	49,400.000	1,491,614	1,501,662	1,491,614	0	0	0	0	0	0	10,048	10,048	0	0
G3157S-10-6	Ensco PLC COM	F	10/18/2012	Various	12/14/2012	Various	46,400.000	2,678,389	2,640,938	2,678,389	0	0	0	0	0	0	(37,450)	(37,450)	17,400	0
G36738-10-5	Fresh Del Monte Produce Inc COM	F	08/14/2012	Nomura International Limited	12/06/2012	UBS Limited	5,800.000	144,501	150,156	144,501	0	0	0	0	0	0	5,655	5,655	580	0
G3910J-11-2	GLAXOSMITHKLINE COM	D	01/19/2012	UBS Limited	12/07/2012	Various	8,011.000	179,009	174,885	186,441	0	0	0	0	0	7,433	(11,556)	(4,123)	8,487	0
G4095J-10-9	Greenlight Capital Re Ltd COM	F	11/12/2012	Various	12/06/2012	Various	17,600.000	435,451	422,242	435,451	0	0	0	0	0	0	(13,209)	(13,209)	0	0
G41440-10-1	Cobham PLC COM	D	08/08/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	197,293.000	713,177	690,532	727,803	0	0	0	0	0	14,625	(37,271)	(22,646)	0	0
G4388N-10-6	Helen of Troy Ltd COM	F	06/29/2012	Various	12/06/2012	Various	23,700.000	782,038	739,693	782,038	0	0	0	0	0	0	(42,346)	(42,346)	0	0
G46981-11-7	ICAP PLC COM	D	04/24/2012	Barclays Capital Inc	07/17/2012	Morgan Stanley & Co, Inc	52,614.000	312,252	254,708	302,979	0	0	0	0	0	(9,273)	(48,271)	(57,544)	14,622	0
G47152-10-6	IMI ENGLAND COM	D	06/14/2012	SG Americas securities LLC	09/07/2012	Merrill Lynch, Pierce Fenner &	23,631.000	305,127	338,543	312,040	0	0	0	0	0	6,913	26,503	33,416	4,985	0
G491BT-10-8	Invesco Ltd COM	F	10/18/2012	UBS Limited	11/12/2012	Citigroup Inc	25,100.000	633,449	600,919	633,449	0	0	0	0	0	0	(32,530)	(32,530)	0	0
G4984A-11-0	ITV PLC COM	D	04/24/2012	Various	10/17/2012	Various	161,392.000	220,314	239,239	220,345	0	0	0	0	0	31	18,893	18,924	3,300	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G50871-10-5	Jazz Pharmaceuticals Plc COM	F	04/23/2012	Various	06/29/2012	Various	67,300.000	3,190,940	3,130,107	3,190,940	0	0	0	0	0	0	(60,833)	(60,833)	0	0
G5221U-10-8	KAZAKHMYS LIMITED LONDON COM	D	01/19/2012	UBS Limited	12/18/2012	Deutsche Bank Securities Inc	13,600.000	230,680	170,702	242,522	0	0	0	0	0	11,842	(71,820)	(59,978)	3,476	0
G5299G-10-6	Knightsbridge Tankers Ltd COM	F	07/30/2012	Various	08/28/2012	Deutsche Bank Securities Inc	18,200.000	151,146	114,806	151,146	0	0	0	0	0	0	(36,340)	(36,340)	3,185	0
G5375M-11-8	LAND SECURITIES ENGLAND COM	D	01/19/2012	UBS Limited	05/22/2012	Barclays Capital Inc	9,015.000	91,822	102,367	94,176	0	0	0	0	0	2,354	8,191	10,545	1,051	0
G5790V-17-2	Man Group PLC COM	D	09/07/2012	Merrill Lynch, Pierce Fenner &	12/18/2012	Deutsche Bank Securities Inc	161,657.000	205,163	205,217	207,755	0	0	0	0	0	2,592	(2,538)	54	0	0
G59640-10-5	Meggitt PLC COM	D	06/14/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	32,249.000	208,673	208,787	206,787	0	0	0	0	0	(1,886)	1,999	113	2,089	0
G62185-10-6	Montpelier Re Holdings Ltd COM	F	05/21/2012	UBS Limited	06/19/2012	Various	6,900.000	138,345	142,726	138,345	0	0	0	0	0	0	4,381	4,381	0	0
G62748-11-9	MORRISON (WM.) SUPERMARKETS	D	04/24/2012	Various	12/07/2012	Various	218,117.000	982,846	954,639	995,671	0	0	0	0	0	12,825	(41,033)	(28,208)	30,444	0
G67395-10-6	OLD MUTUAL PLC COM	D	08/08/2012	Various	10/17/2012	SG Americas securities LLC	111,232.000	283,091	314,307	291,499	0	0	0	0	0	8,408	22,808	31,216	0	0
G67743-10-7	ORIENT EXPRESS HOTELS LTD-A COM	F	03/21/2012	SG Americas securities LLC	05/21/2012	UBS Limited	28,100.000	295,303	240,958	295,303	0	0	0	0	0	0	(54,345)	(54,345)	0	0
G7052T-10-1	Petrofac Ltd COM	D	07/17/2012	Morgan Stanley & Co, Inc	10/17/2012	SG Americas securities LLC	3,125.000	71,235	81,969	73,438	0	0	0	0	0	2,203	8,531	10,734	673	0
G7127P-10-0	Platinum Underwriters Holdings COM	F	03/21/2012	Various	05/21/2012	Various	24,200.000	879,100	872,013	879,100	0	0	0	0	0	0	(7,087)	(7,087)	464	0
G72899-10-0	PRUDENTIAL CORP ENGLAND COM	D	08/08/2012	BNY Convergex	11/13/2012	Deutsche Bank Securities Inc	11,866.000	147,437	160,461	149,481	0	0	0	0	0	2,044	10,980	13,024	1,793	0
G73740-11-3	Randgold Resources Ltd COM	D	10/17/2012	SG Americas securities LLC	12/07/2012	Deutsche Bank Securities Inc	3,211.000	400,331	330,703	399,809	0	0	0	0	0	(523)	(69,106)	(69,629)	0	0
G7521S-12-2	RESOLUTION LTD COM	D	03/01/2012	Various	06/14/2012	Various	424,109.000	1,824,717	1,444,495	1,839,417	0	0	0	0	0	14,700	(394,923)	(380,223)	89,943	0
G76225-10-4	ROLLS-ROYCE HOLDINGS PLC COM	D	03/01/2012	Various	06/19/2012	SG Americas securities LLC	14,515.000	167,246	187,898	168,356	0	0	0	0	0	1,110	19,542	20,652	0	0
G76225-10-4	ROLLS-ROYCE HOLDINGS PLC COM	D	03/01/2012	Various	04/25/2012	Spin Off	0.000	2,191	2,191	2,191	0	0	0	0	0	0	0	0	0	0
G76226-10-2	ROLLS-ROYCE HOLDINGS PLC COM	D	04/25/2012	Spin Off	07/05/2012	Tender (Corp Action)	4,415,642.000	5,159	6,854	5,149	0	0	0	0	0	(10)	1,705	1,695	0	0
G7904P-10-9	SCOT & SOUTHERN EN COM	D	04/24/2012	Barclays Capital Inc	07/17/2012	Morgan Stanley & Co, Inc	16,344.000	351,153	360,697	340,724	0	0	0	0	0	(10,428)	19,973	9,545	0	0
G82401-10-3	Smiths Group PLC COM	D	08/08/2012	Various	12/07/2012	Deutsche Bank Securities Inc	10,715.000	177,624	194,884	182,770	0	0	0	0	0	5,146	12,114	17,260	5,004	0
G84228-10-8	STANDARD CHARTERED ENGLAND COM	D	04/24/2012	Barclays Capital Inc	07/17/2012	Morgan Stanley & Co, Inc	24,344.000	591,489	555,924	573,924	0	0	0	0	0	(17,566)	(17,999)	(35,565)	0	0
G8502Z-10-1	London Stock Exchange Group PL COM	D	04/24/2012	Various	08/08/2012	BNY Convergex	3,866.000	57,850	59,743	57,636	0	0	0	0	0	(214)	2,107	1,893	1,282	0
G86954-10-7	Taylor Wimpey plc Common Stock	D	10/30/2012	Direct	11/21/2012	Direct	30,440.000	8,627	27,808	8,548	0	0	0	0	0	(79)	19,261	19,182	0	0
G91235-10-4	Tullow Oil PLC COM	D	08/08/2012	Various	12/18/2012	Deutsche Bank Securities Inc	29,672.000	637,343	586,475	660,594	0	0	0	0	0	23,251	(74,119)	(50,868)	2,132	0
G92087-12-4	UNILEVER PLC COM	D	08/08/2012	BNY Convergex	09/07/2012	Various	15,654.000	535,051	539,035	535,229	0	0	0	0	0	178	3,806	3,984	2,677	0
G93205-11-3	Vantage Drilling Co COM	F	05/21/2012	UBS Limited	06/19/2012	Morgan Stanley & Co, Inc	2,700.000	4,077	3,848	4,077	0	0	0	0	0	0	(230)	(230)	0	0
G9328D-10-0	Vedanta Resources PLC COM	D	03/01/2012	Various	06/14/2012	SG Americas securities LLC	21,302.000	386,137	298,261	386,639	0	0	0	0	0	502	(88,379)	(87,877)	0	0
G9387S-10-5	VODAFONE GROUP COM	D	07/17/2012	Various	12/07/2012	Various	237,729.000	658,062	640,220	657,687	0	0	0	0	0	(375)	(17,467)	(17,842)	18,301	0
G94368-10-0	Warner Chilcott Ltd COM	F	09/25/2012	Various	12/07/2012	Various	38,700.000	508,336	433,907	508,336	0	0	0	0	0	0	(74,429)	(74,429)	9,675	0
G9456A-10-0	Golar LNG Ltd COM	F	02/21/2012	Various	04/23/2012	Various	59,100.000	2,479,137	2,280,946	2,479,137	0	0	0	0	0	0	(198,192)	(198,192)	15,730	0
G9736L-11-6	Wolseley PLC COM	D	12/07/2012	Deutsche Bank Securities Inc	12/10/2012	Various	528.000	0	0	0	0	0	0	0	0	0	0	0	0	0
G97974-10-2	WPP GROUP PLC COM	D	03/01/2012	BNY Convergex	09/07/2012	Various	29,549.000	393,001	391,548	385,471	0	0	0	0	0	(7,530)	6,077	(1,453)	8,735	0
G98268-10-8	Xyratex Ltd COM	F	02/07/2012	Various	09/25/2012	Various	43,800.000	712,928	567,273	712,928	0	0	0	0	0	0	(145,654)	(145,654)	7,437	0
G9826T-10-2	Xstrata PLC COM	D	08/08/2012	Various	08/29/2012	Return of Capital	0.000	6,744	6,777	6,777	0	0	0	0	0	34	0	34	(6,777)	0
G98290-10-2	XL GROUP PLC COM	F	07/16/2012	Various	10/18/2012	Various	184,900.000	3,794,271	4,400,778	3,794,271	0	0	0	0	0	0	606,508	606,508	18,216	0
H00392-30-0	ADECCO SA COM	D	08/08/2012	Various	10/17/2012	Various	30,128.000	1,250,741	1,550,963	1,286,029	0	0	0	0	0	35,288	264,934	300,222	0	0
H01531-10-4	ALLIED WORLD ASSURANCE CO COM	F	09/25/2012	Various	11/12/2012	Various	8,600.000	667,057	691,314	667,057	0	0	0	0	0	0	24,257	24,257	1,688	0
H04821-17-1	Banque Cantonale Vaudoise COM	D	10/17/2012	Various	12/07/2012	Deutsche Bank Securities Inc	374.000	200,121	202,259	203,252	0	0	0	0	0	3,131	(992)	2,139	0	0
H2942E-10-8	GEBERIT AG COM	D	02/07/2012	UBS Limited	04/24/2012	Barclays Capital Inc	244.000	48,419	49,364	49,947	0	0	0	0	0	1,529	(583)	946	1,673	0
H2942E-10-8	GEBERIT AG COM	D	02/07/2012	UBS Limited	04/10/2012	Return of Capital	0.000	1,637	1,673	1,673	0	0	0	0	0	36	0	36	(1,673)	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
H4407G-10-7	Julius Baer Holding AG COM	D	11/13/2012	Various	11/20/2012	Credit Agricole Cheuvreux NA	27,956.000	380,662	357,713	382,804	0	0	0	0	0	2,143	(25,091)	(22,948)	0	0
H4414N-10-3	Julius Baer Holding AG COM	D	03/01/2012	Various	04/24/2012	Barclays Capital Inc	20,533.000	782,932	770,152	776,428	0	0	0	0	0	(6,504)	(6,276)	(12,780)	22,413	0
H4414N-10-3	Julius Baer Holding AG COM	D	03/01/2012	Various	04/13/2012	Return of Capital	0.000	22,608	22,340	22,340	0	0	0	0	0	(267)	0	(267)	(22,340)	0
H50524-10-9	LONZA GROUP AG COM	D	03/01/2012	Various	04/05/2012	Return of Capital	0.000	13,144	13,109	13,109	0	0	0	0	0	(35)	0	(35)	(13,109)	0
H57312-22-7	NESTLES SWITZERLAND COM	D	01/19/2012	UBS Limited	11/06/2012	UBS Limited	517.000	29,425	32,603	29,406	0	0	0	0	0	(19)	3,197	3,178	1,110	0
H6169Q-10-8	PENTAIR LTD COM FRGN	F	10/01/2012	Spin Off	11/12/2012	Citigroup Inc	36,279.000	4,297,910	1,602,843	4,297,910	0	0	0	0	0	0	(2,695,068)	(2,695,068)	7,981	0
H6169Q-10-8	PENTAIR LTD COM FRGN	F	10/01/2012	Spin Off	10/24/2012	Return of Capital	0.000	7,981	7,981	7,981	0	0	0	0	0	0	0	0	(7,981)	0
H7354Q-12-7	Swiss Life Holding COM	D	11/13/2012	Various	12/18/2012	Deutsche Bank Securities Inc	2,250.000	290,586	303,570	295,772	0	0	0	0	0	5,185	7,798	12,983	0	0
H7484G-10-6	SOC GEN SURVEILLANCE SWITZ COM	D	07/17/2012	Morgan Stanley & Co, Inc	11/13/2012	Deutsche Bank Securities Inc	3.000	5,696	6,380	5,895	0	0	0	0	0	199	485	684	0	0
H8398N-10-4	SWISSCOM AG COM	D	08/08/2012	Various	11/13/2012	Various	5,566.000	2,176,757	2,291,617	2,265,027	0	0	0	0	0	88,270	26,590	114,860	0	0
H8431B-10-9	SWISS RE LTD COM	D	03/21/2012	Various	04/17/2012	Return of Capital	0.000	53,713	53,514	53,514	0	0	0	0	0	(199)	0	(199)	(53,514)	0
H8817H-10-0	Transocean Ltd COM	D	08/08/2012	Various	09/07/2012	Various	2,700.000	120,411	133,747	121,223	0	0	0	0	0	813	12,524	13,337	1,913	0
H9870N-10-9	ZURICH FINANCIAL SERVICES COM	D	10/17/2012	SG Americas securities LLC	12/07/2012	Deutsche Bank Securities Inc	6,780.000	1,725,930	1,743,228	1,720,556	0	0	0	0	0	(5,374)	22,672	17,298	0	0
J00210-10-4	ADVANTEST CORP JAPAN COM	D	06/14/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	34,300.000	517,126	519,024	519,763	0	0	0	0	0	2,637	(738)	1,899	0	0
J00714-10-5	AISIN SEIKI CO COM	D	04/24/2012	Barclays Capital Inc	11/13/2012	Deutsche Bank Securities Inc	7,500.000	258,776	200,667	264,152	0	0	0	0	0	5,376	(63,486)	(58,110)	2,283	0
J02184-13-3	ASAHI CHEM IND CO LTD JAPAN COM	D	05/22/2012	Barclays Capital Inc	09/07/2012	Merrill Lynch, Pierce Fenner &	62,000.000	347,943	313,256	349,617	0	0	0	0	0	1,674	(36,362)	(34,688)	0	0
J0429N-10-2	BENESSE CORP COM	D	03/01/2012	Various	06/14/2012	Various	6,000.000	282,334	264,040	278,955	0	0	0	0	0	(3,379)	(14,915)	(18,294)	3,580	0
J05124-14-4	CANON INC JAPAN COM	D	06/14/2012	Various	08/08/2012	BNY Convergex	4,400.000	181,188	155,457	182,835	0	0	0	0	0	1,647	(27,378)	(25,731)	3,356	0
J05523-10-5	CENTRAL JAPAN RLWY COM	D	09/26/2012	Stock Split	12/18/2012	Deutsche Bank Securities Inc	6,831.000	0	0	0	0	0	0	0	0	0	0	0	0	0
J11151-10-7	DAITO TRUST CONSTR JAPAN COM	D	03/01/2012	Various	06/14/2012	Various	8,400.000	738,824	733,708	736,497	0	0	0	0	0	(2,327)	(2,789)	(5,116)	15,781	0
J11193-10-9	DAIWA BANK HOLDING CO COM	D	03/01/2012	BNY Convergex	07/17/2012	Various	211,700.000	1,021,763	875,761	1,033,815	0	0	0	0	0	12,053	(158,054)	(146,001)	24,856	0
J11918-11-7	KDDI CORP JPY5000	D	09/26/2012	Stock Split	11/13/2012	Various	9,504.000	0	0	0	0	0	0	0	0	0	0	0	0	0
J12075-10-7	DENSO CORP COM	D	08/08/2012	Various	11/13/2012	Deutsche Bank Securities Inc	37,700.000	1,194,370	1,102,798	1,209,759	0	0	0	0	0	15,389	(106,961)	(91,572)	12,395	0
J14406-13-6	FUJI HEAVY INDS JPY50	D	08/08/2012	Various	12/18/2012	Various	123,000.000	965,650	1,248,228	953,339	0	0	0	0	0	(12,311)	294,889	282,578	7,517	0
J15078-10-8	Miraca Holdings Inc COM	D	04/24/2012	Barclays Capital Inc	06/19/2012	SG Americas securities LLC	1,800.000	70,102	69,103	72,021	0	0	0	0	0	1,919	(2,918)	(999)	0	0
J15708-15-9	FUJITSU LTD JAPAN COM	D	01/19/2012	UBS Limited	04/24/2012	Barclays Capital Inc	26,000.000	143,923	125,274	136,343	0	0	0	0	0	(7,581)	(11,069)	(18,650)	1,661	0
J16307-10-0	FUNAI ELECTRIC COM	D	01/19/2012	UBS Limited	02/07/2012	UBS Limited	5,200.000	126,313	123,557	126,642	0	0	0	0	0	330	(3,086)	(2,756)	0	0
J18807-10-7	Gree Inc COM	D	03/21/2012	Various	06/14/2012	SG Americas securities LLC	26,500.000	779,234	529,818	778,955	0	0	0	0	0	(279)	(249,137)	(249,416)	0	0
J20244-10-9	HITACHI CONSTR MACHINERY COM	D	09/07/2012	Various	12/07/2012	Deutsche Bank Securities Inc	102,600.000	1,900,394	1,766,631	1,866,354	0	0	0	0	0	(34,040)	(99,722)	(133,762)	24,882	0
J20454-11-2	HITACHI LTD JAPAN COM	D	03/01/2012	BNY Convergex	11/13/2012	Various	144,000.000	840,357	784,405	852,204	0	0	0	0	0	11,847	(67,799)	(55,952)	15,686	0
J24994-10-5	Isuzu Motors Ltd COM	D	03/01/2012	BNY Convergex	07/17/2012	Morgan Stanley & Co, Inc	46,000.000	263,076	230,361	270,426	0	0	0	0	0	7,350	(40,065)	(32,715)	1,730	0
J2501P-10-4	ITOCHU CORP COM	D	06/14/2012	Various	10/17/2012	SG Americas securities LLC	117,400.000	1,291,599	1,179,014	1,314,038	0	0	0	0	0	22,439	(135,024)	(112,585)	28,535	0
J25022-10-4	ITOCHU TECHNO SCIENCE CO COM	D	03/01/2012	Various	08/08/2012	Various	2,100.000	94,335	104,096	95,013	0	0	0	0	0	678	9,083	9,761	1,319	0
J32491-10-2	KEYENCE CORPORATION COM	D	08/08/2012	Various	10/17/2012	SG Americas securities LLC	1,500.000	371,156	378,796	370,274	0	0	0	0	0	(882)	8,522	7,640	0	0
J35996-10-7	KONAMI CO COM	D	04/24/2012	Various	06/14/2012	SG Americas securities LLC	9,300.000	248,666	201,273	244,864	0	0	0	0	0	(3,802)	(43,591)	(47,393)	2,011	0
J37479-11-0	KYOCERA CORP JAPAN COM	D	06/14/2012	Various	08/08/2012	BNY Convergex	16,400.000	1,371,786	1,369,742	1,384,674	0	0	0	0	0	12,888	(14,933)	(2,045)	0	0
J43873-11-6	MITSUBISHI ELEC CORP JAPAN COM	D	02/07/2012	UBS Limited	04/24/2012	Barclays Capital Inc	95,000.000	900,829	835,124	848,632	0	0	0	0	0	(52,196)	(13,508)	(65,704)	6,208	0
J43959-11-3	MITSUBISHI GAS CHEM CO JAPAN COM	D	08/08/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	98,000.000	567,131	535,866	568,091	0	0	0	0	0	960	(32,225)	(31,265)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
J48454-10-2	Namco Bandai Holdings Inc COM	D	03/21/2012	Various	06/19/2012	SG Americas securities LLC	65,900.000	923,787	798,524	941,580	0	0	0	0	0	17,793	(143,056)	(125,263)	11,674	0
J4914X-10-4	Nexon Co Ltd COM	D	08/08/2012	Various	12/07/2012	Various	143,800.000	2,743,887	1,821,614	2,731,034	0	0	0	0	0	(12,853)	(909,420)	(922,273)	0	0
J49162-12-6	NHK SPRING CO COM	D	07/17/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	19,300.000	207,040	183,184	208,056	0	0	0	0	0	1,016	(24,873)	(23,857)	0	0
J51914-10-9	ALL NIPPON AIRWAYS CO COM	D	06/14/2012	SG Americas securities LLC	12/07/2012	Deutsche Bank Securities Inc	42,000.000	116,225	89,607	112,089	0	0	0	0	0	(4,135)	(22,482)	(26,617)	0	0
J52968-10-4	NIDEC CORPORATION COM	D	03/01/2012	Various	06/14/2012	Various	12,300.000	1,184,277	1,027,403	1,150,566	0	0	0	0	0	(33,712)	(123,163)	(156,875)	7,036	0
J53376-11-7	NIPPON EXPRESS CO LTD JAPAN COM	D	09/07/2012	Various	12/07/2012	Deutsche Bank Securities Inc	152,000.000	605,469	526,203	597,516	0	0	0	0	0	(7,952)	(71,313)	(79,265)	9,289	0
J54967-10-4	NOK CORP COM	D	06/19/2012	Various	09/07/2012	Various	28,300.000	599,411	483,638	603,486	0	0	0	0	0	4,075	(119,847)	(115,772)	0	0
J56354-10-3	NIPPON UNIPAC HOLDING COM	D	02/07/2012	UBS Limited	03/21/2012	Barclays Capital Inc	16,900.000	358,263	354,378	328,147	0	0	0	0	0	(30,116)	26,232	(3,884)	0	0
J57160-12-9	NISSAN MOTOR CO LTD JAPAN COM	D	03/01/2012	Various	07/17/2012	Various	261,200.000	2,622,053	2,400,744	2,656,320	0	0	0	0	0	34,267	(255,576)	(221,309)	32,748	0
J57418-10-5	Hitachi High-Technologies Corp COM	D	09/07/2012	Merrill Lynch, Pierce Fenner &	12/18/2012	Deutsche Bank Securities Inc	6,200.000	151,914	132,157	143,227	0	0	0	0	0	(8,688)	(11,069)	(19,757)	754	0
J5900F-10-6	NOMURA RESEARCH INSTITUT COM	D	04/24/2012	Various	06/19/2012	Various	43,800.000	1,045,378	935,782	1,077,048	0	0	0	0	0	31,670	(141,266)	(109,596)	10,363	0
J6243L-10-7	Otsuka Corp COM	D	07/17/2012	Morgan Stanley & Co, Inc	12/18/2012	Deutsche Bank Securities Inc	500.000	43,911	39,076	41,280	0	0	0	0	0	(2,632)	(2,204)	(4,836)	0	0
J63117-10-5	Otsuka Holdings Co Ltd COM	D	03/01/2012	Various	10/17/2012	SG Americas securities LLC	33,300.000	937,714	1,030,221	927,790	0	0	0	0	0	(9,924)	102,430	92,506	21,765	0
J67844-10-0	SANKYO CO LTD GUNMA COM	D	07/17/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	15,500.000	753,467	716,858	754,080	0	0	0	0	0	612	(37,222)	(36,610)	0	0
J68209-10-5	SANRIO CO JAPAN COM	D	03/01/2012	BNY Convergex	03/21/2012	Barclays Capital Inc	1,800.000	74,425	68,753	72,032	0	0	0	0	0	(2,394)	(3,278)	(5,672)	0	0
J7028D-10-4	SEGA SAMMY HOLDINGS INC COM	D	09/10/2012	Merrill Lynch, Pierce Fenner &	11/13/2012	Deutsche Bank Securities Inc	47,500.000	971,362	802,975	964,686	0	0	0	0	0	(6,676)	(161,710)	(168,386)	11,545	0
J7030F-10-5	SEIKO EPSON CORP COMMON STOCK	D	05/22/2012	Barclays Capital Inc	07/17/2012	Morgan Stanley & Co, Inc	19,800.000	215,195	160,945	216,862	0	0	0	0	0	1,667	(55,917)	(54,250)	0	0
J70703-13-7	SEKISUI CHEM CO LTD JAPAN COM	D	06/14/2012	Various	09/07/2012	Various	95,000.000	810,200	813,550	792,966	0	0	0	0	0	(17,234)	20,584	3,350	6,657	0
J70746-13-6	SEKISUI PREFAB HOMES LTD JAPAN COM	D	03/01/2012	BNY Convergex	07/17/2012	Morgan Stanley & Co, Inc	25,000.000	239,115	243,310	245,796	0	0	0	0	0	6,681	(2,486)	4,195	0	0
J7165H-10-8	Seven & I Holdings Co Ltd COM	D	07/17/2012	Morgan Stanley & Co, Inc	12/18/2012	Various	14,200.000	455,594	420,976	443,813	0	0	0	0	0	(11,781)	(22,837)	(34,618)	5,428	0
J72208-10-1	SHIMAMURA CO LTD JAPAN COM	D	07/17/2012	Various	12/18/2012	Various	16,200.000	1,801,410	1,681,248	1,783,740	0	0	0	0	0	(17,670)	(102,492)	(120,162)	15,767	0
J72262-10-8	SHIMANO INC JAPAN COM	D	07/17/2012	Various	12/07/2012	Deutsche Bank Securities Inc	7,000.000	444,642	471,298	426,970	0	0	0	0	0	(17,672)	44,328	26,656	1,722	0
J75963-10-8	SOFTBANK CORP (9984) COM	D	08/08/2012	BNY Convergex	11/13/2012	Various	3,500.000	139,268	133,097	138,362	0	0	0	0	0	(906)	(5,264)	(6,170)	383	0
J76379-10-6	SONY CORP JAPAN COM	D	07/17/2012	Various	12/07/2012	Various	111,200.000	1,667,157	1,243,187	1,679,176	0	0	0	0	0	12,019	(435,989)	(423,970)	16,893	0
J76637-11-5	STANLEY ELECTRIC COM	D	04/24/2012	Barclays Capital Inc	06/19/2012	SG Americas securities LLC	5,800.000	87,848	82,746	90,253	0	0	0	0	0	2,405	(7,507)	(5,102)	0	0
J76896-10-9	SUMCO CORP COM	D	06/14/2012	Various	10/17/2012	SG Americas securities LLC	13,300.000	124,786	94,853	125,556	0	0	0	0	0	769	(30,703)	(29,934)	0	0
J77282-11-9	SUMITOMO CORP JAPAN COM	D	04/24/2012	Various	12/07/2012	Various	155,900.000	2,265,037	1,979,400	2,235,840	0	0	0	0	0	(29,197)	(256,440)	(285,637)	88,995	0
J77712-12-3	SUMITOMO METAL MINING JAPAN COM	D	03/21/2012	Barclays Capital Inc	06/19/2012	SG Americas securities LLC	33,000.000	464,926	386,756	492,736	0	0	0	0	0	27,810	(105,980)	(78,170)	4,983	0
J79885-10-9	TAISHO PHARMACEUTICAL HOLDINGS COM	D	04/24/2012	Various	06/14/2012	Various	2,400.000	201,309	186,615	194,348	0	0	0	0	0	(6,961)	(7,733)	(14,694)	1,253	0
J82270-11-7	TEIJIN LTD JAPAN COM	D	07/17/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	48,000.000	142,690	103,993	143,112	0	0	0	0	0	423	(39,119)	(38,696)	0	0
J86957-11-5	TOKYO ELECTRON JAPAN COM	D	03/01/2012	Various	05/22/2012	Barclays Capital Inc	10,700.000	603,512	519,088	593,937	0	0	0	0	0	(9,576)	(74,849)	(84,425)	3,698	0
J90096-11-6	TOSOH CORP JAPAN COM	D	08/08/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	46,000.000	115,768	92,932	115,427	0	0	0	0	0	(342)	(22,494)	(22,836)	0	0
J91128-10-8	TOYODA GOSEI CO COM	D	08/08/2012	BNY Convergex	12/18/2012	Deutsche Bank Securities Inc	1,900.000	41,175	38,584	38,668	0	0	0	0	0	(2,507)	(83)	(2,590)	416	0
J91214-10-6	Toyota Boshoku Corp COM	D	10/17/2012	Various	12/07/2012	Deutsche Bank Securities Inc	22,300.000	249,459	227,199	238,874	0	0	0	0	0	(10,585)	(11,675)	(22,260)	1,500	0
J92719-11-1	Toyota Tsusho Corp COM	D	04/24/2012	Various	06/14/2012	SG Americas securities LLC	14,300.000	279,158	259,396	277,933	0	0	0	0	0	(1,225)	(18,537)	(19,762)	4,522	0
J9446Z-10-5	USS CO LTD COM	D	08/08/2012	Various	12/18/2012	Various	7,170.000	776,897	742,092	764,483	0	0	0	0	0	(12,414)	(22,391)	(34,805)	6,723	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
J95732-10-3	YAMAHA CORP JAPAN COM	D	07/17/2012	Various	11/13/2012	Various	80,700.000	742,910	767,970	750,185	0	0	0	0	0	7,275	17,785	25,060	1,705	0
J97272-12-4	YOKOGAWA ELEC JAPAN COM	D	11/13/2012	Various	12/07/2012	Deutsche Bank Securities Inc	36,000.000	397,271	388,404	381,394	0	0	0	0	0	(15,877)	7,011	(8,866)	710	0
K16018-16-8	Coloplast A/S COM	D	03/01/2012	BNY Convergex	11/13/2012	Various	713.000	118,578	158,370	114,336	0	0	0	0	0	(4,242)	44,035	39,793	0	0
K7314N-10-3	NOVO-NORDISK AS COM	D	03/01/2012	Various	06/19/2012	Various	6,295.000	817,965	879,111	786,616	0	0	0	0	0	(31,349)	92,495	61,146	15,790	0
L6388F-12-8	Millicom International Cellula COM	D	08/08/2012	Various	12/07/2012	Deutsche Bank Securities Inc	1,611.000	158,543	130,747	163,816	0	0	0	0	0	5,274	(33,070)	(27,796)	4,449	0
M16043-10-7	Bank Leumi Le-Israel BM COM	D	03/21/2012	Various	06/19/2012	SG Americas securities LLC	148,068.000	471,870	397,221	455,774	0	0	0	0	0	(16,096)	(58,554)	(74,650)	0	0
M27635-10-7	Delek Group Ltd COM	D	07/17/2012	Morgan Stanley & Co, Inc	10/17/2012	SG Americas securities LLC	379.000	51,801	73,416	53,967	0	0	0	0	0	2,166	19,449	21,615	680	0
M5920A-10-9	Israel Chemicals Ltd COM	D	09/10/2012	Various	12/18/2012	Deutsche Bank Securities Inc	41,234.000	470,845	508,963	494,838	0	0	0	0	0	23,992	14,126	38,118	11,870	0
M8769Q-10-2	Teva Pharmaceutical Industries COM	D	03/01/2012	BNY Convergex	12/18/2012	Deutsche Bank Securities Inc	645.000	29,082	24,836	29,043	0	0	0	0	0	(39)	(4,207)	(4,246)	494	0
M9540S-11-0	Mizrahi Tefahot Bank Ltd COM	D	02/07/2012	UBS Limited	10/17/2012	SG Americas securities LLC	1,160.000	10,141	10,921	9,876	0	0	0	0	0	(265)	1,046	781	0	0
N07059-16-0	ASML HOLDING NV COM	D	03/01/2012	Various	11/13/2012	Various	106,545.000	4,730,721	5,819,035	4,554,528	0	0	0	0	0	(176,193)	1,264,506	1,088,313	53,620	0
N07831-10-5	AVG Technologies NV COM	F	05/21/2012	UBS Limited	09/25/2012	SG Americas securities LLC	6,500.000	89,050	65,221	89,050	0	0	0	0	0	0	(23,829)	(23,829)	0	0
N14952-26-6	Koninklijke Boskalis Westminst COM	D	03/01/2012	Various	06/14/2012	SG Americas securities LLC	12,207.000	482,826	373,620	462,357	0	0	0	0	0	(20,469)	(88,737)	(109,206)	18,918	0
N53745-10-0	LyondellBasell Industries NV COM	F	04/23/2012	Nomura International Limited	06/19/2012	Various	26,500.000	1,158,501	1,095,020	1,158,501	0	0	0	0	0	0	(63,481)	(63,481)	10,600	0
N6748L-10-2	Orthofix International NV COM	F	09/25/2012	Various	12/14/2012	Various	6,800.000	294,132	253,586	294,132	0	0	0	0	0	0	(40,546)	(40,546)	0	0
N93540-10-7	VistaPrint NV COM	R	06/29/2012	UBS Limited	07/30/2012	Various	18,300.000	587,302	604,573	587,302	0	0	0	0	0	0	17,271	17,271	0	0
N9643A-11-4	WOLTERS KLUWER COM	D	09/07/2012	Merrill Lynch, Pierce Fenner &	11/13/2012	Deutsche Bank Securities Inc	4,184.000	77,402	76,248	77,867	0	0	0	0	0	466	(1,619)	(1,153)	0	0
P8744Y-10-2	Steiner Leisure Ltd COM	F	02/21/2012	Various	05/21/2012	Various	5,100.000	250,721	235,719	250,721	0	0	0	0	0	0	(15,002)	(15,002)	0	0
Q09504-13-7	AUST & NZ BANK GRP COM	D	02/07/2012	UBS Limited	07/17/2012	Various	60,585.000	1,391,703	1,358,645	1,317,084	0	0	0	0	0	(74,619)	41,561	(33,058)	58,494	0
Q1498R-10-9	BHP STEEL LTD COM	D	04/24/2012	Barclays Capital Inc	05/22/2012	Barclays Capital Inc	249,341.000	102,115	81,524	97,799	0	0	0	0	0	(4,316)	(16,275)	(20,591)	0	0
Q20240-10-9	ALS LIMITED NPV COM	D	06/14/2012	Various	10/17/2012	SG Americas securities LLC	20,619.000	1,267,155	1,053,170	1,280,602	0	0	0	0	0	13,447	(227,432)	(213,985)	25,972	0
Q20240-10-9	ALS LIMITED NPV COM	D	08/02/2012	Stock Split	10/17/2012	SG Americas securities LLC	82,476.000	0	0	0	0	0	0	0	0	0	0	0	0	0
Q22270-10-7	Centro Retail Australia REIT	D	06/14/2012	SG Americas securities LLC	11/13/2012	Deutsche Bank Securities Inc	107,782.000	215,025	239,060	224,340	0	0	0	0	0	9,315	14,720	24,035	7,220	0
Q2594P-14-6	AMATIL LTD AUSTRALIA COM	D	12/07/2012	Deutsche Bank Securities Inc	12/18/2012	Deutsche Bank Securities Inc	17,160.000	250,884	240,865	251,839	0	0	0	0	0	955	(10,974)	(10,019)	0	0
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM	D	10/17/2012	Various	11/13/2012	Deutsche Bank Securities Inc	11,557.000	663,981	710,872	670,355	0	0	0	0	0	6,374	40,517	46,891	6,216	0
Q30297-11-5	CSR LTD AUSTRALIA COM	D	06/14/2012	SG Americas securities LLC	07/17/2012	Morgan Stanley & Co, Inc	65,763.000	98,257	80,631	100,616	0	0	0	0	0	2,359	(19,984)	(17,625)	0	0
Q39360-10-4	Fortescue Metals Group Ltd COM	D	04/24/2012	Various	12/18/2012	Deutsche Bank Securities Inc	290,680.000	1,733,750	1,257,245	1,718,090	0	0	0	0	0	(15,661)	(460,844)	(476,505)	28,280	0
Q3972N-10-9	CFS Retail Property Trust COM	D	10/17/2012	Various	12/18/2012	Various	436,228.000	851,463	867,359	855,390	0	0	0	0	0	3,927	11,969	15,896	26,352	0
Q40060-10-7	GENERAL PPTY TR AUSTRALIA COM	D	09/07/2012	Various	12/18/2012	Various	401,523.000	1,316,603	1,457,200	1,373,293	0	0	0	0	0	56,690	83,906	140,596	11,157	0
Q4229W-10-8	GOODMAN GROUP REIT	D	02/07/2012	UBS Limited	07/17/2012	Various	164,835.000	556,691	622,236	541,687	0	0	0	0	0	(15,003)	80,548	65,545	10,791	0
Q4229W-10-8	GOODMAN GROUP REIT	D	02/07/2012	UBS Limited	04/04/2012	Various	659,340.000	0	0	0	0	0	0	0	0	0	0	0	0	0
Q45044-11-4	James Hardie Industries Plc COM	D	11/13/2012	Deutsche Bank Securities Inc	12/07/2012	Deutsche Bank Securities Inc	10,683.000	100,628	105,062	101,351	0	0	0	0	0	724	3,710	4,434	0	0
Q4887E-12-7	Incitec Pivot Ltd COM	D	09/07/2012	Various	12/07/2012	Deutsche Bank Securities Inc	130,650.000	402,079	436,399	408,833	0	0	0	0	0	6,754	27,566	34,320	14,423	0
Q55190-10-4	LEIGHTON HLDGS LTD AUSTRALIA COM	D	03/01/2012	BNY Convergex	04/24/2012	Barclays Capital Inc	6,494.000	178,559	134,891	170,081	0	0	0	0	0	(8,478)	(35,191)	(43,669)	4,036	0
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM	D	09/07/2012	Various	12/07/2012	Deutsche Bank Securities Inc	44,170.000	379,116	397,254	378,143	0	0	0	0	0	(973)	19,111	18,138	7,623	0
Q56993-16-7	MACQUARIE GROUP LTD COM	D	06/19/2012	SG Americas securities LLC	08/08/2012	Various	16,769.000	439,962	443,061	452,691	0	0	0	0	0	12,729	(9,630)	3,099	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Q6014C-10-6	Metcash Ltd COM	D	11/13/2012	Various	12/07/2012	Various	105,901.000	404,225	367,086	411,264	0	0	0	0	0	7,039	(44,178)	(37,139)	6,091	0
Q65336-11-9	NATL AUSTRALIA BK AUSTRALIA COM	D	01/19/2012	UBS Limited	09/07/2012	Merrill Lynch, Pierce Fenner &	1,075.000	26,754	27,768	26,486	0	0	0	0	0	(268)	1,282	1,014	1,415	0
Q7161P-12-2	OZ Minerals Ltd COM	D	01/19/2012	UBS Limited	09/07/2012	Merrill Lynch, Pierce Fenner &	11,029.000	125,904	75,833	124,644	0	0	0	0	0	(1,261)	(48,811)	(50,072)	4,666	0
Q7982Y-10-4	Ramsay Health Care Ltd COM	D	06/14/2012	Various	11/13/2012	Various	32,491.000	688,839	815,564	710,410	0	0	0	0	0	21,571	105,154	126,725	16,563	0
Q8501T-10-5	WOOLWORTHS LTD AUSTRALIA COM	D	11/26/2012	Spin Off	12/18/2012	Investment Technology Group I	7,540.000	110	11,999	111	0	0	0	0	0	1	11,888	11,889	0	0
Q8563C-10-7	SONIC HEALTHCARE COM	D	06/14/2012	SG Americas securities LLC	08/08/2012	BNY Convergex	30,768.000	386,655	404,381	408,550	0	0	0	0	0	21,896	(4,169)	17,727	0	0
Q8604X-10-2	SP AusNet COM	D	06/14/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	44,155.000	46,106	47,529	47,555	0	0	0	0	0	1,449	(27)	1,422	343	0
Q8604X-10-2	SP AusNet COM	D	05/22/2012	Barclays Capital Inc	05/24/2012	Return of Capital	0.000	42	41	41	0	0	0	0	0	0	0	0	(41)	0
Q87764-10-8	Stockland Trust Group COM	D	01/19/2012	UBS Limited	05/22/2012	Barclays Capital Inc	77,202.000	268,594	242,368	254,914	0	0	0	0	0	(13,680)	(12,546)	(26,226)	0	0
Q8815D-10-1	TABCORP HOLDINGS LTD AUSTRALIA COM	D	04/24/2012	Barclays Capital Inc	09/07/2012	Various	43,897.000	127,262	144,120	128,613	0	0	0	0	0	1,351	15,507	16,858	2,859	0
Q89499-10-9	TELECOM CORP OF NEW ZEALAND COM	D	05/23/2012	Barclays Capital Inc	09/07/2012	Various	775,100.000	1,596,165	1,552,765	1,617,064	0	0	0	0	0	20,899	(64,299)	(43,400)	0	0
Q8975N-10-5	TELSTRA CORPORATION LTD COM	D	07/17/2012	Morgan Stanley & Co, Inc	09/07/2012	Merrill Lynch, Pierce Fenner &	247,579.000	979,141	975,363	983,638	0	0	0	0	0	4,497	(8,275)	(3,778)	36,294	0
Q9104H-10-0	TOLL HOLDINGS LTD COM	D	04/24/2012	Barclays Capital Inc	05/22/2012	Barclays Capital Inc	52,161.000	309,168	226,056	296,101	0	0	0	0	0	(13,067)	(70,045)	(83,112)	0	0
Q95870-10-3	WESFARMERS COM	D	10/17/2012	Various	11/13/2012	Deutsche Bank Securities Inc	50,820.000	1,833,311	1,795,252	1,860,194	0	0	0	0	0	26,883	(64,942)	(38,059)	4,856	0
Q97145-10-8	WESTFIELD RETAIL TRUST COM	D	10/17/2012	Various	12/07/2012	Deutsche Bank Securities Inc	278,837.000	895,957	881,225	892,733	0	0	0	0	0	(3,223)	(11,508)	(14,731)	21,460	0
Q97599-10-6	ILUKA RESOURCES COM	D	09/07/2012	Various	12/18/2012	Deutsche Bank Securities Inc	15,016.000	148,563	130,723	149,496	0	0	0	0	0	933	(18,773)	(17,840)	3,783	0
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM	D	08/08/2012	BNY Convergex	09/07/2012	Merrill Lynch, Pierce Fenner &	50,024.000	1,531,641	1,565,095	1,491,179	0	0	0	0	0	(40,462)	73,915	33,453	0	0
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM	D	11/13/2012	Deutsche Bank Securities Inc	11/26/2012	Spin Off	0.000	110	110	0	0	0	0	0	0	0	0	0	0	0
R17207-10-2	STATOIL ASA COM	D	06/14/2012	Various	09/07/2012	Various	19,737.000	499,902	470,626	481,979	0	0	0	0	0	(17,924)	(11,353)	(29,277)	16,514	0
T0881N-11-0	Banca Carige SpA COM	D	05/22/2012	Barclays Capital Inc	05/31/2012	Merrill Lynch, Pierce Fenner &	139,340.000	130,571	108,497	126,726	0	0	0	0	0	(3,845)	(18,229)	(22,074)	0	0
T1188A-11-6	MONTE PASCHI SIENA COM	D	02/07/2012	UBS Limited	04/24/2012	Barclays Capital Inc	192,018.000	85,206	59,686	85,512	0	0	0	0	0	306	(25,826)	(25,520)	0	0
T1700N-10-9	Intesa Sanpaolo COM	D	04/24/2012	Barclays Capital Inc	05/22/2012	Barclays Capital Inc	1,026,712.000	1,474,807	1,376,562	1,434,692	0	0	0	0	0	(40,114)	(58,130)	(98,244)	0	0
T1700N-11-7	Intesa Sanpaolo COM	D	02/07/2012	UBS Limited	05/22/2012	Barclays Capital Inc	60,480.000	101,518	69,100	99,112	0	0	0	0	0	(2,406)	(30,012)	(32,418)	0	0
T4210N-12-2	Fiat Industrial SpA COM	D	03/21/2012	Various	12/07/2012	Various	281,930.000	1,704,289	1,385,054	1,668,561	0	0	0	0	0	(35,728)	(283,507)	(319,235)	0	0
T76434-10-8	PIRELLI & C. SPA COM	D	04/24/2012	Barclays Capital Inc	06/14/2012	Various	36,372.000	419,893	359,982	403,465	0	0	0	0	0	(16,428)	(43,483)	(59,911)	12,357	0
T9471R-10-0	TERNA SPA COM	D	03/01/2012	Various	07/17/2012	Various	90,317.000	316,960	307,851	304,912	0	0	0	0	0	(12,049)	2,939	(9,110)	14,801	0
U6696N-10-2	NTT DOCOMO INC COM	D	09/07/2012	Merrill Lynch, Pierce Fenner &	12/07/2012	Deutsche Bank Securities Inc	116.000	191,993	170,081	184,113	0	0	0	0	0	(7,880)	(14,032)	(21,912)	4,289	0
V27915-10-3	DBS GROUP HOLDINGS LTD COM	D	05/22/2012	Barclays Capital Inc	10/17/2012	Various	16,000.000	167,601	186,005	172,288	0	0	0	0	0	4,687	13,716	18,403	3,648	0
V39076-10-0	Golden Agri-Resources Ltd COM	D	09/07/2012	Various	12/18/2012	Deutsche Bank Securities Inc	2,089,000.000	1,194,204	1,110,078	1,224,390	0	0	0	0	0	30,186	(114,312)	(84,126)	25,653	0
V53838-11-2	KEPPEL CORP SINGAPORE COM	D	03/01/2012	BNY Convergex	12/18/2012	Deutsche Bank Securities Inc	77,000.000	680,935	677,021	695,794	0	0	0	0	0	14,860	(18,774)	(3,914)	27,113	0
W0817X-10-5	ASSA ABLOY AB-B COM	D	03/21/2012	Various	10/17/2012	SG Americas securities LLC	23,926.000	700,655	781,784	707,267	0	0	0	0	0	6,612	74,517	81,129	15,817	0
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	04/24/2012	Barclays Capital Inc	07/17/2012	Morgan Stanley & Co, Inc	66,067.000	432,674	460,924	415,329	0	0	0	0	0	(17,345)	45,595	28,250	2,427	0
W40063-10-4	Hexagon AB COM	D	09/07/2012	Various	12/07/2012	Various	42,049.000	794,013	1,006,776	842,614	0	0	0	0	0	48,600	164,162	212,762	0	0
W41422-10-1	HENNES & MAURITZ SWEDEN COM	D	08/08/2012	Various	09/07/2012	Merrill Lynch, Pierce Fenner &	18,257.000	656,280	651,108	668,454	0	0	0	0	0	12,174	(17,346)	(5,172)	0	0
W74857-16-5	SANDVIK AB COM	D	08/08/2012	Various	12/07/2012	Various	155,507.000	2,150,227	2,119,979	2,221,969	0	0	0	0	0	71,742	(101,990)	(30,248)	0	0
W83567-11-0	SKANSKA CEMENTGJUTERIET SWEDEN COM	D	03/01/2012	Various	05/22/2012	Barclays Capital Inc	111,842.000	2,027,306	1,718,782	1,976,986	0	0	0	0	0	(50,320)	(258,204)	(308,524)	99,029	0
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM	D	05/22/2012	Barclays Capital Inc	11/13/2012	Deutsche Bank Securities Inc	16,640.000	488,163	573,663	509,315	0	0	0	0	0	21,151	64,348	85,499	0	0
W94232-10-0	SWEDBANK AB FRCO	D	09/07/2012	Merrill Lynch, Pierce Fenner &	11/13/2012	Various	1,449.000	25,499	26,185	25,801	0	0	0	0	0	302	384	686	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
X0346X-15-3	BANCO ESPIRITO SANTO COM	D	02/07/2012	UBS Limited	03/21/2012	Barclays Capital Inc	63,173.000	116,559	124,422	117,833	0	0	0	0	0	1,275	6,588	7,863	0	0
X44874-10-9	KESKO COM	D	03/01/2012	Various	04/24/2012	Barclays Capital Inc	9,972.000	326,346	304,144	328,190	0	0	0	0	0	1,844	(24,046)	(22,202)	15,112	0
X5330H-11-4	METRA FINLAND COM	D	03/01/2012	Various	03/21/2012	Barclays Capital Inc	30,242.000	1,029,142	1,069,730	1,029,046	0	0	0	0	0	(97)	40,685	40,588	35,985	0
X5862L-10-3	Nokian Renkaat OYJ COM	D	04/24/2012	Barclays Capital Inc	06/14/2012	SG Americas securities LLC	6,365.000	292,685	222,884	280,397	0	0	0	0	0	(12,287)	(57,513)	(69,800)	0	0
X59381-10-7	OKO BANK PLC COM	D	05/22/2012	Barclays Capital Inc	08/08/2012	BNY Convergex	3,861.000	42,656	43,364	41,493	0	0	0	0	0	(1,163)	1,871	708	0	0
X75653-10-9	SAMPO INSURANCE CO FINLAND COM	D	09/07/2012	Various	12/07/2012	Deutsche Bank Securities Inc	25,533.000	754,939	815,729	778,168	0	0	0	0	0	23,230	37,561	60,791	0	0
X9647X-10-1	METSO OYJ COM	D	08/08/2012	Various	10/17/2012	Various	36,971.000	1,613,166	1,234,331	1,523,205	0	0	0	0	0	(89,961)	(288,874)	(378,835)	46,856	0
Y0205X-10-3	ASCENDAS REIT COM	D	03/01/2012	Various	06/14/2012	Various	445,000.000	699,727	702,589	691,838	0	0	0	0	0	(7,889)	10,751	2,862	22,717	0
Y0920U-10-3	BOC HONG KONG HLDGS LTD COM	D	09/07/2012	Various	12/07/2012	Various	877,000.000	2,615,194	2,704,672	2,618,088	0	0	0	0	0	2,894	86,584	89,478	76,552	0
Y33370-10-0	HONGKONG & CHINA GAS HONG KONG COM	D	06/07/2012	Stock Dividend	08/08/2012	Various	60,240.000	0	0	0	0	0	0	0	0	0	0	0	0	0
Y33549-11-7	HONG KONG ELECTRIC COM	D	07/17/2012	Morgan Stanley & Co, Inc	10/17/2012	SG Americas securities LLC	46,000.000	350,543	388,159	350,788	0	0	0	0	0	244	37,371	37,615	3,677	0
Y64248-12-6	OSEA CHINESE BKG CORP SINGAPOR COM	D	07/17/2012	Morgan Stanley & Co, Inc	09/07/2012	Merrill Lynch, Pierce Fenner &	31,000.000	227,266	232,542	231,362	0	0	0	0	0	4,096	1,180	5,276	3,963	0
Y8076V-10-6	SJM Holdings Ltd COM	D	06/14/2012	SG Americas securities LLC	08/08/2012	BNY Convergex	95,000.000	170,174	184,018	170,256	0	0	0	0	0	81	13,762	13,843	0	0
Y8565N-10-2	Teekay Tankers Ltd COM	F	04/23/2012	Nomura International Limited	05/21/2012	UBS Limited	36,600.000	193,870	160,857	193,870	0	0	0	0	0	0	(33,013)	(33,013)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								1,555,614,414	1,517,069,261	1,555,250,696	0	0	0	0	0	(363,711)	(38,181,416)	(38,545,127)	10,744,391	0
9799998. Total - Common Stocks								1,555,614,414	1,517,069,261	1,555,250,696	0	0	0	0	0	(363,711)	(38,181,416)	(38,545,127)	10,744,391	0
9899999. Total - Preferred and Common Stocks								1,555,687,245	1,517,165,534	1,555,328,819	0	0	0	0	0	(358,419)	(38,163,266)	(38,521,685)	10,744,391	0
9999999 - Totals								9,605,665,130	9,620,916,174	9,602,250,486	0	(2,583,972)	138,674	(2,722,646)	0	(692,020)	18,665,718	17,973,698	40,924,570	17,283,786

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD			20IB6	NO	0	126,000	126,000.000	100.0
744355-2#-4	PRUDENTIAL REALTY SECURITIES PFD			20IB6	NO	0	45,259	0.000	0.0
0799999. Subtotal - Preferred Stock - Investment Sub						0	171,259	XXX	XXX
0999999. Total Preferred Stocks						0	171,259	XXX	XXX
000000-00-0	PRUCO LIFE INSURANCE COMPANY			20IB1	NO	0	2,210,578,033	100.000	100.0
000000-00-0	PRUCO LIFE INSURANCE COMPANY OF IOWA			20IB1	NO	0	5,933,820	5,000,000.000	100.0
000000-00-0	PRUDENTIAL RETIREMENT INSURANCE ANNUITY COMPANY			20IB1	YES	121,196,034	1,193,216,011	25,000,000.000	100.0
000000-00-0	PRU ARIZONA REINSURANCE CAPTIVE CO			20IB1	NO	0	0	1,000,000.000	100.0
000000-00-0	UNIVERSAL PRUDENTIAL ARIZONA REINSURANCE COMPANY			20IB1	NO	0	0	1,000,000.000	100.0
000000-00-0	PRUDENTIAL NEW JERSEY CAPTIVE INSURANCE COMPANY			20IB1	NO	0	0	1.000	100.0
000000-00-0	PRUDENTIAL ARIZONA REINSURANCE UNIVERSAL			20IB1	NO	0	0	1,000,000.000	100.0
000000-00-0	PRUDENTIAL ARIZONA REINSURANCE TERM COMPANY			20IB1	NO	0	0	1,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						121,196,034	3,409,727,864	XXX	XXX
000000-00-0	COLICO II INC			20IB3	NO	0	368,322,308	100.000	100.0
000000-00-0	COLICO INC			20IB3	NO	0	1,579,363,437	100.000	100.0
26243*-10-2	DRYDEN FINANCE INC			20IB3	NO	0	0	1,000.000	100.0
000000-00-0	FLOR AG CREDIT INC			20IB3	NO	0	0	48.000	100.0
37475X-10-5	GIBRALTAR PROPERTIES INC			20IB3	NO	0	0	1,000.000	100.0
000000-00-0	PIC REALTY CORPORATION			20IB3	NO	0	134,158,380	236.000	100.0
000000-00-0	PRU STRUCTURED SETTLEMENT			20IB3	NO	0	(1,642)	500.000	100.0
000000-00-0	PRUDENTIAL HOME BUILDING INVESTORS INC			20IB3	NO	0	(1,150,167)	199.000	100.0
000000-00-0	PRUDENTIAL REALTY SECURITIES II			20IB3	NO	0	0	137.000	100.0
744355-2#-4	PRUDENTIAL REALTY SECURITY INC			20IB3	NO	0	554,217,856	92.000	100.0
000000-00-0	STRAND INVESTMENTS LTD	D		20IB3	NO	0	0	50,000.000	100.0
000000-00-0	ARL HOLDINGS, INC.			20IB3	NO	0	0	860.000	100.0
78487@-10-6	SVIIT HOLDINGS, INC.			20IB3	NO	0	0	1,000.000	100.0
000000-00-0	PRAMERICA CHINA OPPORTUNITY COMPANY LTD.	D		20IB3	NO	0	53,424,853	1.000	100.0
000000-00-0	PRUDENTIAL FINANCIAL SECURITIES INVESTMENT TRUST ENTERPRISE			20IB3	NO	0	0	41,031,800.000	92.0
000000-00-0	THE PRUDENTIAL ASSIGNED SETTLEMENT SERVICES CORP.			20IB3	NO	0	0	10.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						0	2,688,335,025	XXX	XXX
1899999. Total Common Stocks						121,196,034	6,098,062,889	XXX	XXX
1999999 - Totals						121,196,034	6,098,234,148	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 5,769,492,798

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
62516@-11-3	MULBERRY MUNI INVESTORS PLAZIL NO.1 INC.	PRUCO LIFE INSURANCE COMPANY	0	2,000.000	100.0
62517#-11-0	MULBERRY MUNI INVESTORS PLAZIL NO.2 INC.	PRUCO LIFE INSURANCE COMPANY	0	2,000.000	100.0
0199999. Subtotal - Preferred Stock			0	XXX	XXX
000000-00-0	LUDITE ASSOCIATES GP	PIC REALTY CORPORATION	0	1.000	100.0
000000-00-0	PERSEVERANCE ASSOCIATES LP	PIC REALTY CORPORATION	0	1.000	100.0
000000-00-0	PRICOA WHITE CLIFFS COMPANY LTD	PRICOA WHITE CLIFFS HLDG	0	1.000	100.0
000000-00-0	PRUCO LIFE INSURANCE COMPANY OF NEW JERSEY	PRUCO LIFE INSURANCE COMPANY	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	FEDERAL HOME LOAN MTG DISC NT DISCOUNT N			11/27/2012	Nomura Securities Intl	05/01/2013	49,976,667	0	6,806	0	0	50,000,000	49,969,861	0	0	0.140	0.142	MAT	0	0
	FEDERAL NATIONAL MORTGAGE ASSO DISCOUNT			11/20/2012	Jefferies & Co, Inc	04/01/2013	99,965,000	0	16,333	0	0	100,000,000	99,948,667	0	0	0.140	0.142	MAT	0	0
	FEDERAL NATIONAL MORTGAGE ASSO DISCOUNT			11/15/2012	JP Morgan Securities, Inc	04/01/2013	43,001,868	0	8,424	0	0	43,018,000	42,993,444	0	0	0.150	0.152	MAT	0	0
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations							192,943,535	0	31,563	0	0	193,018,000	192,911,972	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							192,943,535	0	31,563	0	0	193,018,000	192,911,972	0	0	XXX	XXX	XXX	0	0
	Accupac Holdings Revolver			12/19/2012	Direct	07/31/2013	1,200,000	0	0	0	0	1,200,000	1,200,000	1,224	0	4.345	7.761	MON	4,650	0
	Avon Products Inc CORPORATE			04/17/2012	Prudential Invst Mgmt	03/01/2013	8,041,571	0	(174,429)	0	0	8,000,000	8,216,000	128,000	0	4.800	1.647	MS	192,000	51,200
	CitiLog Enterprises LLC Bridge Equipment			06/12/2012	Direct	12/31/2012	715,778	0	18,654	0	0	715,778	697,124	0	0	4.000	8.939	MON	16,565	0
	DAIMLER FINANCE NORTH AMERICA DISCOUNT N			03/15/2012	Barclays Capital Inc	03/14/2013	99,780,000	0	892,222	0	0	100,000,000	98,887,778	0	0	1.100	1.125	MAT	0	0
	TA-High Desert, LLC Construction Term			12/20/2012	Direct	08/03/2013	26,846,888	0	0	0	0	26,846,888	26,846,888	43,800	0	1.314	3.195	FMAN	122,863	0
	TA-High Desert, LLC Bridge Loan Term			12/20/2012	Direct	08/03/2013	416,417	0	0	0	0	416,417	416,417	390	0	2.848	3.415	FMAN	0	0
	United Coin Machine Co PIK Note			12/01/2012	Various	06/30/2013	6	0	0	0	0	979,947	6	10,012	0	12.260	8,888.000	MON	0	0
	MORGAN STANLEY & CO LLC TRI PARTY REPO			12/19/2012	Morgan Stanley & Co Repo	12/18/2013	500,000,000	0	0	0	0	500,000,000	500,000,000	171,528	0	0.950	0.950	MON	0	0
	Dreyfus Cash Advantage Fund Money Market	C		12/28/2012	Various	01/01/2013	85,943,393	0	0	0	0	85,943,393	85,943,393	4,591	0	0.063	0.063	MON	9,291	0
	CREDIT SUISSE NEW YORK NY CORP FRGN FLOA		F	07/31/2012	Credit Suisse First Boston Cor	07/25/2013	135,000,000	0	0	0	0	135,000,000	135,000,000	207,889	0	0.815	0.842	JAJO	301,091	0
	SANOFI CORP FRGN FLOATER		F	04/17/2012	Prudential Invst Mgmt	03/28/2013	3,127,595	0	(7,749)	0	0	3,125,000	3,135,344	177	0	0.510	0.325	MJSD	15,089	1,285
	VODAFONE AIRTOUCH (GROUP) PLC DISCOUNT N		F	03/15/2012	Barclays Capital Inc	03/12/2013	99,756,944	0	1,000,000	0	0	100,000,000	98,756,944	0	0	1.250	1.279	MAT	0	0
	INTESA SANPAOLO BK IRELAND PLC CORP FORE		D	11/23/2012	Prudential Invst Mgmt	08/08/2013	533,991	0	(1,199)	0	12,110	527,360	523,079	8,438	0	4.000	1.843	AUG	0	6,044
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							961,362,583	0	1,727,499	0	12,110	962,754,783	959,622,973	576,049	0	XXX	XXX	XXX	661,549	58,529
	Charter School Investors, LLC Secured Te			09/01/2012	Direct	03/01/2013	308,363	0	8,182	0	0	312,450	300,181	2,546	0	4.808	13.211	FMAN	3,839	0
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities							308,363	0	8,182	0	0	312,450	300,181	2,546	0	XXX	XXX	XXX	3,839	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							961,670,946	0	1,735,681	0	12,110	963,067,233	959,923,154	578,595	0	XXX	XXX	XXX	665,388	58,529
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							1,154,306,118	0	1,759,062	0	12,110	1,155,772,783	1,152,534,945	576,049	0	XXX	XXX	XXX	661,549	58,529
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							308,363	0	8,182	0	0	312,450	300,181	2,546	0	XXX	XXX	XXX	3,839	0
8399999. Total Bonds							1,154,614,481	0	1,767,244	0	12,110	1,156,085,233	1,152,835,126	578,595	0	XXX	XXX	XXX	665,388	58,529
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
	DRYDEN CORE FUND MM SER MMMF MONEY MARKET			12/31/2012	Various	XXX	1,467,517,434	0	0	0	0	0	1,467,517,434	299,347	0	0.396	0.319	MON	1,692,799	0
8999999. Subtotal - Class One Money Market Mutual Funds							1,467,517,434	0	0	0	0	XXX	1,467,517,434	299,347	0	XXX	XXX	XXX	1,692,799	0
	VERIZON PROMISSORY NOTE SHORT TERM			12/10/2012	Direct	03/31/2013	349,295,213	0	0	0	0	349,295,213	349,295,213	0	0	0.000	0.000	MAT	0	0
9099999. Subtotal - Other Short-Term Invested Assets							349,295,213	0	0	0	0	XXX	349,295,213	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							2,971,427,128	0	1,767,244	0	12,110	XXX	2,969,647,773	877,942	0	XXX	XXX	XXX	2,358,187	58,529

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund	06/27/2005	03/01/2017	1	1	1	0	1	0	1		1	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	32,130	32,130	0	0	0	0	983,981		983,981	108,439	0	0	0	0		AN (Anticipatory)
Whitecap NY Growth Fd I, LLC Warrant	Bond Portfolio Hedge	D1	Equity/Index	Whitecap NY Growth Fd I, LLC	12/14/2004	03/01/2015	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	32,059	32,059	.000002	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Gate Technologies LLC Warrant Membership Units	Bond Portfolio Hedge	D1	Equity/Index	Gate Technologies LLC	04/10/2012	11/23/2020	1,100,000	1,100,000	.000009	0	10	0	10		10	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	109,331		109,331	12,049	0	0	0	0		AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	01/01/2008	12/31/2015	31	31	.00097	0	0	0	72		72	18	0	0	0	0		AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	12/13/2005	12/31/2015	188	188	.000904	0	0	0	436		436	112	0	0	0	0		AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	12/13/2005	12/31/2015	46	46	.000879	0	0	0	106		106	27	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC	05/03/2011	03/19/2017	889	889	.000011	0	0	0	9		9	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	252,429	252,429	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fd II	04/18/2008	08/15/2018	0	0	1	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pendragon plc	09/02/2010	12/30/2014	57,874	57,874	.000007	0	0	0	11,759		11,759	11,759	0	0	0	0		AN (Anticipatory)
Ironbound Film and Television Warrants	Bond Portfolio Hedge	D1	Equity/Index	Ironbound Film and Television	12/29/2010	12/31/2013	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
STATION CASINOS INC Rights and Warrants	Bond Portfolio Hedge	D1	Equity/Index	STATION CASINOS INC	05/14/2012	06/17/2018	62,372	62,372	.01	0	624	0	624		624	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	5,355	5,355	.000002	0	0	0	163,997		163,997	18,073	0	0	0	0		AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	12/13/2005	12/31/2015	34	34	.00116	0	0	0	80		80	20	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	244,856	244,856	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	06/15/2012	06/15/2019	1,892	1,892	63.264069	0	119,689	0	119,689		119,689	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	174,176	174,176	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	83,672	83,672	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC	05/03/2011	03/19/2017	3,078	3,078	.000003	0	0	0	31		31	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	168,372	168,372	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
YELLOW MEDIA LTD WARRANTS/RIGHTS	Bond Portfolio Hedge	D1	Equity/Index	YELLOW MEDIA LTD	12/21/2012	12/20/2022	4,568	4,568	6.776268	0	30,954	0	30,141		30,141	(750)	(31)	0	0	0		AN (Anticipatory)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	06/15/2012	06/15/2019	568	568	63.263703	0	35,907	0	35,907		35,907	0	0	0	0	0		AN (Anticipatory)
Solyndra Inc. Warrant (Common)	Bond Portfolio Hedge	D1	Equity/Index	Solyndra Inc.	01/01/2008	04/06/2014	13,537	13,537	.000006	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pendragon plc	09/02/2010	12/30/2014	86,812	86,812	.000007	0	1	0	17,639		17,639	17,638	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	109,331		109,331	12,049	0	0	0	0		AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	07/25/2007	12/31/2015	17	17	.009412	0	0	0	39		39	10	0	0	0	0		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC	05/03/2011	03/19/2017	13,498	13,498	.00001	0	0	0	135		135	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	507,960	507,960	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	492,721	492,721	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund	06/27/2005	03/01/2017	1	1	1	0	1	0	1		1	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	12/01/1999	04/15/2020	3,250	3,250	.000003	0	0	0	99,531		99,531	10,969	0	0	0	0		AN (Anticipatory)
Ironbound Film and Television Warrants	Bond Portfolio Hedge	D1	Equity/Index	Ironbound Film and Television	12/30/2010	12/31/2013	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	64,511	64,511	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd	06/15/2012	06/15/2019	541	541	63.264069	0	34,197	0	34,197		34,197	0	0	0	0	0		AN (Anticipatory)
Solyndra Inc. Warrant (Common)	Bond Portfolio Hedge	D1	Equity/Index	Solyndra Inc.	08/31/2007	04/06/2014	98,630	98,630	.000006	1	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Whitecap NY Growth Fd I, LLC WARRANT	Bond Portfolio Hedge	D1	Equity/Index	Whitecap NY Growth Fd I, LLC	12/14/2004	03/01/2015	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
REPSOL SPAIN RIGHTS AND Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	REPSOL SPAIN	12/27/2012	01/10/2013	48,864	48,864	.000001	0	0	0	29,763		29,763	29,763	0	0	0	0		AN (Anticipatory)
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fd II	04/18/2008	08/15/2018	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
Whitecap Alabama Growth Fund 1 Warrants/Rights	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Alabama Growth Fund 1	02/06/2004	03/01/2014	1	1	1	1	0	0	1		1	0	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	12/01/1999	04/15/2020	2,750	2,750	.000004	0	0	0	84,219		84,219	9,281	0	0	0	0		AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	07/25/2007	12/31/2015	32	32	.01	0	0	0	74		74	19	0	0	0	0		AN (Anticipatory)
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC	05/03/2011	03/19/2017	753	753	.000013	0	0	0	8		8	0	0	0	0	0		AN (Anticipatory)
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc	05/04/2012	09/30/2015	350,492	350,492	0	0	0	0	0		0	0	0	0	0	0		AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	07/25/2007	12/31/2015	40	40	.01	0	0	0	93		93	24	0	0	0	0		AN (Anticipatory)
Parmalat SpA Warrants	Bond Portfolio Hedge	D1	Equity/Index	Parmalat SpA	12/13/2005	12/31/2015	351	351	.000912	0	0	0	814		814	208	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	21,420	109,331		109,331	12,001	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	12/01/1999	04/15/2020	5,000	5,000	.000002	0	0	333,750	153,125		153,125	16,875	0	0	0	0		AN (Anticipatory)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	03/26/1998	04/15/2020	17,850	17,850	.000001	0	0	107,100	546,656		546,656	60,244	0	0	0	0		AN (Anticipatory)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										8	221,383	462,270	2,641,136	XXX	2,641,136	318,828	(31)	0	0	0	XXX	XXX
S&P 500 STOCK INDEX SPX Euro Put Option	Liability Hedge	N/A	Equity/Index	Pru Global Fund	10/29/2004	10/31/2014	70,891	80,000,494	1128.5	9,049,056	0	0	4,837,864		4,837,864	(8,201,028)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	02/13/2008	02/13/2018	20,608	28,000,090	1358.7	4,872,000	0	0	6,024,175		6,024,175	(2,304,200)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	03/30/2009	03/28/2014	65,259	50,999,994	781.5	13,765,154	0	0	520,590		520,590	(3,177,215)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/24/2008	07/29/2013	2,356	3,000,000	1273.0899999999999	549,201	0	0	81,840		81,840	(333,744)	0	0	0	0		EL (Equity Risk Liability)
S&P 500 STOCK INDEX SPX EURO PUT OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	06/01/2006	06/03/2013	31,306	40,000,000	1277.7	3,945,804	0	0	792,795		792,795	(4,488,950)	0	0	0	0		EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/24/2008	07/22/2013	2,386	3,000,634	1257.5999999999999	540,534	0	0	72,752		72,752	(328,549)	0	0	0	0		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	03/30/2009	03/28/2013	70,377	55,000,001	781.5	13,997,430	0	0	7,540		7,540	(1,948,114)	0	0	0	0		EL (Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										46,719,179	0	0	12,337,555	XXX	12,337,555	(20,781,799)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										46,719,188	221,383	462,270	14,978,691	XXX	14,978,691	(20,462,971)	(31)	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										8	221,383	462,270	2,641,136	XXX	2,641,136	318,828	(31)	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										46,719,179	0	0	12,337,555	XXX	12,337,555	(20,781,799)	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										46,719,188	221,383	462,270	14,978,691	XXX	14,978,691	(20,462,971)	(31)	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	0	16,605,900	1.94 / 5.25	0	0	(539,894)	0		(233,252)	0	0	0	0	54,453		99.95% \ 98.51%
Interest Rate Swap - 77307PR - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	44565#AE1 - JB Hunt Transport Inc. Senior Note	D1	Interest	Pru Global Fund	07/17/2007	07/26/2014	0	3,787,500	7618 / 6.08	0	0	(195,578)	0		(246,256)	0	0	0	0	23,728		100% \ 99.94%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest	Pru Global Fund	06/11/2008	04/05/2018	0	9,950,000	1.9975 / 6.56	0	0	(448,024)	0		(1,971,654)	0	0	0	0	114,137		99.85% \ 99.6%
Interest Rate Swap - 78220CM - Receive: Floating 3 Month Libor +42.3 BPS Pay: Fixed	049255AG7 - ATLAS COPCO AB CORP FOREIGN	D1	Interest	Pru Global Fund	09/18/2007	05/22/2017	0	7,000,000	7335 / 5.6	0	0	(217,416)	0		(1,352,869)	0	0	0	0	73,354		100% \ 100%
Interest Rate Swap - 81893PR - Receive: Floating 3 Month Libor +220.8 BPS Pay: Fixed	45806@AL3 - Insurance Services Office Inc Series I Senior Note	D1	Interest	Pru Global Fund	04/21/2008	04/29/2015	0	3,000,000	2.5208 / 6.28	0	0	(107,249)	0		(220,203)	0	0	0	0	22,886		99.93% \ 99.97%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	0	5,385,894	4935 / 5.5	0	0	(267,722)	0		(836,283)	0	0	0	0	49,797		99.99% \ 99.49%
Interest Rate Swap - 81146PR - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	372460A#2 - Genuine Parts Company Series C Note	D1	Interest	Pru Global Fund	03/10/2008	11/30/2013	0	33,350,000	1.148 / 4.67	0	0	(1,118,640)	0		(1,061,736)	0	0	0	0	159,651		99.95% \ 99.93%
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest	Pru Global Fund	05/15/2007	05/15/2037	0	10,000,000	842 / 6	0	0	(340,974)	0		(5,143,438)	0	0	0	0	246,848		100% \ 100%
Interest Rate Swap - 86554PR - Receive: Fixed Pay: Floating 1 Month Libor +122.8 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	02/17/2009	03/06/2013	0	100,000,000	3.3 / 1.4365	0	0	1,863,740	0		330,377	0	0	0	0	213,773		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 82203PR - Receive: Floating 3 Month Libor +262.9 BPS Pay: Fixed	539481B*1 - Loblaw Companies Limited Series 2008-B	D1	Interest	Pru Global Fund	05/16/2008	05/28/2015	0	72,850,000	2.9405 / 6.86	0	0	(2,713,096)	0		(6,594,645)	0	0	0	0	565,304		99.91% \ 99.98%
Interest Rate Swap - 77619PR - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	00760HC89 - Aegis Group Plc Senior Note	D1	Interest	Pru Global Fund	08/06/2007	09/17/2017	0	24,650,000	1.108 / 6.29	0	0	(1,234,084)	0		(5,374,434)	0	0	0	0	267,551		99.99% \ 100%
Interest Rate Swap - 74451CM - Receive: Floating 3 Month Libor +40.3 BPS Pay: Fixed	72650RAB8 - PLAINS ALL AMER PIPELINE PLAINS ALL AMERN PIPELINE LP	D1	Interest	Pru Global Fund	01/22/2007	12/15/2013	0	5,000,000	.7105 / 5.625	0	0	(130,281)	0		(233,174)	0	0	0	0	24,456		100% \ 100%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	0	11,663,269	.613 / 5.47	0	0	(562,208)	0		(2,714,912)	0	0	0	0	147,877		99.98% \ 99.74%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest	Pru Global Fund	07/10/2006	07/15/2036	0	10,000,000	1.2028 / 6.712	0	0	(250,132)	0		(5,744,468)	0	0	0	0	242,592		100% \ 100%
Interest Rate Swap - 90466PR - Receive: Floating 1 Month Libor +166.8 BPS Pay: Fixed	25389JB*6 - Digital Realty Trust LP Series D Senior Note	D1	Interest	Pru Global Fund	01/07/2010	01/20/2015	0	3,050,000	1.8782 / 4.57	0	0	(80,261)	0		(160,758)	0	0	0	0	21,855		99.63% \ 99.15%
Interest Rate Swap - 81958PR - Receive: Floating 3 Month Libor +180.8 BPS Pay: Fixed	707886B#3 - Penn West Petroleum Ltd. Series F Senior Guaranteed NT	D1	Interest	Pru Global Fund	04/30/2008	05/29/2018	0	35,150,000	2.12 / 6.3	0	0	(1,405,208)	0		(6,588,126)	0	0	0	0	408,833		99.92% \ 99.97%
Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	74951#AD2 - RE Rich Family Holding Corp Senior Note	D1	Interest	Pru Global Fund	08/14/2006	09/22/2016	0	12,960,000	.765 / 5.95	0	0	(649,916)	0		(1,435,135)	0	0	0	0	125,079		100% \ 99.91%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	0	112,819,833	2.257 / 5.6	0	0	(3,696,024)	0		(1,973,034)	0	0	0	0	410,504		99.95% \ 98.5%
Interest Rate Swap - 75097PR - Receive: Floating 3 Month Libor +35.4 BPS Pay: Fixed	N3382#AC7 - Friesland Coberco Dairy Foods Senior Note	D1	Interest	Pru Global Fund	03/15/2007	12/17/2013	0	16,000,000	.662 / 5.35	0	0	(723,178)	0		(716,164)	0	0	0	0	78,480		100% \ 99.91%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest	Pru Global Fund	10/23/2007	12/31/2028	0	14,317,949	1.192 / 6.01	0	0	(661,690)	0		(3,615,425)	0	0	0	0	286,359		99.98% \ 99.96%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	0	13,054,901	.92 / 6.21	0	0	(685,149)	0		(2,204,714)	0	0	0	0	123,794		99.98% \ 99.4%
Interest Rate Swap - 74600PR - Receive: Floating 1 Month Libor +33.5 BPS Pay: Fixed	706107004 - Mortgage Loan	B	Interest	Pru Global Fund	01/26/2007	05/10/2017	0	60,000,000	.5483 / 5.67	0	0	(3,050,710)	0		(12,157,721)	0	0	0	0	626,434		99.99% \ 99.63%
Interest Rate Swap - 92292CM - Receive: Floating 3 Month Libor +356.5 BPS Pay: Fixed	054303AT9 - Avon Products Inc CORPORATE	D1	Interest	Pru Global Fund	07/08/2010	03/01/2013	0	10,000,000	3.8755 / 4.8	0	0	(162,803)	0		(16,410)	0	0	0	0	20,576		100% \ 100%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	0	21,279,724	.7365 / 6.08	0	0	(1,128,842)	0		(3,703,780)	0	0	0	0	201,787		99.99% \ 99.42%
Interest Rate Swap - 77896PR - Receive: Floating 3 Month Libor +61.7 BPS Pay: Fixed	615369A#2 - Moody's Corp Senior Note	D1	Interest	Pru Global Fund	08/17/2007	09/07/2017	0	40,130,000	.9274 / 6.06	0	0	(1,994,035)	0		(8,630,014)	0	0	0	0	434,327		99.99% \ 99.98%
Interest Rate Swap - 82204PR - Receive: Floating 3 Month Libor +262.9 BPS Pay: Fixed	539481B*1 - Loblaw Companies Limited Series 2008-B	D1	Interest	Pru Global Fund	05/16/2008	05/28/2015	0	3,000,000	2.9405 / 6.86	0	0	(111,727)	0		(271,571)	0	0	0	0	23,280		99.91% \ 99.98%
Interest Rate Swap - 77265PR - Receive: Floating 3 Month Libor +60.3 BPS Pay: Fixed	N5224#AG5 - Lekkerland Finance B.V. Senior Note	D1	Interest	Pru Global Fund	07/12/2007	08/16/2019	0	22,700,000	.9125 / 6.46	0	0	(1,224,437)	0		(6,790,355)	0	0	0	0	292,168		99.99% \ 99.99%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	0	84,829,547	7345 / 5.53	0	0	(4,035,179)	0		(15,472,317)	0	0	0	0	892,739		99.99% \ 99.59%
Interest Rate Swap - 78560CM - Receive: Floating 3 Month Libor +68.4 BPS Pay: Fixed	25243YAM1 - DIAGEO CAPITAL PLC CORP FOREIGN	D1	Interest	Pru Global Fund	10/23/2007	10/23/2017	0	8,000,000	1.0013 / 5.75	0	0	(278,067)	0		(1,612,442)	0	0	0	0	87,744		100% \ 100%
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest	Pru Global Fund	08/17/2004	03/01/2032	0	10,000,000	1.8905 / 7	0	0	(492,849)	0		(4,480,068)	0	0	0	0	218,914		100% \ 100%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	0	10,378,972	8815 / 6.4	0	0	(568,066)	0		(2,325,980)	0	0	0	0	114,565		99.93% \ 99.63%
Interest Rate Swap - 65633CM - Receive: Floating 3 Month Libor +185.5 BPS Pay: Fixed	143658AF9 - CARNIVAL CORP DEBENTURES	D1	Interest	Pru Global Fund	08/17/2004	10/01/2023	0	4,500,000	2.2153 / 7.2	0	0	(217,797)	0		(1,523,595)	0	0	0	0	73,780		100% \ 100%
Interest Rate Swap - 73812PR - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	44855#AN0 - Hy Vee, Inc. Senior Note	D1	Interest	Pru Global Fund	11/29/2006	12/15/2016	0	18,050,000	823 / 5.49	0	0	(812,219)	0		(2,724,562)	0	0	0	0	179,527		100% \ 100%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	0	26,570,072	675 / 6.27	0	0	(1,476,578)	0		(6,316,024)	0	0	0	0	302,365		99.83% \ 99.69%
Interest Rate Swap - 76023PR - Receive: Floating 3 Month Libor +42.6 BPS Pay: Fixed	G4691*AA7 - IAWS Finance PP Limited Senior Note	D1	Interest	Pru Global Fund	05/21/2007	06/13/2014	0	37,550,000	7355 / 5.72	0	0	(1,810,225)	0		(2,681,761)	0	0	0	0	226,207		100% \ 99.99%
Interest Rate Swap - 75876CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	656531AF7 - STATOILHYDRO ASA NOTES	D1	Interest	Pru Global Fund	05/08/2007	01/15/2018	0	5,000,000	1.7903 / 6.7	0	0	(110,999)	0		(1,083,499)	0	0	0	0	56,127		100% \ 100%
Interest Rate Swap - 81894PR - Receive: Floating 3 Month Libor +220.8 BPS Pay: Fixed	45806@AL3 - Insurance Services Office Inc Series I Senior Note	D1	Interest	Pru Global Fund	04/21/2008	04/29/2015	0	53,350,000	2.5208 / 6.28	0	0	(1,907,237)	0		(3,915,943)	0	0	0	0	406,998		99.93% \ 99.97%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	0	2,651,358	4875 / 5.4	0	0	(129,331)	0		(350,348)	0	0	0	0	24,552		99.98% \ 99.31%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	0	47,377,216	7682 / 5.81	0	0	(2,368,812)	0		(12,815,185)	0	0	0	0	893,381		99.98% \ 99.81%
Interest Rate Swap - 68595PR - Receive: Floating 3 Month Libor +42.5 BPS Pay: Fixed	W2469*AA3 - Elekta AB Senior Note	D1	Interest	Pru Global Fund	08/30/2005	09/06/2015	0	15,000,000	7355 / 5.14	0	0	(636,766)	0		(1,702,042)	0	0	0	0	122,844		100% \ 99.98%
Interest Rate Swap - 81621PR - Receive: Floating 3 Month Libor +260.8 BPS Pay: Fixed	88162FB*5 - Tetra Technologies Inc Del Senior Note Series 2008-A	D1	Interest	Pru Global Fund	04/03/2008	04/30/2013	0	22,200,000	2.9203 / 6.3	0	0	(707,858)	0		(247,917)	0	0	0	0	64,086		99.96% \ 99.87%
Interest Rate Swap - 80478PR - Receive: Floating 1 Month Libor +208.2 BPS Pay: Fixed	706107926 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	0	44,000,000	2.297 / 5.66	0	0	(1,451,237)	0		(630,422)	0	0	0	0	144,282		99.93% \ 97.83%
Interest Rate Swap - 78210PR - Receive: Floating 3 Month Libor +87 BPS Pay: Fixed	56135*AK6 - MOM Brands Co fka Malt O Meal Senior Note	D1	Interest	Pru Global Fund	09/17/2007	01/15/2015	0	1,040,000	1.2103 / 5.84	0	0	(46,687)	0		(96,484)	0	0	0	0	7,428		99.94% \ 99.98%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest	Pru Global Fund	02/11/2008	06/05/2017	0	84,600,000	2.2625 / 6.26	0	0	(3,327,607)	0		(12,613,204)	0	0	0	0	890,323		99.81% \ 99.41%
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest	Pru Global Fund	09/25/2007	01/01/2031	0	22,200,000	1.0139 / 6.191	0	0	(1,121,624)	0		(9,092,855)	0	0	0	0	470,968		99.99% \ 99.98%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 90114PR - Receive: Floating 3 Month Libor +155.5 BPS Pay: Fixed	G9523#AA6 - Weir Group plc Series A-1 Senior Note	D1	Interest	Pru Global Fund	12/10/2009	01/11/2015	0	3,000,000	1.9018 / 4.2	0	0	(64,409)	0		(135,120)	0	0	0	0	21,369		99.98% \ 99.98%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	0	12,547,670	.745 / 6.21	0	0	(680,853)	0		(2,699,742)	0	0	0	0	135,725		99.98% \ 99.56%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest	Pru Global Fund	04/08/2008	06/15/2018	0	25,872,000	1.6305 / 5.25	0	0	(889,704)	0		(2,377,216)	0	0	0	0	302,188		99.98% \ 99.99%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	0	6,187,213	2.355 / 6.67	0	0	(269,791)	0		(1,134,648)	0	0	0	0	69,268		99.8% \ 99.55%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	0	6,797,287	.7345 / 5.53	0	0	(323,334)	0		(1,239,778)	0	0	0	0	71,534		99.99% \ 99.59%
Interest Rate Swap - 73338CM - Receive: Floating 3 Month Libor +53.8 BPS Pay: Fixed	694308GE1 - PACIFIC GAS & ELEC CO CORPORATE	D1	Interest	Pru Global Fund	10/17/2006	03/01/2034	0	5,000,000	.848 / 6.05	0	0	(223,469)	0		(2,445,150)	0	0	0	0	115,025		100% \ 100%
Interest Rate Swap - 79256CM - Receive: Floating 3 Month Libor +212.5 BPS Pay: Fixed	196522AK2 - COLORADO INTST GAS CO CORPORATE	D1	Interest	Pru Global Fund	12/13/2007	11/15/2015	0	18,450,000	2.435 / 6.8	0	0	(608,277)	0		(2,196,821)	0	0	0	0	156,381		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest	Pru Global Fund	10/17/2006	11/01/2032	0	5,000,000	1.1503 / 6.35	0	0	(185,539)	0		(2,363,035)	0	0	0	0	111,344		100% \ 100%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	0	12,653,619	.6552 / 6.03	0	0	(674,857)	0		(3,844,811)	0	0	0	0	243,318		99.97% \ 99.84%
Interest Rate Swap - 69080PR - Receive: Floating 3 Month Libor +76.5 BPS Pay: Fixed	012348A@7 - Albany Intl Senior Note	D1	Interest	Pru Global Fund	10/25/2005	10/25/2017	0	15,000,000	1.0803 / 5.34	0	0	(615,037)	0		(1,640,650)	0	0	0	0	164,611		99.6% \ 99.92%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	0	23,035,343	2.77 / 6	0	0	(727,314)	0		(253,737)	0	0	0	0	67,825		99.94% \ 98.46%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest	Pru Global Fund	08/26/2004	07/15/2033	0	10,000,000	1.7903 / 6.875	0	0	(493,445)	0		(4,646,695)	0	0	0	0	226,607		100% \ 100%
Interest Rate Swap - 75627CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	105340AJ2 - BRANDYWINE REALTY TRUST CORPORATE	D1	Interest	Pru Global Fund	04/24/2007	05/01/2017	0	13,000,000	.8478 / 5.7	0	0	(442,781)	0		(2,478,444)	0	0	0	0	135,350		100% \ 100%
Interest Rate Swap - 90399PR - Receive: Floating 1 Month Libor +166.8 BPS Pay: Fixed	25389JB*6 - Digital Realty Trust LP Series D Senior Note	D1	Interest	Pru Global Fund	01/07/2010	01/20/2015	0	3,000,000	1.8782 / 4.57	0	0	(78,945)	0		(158,122)	0	0	0	0	21,496		99.63% \ 99.15%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	0	8,626,457	2.495 / 6.79	0	0	(374,400)	0		(1,553,254)	0	0	0	0	95,770		99.78% \ 99.54%
Interest Rate Swap - 92378CM - Receive: Floating 3 Month Libor +387 BPS Pay: Fixed	07385TAJ5 - BEAR STEARNS CO INC NOTES	D1	Interest	Pru Global Fund	07/15/2010	11/15/2014	0	15,000,000	4.18 / 5.7	0	0	(289,886)	0		(387,929)	0	0	0	0	102,661		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest	Pru Global Fund	07/11/2006	06/15/2036	0	5,000,000	1.098 / 6.625	0	0	(146,740)	0		(2,855,183)	0	0	0	0	121,081		100% \ 100%
Interest Rate Swap - 77059PR - Receive: Floating 3 Month Libor +60.8 BPS Pay: Fixed	C7208#AD0 - Pengrowth Corp Senior Note	D1	Interest	Pru Global Fund	06/28/2007	07/24/2017	0	13,200,000	9233 / 6.35	0	0	(695,670)	0		(2,961,972)	0	0	0	0	141,007		99.99% \ 99.98%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 73943PR - Receive: Floating 3 Month Libor +69.3 BPS Pay: Fixed	43507@AA4 - Holiday Companies Senior Secured Note	D1	Interest	Pru Global Fund	12/08/2006	12/21/2016	0	14,110,000	1.0025 / 5.67	0	0	(634,232)	0		(2,406,740)	0	0	0	0	140,625		100% \ 99.99%
Interest Rate Swap - 66456CM - Receive: Floating 3 Month Libor +368.3 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest	Pru Global Fund	11/18/2004	02/15/2021	0	1,493,750	3.9925 / 8.75	0	0	(68,010)	0		(406,949)	0	0	0	0	21,287		100% \ 100%
Interest Rate Swap - 81429PR - Receive: Floating 3 Month Libor +303.3 BPS Pay: Fixed	76169#AF0 - Reyes Holdings, LLC Senior Secured Note	D1	Interest	Pru Global Fund	03/24/2008	04/30/2017	0	60,000,000	3.3458 / 6.95	0	0	(2,043,498)	0		(4,628,994)	0	0	0	0	624,500		99.87% \ 99.94%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	0	12,366,508	.935 / 5.73	0	0	(587,837)	0		(2,192,784)	0	0	0	0	127,672		99.99% \ 99.58%
Interest Rate Swap - 72481CM - Receive: Floating 3 Month Libor +65.8 BPS Pay: Fixed	792860AJ7 - TRAVELERS COS INC CORPORATE	D1	Interest	Pru Global Fund	08/01/2006	06/20/2016	0	5,000,000	.9675 / 6.25	0	0	(136,684)	0		(865,841)	0	0	0	0	46,573		100% \ 100%
Interest Rate Swap - 70676CM - Receive: Floating 3 Month Libor +346.5 BPS Pay: Fixed	852060AT9 - SPRINT CAPITAL CORP COMPANY GUARNT	D1	Interest	Pru Global Fund	01/26/2006	03/15/2032	0	5,000,000	3.773 / 8.75	0	0	(239,656)	0		(2,109,664)	0	0	0	0	109,564		100% \ 100%
Interest Rate Swap - 82039PR - Receive: Floating 3 Month Libor +183.8 BPS Pay: Fixed	714290A@2 - Perrigo Co Series 2008-A SR NT	D1	Interest	Pru Global Fund	05/09/2008	05/31/2015	0	5,300,000	2.1485 / 5.97	0	0	(192,768)	0		(468,725)	0	0	0	0	41,196		99.95% \ 99.94%
Interest Rate Swap - 78209PR - Receive: Floating 3 Month Libor +87 BPS Pay: Fixed	56135*AK6 - MOM Brands Co fka Malt O Meal Senior Note	D1	Interest	Pru Global Fund	09/17/2007	01/15/2015	0	10,375,000	1.2103 / 5.84	0	0	(465,746)	0		(962,516)	0	0	0	0	74,098		99.93% \ 99.98%
Interest Rate Swap - 90116PR - Receive: Floating 3 Month Libor +155.5 BPS Pay: Fixed	G9523#AA6 - Weir Group plc Series A-1 Senior Note	D1	Interest	Pru Global Fund	12/10/2009	01/11/2015	0	17,000,000	1.9018 / 4.2	0	0	(364,984)	0		(765,678)	0	0	0	0	121,094		99.99% \ 99.98%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	0	12,754,523	.5164 / 5.58	0	0	(640,842)	0		(3,700,522)	0	0	0	0	192,628		99.99% \ 99.86%
Interest Rate Swap - 75778CM - Receive: Floating 3 Month Libor +74 BPS Pay: Fixed	32055RAR8 - FIRST INDUSTRIAL LP CORPORATE	D1	Interest	Pru Global Fund	05/02/2007	05/15/2017	0	6,000,000	1.05 / 5.95	0	0	(197,883)	0		(1,162,929)	0	0	0	0	62,740		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232AQ4 - CHUBB CORPORATION CORPORATE	D1	Interest	Pru Global Fund	05/08/2007	05/11/2037	0	17,000,000	.9085 / 6	0	0	(585,637)	0		(8,527,016)	0	0	0	0	419,550		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest	Pru Global Fund	08/24/2004	12/01/2032	0	10,900,000	1.0805 / 6.25	0	0	(545,217)	0		(5,107,332)	0	0	0	0	243,240		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - VERIZON COMMUNICATIONS CORPORATE	D1	Interest	Pru Global Fund	04/03/2007	04/01/2037	0	7,000,000	1.1603 / 6.25	0	0	(285,064)	0		(3,562,195)	0	0	0	0	172,365		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest	Pru Global Fund	12/05/2006	12/01/2036	0	25,000,000	.8005 / 5.55	0	0	(673,363)	0		(10,874,328)	0	0	0	0	611,343		100% \ 100%
Interest Rate Swap - 73286PR - Receive: Floating 3 Month Libor +61 BPS Pay: Fixed	G8124#AF0 - SIG PLC Senior Note	D1	Interest	Pru Global Fund	10/13/2006	11/01/2016	0	26,680,000	.92 / 6	0	0	(1,314,105)	0		(4,831,847)	0	0	0	0	261,274		100% \ 99.99%
Interest Rate Swap - 77868PR - Receive: Floating 3 Month Libor +82.4 BPS Pay: Fixed	031100B#6 - Ametek Inc Series C Senior Note	D1	Interest	Pru Global Fund	08/16/2007	07/15/2018	0	20,700,000	1.1641 / 6.35	0	0	(1,044,540)	0		(5,112,186)	0	0	0	0	243,617		99.95% \ 99.99%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest	Pru Global Fund	12/01/2006	12/19/2036	0	10,000,000	1.019 / 5.77	0	0	(457,901)	0		(4,346,820)	0	0	0	0	244,784		99.99% \ 99.98%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 74861PR - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	L7919*AC6 - Reluxco Int Senior Note	D1	Interest	Pru Global Fund	02/23/2007	03/27/2019	0	19,675,000	758 / 5.71	0	0	(940,987)	0		(4,952,311)	0	0	0	0	245,726		100% \ 99.99%
Interest Rate Swap - 71579CM - Receive: Floating 3 Month Libor +105.8 BPS Pay: Fixed	020002AH4 - ALLSTATE CORP DEBENTURES	D1	Interest	Pru Global Fund	04/28/2006	05/15/2018	0	6,000,000	1.3675 / 6.75	0	0	(220,661)	0		(1,502,882)	0	0	0	0	69,543		100% \ 100%
Interest Rate Swap - 78751PR - Receive: Floating 3 Month Libor +100.5 BPS Pay: Fixed	42778#AK4 - Herschend Family Entertainment Senior Note	D1	Interest	Pru Global Fund	11/05/2007	04/05/2018	0	10,350,000	1.3575 / 6.04	0	0	(470,340)	0		(2,097,295)	0	0	0	0	118,726		99.98% \ 99.99%
Interest Rate Swap - 80114PR - Receive: Floating 3 Month Libor +173 BPS Pay: Fixed	12542RB@8 - CHS Inc. Senior Series J Note	D1	Interest	Pru Global Fund	01/18/2008	02/08/2018	0	25,000,000	2.0418 / 5.78	0	0	(891,552)	0		(2,602,178)	0	0	0	0	282,424		99.94% \ 99.98%
Interest Rate Swap - 73624PR - Receive: Floating 3 Month Libor +76.5 BPS Pay: Fixed	44216#AE4 - HFOTC LLC fka HoustonFuelOil Senior Note	D1	Interest	Pru Global Fund	11/14/2006	12/15/2031	0	10,000,000	1.073 / 5.96	0	0	(471,566)	0		(4,066,861)	0	0	0	0	217,698		99.99% \ 99.97%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	0	29,252,245	2.8875 / 6.58	0	0	(1,090,404)	0		(4,442,863)	0	0	0	0	327,489		99.45% \ 99.49%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest	Pru Global Fund	01/23/2007	06/20/2036	0	6,370,000	1.5835 / 6.75	0	0	(169,779)	0		(3,213,330)	0	0	0	0	154,301		100% \ 100%
Interest Rate Swap - 92510CM - Receive: Floating 3 Month Libor +89 BPS Pay: Fixed	961214BM4 - WESTPAC BANKING CORP CORP FOREIGN	D1	Interest	Pru Global Fund	07/26/2010	08/02/2013	0	23,335,000	1.2028 / 2.1	0	0	(76,575)	0		(121,344)	0	0	0	0	89,522		100% \ 100%
Interest Rate Swap - 73165PR - Receive: Fixed Pay: Floating 3 Month Libor +20.3 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	09/28/2006	09/27/2013	0	250,000,000	5.3 / .5125	0	0	11,554,135	0		8,808,281	0	0	0	0	1,074,744		100% \ 100%
Interest Rate Swap - 74006CM - Receive: Floating 3 Month Libor +167.8 BPS Pay: Fixed	020002AH4 - ALLSTATE CORP DEBENTURES	D1	Interest	Pru Global Fund	12/12/2006	05/15/2018	0	10,000,000	1.9875 / 6.75	0	0	(343,829)	0		(2,173,091)	0	0	0	0	115,906		100% \ 100%
Interest Rate Swap - 71291PR - Receive: Floating 3 Month Libor +33.5 BPS Pay: Fixed	G1696#AG1 - Bunzl Finance PLC Senior Note	D1	Interest	Pru Global Fund	04/04/2006	05/03/2018	0	15,000,000	.6478 / 5.78	0	0	(747,254)	0		(3,554,146)	0	0	0	0	173,336		100% \ 100%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	0	8,126,144	.524 / 5.62	0	0	(411,120)	0		(1,660,764)	0	0	0	0	122,636		99.98% \ 99.65%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	0	22,472,661	.5828 / 5.58	0	0	(1,114,644)	0		(3,483,089)	0	0	0	0	207,777		99.99% \ 99.48%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	0	29,869,846	.865 / 5.79	0	0	(1,458,883)	0		(9,437,787)	0	0	0	0	550,707		99.94% \ 99.9%
Interest Rate Swap - 75573PR - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	832696C*7 - Smucker Company J M Senior Note	D1	Interest	Pru Global Fund	04/19/2007	04/01/2022	0	13,930,000	.6803 / 5.55	0	0	(661,747)	0		(2,531,507)	0	0	0	0	211,863		100% \ 100%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	0	5,980,398	1.1925 / 6.4	0	0	(308,659)	0		(1,159,077)	0	0	0	0	66,394		99.95% \ 99.49%
Interest Rate Swap - 81145PR - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	372460A#2 - Genuine Parts Company Series C Note	D1	Interest	Pru Global Fund	03/10/2008	11/30/2013	0	4,600,000	1.148 / 4.67	0	0	(154,295)	0		(146,446)	0	0	0	0	22,021		99.95% \ 99.93%
Interest Rate Swap - 66733CM - Receive: Floating 3 Month Libor +365.5 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest	Pru Global Fund	12/14/2004	02/15/2021	0	5,000,000	3.965 / 8.75	0	0	(229,023)	0		(1,373,054)	0	0	0	0	71,255		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 87443PR - Receive: Fixed Pay: Floating 3 Month Libor +116.1 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	04/28/2009	03/20/2014	0	500,000,000	3.51 / 1.4703	0	0	9,588,353	0		12,382,432	0	0	0	0	2,761,827		100% \ 100%
Interest Rate Swap - 77116PR - Receive: Floating 3 Month Libor +55.6 BPS Pay: Fixed	Q8277*AL5 - Santos Finance Limited Senior Note	D1	Interest	Pru Global Fund	06/29/2007	08/02/2019	0	25,000,000	8688 / 6.3	0	0	(1,319,172)	0		(7,269,050)	0	0	0	0	320,856		99.99% \ 99.99%
Interest Rate Swap - 68469CM - Receive: Floating 3 Month Libor +188.8 BPS Pay: Fixed	460377ABO - ARCELORMITTAL USA INC CORPORATE	D1	Interest	Pru Global Fund	07/13/2005	04/15/2014	0	5,000,000	2.2278 / 6.5	0	0	(205,733)	0		(273,119)	0	0	0	0	28,398		100% \ 100%
Interest Rate Swap - 92189CM - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed	693476BK8 - PNC FUNDING CORP CORPORATE	D1	Interest	Pru Global Fund	06/29/2010	05/19/2014	0	10,000,000	1.641 / 3	0	0	(120,822)	0		(180,925)	0	0	0	0	58,830		100% \ 100%
Interest Rate Swap - 69835PR - Receive: Floating 3 Month Libor +79.3 BPS Pay: Fixed	G9688#AB5 - Wincanton Plc Senior Note	D1	Interest	Pru Global Fund	11/18/2005	12/14/2015	0	6,890,000	1.102 / 5.89	0	0	(318,206)	0		(931,366)	0	0	0	0	59,213		100% \ 100%
Interest Rate Swap - 82050PR - Receive: Floating 3 Month Libor +225.7 BPS Pay: Fixed	761655A*0 - Rexam plc Senior Note	D1	Interest	Pru Global Fund	05/09/2008	06/16/2013	0	100,000,000	2.565 / 6.1	0	0	(3,336,710)	0		(1,604,952)	0	0	0	0	338,998		99.97% \ 99.94%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(55,516,566)	0	XXX	(294,336,900)	0	0	0	0	24,187,612	XXX	XXX
Currency Swap - 98096PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund	04/23/2012	04/25/2022	0	4,775,526	6.22 / 5.92	0	0	10,539	(12,347)		(213,579)	0	(12,347)	0	0	72,884		100% \ 100%
Currency Swap - 92520PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund	07/23/2010	07/26/2019	0	28,776,923	4.445 / 4.095	0	0	101,043	(633,538)		(1,310,566)	0	(450,615)	0	0	368,802		100% \ 100%
Currency Swap - 98095PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund	04/23/2012	04/25/2022	0	1,359,492	6.22 / 5.92	0	0	3,000	(3,515)		(60,801)	0	(3,515)	0	0	20,749		100% \ 100%
Currency Swap - 97251PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund	12/30/2011	01/03/2019	0	24,502,451	4.105 / 4.39	0	0	(73,066)	(597,981)		203,908	0	(557,075)	0	0	300,294		100% \ 100%
Currency Swap - 92821PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/11/2020	0	21,974,348	5.205 / 4.825	0	0	106,010	109,457		(353,390)	0	(335,005)	0	0	303,153		100% \ 100%
Currency Swap - 95576PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	65,793	632,005		385,405	0	(136,394)	0	0	155,023		100% \ 100%
Currency Swap - 82406PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund	06/02/2008	06/16/2023	0	14,290,317	5.755 / 6.6	0	0	(423,972)	(5,199,741)		(7,254,830)	0	(432,559)	0	0	231,085		100% \ 100%
Currency Swap - 94979PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	55,678	1,061,163		650,179	0	(124,915)	0	0	168,327		100% \ 100%
Currency Swap - 95899PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund	08/15/2011	08/17/2021	0	7,238,304	4.56 / 4.81	0	0	16,345	625,012		251,923	0	(101,326)	0	0	106,313		100% \ 100%
Currency Swap - 92516PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund	07/23/2010	07/26/2019	0	20,057,283	4.445 / 4.095	0	0	70,426	(441,571)		(913,454)	0	(314,075)	0	0	257,052		100% \ 100%
Currency Swap - 99160PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	10,827,888	4.01 / 3.68	0	0	14,789	(764,063)		(1,317,231)	0	(764,063)	0	0	167,646		100% \ 100%
Currency Swap - 94059PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AA0 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund	01/28/2011	06/30/2017	0	1,407,035	4.7224 / 5.17	0	0	(5,572)	989		38,592	0	(31,206)	0	0	14,924		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 90482PR - Receive: Fixed USD Pay: Fixed GBP	G0754#AB3 - Babcock International plc Series B Senior Note	D1	Currency	Pru Global Fund	01/19/2010	01/21/2020	0	65,424,000	5.5025 / 5.405	0	0	223,536	404,000		128,073	0	(2,856,000)	0	0	868,961		100% \ 100%
Currency Swap - 78380PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund	09/27/2007	09/28/2017	0	2,348,895	6.1275 / 2.59	0	0	55,889	(784,685)		(678,865)	0	387,930	0	0	25,575		100% \ 100%
Currency Swap - 95504PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	07/11/2011	07/13/2021	0	8,004,802	5.518 / 5.34	0	0	53,499	496,331		323,088	0	(115,042)	0	0	116,929		100% \ 100%
Currency Swap - 73006PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	0	833,143	5.04 / 1.7225	0	0	23,104	(168,960)		(151,271)	0	124,058	0	0	4,810		100% \ 100%
Currency Swap - 97824PR - Receive: Fixed USD Pay: Fixed EUR	G5390#AA4 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund	03/06/2012	07/01/2019	0	3,226,394	5.105 / 4.89	0	0	8,399	(8,342)		(99,930)	0	(8,342)	0	0	41,137		100% \ 100%
Currency Swap - 92820PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/11/2020	0	5,859,608	5.205 / 4.825	0	0	28,268	29,187		(94,234)	0	(89,331)	0	0	80,838		100% \ 100%
Currency Swap - 95488PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(128,430)	194,542		255,845	0	(65,182)	0	0	87,625		100% \ 100%
Currency Swap - 87435PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund	05/01/2009	05/04/2016	0	5,367,413	6.935 / 6.385	0	0	(36,263)	(1,047,392)		(917,763)	0	(142,369)	0	0	49,077		100% \ 100%
Currency Swap - 93666PR - Receive: Fixed USD Pay: Fixed CAD	00168#AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund	12/03/2010	12/07/2020	0	1,988,808	4.48 / 4.96	0	0	(8,446)	(18,576)		20,297	0	(44,552)	0	0	28,012		100% \ 100%
Currency Swap - 93439PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund	10/22/2010	10/26/2017	0	9,398,609	4.6225 / 4.798	0	0	2,427	516,081		289,504	0	(136,095)	0	0	103,170		100% \ 100%
Currency Swap - 93436PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund	10/22/2010	10/26/2020	0	7,624,082	5.52 / 5.464	0	0	21,749	418,641		193,431	0	(110,399)	0	0	106,600		100% \ 100%
Currency Swap - 73005PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	0	904,286	5.04 / 1.7225	0	0	25,077	(183,388)		(164,188)	0	134,652	0	0	5,221		100% \ 100%
Currency Swap - 98592PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund	06/01/2012	06/04/2020	0	3,520,516	4.728 / 4.04	0	0	13,318	(228,634)		(277,606)	0	(228,634)	0	0	47,973		100% \ 100%
Currency Swap - 73020PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	02/04/2005	02/09/2017	0	4,495,000	5.01 / 4.15	0	0	37,961	(77,691)		(50,205)	0	(70,061)	0	0	45,550		100% \ 100%
Currency Swap - 98477PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	05/29/2012	05/31/2022	0	3,397,844	3.691 / 1.676	0	0	40,307	274,688		411,640	0	274,688	0	0	52,134		100% \ 100%
Currency Swap - 93860PR - Receive: Fixed USD Pay: Fixed CAD	564905D@3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund	12/30/2010	01/04/2021	0	20,500,000	5.738 / 5.91	(24,630)	0	(15,038)	(88,531)		858,838	0	(456,939)	0	0	290,109		100% \ 100%
Currency Swap - 73030PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	0	13,098,400	5.75 / 5.03	0	0	67,136	(1,114,712)		(1,166,162)	0	(217,768)	0	0	123,462		100% \ 100%
Currency Swap - 92536PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund	06/30/2010	07/02/2020	0	6,824,513	6.116 / 5.5	(236,546)	0	28,579	(569,634)		(742,397)	0	(112,535)	4,976	0	93,482		100% \ 100%
Currency Swap - 92823PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/11/2020	0	4,994,750	5.205 / 4.825	0	0	24,096	24,880		(80,325)	0	(76,146)	0	0	68,906		100% \ 100%
Currency Swap - 72998PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund	06/09/2003	06/16/2023	0	22,123,527	5.755 / 6.6	0	0	(656,371)	(8,049,969)		(11,231,551)	0	(669,666)	0	0	357,753		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 73015PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund	11/14/2003	11/18/2018	0	35,813,100	5.93 / 5.7075	0	0	(143,644)	(4,398,100)		(5,809,418)	0	(616,100)	0	0	434,274		100% \ 100%
Currency Swap - 92960PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund	08/31/2010	09/01/2020	0	21,523,766	5.565 / 5	0	0	75,610	(820,276)		(1,283,191)	0	(342,347)	0	0	298,035		100% \ 100%
Currency Swap - 97315PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund	01/06/2012	01/10/2022	0	11,543,709	5.153 / 8.36	0	0	(359,073)	(148,660)		(512,376)	0	(148,660)	0	0	173,414		100% \ 100%
Currency Swap - 88974PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AJ8 - Oiltanking Finance B.V. Series B Senior Note	D1	Currency	Pru Global Fund	08/27/2009	08/31/2021	0	42,763,500	7.665 / 7.1	0	0	448,149	3,211,500		4,131,184	0	(606,000)	0	0	629,462		100% \ 100%
Currency Swap - 92148PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund	06/28/2010	06/30/2015	0	11,898,694	4.244 / 3.65	0	0	37,170	(875,930)		(920,579)	0	(195,728)	0	0	94,067		100% \ 100%
Currency Swap - 78741PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund	10/31/2007	12/16/2017	0	28,256,440	6.49 / 6	0	0	308,543	2,475,616		2,982,944	0	(395,004)	0	0	314,640		100% \ 100%
Currency Swap - 88391PR - Receive: Fixed USD Pay: Fixed EUR	576395AD9 - Masterfoods Holdings S.A.S. Senior Note - Series D	D1	Currency	Pru Global Fund	10/23/2002	10/30/2013	0	13,162,500	5.68 / 5.635	0	0	(315,331)	(4,635,900)		(4,892,190)	0	(272,700)	0	0	59,981		100% \ 100%
Currency Swap - 99150PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	2,459	(127,064)		(219,057)	0	(127,064)	0	0	27,880		100% \ 100%
Currency Swap - 92819PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/11/2020	0	5,382,924	5.205 / 4.825	0	0	25,969	26,813		(86,568)	0	(82,064)	0	0	74,261		100% \ 100%
Currency Swap - 95577PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	205,273	1,971,857		1,202,463	0	(425,550)	0	0	483,671		100% \ 100%
Currency Swap - 94982PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	33,692	642,140		393,442	0	(75,590)	0	0	101,859		100% \ 100%
Currency Swap - 97312PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(130,658)	(54,094)		(186,441)	0	(54,094)	0	0	63,101		100% \ 100%
Currency Swap - 99323PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2024	0	13,325,434	3.589 / 3.57	0	0	(517)	(489,537)		(959,837)	0	(489,537)	0	0	227,181		100% \ 100%
Currency Swap - 94058PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AA0 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund	01/28/2011	06/30/2017	0	3,919,598	4.7224 / 5.17	0	0	(15,523)	2,756		107,505	0	(86,930)	0	0	41,574		100% \ 100%
Currency Swap - 99154PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	10,827,888	4.01 / 3.68	0	0	14,789	(764,063)		(1,317,231)	0	(764,063)	0	0	167,646		100% \ 100%
Currency Swap - 97659PR - Receive: Fixed USD Pay: Fixed EUR	G5390#AA4 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund	03/06/2012	07/01/2019	0	58,661,710	5.105 / 4.89	0	0	152,713	(151,673)		(1,816,917)	0	(151,673)	0	0	747,948		100% \ 100%
Currency Swap - 94762PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	74,034,741	5.71 / 5.82	0	0	23,292	204,390		(1,749,843)	0	(3,242,994)	0	0	1,065,665		100% \ 100%
Currency Swap - 93858PR - Receive: Fixed USD Pay: Fixed CAD	564905D@3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund	12/30/2010	01/04/2021	0	67,650,000	5.738 / 5.91	(81,278)	0	(49,624)	(292,151)		2,834,165	0	(1,507,898)	0	0	957,358		100% \ 100%
Currency Swap - 93980PR - Receive: Fixed USD Pay: Fixed GBP	G18468@AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund	01/18/2011	07/22/2019	0	25,348,542	4.5045 / 4.85	0	0	(53,184)	(403,992)		(1,319,275)	0	(1,131,179)	0	0	324,598		100% \ 100%
Currency Swap - 73077PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund	08/11/2006	08/15/2018	0	11,831,589	5.93 / 5.419	0	0	160,995	1,655,796		2,342,202	0	(446,971)	0	0	140,289		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Currency Swap - 95491PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Group Limited Senior Secured Note	D1	Currency	Pru Global Fund	07/05/2011	07/08/2019	0	22,566,507	4.934 / 5.44	(111,742)	0	(63,886)	763,776		1,371,664	0	(483,887)	0	0	288,143		100% \ 100%
Currency Swap - 96888PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2023	0	6,573,624	4.224 / 4.01	0	0	24,308	179,920		(63,749)	0	(97,962)	0	0	108,410		100% \ 100%
Currency Swap - 98236PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund	05/09/2012	05/13/2019	0	16,894,275	3.62 / 3.75	0	0	(12,993)	(162,647)		(478,618)	0	(162,647)	0	0	213,167		100% \ 100%
Currency Swap - 73009PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund	07/29/2003	06/16/2023	0	21,388,286	7.38 / 7.8	0	0	(666,757)	(8,319,457)		(11,862,370)	0	(659,329)	0	0	345,864		100% \ 100%
Currency Swap - 99339PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2021	0	57,994,599	5.054 / 4.55	0	0	109,610	(3,966,567)		(6,144,725)	0	(3,966,567)	0	0	851,669		100% \ 100%
Currency Swap - 99158PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,758	(142,503)		(245,673)	0	(142,503)	0	0	31,267		100% \ 100%
Currency Swap - 98623PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund	06/04/2012	06/06/2022	0	3,210,693	4.21 / 6.78	0	0	(49,088)	(215,146)		(226,616)	0	(215,146)	0	0	49,305		100% \ 100%
Currency Swap - 73027PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund	11/14/2003	11/18/2018	0	12,916,200	5.93 / 5.7075	0	0	(51,806)	(1,586,200)		(2,095,200)	0	(222,200)	0	0	156,624		100% \ 100%
Currency Swap - 73019PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	02/04/2005	02/09/2017	0	35,580,000	5.01 / 4.15	0	0	300,483	(614,963)		(397,398)	0	(554,565)	0	0	360,551		100% \ 100%
Currency Swap - 73023PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	02/04/2005	02/09/2017	0	6,855,000	5.01 / 4.15	0	0	57,892	(118,481)		(76,565)	0	(106,845)	0	0	69,465		100% \ 100%
Currency Swap - 98859PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AF3 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund	06/26/2012	06/28/2019	0	10,108,696	4.3 / 3.8125	0	0	24,866	(551,071)		(757,671)	0	(551,071)	0	0	128,781		100% \ 100%
Currency Swap - 73073PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund	08/11/2006	08/15/2021	0	10,005,781	6.323 / 5.015	0	0	118,041	(356,844)		3,722	0	(158,772)	0	0	146,915		100% \ 100%
Currency Swap - 92146PR - Receive: Fixed USD Pay: Fixed CAD	C2932*AA4 - Davis + Henderson LP Senior Secured Note	D1	Currency	Pru Global Fund	06/28/2010	06/30/2017	0	16,167,033	5.39 / 5.99	0	0	(130,752)	(638,108)		(426,105)	0	(372,971)	0	0	171,477		100% \ 100%
Currency Swap - 94981PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	69,669	1,327,814		813,558	0	(156,304)	0	0	210,624		100% \ 100%
Currency Swap - 99972PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund	10/05/2012	10/23/2027	0	43,610,000	4.37 / 3.932	0	0	36,080	(414,061)		(2,614,672)	0	(414,061)	0	0	839,190		100% \ 100%
Currency Swap - 96356PR - Receive: Fixed USD Pay: Fixed GBP	14214XA@9 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund	09/27/2011	09/29/2021	0	20,305,350	4.8925 / 5.1	0	0	(61,674)	(826,150)		(1,844,951)	0	(928,200)	0	0	300,228		100% \ 100%
Currency Swap - 99335PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2021	0	25,117,536	5.054 / 4.55	0	0	47,472	(1,717,925)		(2,661,288)	0	(1,717,925)	0	0	368,859		100% \ 100%
Currency Swap - 97995PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund	04/11/2012	11/17/2023	0	28,476,554	4.378 / 4.0275	0	0	88,813	(182,598)		(1,150,570)	0	(182,598)	0	0	469,626		100% \ 100%
Currency Swap - 96876PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2026	0	7,046,167	5.283 / 5.07	0	0	28,321	192,853		(52,721)	0	(105,004)	0	0	131,251		100% \ 100%
Currency Swap - 97362PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund	01/12/2012	01/17/2020	0	2,398,801	5.413 / 5.06	0	0	10,627	(71,964)		(146,341)	0	(71,964)	0	0	31,837		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 73012PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund	08/12/2003	08/20/2015	0	6,245,070	5.97 / 5.89	0	0	6,473	(94,380)		(81,988)	0	(278,460)	0	0	50,707		100% \ 100%
Currency Swap - 73017PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	02/04/2005	02/09/2017	0	3,665,000	5.01 / 4.15	0	0	30,952	(63,346)		(40,935)	0	(57,124)	0	0	37,139		100% \ 100%
Currency Swap - 94985PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2021	0	2,572,586	5.573 / 5.736	0	0	11,749	296,279		229,161	0	(34,877)	0	0	37,168		100% \ 100%
Currency Swap - 88390PR - Receive: Fixed USD Pay: Fixed EUR	576395AD9 - Masterfoods Holdings S.A.S. Senior Note - Series D	D1	Currency	Pru Global Fund	10/23/2002	10/30/2013	0	7,556,250	5.68 / 5.635	0	0	(181,024)	(2,661,350)		(2,808,480)	0	(156,550)	0	0	34,434		100% \ 100%
Currency Swap - 90751PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund	03/02/2010	03/06/2017	0	3,049,457	5.115 / 4.505	0	0	22,683	87,833		111,501	0	(45,377)	0	0	31,184		100% \ 100%
Currency Swap - 92155PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund	06/28/2010	06/30/2017	0	14,665,605	4.986 / 4.32	0	0	48,791	(1,079,618)		(1,210,875)	0	(241,242)	0	0	155,552		100% \ 100%
Currency Swap - 95489PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund	07/07/2011	07/12/2023	0	50,230,092	5.22 / 8	0	0	(1,194,628)	1,809,589		2,379,821	0	(606,306)	0	0	815,070		100% \ 100%
Currency Swap - 98865PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund	06/26/2012	06/28/2021	0	29,183,174	4.72 / 4.24	0	0	70,612	(1,596,903)		(2,550,589)	0	(1,596,903)	0	0	425,212		100% \ 100%
Currency Swap - 100495PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	(384)	26,287		(39,297)	0	26,287	0	0	55,377		100% \ 100%
Currency Swap - 93668PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund	12/03/2010	12/07/2020	0	1,589,514	4.48 / 4.96	0	0	(6,751)	(14,846)		16,222	0	(35,607)	0	0	22,388		100% \ 100%
Currency Swap - 94864PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund	04/26/2011	04/28/2031	0	29,029,688	5.74 / 5.57	0	0	80,420	431,047		(735,332)	0	(1,256,194)	0	0	621,352		100% \ 100%
Currency Swap - 99978PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AC6 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund	10/10/2012	10/11/2022	0	14,400,000	3.8325 / 3.76	0	0	1,001	(229,500)		(359,036)	0	(229,500)	0	0	225,161		100% \ 100%
Currency Swap - 94732PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AD4 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund	04/07/2011	04/11/2018	0	5,186,797	4.963 / 5.025	0	0	16,391	404,788		323,762	0	(73,268)	0	0	59,589		100% \ 100%
Currency Swap - 93854PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund	12/30/2010	01/04/2019	0	30,489,181	4.785 / 5.005	0	0	(47,347)	(131,670)		1,097,628	0	(679,595)	0	0	373,749		100% \ 100%
Currency Swap - 94861PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	6,142	32,922		(56,162)	0	(95,944)	0	0	47,457		100% \ 100%
Currency Swap - 94975PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2023	0	10,552,854	5.694 / 5.78	0	0	56,820	1,215,349		874,291	0	(143,066)	0	0	169,746		100% \ 100%
Currency Swap - 88392PR - Receive: Fixed USD Pay: Fixed EUR	576395AD9 - Masterfoods Holdings S.A.S. Senior Note - Series D	D1	Currency	Pru Global Fund	10/23/2002	10/30/2013	0	1,218,750	5.68 / 5.635	0	0	(29,197)	(429,250)		(452,981)	0	(25,250)	0	0	5,554		100% \ 100%
Currency Swap - 98091PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AG4 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund	04/23/2012	04/25/2019	0	9,887,218	5.6625 / 5.38	0	0	20,495	(25,564)		(259,849)	0	(25,564)	0	0	124,253		100% \ 100%
Currency Swap - 96343PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AA8 - Musgrave Group plc Senior Note	D1	Currency	Pru Global Fund	09/26/2011	09/28/2018	0	53,392,593	4.6435 / 4.7275	0	0	(2,773)	1,017,002		(857,193)	0	(802,478)	0	0	639,706		100% \ 100%
Currency Swap - 99810PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	09/20/2012	09/26/2022	0	15,000,000	3.995 / 3.61	0	0	15,240	(288,751)		(803,028)	0	(288,751)	0	0	234,026		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 73076PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund	08/11/2006	08/15/2018	0	10,100,387	5.93 / 5.419	0	0	137,438	1,413,520		1,999,490	0	(381,570)	0	0	119,762		100% \ 100%
Currency Swap - 73013PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund	11/14/2003	11/18/2018	0	8,219,400	5.93 / 5.7075	0	0	(32,967)	(1,009,400)		(1,333,309)	0	(141,400)	0	0	99,670		100% \ 100%
Currency Swap - 96874PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2026	0	15,106,170	5.283 / 5.07	0	0	60,718	413,456		(113,028)	0	(225,116)	0	0	281,387		100% \ 100%
Currency Swap - 73008PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	0	615,143	5.04 / 1.7225	0	0	17,058	(124,750)		(111,689)	0	91,597	0	0	3,552		100% \ 100%
Currency Swap - 98659PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund	06/06/2012	07/31/2023	0	14,670,000	4.23 / 4.22	0	0	(12,812)	(754,376)		(1,380,895)	0	(754,376)	0	0	238,622		100% \ 100%
Currency Swap - 92822PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/11/2020	0	6,429,121	5.205 / 4.825	0	0	31,016	32,024		(103,393)	0	(98,014)	0	0	88,695		100% \ 100%
Currency Swap - 84621PR - Receive: Fixed USD Pay: Fixed EUR	N1831#AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund	10/16/2008	10/20/2016	0	3,678,508	7.1 / 7.02	0	0	5,144	68,993		21,262	0	(55,304)	0	0	35,871		100% \ 100%
Currency Swap - 73026PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund	11/14/2003	11/18/2018	0	71,626,200	5.93 / 5.7075	0	0	(287,288)	(8,796,200)		(11,618,837)	0	(1,232,200)	0	0	868,549		100% \ 100%
Currency Swap - 98063PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund	04/19/2012	04/25/2022	0	4,657,907	4.261 / 4.5	0	0	(7,459)	(66,853)		(287,399)	0	(66,853)	0	0	71,089		100% \ 100%
Currency Swap - 99327PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	(142)	(134,386)		(263,492)	0	(134,386)	0	0	62,365		100% \ 100%
Currency Swap - 99337PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2021	0	3,176,044	5.054 / 4.55	0	0	6,003	(217,227)		(336,513)	0	(217,227)	0	0	46,641		100% \ 100%
Currency Swap - 78739PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund	10/31/2007	12/16/2017	0	6,888,134	6.49 / 6	0	0	75,214	603,486		727,159	0	(96,291)	0	0	76,701		100% \ 100%
Currency Swap - 94989PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2021	0	14,474,736	5.573 / 5.736	0	0	66,104	1,667,023		1,289,381	0	(196,235)	0	0	209,127		100% \ 100%
Currency Swap - 92824PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/11/2020	0	33,534,249	5.205 / 4.825	0	0	161,778	167,039		(539,296)	0	(511,239)	0	0	462,630		100% \ 100%
Currency Swap - 93807PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund	12/14/2010	12/16/2019	0	2,993,883	4.334 / 4.38	0	0	(575)	(95,994)		(162,736)	0	(135,723)	0	0	39,491		100% \ 100%
Currency Swap - 94349PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund	02/14/2011	02/16/2021	0	44,567,192	4.9925 / 4.5	0	0	295,873	946,267		513,208	0	(668,342)	0	0	635,233		100% \ 100%
Currency Swap - 99324PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	(158)	(149,658)		(293,435)	0	(149,658)	0	0	69,452		100% \ 100%
Currency Swap - 99755PR - Receive: Fixed USD Pay: Fixed EUR	B03968AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	09/20/2012	09/26/2021	0	7,540,000	3.89 / 3.52	0	0	7,362	(145,146)		(375,168)	0	(145,146)	0	0	111,432		100% \ 100%
Currency Swap - 98299PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund	05/15/2012	05/16/2022	0	3,660,927	3.657 / 4.225	0	0	(13,505)	(23,163)		(1,705)	0	(23,163)	0	0	56,050		100% \ 100%
Currency Swap - 93887PR - Receive: Fixed USD Pay: Fixed CAD	00168#AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund	12/03/2010	12/07/2020	0	7,121,215	4.48 / 4.96	0	0	(30,244)	(66,513)		72,675	0	(159,523)	0	0	100,302		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 98660PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund	06/06/2012	07/31/2023	0	30,000,000	4.23 / 4.22	0	0	(26,200)	(1,542,691)		(2,823,915)	0	(1,542,691)	0	0	487,981		100% \ 100%
Currency Swap - 98094PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund	04/23/2012	04/25/2022	0	1,868,684	6.22 / 5.92	0	0	4,124	(4,832)		(83,574)	0	(4,832)	0	0	28,520		100% \ 100%
Currency Swap - 97162PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund	12/13/2011	12/15/2021	0	29,676,193	4.937 / 4.77	0	0	80,824	35,971		(1,358,700)	0	(454,136)	0	0	444,078		100% \ 100%
Currency Swap - 98658PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund	06/06/2012	07/31/2023	0	57,180,000	4.23 / 4.22	0	0	(49,937)	(2,940,369)		(5,382,383)	0	(2,940,369)	0	0	930,091		100% \ 100%
Currency Swap - 100496PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	(384)	26,287		(39,297)	0	26,287	0	0	55,377		100% \ 100%
Currency Swap - 72546PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AA0 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund	08/11/2006	08/15/2016	0	5,121,900	5.843 / 5.433	0	0	64,634	716,795		926,692	0	(193,494)	0	0	48,750		100% \ 100%
Currency Swap - 73025PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund	11/14/2003	11/18/2018	0	16,438,800	5.93 / 5.7075	0	0	(65,935)	(2,018,800)		(2,666,618)	0	(282,800)	0	0	199,339		100% \ 100%
Currency Swap - 92826PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/13/2018	0	13,177,507	4.705 / 4.395	0	0	53,145	65,639		(139,703)	0	(200,895)	0	0	156,173		100% \ 100%
Currency Swap - 99967PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund	10/05/2012	10/23/2027	0	13,000,000	4.37 / 3.932	0	0	10,755	(123,430)		(779,425)	0	(123,430)	0	0	250,160		100% \ 100%
Currency Swap - 100354PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AE8 - MITIE Treasury Management Ltd Senior Note	D1	Currency	Pru Global Fund	12/11/2012	12/16/2024	0	22,138,770	4.202 / 4.04	0	0	(102)	(213,137)		(578,694)	0	(213,137)	0	0	382,810		100% \ 100%
Currency Swap - 87434PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund	05/01/2009	05/04/2016	0	8,201,203	6.935 / 6.385	0	0	(55,408)	(1,600,375)		(1,402,307)	0	(217,535)	0	0	74,987		100% \ 100%
Currency Swap - 99968PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	12,410	(142,420)		(899,337)	0	(142,420)	0	0	288,646		100% \ 100%
Currency Swap - 99969PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund	10/05/2012	10/23/2027	0	4,810,000	4.37 / 3.932	0	0	3,979	(45,669)		(288,387)	0	(45,669)	0	0	92,559		100% \ 100%
Currency Swap - 99325PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	(158)	(149,658)		(293,435)	0	(149,658)	0	0	69,452		100% \ 100%
Currency Swap - 99155PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	10,639	(549,636)		(947,563)	0	(549,636)	0	0	120,598		100% \ 100%
Currency Swap - 98598PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund	06/01/2012	06/04/2018	0	12,318,408	4.315 / 3.62	0	0	47,317	(800,000)		(873,253)	0	(800,000)	0	0	143,490		100% \ 100%
Currency Swap - 99486PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund	09/04/2012	09/06/2022	0	13,155,263	4.1825 / 4.88	0	0	(29,312)	141,369		128,081	0	141,369	0	0	204,677		100% \ 100%
Currency Swap - 99809PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	09/20/2012	09/26/2022	0	1,400,000	3.995 / 3.61	0	0	1,422	(26,950)		(74,949)	0	(26,950)	0	0	21,842		100% \ 100%
Currency Swap - 98064PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund	04/19/2012	04/25/2022	0	11,902,427	4.261 / 4.5	0	0	(19,060)	(170,830)		(734,396)	0	(170,830)	0	0	181,655		100% \ 100%
Currency Swap - 97160PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund	12/13/2011	12/15/2021	0	1,227,375	4.937 / 4.77	0	0	3,343	1,488		(56,194)	0	(18,783)	0	0	18,367		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 95579PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund	07/15/2011	07/28/2023	0	72,459,149	5.352 / 5.1045	0	0	500,024	4,803,241		2,929,077	0	(1,036,597)	0	0	1,178,173		100% \ 100%
Currency Swap - 97225PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	323,833	(419,831)		(567,439)	0	(421,928)	0	0	293,634		100% \ 100%
Currency Swap - 99153PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	2,774	(143,301)		(247,049)	0	(143,301)	0	0	31,442		100% \ 100%
Currency Swap - 87436PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund	05/01/2009	05/04/2016	0	27,572,169	6.935 / 6.385	0	0	(186,281)	(5,380,408)		(4,714,510)	0	(731,345)	0	0	252,104		100% \ 100%
Currency Swap - 96106PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund	09/01/2011	09/07/2021	0	1,011,905	4.606 / 4.89	0	0	(2,033)	(6,579)		(52,584)	0	(44,737)	0	0	14,911		100% \ 100%
Currency Swap - 92825PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/13/2018	0	4,800,241	4.705 / 4.395	0	0	19,359	23,911		(50,891)	0	(73,181)	0	0	56,890		100% \ 100%
Currency Swap - 94986PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2021	0	2,965,825	5.573 / 5.736	0	0	13,544	341,567		264,190	0	(40,208)	0	0	42,849		100% \ 100%
Currency Swap - 98474PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	05/29/2012	05/31/2022	0	12,666,608	3.691 / 1.676	0	0	150,258	1,023,994		1,534,526	0	1,023,994	0	0	194,347		100% \ 100%
Currency Swap - 100282PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	3,143	(172,840)		(587,237)	0	(172,840)	0	0	157,454		100% \ 100%
Currency Swap - 94733PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AD4 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund	04/07/2011	04/11/2018	0	10,518,825	4.963 / 5.025	0	0	33,240	820,910		656,590	0	(148,588)	0	0	120,847		100% \ 100%
Currency Swap - 94977PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2023	0	102,986,931	5.694 / 5.78	0	0	554,520	11,860,777		8,532,346	0	(1,396,199)	0	0	1,656,575		100% \ 100%
Currency Swap - 92519PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund	07/23/2010	07/26/2019	0	10,619,804	4.445 / 4.095	0	0	37,289	(233,800)		(483,650)	0	(166,295)	0	0	136,102		100% \ 100%
Currency Swap - 94757PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	7,966,852	5.71 / 5.82	0	0	2,506	21,994		(188,300)	0	(348,977)	0	0	114,676		100% \ 100%
Currency Swap - 73031PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	0	1,440,800	5.75 / 5.03	0	0	7,385	(122,616)		(128,276)	0	(23,954)	0	0	13,581		100% \ 100%
Currency Swap - 97314PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund	01/06/2012	01/10/2022	0	9,011,213	5.153 / 8.36	0	0	(280,299)	(116,047)		(399,969)	0	(116,047)	0	0	135,370		100% \ 100%
Currency Swap - 92518PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund	07/23/2010	07/26/2019	0	15,718,576	4.445 / 4.095	0	0	55,192	(346,052)		(715,859)	0	(246,136)	0	0	201,448		100% \ 100%
Currency Swap - 99438PR - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund	08/28/2012	08/30/2019	0	20,824,289	3.738 / 3.62	0	0	4,831	(599,687)		(755,157)	0	(599,687)	0	0	268,786		100% \ 100%
Currency Swap - 98476PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	05/29/2012	05/31/2022	0	23,064,318	3.691 / 1.676	0	0	273,602	1,864,565		2,794,181	0	1,864,565	0	0	353,883		100% \ 100%
Currency Swap - 99159PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note .	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	2,774	(143,301)		(247,049)	0	(143,301)	0	0	31,442		100% \ 100%
Currency Swap - 82407PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund	06/02/2008	06/16/2023	0	10,056,149	5.755 / 6.6	0	0	(298,351)	(3,659,077)		(5,105,251)	0	(304,394)	0	0	162,615		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 98597PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund	06/01/2012	06/04/2018	0	2,840,341	4.315 / 3.62	0	0	10,910	(184,462)		(201,352)	0	(184,462)	0	0	33,085		100% \ 100%
Currency Swap - 73028PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	0	2,136,000	5.75 / 5.03	0	0	10,948	(181,780)		(190,170)	0	(35,512)	0	0	20,133		100% \ 100%
Currency Swap - 94758PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	1,096,472	5.71 / 5.82	0	0	345	3,027		(25,916)	0	(48,030)	0	0	15,783		100% \ 100%
Currency Swap - 99758PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	09/20/2012	09/26/2021	0	30,000,000	3.89 / 3.52	0	0	29,292	(577,503)		(1,492,710)	0	(577,503)	0	0	443,365		100% \ 100%
Currency Swap - 99573PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund	09/11/2012	09/13/2019	0	3,477,974	4.12 / 3.641	0	0	4,998	(104,339)		(160,608)	0	(104,339)	0	0	45,018		100% \ 100%
Currency Swap - 73016PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund	11/14/2003	11/18/2018	0	6,458,100	5.93 / 5.7075	0	0	(25,903)	(793,100)		(1,047,600)	0	(111,100)	0	0	78,312		100% \ 100%
Currency Swap - 98864PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund	06/26/2012	06/28/2021	0	5,012,937	4.72 / 4.24	0	0	12,129	(274,308)		(438,127)	0	(274,308)	0	0	73,041		100% \ 100%
Currency Swap - 95503PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	32,108	297,884		193,908	0	(69,045)	0	0	70,177		100% \ 100%
Currency Swap - 72964PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AC6 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund	08/30/2001	09/13/2013	0	1,230,871	7.35 / 6.98	0	0	(33,934)	(554,366)		(581,710)	0	(27,353)	0	0	5,155		100% \ 100%
Currency Swap - 97361PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund	01/12/2012	01/17/2020	0	29,601,199	5.413 / 5.06	0	0	131,140	(888,036)		(1,805,852)	0	(888,036)	0	0	392,863		100% \ 100%
Currency Swap - 73004PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	0	758,857	5.04 / 1.7225	0	0	21,044	(153,895)		(137,783)	0	112,997	0	0	4,381		100% \ 100%
Currency Swap - 84622PR - Receive: Fixed USD Pay: Fixed EUR	N1831@AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund	10/16/2008	10/20/2016	0	7,379,723	7.1 / 7.02	0	0	10,320	138,411		42,655	0	(110,949)	0	0	71,964		100% \ 100%
Currency Swap - 93669PR - Receive: Fixed USD Pay: Fixed CAD	00168#AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund	12/03/2010	12/07/2020	0	1,998,911	4.48 / 4.96	0	0	(8,489)	(18,670)		20,400	0	(44,778)	0	0	28,155		100% \ 100%
Currency Swap - 99334PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2021	0	5,583,510	5.054 / 4.55	0	0	10,553	(381,887)		(591,592)	0	(381,887)	0	0	81,996		100% \ 100%
Currency Swap - 93806PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund	12/14/2010	12/16/2019	0	988,080	4.334 / 4.38	0	0	(190)	(31,681)		(53,708)	0	(44,793)	0	0	13,033		100% \ 100%
Currency Swap - 93440PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund	10/22/2010	10/26/2017	0	8,049,747	4.6225 / 4.798	0	0	2,079	442,015		247,955	0	(116,563)	0	0	88,363		100% \ 100%
Currency Swap - 92522PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund	07/23/2010	07/26/2019	0	144,042,962	4.445 / 4.095	0	0	505,771	(3,171,178)		(6,560,041)	0	(2,255,556)	0	0	1,846,040		100% \ 100%
Currency Swap - 96875PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2026	0	6,589,940	5.283 / 5.07	0	0	26,488	180,366		(49,308)	0	(98,205)	0	0	122,753		100% \ 100%
Currency Swap - 94980PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	13,712	261,330		160,118	0	(30,763)	0	0	41,453		100% \ 100%
Currency Swap - 73029PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	0	4,820,800	5.75 / 5.03	0	0	24,709	(410,264)		(429,200)	0	(80,148)	0	0	45,439		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Currency Swap - 97161PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund	12/13/2011	12/15/2021	0	2,096,432	4.937 / 4.77	0	0	5,710	2,541		(95,983)	0	(32,082)	0	0	31,371		100% \ 100%
Currency Swap - 95487PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(129,718)	196,494		258,412	0	(65,835)	0	0	88,504		100% \ 100%
Currency Swap - 72477PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AB2 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	08/01/2006	06/30/2016	0	6,315,439	6.4835 / 4.99	0	0	92,167	(214,973)		(109,310)	0	(100,056)	0	0	59,076		100% \ 100%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. Euro Gtd Senior Note	D1	Currency	Pru Global Fund	08/31/2010	09/02/2022	0	11,370,257	5.3275 / 4.7	0	0	42,165	(433,323)		(671,832)	0	(180,850)	0	0	176,807		100% \ 100%
Currency Swap - 95575PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	399,690	3,839,433		2,341,334	0	(828,596)	0	0	941,763		100% \ 100%
Currency Swap - 73022PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	02/04/2005	02/09/2017	0	5,615,000	5.01 / 4.15	0	0	47,420	(97,049)		(62,715)	0	(87,518)	0	0	56,900		100% \ 100%
Currency Swap - 100283PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	3,143	(172,840)		(587,237)	0	(172,840)	0	0	157,454		100% \ 100%
Currency Swap - 99149PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	10,639	(549,636)		(947,563)	0	(549,636)	0	0	120,598		100% \ 100%
Currency Swap - 99338PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2021	0	1,530,160	5.054 / 4.55	0	0	2,892	(104,656)		(162,126)	0	(104,656)	0	0	22,471		100% \ 100%
Currency Swap - 96527PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AF8 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund	10/13/2011	10/18/2021	0	15,700,000	4.371 / 4.47	0	0	(24,907)	(555,000)		(1,148,979)	0	(714,000)	0	0	232,847		100% \ 100%
Currency Swap - 94057PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AA0 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund	01/28/2011	06/30/2017	0	8,844,221	4.7224 / 5.17	0	0	(35,027)	6,218		242,576	0	(196,149)	0	0	93,807		100% \ 100%
Currency Swap - 94988PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2021	0	1,554,052	5.573 / 5.736	0	0	7,097	178,977		138,432	0	(21,068)	0	0	22,453		100% \ 100%
Currency Swap - 92828PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/13/2018	0	29,904,223	4.705 / 4.395	0	0	120,604	148,957		(317,034)	0	(455,898)	0	0	354,409		100% \ 100%
Currency Swap - 99156PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	2,459	(127,064)		(219,057)	0	(127,064)	0	0	27,880		100% \ 100%
Currency Swap - 93435PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund	10/22/2010	10/26/2020	0	9,878,120	5.52 / 5.464	0	0	28,179	542,411		250,619	0	(143,038)	0	0	138,116		100% \ 100%
Currency Swap - 72997PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund	06/09/2003	06/16/2023	0	31,438,697	5.755 / 6.6	0	0	(932,738)	(11,439,429)		(15,960,625)	0	(951,631)	0	0	508,386		100% \ 100%
Currency Swap - 94755PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	2,138,242	5.71 / 5.82	0	0	673	5,903		(50,538)	0	(93,663)	0	0	30,778		100% \ 100%
Currency Swap - 92154PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund	06/28/2010	06/30/2017	0	6,961,274	4.986 / 4.32	0	0	23,159	(512,459)		(574,762)	0	(114,510)	0	0	73,835		100% \ 100%
Currency Swap - 98098PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund	04/23/2012	04/25/2022	0	32,291,654	6.22 / 5.92	0	0	71,262	(83,492)		(1,444,200)	0	(83,492)	0	0	492,837		100% \ 100%
Currency Swap - 84623PR - Receive: Fixed USD Pay: Fixed EUR	N1831@AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund	10/16/2008	10/20/2016	0	33,379,055	7.1 / 7.02	0	0	46,680	626,044		192,930	0	(501,829)	0	0	325,500		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Currency Swap - 99328PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2024	0	65,613,536	3.589 / 3.57	0	0	(2,545)	(2,410,447)		(4,726,171)	0	(2,410,447)	0	0	1,118,626		100% \ 100%
Currency Swap - 100311PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund	12/04/2012	07/31/2023	0	4,058,200	4.31 / 4.24	0	0	(281)	(39,070)		(146,391)	0	(39,070)	0	0	66,011		100% \ 100%
Currency Swap - 97994PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund	04/11/2012	11/17/2023	0	3,463,895	4.378 / 4.0275	0	0	10,803	(22,211)		(139,949)	0	(22,211)	0	0	57,125		100% \ 100%
Currency Swap - 98621PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund	06/04/2012	06/06/2022	0	11,571,676	4.21 / 6.78	0	0	(176,917)	(775,409)		(816,746)	0	(775,409)	0	0	177,700		100% \ 100%
Currency Swap - 98475PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	05/29/2012	05/31/2022	0	11,365,977	3.691 / 1.676	0	0	134,829	918,848		1,376,958	0	918,848	0	0	174,392		100% \ 100%
Currency Swap - 98062PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund	04/19/2012	04/25/2022	0	3,472,167	4.261 / 4.5	0	0	(5,560)	(49,835)		(214,237)	0	(49,835)	0	0	52,992		100% \ 100%
Currency Swap - 99485PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund	09/04/2012	09/06/2022	0	22,814,130	4.1825 / 4.88	0	0	(50,833)	245,165		222,122	0	245,165	0	0	354,956		100% \ 100%
Currency Swap - 98097PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund	04/23/2012	04/25/2022	0	1,389,154	6.22 / 5.92	0	0	3,066	(3,592)		(62,128)	0	(3,592)	0	0	21,201		100% \ 100%
Currency Swap - 95502PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	32,108	297,884		193,908	0	(69,045)	0	0	70,177		100% \ 100%
Currency Swap - 94351PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund	02/14/2011	02/16/2021	0	14,861,215	4.9925 / 4.5	0	0	98,661	315,539		171,133	0	(222,863)	0	0	211,822		100% \ 100%
Currency Swap - 98625PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AA6 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	06/04/2012	06/09/2020	0	37,459,500	4.09 / 3.37	0	0	150,070	(2,092,500)		(2,306,873)	0	(2,092,500)	0	0	510,909		100% \ 100%
Currency Swap - 95507PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	07/11/2011	07/13/2021	0	1,601,741	5.518 / 5.34	0	0	10,705	99,315		64,649	0	(23,020)	0	0	23,397		100% \ 100%
Currency Swap - 72963PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AC6 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund	08/30/2001	09/13/2013	0	820,581	7.35 / 6.98	0	0	(22,623)	(369,577)		(387,807)	0	(18,235)	0	0	3,437		100% \ 100%
Currency Swap - 99157PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,758	(142,503)		(245,673)	0	(142,503)	0	0	31,267		100% \ 100%
Currency Swap - 92521PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund	07/23/2010	07/26/2019	0	11,612,111	4.445 / 4.095	0	0	40,773	(255,646)		(528,842)	0	(181,833)	0	0	148,820		100% \ 100%
Currency Swap - 100285PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund	11/26/2012	11/30/2022	0	50,680,128	5.09 / 4.725	0	0	15,929	(875,953)		(2,976,122)	0	(875,953)	0	0	797,977		100% \ 100%
Currency Swap - 78738PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund	10/31/2007	12/16/2017	0	28,809,500	6.49 / 6	0	0	314,582	2,524,071		3,041,329	0	(402,735)	0	0	320,799		100% \ 100%
Currency Swap - 99807PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	09/20/2012	09/26/2022	0	7,900,000	3.995 / 3.61	0	0	8,026	(152,076)		(422,928)	0	(152,076)	0	0	123,254		100% \ 100%
Currency Swap - 99439PR - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund	08/28/2012	08/30/2019	0	3,741,707	3.738 / 3.62	0	0	868	(107,752)		(135,687)	0	(107,752)	0	0	48,295		100% \ 100%
Currency Swap - 100312PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund	12/04/2012	07/31/2023	0	8,299,000	4.31 / 4.24	0	0	(574)	(79,897)		(299,369)	0	(79,897)	0	0	134,992		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 90483PR - Receive: Fixed USD Pay: Fixed GBP	G0754#AA5 - Babcock International plc Series A Senior Note	D1	Currency	Pru Global Fund	01/19/2010	01/21/2017	0	5,222,157	4.9225 / 4.995	0	0	7,998	32,247		28,770	0	(227,967)	0	0	52,589		100% \ 100%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. Euro Gtd Senior Note	D1	Currency	Pru Global Fund	08/31/2010	09/02/2022	0	7,901,365	5.3275 / 4.7	0	0	29,301	(301,123)		(466,866)	0	(125,675)	0	0	122,866		100% \ 100%
Currency Swap - 92149PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund	06/28/2010	06/30/2015	0	4,736,990	4.244 / 3.65	0	0	14,798	(348,717)		(366,492)	0	(77,921)	0	0	37,449		100% \ 100%
Currency Swap - 94863PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	3,857	20,672		(35,265)	0	(60,244)	0	0	29,798		100% \ 100%
Currency Swap - 97226PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund	12/16/2011	12/20/2021	0	9,803,922	4.08 / 2.44	0	0	161,917	(209,916)		(283,720)	0	(210,964)	0	0	146,817		100% \ 100%
Currency Swap - 98862PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund	06/26/2012	06/28/2021	0	4,078,064	4.72 / 4.24	0	0	9,867	(223,152)		(356,420)	0	(223,152)	0	0	59,419		100% \ 100%
Currency Swap - 98657PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund	06/06/2012	07/31/2023	0	6,370,000	4.23 / 4.22	0	0	(5,563)	(327,565)		(599,611)	0	(327,565)	0	0	103,615		100% \ 100%
Currency Swap - 72961PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AC6 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund	08/30/2001	09/13/2013	0	4,102,904	7.35 / 6.98	0	0	(113,115)	(1,847,887)		(1,939,034)	0	(91,176)	0	0	17,183		100% \ 100%
Currency Swap - 94862PR - Receive: Fixed USD Pay: Fixed GBP	G4133@AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	6,714	35,984		(61,387)	0	(104,869)	0	0	51,871		100% \ 100%
Currency Swap - 100284PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund	11/26/2012	11/30/2022	0	13,000,000	5.09 / 4.725	0	0	4,086	(224,691)		(763,408)	0	(224,691)	0	0	204,690		100% \ 100%
Currency Swap - 92965PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund	08/31/2010	09/02/2016	0	7,332,345	6.325 / 5.9	0	0	14,921	(279,437)		(368,889)	0	(116,625)	0	0	70,253		100% \ 100%
Currency Swap - 73024PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund	11/14/2003	11/18/2018	0	16,438,800	5.93 / 5.7075	0	0	(65,935)	(2,018,800)		(2,666,618)	0	(282,800)	0	0	199,339		100% \ 100%
Currency Swap - 73018PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	02/04/2005	02/09/2017	0	13,120,000	5.01 / 4.15	0	0	110,802	(226,765)		(146,539)	0	(204,494)	0	0	132,952		100% \ 100%
Currency Swap - 99574PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund	09/11/2012	09/13/2019	0	13,701,112	4.12 / 3.641	0	0	19,689	(411,033)		(632,699)	0	(411,033)	0	0	177,344		100% \ 100%
Currency Swap - 98300PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund	05/15/2012	05/16/2022	0	6,700,856	3.657 / 4.225	0	0	(24,720)	(42,398)		(3,122)	0	(42,398)	0	0	102,593		100% \ 100%
Currency Swap - 98863PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund	06/26/2012	06/28/2021	0	24,225,825	4.72 / 4.24	0	0	58,617	(1,325,637)		(2,117,320)	0	(1,325,637)	0	0	352,981		100% \ 100%
Currency Swap - 90484PR - Receive: Fixed USD Pay: Fixed GBP	G0754#AA5 - Babcock International plc Series A Senior Note	D1	Currency	Pru Global Fund	01/19/2010	01/21/2017	0	42,213,285	4.9225 / 4.995	0	0	64,650	260,671		232,558	0	(1,842,766)	0	0	425,101		100% \ 100%
Currency Swap - 95490PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Group Limited Senior Secured Note	D1	Currency	Pru Global Fund	07/05/2011	07/08/2019	0	1,591,497	4.934 / 5.44	(7,881)	0	(4,506)	53,865		96,736	0	(34,126)	0	0	20,321		100% \ 100%
Currency Swap - 92959PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund	08/31/2010	09/01/2020	0	21,883,291	5.565 / 5	0	0	76,873	(833,977)		(1,304,625)	0	(348,065)	0	0	303,014		100% \ 100%
Currency Swap - 95508PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	07/11/2011	07/13/2021	0	10,180,477	5.518 / 5.34	0	0	68,040	631,232		410,903	0	(146,310)	0	0	148,709		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 93670PR - Receive: Fixed USD Pay: Fixed CAD	00168#AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund	12/03/2010	12/07/2020	0	5,899,908	4.48 / 4.96	0	0	(25,057)	(55,106)		60,211	0	(132,165)	0	0	83,100		100% \ 100%
Currency Swap - 97252PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund	12/30/2011	01/03/2019	0	13,095,588	4.105 / 4.39	0	0	(39,051)	(319,597)		108,981	0	(319,597)	0	0	160,495		100% \ 100%
Currency Swap - 72999PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund	06/09/2003	06/16/2023	0	4,657,585	5.755 / 6.6	0	0	(138,183)	(1,694,730)		(2,364,537)	0	(140,982)	0	0	75,316		100% \ 100%
Currency Swap - 94759PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	2,396,946	5.71 / 5.82	0	0	754	6,617		(56,653)	0	(104,995)	0	0	34,502		100% \ 100%
Currency Swap - 73032PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	0	2,804,000	5.75 / 5.03	0	0	14,372	(238,628)		(249,643)	0	(46,618)	0	0	26,430		100% \ 100%
Currency Swap - 98093PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund	04/23/2012	04/25/2022	0	7,751,579	6.22 / 5.92	0	0	17,106	(20,042)		(346,679)	0	(20,042)	0	0	118,305		100% \ 100%
Currency Swap - 90753PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund	03/02/2010	03/06/2017	0	4,475,815	5.115 / 4.505	0	0	33,292	128,917		163,654	0	(66,601)	0	0	45,769		100% \ 100%
Currency Swap - 99151PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,758	(142,503)		(245,673)	0	(142,503)	0	0	31,267		100% \ 100%
Currency Swap - 88393PR - Receive: Fixed USD Pay: Fixed EUR	576395AD9 - Masterfoods Holdings S.A.S. Senior Note - Series D	D1	Currency	Pru Global Fund	10/23/2002	10/30/2013	0	2,437,500	5.68 / 5.635	0	0	(58,395)	(858,500)		(905,961)	0	(50,500)	0	0	11,108		100% \ 100%
Currency Swap - 73079PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund	08/11/2006	08/15/2018	0	6,832,615	5.93 / 5.419	0	0	92,973	956,205		1,352,596	0	(258,121)	0	0	81,015		100% \ 100%
Currency Swap - 92961PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund	08/31/2010	09/01/2020	0	8,805,177	5.565 / 5	0	0	30,931	(335,567)		(524,942)	0	(140,051)	0	0	121,924		100% \ 100%
Currency Swap - 96879PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2026	0	55,761,032	5.283 / 5.07	0	0	224,126	1,526,178		(417,219)	0	(830,965)	0	0	1,038,677		100% \ 100%
Currency Swap - 94987PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2021	0	1,527,801	5.573 / 5.736	0	0	6,977	175,953		136,093	0	(20,712)	0	0	22,073		100% \ 100%
Currency Swap - 98858PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AF3 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund	06/26/2012	06/28/2019	0	13,141,304	4.3 / 3.8125	0	0	32,326	(716,393)		(984,973)	0	(716,393)	0	0	167,415		100% \ 100%
Currency Swap - 92535PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund	06/30/2010	07/02/2020	0	8,487,987	6.116 / 5.5	(294,204)	0	35,545	(708,483)		(923,356)	0	(139,965)	6,189	0	116,268		100% \ 100%
Currency Swap - 73010PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund	07/29/2003	06/16/2023	0	3,195,951	7.38 / 7.8	0	0	(99,630)	(1,243,137)		(1,772,538)	0	(98,520)	0	0	51,681		100% \ 100%
Currency Swap - 92147PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund	06/28/2010	06/30/2015	0	9,728,185	4.244 / 3.65	0	0	30,389	(716,147)		(752,651)	0	(160,024)	0	0	76,908		100% \ 100%
Currency Swap - 100493PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	(652)	44,687		(66,805)	0	44,687	0	0	94,140		100% \ 100%
Currency Swap - 94761PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	2,781,477	5.71 / 5.82	0	0	875	7,679		(65,742)	0	(121,839)	0	0	40,037		100% \ 100%
Currency Swap - 93437PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund	10/22/2010	10/26/2020	0	6,530,337	5.52 / 5.464	0	0	18,629	358,583		165,682	0	(94,561)	0	0	91,307		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Currency Swap - 93855PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund	12/30/2010	01/04/2019	0	39,510,819	4.785 / 5.005	0	0	(61,357)	(170,630)		1,422,412	0	(880,684)	0	0	484,340		100% \ 100%
Currency Swap - 98065PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund	04/19/2012	04/25/2022	0	80,029,941	4.261 / 4.5	0	0	(128,157)	(1,148,636)		(4,937,955)	0	(1,148,636)	0	0	1,221,421		100% \ 100%
Currency Swap - 94754PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	9,307,018	5.71 / 5.82	0	0	2,928	25,694		(219,975)	0	(407,682)	0	0	133,966		100% \ 100%
Currency Swap - 99971PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	12,410	(142,420)		(899,337)	0	(142,420)	0	0	288,646		100% \ 100%
Currency Swap - 93671PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund	12/03/2010	12/07/2020	0	46,078,262	4.48 / 4.96	0	0	(195,694)	(430,378)		470,247	0	(1,032,206)	0	0	649,012		100% \ 100%
Currency Swap - 99326PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2024	0	7,095,177	3.589 / 3.57	0	0	(275)	(260,656)		(511,069)	0	(260,656)	0	0	120,964		100% \ 100%
Currency Swap - 73056PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund	11/09/2005	12/16/2015	0	12,850,000	7.08 / 5.5	0	0	124,482	(1,629,863)		(1,526,989)	0	(221,855)	0	0	110,534		100% \ 100%
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#\P2 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund	12/14/2012	12/19/2022	0	7,427,000	3.542 / 3.45	0	0	228	(65,917)		(193,229)	0	(65,917)	0	0	117,242		100% \ 100%
Currency Swap - 99756PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	09/20/2012	09/26/2021	0	7,482,625	3.89 / 3.52	0	0	7,306	(144,041)		(372,313)	0	(144,041)	0	0	110,584		100% \ 100%
Currency Swap - 73074PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund	08/11/2006	08/15/2021	0	5,303,064	6.323 / 5.015	0	0	62,562	(189,127)		1,973	0	(84,149)	0	0	77,865		100% \ 100%
Currency Swap - 96878PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2026	0	1,926,290	5.283 / 5.07	0	0	7,743	52,723		(14,413)	0	(28,706)	0	0	35,882		100% \ 100%
Currency Swap - 95486PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund	07/07/2011	07/12/2023	0	8,920,655	5.22 / 8	0	0	(212,161)	321,376		422,646	0	(107,677)	0	0	144,753		100% \ 100%
Currency Swap - 99757PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	09/20/2012	09/26/2021	0	1,220,000	3.89 / 3.52	0	0	1,191	(23,485)		(60,703)	0	(23,485)	0	0	18,030		100% \ 100%
Currency Swap - 97227PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	323,833	(419,831)		(567,439)	0	(421,928)	0	0	293,634		100% \ 100%
Currency Swap - 90752PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund	03/02/2010	03/06/2017	0	4,229,891	5.115 / 4.505	0	0	31,463	121,833		154,662	0	(62,942)	0	0	43,255		100% \ 100%
Currency Swap - 98624PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund	06/04/2012	06/06/2022	0	77,998,181	4.21 / 6.78	0	0	(1,192,498)	(5,226,600)		(5,505,227)	0	(5,226,600)	0	0	1,197,773		100% \ 100%
Currency Swap - 73011PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund	08/12/2003	08/20/2015	0	41,793,930	5.97 / 5.89	0	0	43,320	(631,620)		(548,688)	0	(1,863,540)	0	0	339,349		100% \ 100%
Currency Swap - 98298PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund	05/15/2012	05/16/2022	0	16,103,065	3.657 / 4.225	0	0	(59,405)	(101,887)		(7,502)	0	(101,887)	0	0	246,544		100% \ 100%
Currency Swap - 99336PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund	08/14/2012	08/16/2021	0	3,467,151	5.054 / 4.55	0	0	6,553	(237,137)		(367,356)	0	(237,137)	0	0	50,916		100% \ 100%
Currency Swap - 100494PR - Receive: Fixed USD Pay: Fixed CAD	C2969@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	(384)	26,287		(39,297)	0	26,287	0	0	55,377		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 98622PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund	06/04/2012	06/06/2022	0	4,519,450	4.21 / 6.78	0	0	(69,097)	(302,845)		(318,990)	0	(302,845)	0	0	69,403		100% \ 100%
Currency Swap - 78740PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund	10/31/2007	12/16/2017	0	8,295,926	6.49 / 6	0	0	90,586	726,826		875,775	0	(115,971)	0	0	92,377		100% \ 100%
Currency Swap - 99421PR - Receive: Fixed USD Pay: Fixed GBP	14214XB*0 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund	08/28/2012	08/30/2022	0	27,650,000	4.274 / 4.19	0	0	2,537	(796,250)		(1,423,885)	0	(796,250)	0	0	429,777		100% \ 100%
Currency Swap - 99487PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund	09/04/2012	09/06/2022	0	5,343,338	4.1825 / 4.88	0	0	(11,906)	57,421		52,024	0	57,421	0	0	83,135		100% \ 100%
Currency Swap - 96889PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2023	0	29,708,705	4.224 / 4.01	0	0	109,857	813,127		(288,108)	0	(442,727)	0	0	489,947		100% \ 100%
Currency Swap - 97316PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund	01/06/2012	01/10/2022	0	36,512,701	5.153 / 8.36	0	0	(1,135,747)	(470,212)		(1,620,641)	0	(470,212)	0	0	548,508		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D@7 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund	07/03/2012	07/08/2024	0	5,051,718	4.61 / 4.21	0	0	7,990	(234,143)		(392,414)	0	(234,143)	0	0	85,736		100% \ 100%
Currency Swap - 95900PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund	08/15/2011	08/17/2021	0	6,899,128	4.56 / 4.81	0	0	15,579	595,725		240,119	0	(96,578)	0	0	101,332		100% \ 100%
Currency Swap - 73007PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	0	2,343,143	5.04 / 1.7225	0	0	64,977	(475,187)		(425,437)	0	348,903	0	0	13,528		100% \ 100%
Currency Swap - 94983PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2026	0	51,871,741	5.808 / 5.834	0	0	313,446	5,973,953		3,660,269	0	(703,228)	0	0	947,617		100% \ 100%
Currency Swap - 92962PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund	08/31/2010	09/02/2016	0	5,921,267	6.325 / 5.9	0	0	12,050	(225,661)		(297,898)	0	(94,181)	0	0	56,733		100% \ 100%
Currency Swap - 100310PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund	12/04/2012	07/31/2023	0	15,817,800	4.31 / 4.24	0	0	(1,094)	(152,283)		(570,593)	0	(152,283)	0	0	257,293		100% \ 100%
Currency Swap - 99808PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund	09/20/2012	09/26/2022	0	14,942,625	3.995 / 3.61	0	0	15,181	(287,647)		(799,956)	0	(287,647)	0	0	233,131		100% \ 100%
Currency Swap - 93438PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund	10/22/2010	10/26/2020	0	28,279,961	5.52 / 5.464	0	0	80,673	1,552,864		717,494	0	(409,502)	0	0	395,411		100% \ 100%
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#\Q0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	67	(19,703)		(79,490)	0	(19,703)	0	0	42,948		100% \ 100%
Currency Swap - 78381PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund	09/27/2007	09/28/2017	0	5,705,462	6.1275 / 2.59	0	0	135,755	(1,905,999)		(1,648,961)	0	942,282	0	0	62,121		100% \ 100%
Currency Swap - 92153PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund	06/28/2010	06/30/2017	0	2,933,121	4.986 / 4.32	0	0	9,758	(215,924)		(242,175)	0	(48,248)	0	0	31,110		100% \ 100%
Currency Swap - 92964PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund	08/31/2010	09/02/2016	0	7,887,404	6.325 / 5.9	0	0	16,051	(300,591)		(396,814)	0	(125,453)	0	0	75,571		100% \ 100%
Currency Swap - 94976PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund	05/04/2011	05/06/2023	0	6,405,215	5.694 / 5.78	0	0	34,488	737,674		530,664	0	(86,836)	0	0	103,030		100% \ 100%
Currency Swap - 98301PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund	05/15/2012	05/16/2022	0	4,317,888	3.657 / 4.225	0	0	(15,929)	(27,320)		(2,012)	0	(27,320)	0	0	66,109		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 97253PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund	12/30/2011	01/03/2019	0	60,441,176	4.105 / 4.39	0	0	(180,236)	(1,475,063)		502,988	0	(1,374,160)	0	0	740,748		100% \ 100%
Currency Swap - 92963PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund	08/31/2010	09/02/2016	0	3,853,683	6.325 / 5.9	0	0	7,842	(146,865)		(193,878)	0	(61,295)	0	0	36,923		100% \ 100%
Currency Swap - 82408PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund	06/02/2008	06/16/2023	0	2,117,084	5.755 / 6.6	0	0	(62,811)	(770,332)		(1,074,790)	0	(64,083)	0	0	34,235		100% \ 100%
Currency Swap - 94756PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	1,402,223	5.71 / 5.82	0	0	441	3,871		(33,142)	0	(61,423)	0	0	20,184		100% \ 100%
Currency Swap - 98237PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund	05/09/2012	05/13/2019	0	3,230,725	3.62 / 3.75	0	0	(2,485)	(31,103)		(91,527)	0	(31,103)	0	0	40,764		100% \ 100%
Currency Swap - 92827PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund	08/09/2010	08/13/2018	0	19,595,670	4.705 / 4.395	0	0	79,029	97,609		(207,746)	0	(298,742)	0	0	232,237		100% \ 100%
Currency Swap - 93441PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund	10/22/2010	10/26/2017	0	34,864,144	4.6225 / 4.798	0	0	9,002	1,914,404		1,073,913	0	(504,843)	0	0	382,708		100% \ 100%
Currency Swap - 93809PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund	12/14/2010	12/16/2019	0	31,351,788	4.334 / 4.38	0	0	(6,025)	(1,005,248)		(1,704,160)	0	(1,421,281)	0	0	413,549		100% \ 100%
Currency Swap - 73014PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund	11/14/2003	11/18/2018	0	8,219,400	5.93 / 5.7075	0	0	(32,967)	(1,009,400)		(1,333,309)	0	(141,400)	0	0	99,670		100% \ 100%
Currency Swap - 92517PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund	07/23/2010	07/26/2019	0	6,692,799	4.445 / 4.095	0	0	23,500	(147,345)		(304,805)	0	(104,802)	0	0	85,774		100% \ 100%
Currency Swap - 73075PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund	08/11/2006	08/15/2021	0	19,711,385	6.323 / 5.015	0	0	232,541	(702,983)		7,332	0	(312,781)	0	0	289,423		100% \ 100%
Currency Swap - 95578PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	145,073	1,393,572		849,817	0	(300,749)	0	0	341,825		100% \ 100%
Currency Swap - 94860PR - Receive: Fixed USD Pay: Fixed GBP	G41338#AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	12,570	67,375		(114,936)	0	(196,350)	0	0	97,121		100% \ 100%
Currency Swap - 95505PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	32,108	297,884		193,908	0	(69,045)	0	0	70,177		100% \ 100%
Currency Swap - 93979PR - Receive: Fixed USD Pay: Fixed GBP	G18468AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund	01/18/2011	07/22/2019	0	10,240,811	4.5045 / 4.85	0	0	(21,486)	(163,213)		(532,987)	0	(456,996)	0	0	131,138		100% \ 100%
Currency Swap - 96107PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund	09/01/2011	09/07/2021	0	23,213,095	4.606 / 4.89	0	0	(46,641)	(150,921)		(1,206,271)	0	(1,026,263)	0	0	342,058		100% \ 100%
Currency Swap - 73055PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund	11/09/2005	12/16/2015	0	12,250,000	7.08 / 5.5	0	0	118,670	(1,553,761)		(1,455,690)	0	(211,496)	0	0	105,373		100% \ 100%
Currency Swap - 93859PR - Receive: Fixed USD Pay: Fixed CAD	564905D@3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund	12/30/2010	01/04/2021	0	14,350,000	5.738 / 5.91	(17,241)	0	(10,526)	(61,971)		601,186	0	(319,857)	0	0	203,076		100% \ 100%
Currency Swap - 95506PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	32,108	297,884		193,908	0	(69,045)	0	0	70,177		100% \ 100%
Currency Swap - 100361PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AD0 - MITIE Treasury Management Ltd Senior Note	D1	Currency	Pru Global Fund	12/11/2012	12/16/2022	0	22,138,770	4.0068 / 3.87	0	0	(302)	(213,137)		(519,432)	0	(213,137)	0	0	349,338		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 99970PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund	10/05/2012	10/23/2027	0	13,060,000	4.37 / 3.932	0	0	10,805	(124,000)		(783,023)	0	(124,000)	0	0	251,314		100% \ 100%
Currency Swap - 73078PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund	08/11/2006	08/15/2018	0	12,210,610	5.93 / 5.419	0	0	166,152	1,708,839		2,417,234	0	(461,290)	0	0	144,783		100% \ 100%
Currency Swap - 96877PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2026	0	18,908,059	5.283 / 5.07	0	0	75,999	517,513		(141,475)	0	(281,773)	0	0	352,206		100% \ 100%
Currency Swap - 98593PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund	06/01/2012	06/04/2020	0	22,032,979	4.728 / 4.04	0	0	83,350	(1,430,898)		(1,737,384)	0	(1,430,898)	0	0	300,236		100% \ 100%
Currency Swap - 73021PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	02/04/2005	02/09/2017	0	27,870,000	5.01 / 4.15	0	0	235,370	(481,704)		(311,284)	0	(434,394)	0	0	282,421		100% \ 100%
Currency Swap - 95901PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund	08/15/2011	08/17/2021	0	36,367,569	4.56 / 4.81	0	0	82,124	3,140,263		1,265,745	0	(509,096)	0	0	534,153		100% \ 100%
Currency Swap - 94350PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund	02/14/2011	02/16/2021	0	11,884,447	4.9925 / 4.5	0	0	78,899	252,335		136,854	0	(178,223)	0	0	169,393		100% \ 100%
Currency Swap - 99152PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	2,758	(142,503)		(245,673)	0	(142,503)	0	0	31,267		100% \ 100%
Currency Swap - 72962PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AC6 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund	08/30/2001	09/13/2013	0	10,257,260	7.35 / 6.98	0	0	(282,787)	(4,619,716)		(4,847,585)	0	(227,939)	0	0	42,959		100% \ 100%
Currency Swap - 99572PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund	09/11/2012	09/13/2019	0	9,169,205	4.12 / 3.641	0	0	13,176	(275,076)		(423,422)	0	(275,076)	0	0	118,684		100% \ 100%
Currency Swap - 94760PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund	04/12/2011	04/14/2021	0	4,826,029	5.71 / 5.82	0	0	1,518	13,323		(114,065)	0	(211,398)	0	0	69,466		100% \ 100%
Currency Swap - 97311PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund	01/06/2012	01/10/2022	0	1,525,600	5.153 / 8.36	0	0	(47,455)	(19,647)		(67,715)	0	(19,647)	0	0	22,918		100% \ 100%
Currency Swap - 96873PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund	11/15/2011	11/17/2026	0	10,290,445	5.283 / 5.07	0	0	41,362	281,649		(76,996)	0	(153,351)	0	0	191,683		100% \ 100%
Currency Swap - 97313PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(130,658)	(54,094)		(186,441)	0	(54,094)	0	0	63,101		100% \ 100%
Currency Swap - 93808PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund	12/14/2010	12/16/2019	0	27,666,248	4.334 / 4.38	0	0	(5,317)	(887,077)		(1,503,828)	0	(1,254,203)	0	0	364,934		100% \ 100%
Currency Swap - 72466PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AC0 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	08/01/2006	06/30/2018	0	22,312,500	6.6465 / 5.18	0	0	319,311	(759,500)		(186,814)	0	(353,500)	0	0	261,637		100% \ 100%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(773,521)	0	1,885,651	(84,107,959)	XXX	(179,910,084)	0	(109,537,459)	11,166	0	68,305,509	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										(773,521)	0	(53,630,915)	(84,107,959)	XXX	(474,246,984)	0	(109,537,459)	11,166	0	92,493,121	XXX	XXX
Interest Rate Swap - 90963CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/24/2010	03/26/2013	0	900,000,000	.31 / 1.7675	0	0	(11,653,781)	(3,099,661)		(3,099,661)	8,785,262	0	0	0	2,188,681		PD (Duration)
Interest Rate Swap - 70914CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/23/2006	02/27/2016	0	13,000,000	.3115 / 5.096	0	0	(602,344)	(1,872,597)		(1,872,597)	270,947	0	0	0	115,472		PD (Duration)
Interest Rate Swap - 99989CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/10/2012	10/12/2015	0	4,750,000	.38 / .212	0	0	1,698	725		725	725	0	0	0	39,615		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/16/2006	10/18/2036	0	18,000,000	5.461 / .3248	0	0	899,537	9,166,221		9,166,221	(581,221)	0	0	0	439,052		PD (Duration)
Interest Rate Swap - 94428PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/22/2011	02/24/2018	0	18,000,000	3115 / 3.085	0	0	(472,078)	(2,010,881)		(2,010,881)	(304,238)	0	0	0	204,200		PD (Duration)
Interest Rate Swap - 72004CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/13/2006	06/15/2016	0	9,390,000	5.5125 / .308	0	0	473,784	1,598,039		1,598,039	(200,268)	0	0	0	87,294		PD (Duration)
Interest Rate Swap - 79902CM - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/14/2008	08/15/2021	0	91,980,000	3075 / 4.79	0	0	(6,901,662)	(30,946,105)		(30,946,105)	(944,336)	0	0	0	1,350,545		PD (Duration)
Interest Rate Swap - 99539CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/10/2012	08/15/2028	0	193,000,000	2349 / 2.36	0	0	(11,393)	929,430		929,430	929,430	0	0	0	3,814,333		PD (Duration)
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/15/2011	06/17/2041	0	40,800,000	3.9313 / .308	0	0	1,457,319	9,744,281		9,744,281	9,744,281	0	0	0	1,088,343		PD (Duration)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/23/2018	0	76,687,500	2.188 / 6.5	0	0	(3,157,533)	(8,853,085)		(8,853,085)	40,966	0	0	0	897,481		SD (Asset Cashflow)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/18/2010	11/22/2040	0	42,000,000	3105 / 3.9813	0	0	(1,637,870)	(10,400,967)		(10,400,967)	(10,400,967)	0	0	0	1,109,080		PD (Duration)
Interest Rate Swap - 98451CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/24/2012	11/29/2014	0	100,000,000	3115 / .6775	0	0	(142,539)	(567,842)		(567,842)	(567,842)	0	0	0	691,247		PD (Duration)
Interest Rate Swap - 97741CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/14/2012	03/16/2015	0	100,000,000	308 / .827	0	0	(301,670)	(935,699)		(935,699)	(935,699)	0	0	0	743,249		PD (Duration)
Interest Rate Swap - 94505CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2011	03/04/2016	0	60,000,000	2.3475 / .3105	0	0	1,556,170	3,483,495		3,483,495	3,483,495	0	0	0	534,760		PD (Duration)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/15/2010	09/17/2040	0	3,000,000	3.4738 / .308	0	0	90,105	434,613		434,613	(102,001)	0	0	0	78,964		PD (Duration)
Interest Rate Swap - 92471CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/31/2012	07/28/2015	0	48,000,000	1.9663 / .3133	0	0	663,160	1,880,106		1,880,106	1,880,106	0	0	0	385,143		PD (Duration)
Interest Rate Swap - 93421CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/21/2010	10/25/2015	0	4,300,000	2097 / 1.3175	0	0	(46,159)	(113,082)		(113,082)	(37,055)	0	0	0	36,087		PD (Duration)
Interest Rate Swap - 95031CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/10/2011	05/12/2016	0	140,000,000	2.0513 / .31	0	0	2,525,143	7,096,872		7,096,872	7,096,872	0	0	0	1,284,188		PD (Duration)
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/15/2009	05/19/2024	0	154,000,000	3.549 / .311	0	0	5,286,511	24,938,739		24,938,739	24,938,739	0	0	0	2,598,041		PD (Duration)
Interest Rate Swap - 90761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2010	03/04/2040	0	72,880,000	4.4321 / .3105	0	0	3,894,803	24,475,257		24,475,257	24,475,257	0	0	0	1,899,689		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/16/2009	04/20/2024	0	26,000,000	3.245 / .3188	0	0	895,369	3,387,379		3,387,379	3,387,379	0	0	0	437,074		PD (Duration)
Interest Rate Swap - 98266CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/14/2012	05/16/2016	0	2,000,000	.209 / .7425	0	0	(6,358)	(19,444)		(19,444)	(19,444)	0	0	0	18,375		PD (Duration)
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/25/2011	05/27/2041	0	7,150,000	4.0288 / .3115	0	0	277,931	1,849,696		1,849,696	1,849,696	0	0	0	190,537		PD (Duration)
Interest Rate Swap - 72172CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/31/2012	07/12/2016	0	130,500,000	5.7545 / .3428	0	0	6,680,989	23,731,208		23,731,208	23,731,208	0	0	0	1,226,328		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest	Pru Global Fund	12/05/2012	07/05/2026	0	2,549	3.362 / 7.89	0	0	(74,289)	0		0	0	0	0	0	47		SD (Asset Cashflow)
Interest Rate Swap - 83944CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/18/2008	09/22/2013	0	53,000,000	3.5825 / .31	0	0	2,161,989	1,257,306		1,257,306	1,257,306	0	0	0	225,765		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest	Pru Global Fund	05/21/2008	07/05/2026	0	23,377,154	3.362 / 7.89	0	0	(185,984)	(6,307,322)		(6,307,322)	(6,307,322)	0	0	0	429,679		SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	0	6,984,394	.425 / 5.32	0	0	(339,544)	(847,408)		(847,408)	123,661	0	0	0	61,454		SD (Asset Cashflow)
Interest Rate Swap - 97766CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/16/2012	03/20/2015	0	32,000,000	.309 / .8125	0	0	(92,018)	(289,954)		(289,954)	(289,954)	0	0	0	238,418		PD (Duration)
Interest Rate Swap - 94427PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	02/22/2011	02/24/2018	0	38,000,000	.3115 / 3.085	0	0	(996,609)	(4,245,193)		(4,245,193)	(642,281)	0	0	0	431,089		LD (Liability Cashflow)
Interest Rate Swap - 88549PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/30/2009	08/03/2014	0	908,000,000	.3128 / 3.01	0	0	(23,174,696)	(38,204,402)		(38,204,402)	13,946,525	0	0	0	5,727,238		PD (Duration)
Interest Rate Swap - 98121CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/26/2012	10/30/2015	0	32,000,000	.3133 / .7875	0	0	(76,913)	(291,729)		(291,729)	(291,729)	0	0	0	269,192		PD (Duration)
Interest Rate Swap - 88575PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	07/31/2009	08/04/2016	0	495,000,000	3.435 / .3128	0	0	14,746,766	50,511,741		50,511,741	(275,599)	0	0	0	4,692,124		LD (Liability Cashflow)
Interest Rate Swap - 77535CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	08/01/2007	08/03/2017	0	20,000,000	5.486 / .3128	0	0	1,005,656	4,281,899		4,281,899	(177,027)	0	0	0	214,275		LD (Liability Cashflow)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/18/2010	11/22/2040	0	8,000,000	3.9962 / .3105	0	0	313,282	2,005,433		2,005,433	2,005,433	0	0	0	211,253		PD (Duration)
Interest Rate Swap - 73429PR - Receive: Floating 1 Month Libor +45.8 BPS Pay: Fixed	706106977 - Mortgage Loan	B	Interest	Pru Global Fund	10/26/2006	02/05/2017	0	12,500,000	.6725 / 5.69	0	0	(622,480)	(2,354,734)		(2,354,734)	175,384	0	0	0	126,503		SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	0	14,912,610	.709 / 5.46	0	0	(702,792)	(3,388,046)		(3,388,046)	(83,410)	0	0	0	186,608		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	0	4,994,726	.63 / 5.27	0	0	(229,704)	(844,049)		(844,049)	41,266	0	0	0	51,223		SD (Asset Cashflow)
Interest Rate Swap - 97763CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/16/2012	03/20/2015	0	55,000,000	.309 / .84	0	0	(169,962)	(531,760)		(531,760)	(531,760)	0	0	0	409,780		PD (Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/23/2007	02/27/2037	0	5,100,000	5.32 / .3115	0	0	336,457	2,481,201		2,481,201	2,481,201	0	0	0	125,329		PD (Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/20/2011	01/24/2041	0	18,000,000	.3158 / 4.3363	0	0	(652,251)	(5,763,236)		(5,763,236)	(5,763,236)	0	0	0	476,784		PD (Duration)
Interest Rate Swap - 97534CM - Receive: Fixed Pay: Floating 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/10/2012	02/14/2017	0	1,090,156	.45 / .7202	0	0	707	12,708		12,708	12,708	0	0	0	10,150		PD (Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2007	03/02/2037	0	20,000,000	5.2395 / .3105	0	0	954,892	9,437,453		9,437,453	(648,051)	0	0	0	491,651		PD (Duration)
Interest Rate Swap - 83063PR - Receive: Floating 3 Month Libor +113.5 BPS Pay: Fixed	859152B*0 - Steris Corp Senior Notes, Series A-1	D1	Interest	Pru Global Fund	07/21/2008	08/14/2013	0	8,000,000	1.445 / 5.63	0	0	(321,754)	(206,343)		(206,343)	279,222	0	0	0	31,521		SD (Asset Cashflow)
Interest Rate Swap - 85132CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/17/2008	11/19/2013	0	34,000,000	3.3585 / .311	0	0	1,095,185	909,773		909,773	909,773	0	0	0	159,873		PD (Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/01/2009	12/03/2024	0	78,000,000	3.8238 / .3105	0	0	2,805,216	14,909,011		14,909,011	14,909,011	0	0	0	1,346,756		PD (Duration)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest	Pru Global Fund	04/16/2007	04/30/2019	0	23,112,000	.8635 / 5.79	0	0	(1,102,357)	(4,345,822)		(4,345,822)	260,637	0	0	0	290,820		SD (Asset Cashflow)
Interest Rate Swap - 87820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/03/2009	06/05/2014	0	7,100,000	2.8888 / .3105	0	0	172,180	256,870		256,870	(107,484)	0	0	0	42,453		PD (Duration)
Interest Rate Swap - 93554CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/16/2010	11/18/2015	0	34,000,000	1.7763 / .311	0	0	501,942	1,271,423		1,271,423	1,271,423	0	0	0	288,586		PD (Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/04/2011	02/08/2041	0	12,000,000	.3118 / 4.4575	0	0	(684,904)	(4,138,894)		(4,138,894)	(4,138,894)	0	0	0	318,084		PD (Duration)
Interest Rate Swap - 74960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/06/2007	03/08/2017	0	90,000,000	5.09 / .3105	0	0	4,161,859	16,451,296		16,451,296	(839,077)	0	0	0	920,926		PD (Duration)
Interest Rate Swap - 96249CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/19/2011	06/24/2041	0	6,740,000	.31 / 2.958	0	0	(168,615)	(265,231)		(265,231)	(265,231)	0	0	0	179,849		PD (Duration)
Interest Rate Swap - 97825CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/27/2012	03/29/2015	0	25,000,000	.311 / .74	0	0	(56,738)	(187,176)		(187,176)	(187,176)	0	0	0	187,276		PD (Duration)
Interest Rate Swap - 81050CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/05/2008	03/07/2018	0	20,000,000	4.4775 / .3105	0	0	802,724	3,661,381		3,661,381	101,201	0	0	0	227,717		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/03/2009	11/05/2029	0	47,000,000	4.1413 / .3128	0	0	1,992,429	11,324,495		11,324,495	11,324,495	0	0	0	964,553		PD (Duration)
Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/12/2012	12/14/2042	0	25,000,000	2.643 / .3095	0	0	27,333	(742,252)		(742,252)	(742,252)	0	0	0	684,132		PD (Duration)
Interest Rate Swap - 94425PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/22/2011	02/24/2016	0	67,000,000	2.4225 / .3115	0	0	1,313,304	4,018,195		4,018,195	281,082	0	0	0	594,363		PD (Duration)
Interest Rate Swap - 97938CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/09/2012	04/11/2015	0	30,000,000	.3468 / .74	0	0	(65,979)	(225,258)		(225,258)	(225,258)	0	0	0	226,474		PD (Duration)
Interest Rate Swap - 97148CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/20/2011	05/31/2016	0	310,000,000	1.17 / .3105	0	0	1,752,596	6,619,558		6,619,558	6,282,852	0	0	0	2,865,055		PD (Duration)
Interest Rate Swap - 93616CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/29/2010	12/01/2040	0	12,000,000	.3105 / 3.8375	0	0	(437,609)	(2,622,914)		(2,622,914)	(2,622,914)	0	0	0	317,033		PD (Duration)
Interest Rate Swap - 100694PR - Receive: Floating 1 Month Libor +387.2 BPS Pay: Floating CPISP +195 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	12/20/2012	06/10/2013	0	100,000,000	4.073 / 3.94	0	0	13,900	(6,033)		(6,033)	(6,033)	0	0	0	332,997		LD (Liability Cashflow)
Interest Rate Swap - 94423CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/22/2011	02/24/2016	0	46,000,000	2.4288 / .3115	0	0	1,275,026	2,767,740		2,767,740	2,767,740	0	0	0	408,070		PD (Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/20/2012	12/24/2042	0	25,000,000	2.787 / .31	0	0	11,826	16,892		16,892	16,892	0	0	0	684,438		PD (Duration)
Interest Rate Swap - 90762CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2010	03/04/2040	0	70,000,000	4.4385 / .3105	0	0	2,781,984	23,597,349		23,597,349	(2,615,549)	0	0	0	1,824,619		PD (Duration)
Interest Rate Swap - 82367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/29/2008	06/02/2013	0	2,706,000,000	4.2855 / .3105	0	0	103,381,693	45,380,745		45,380,745	(91,763,355)	0	0	0	8,789,743		PD (Duration)
Interest Rate Swap - 92918PR - Receive: Fixed Pay: Floating 1 Month Libor +98 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	08/30/2010	08/30/2013	0	50,000,000	1.85 / 1.1917	0	0	304,651	212,445		212,445	(71,449)	0	0	0	203,712		LD (Liability Cashflow)
Interest Rate Swap - 69478CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/28/2005	11/01/2015	0	40,000,000	.3128 / 5.084	0	0	(1,849,857)	(5,205,495)		(5,205,495)	976,955	0	0	0	336,810		PD (Duration)
Interest Rate Swap - 92545CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/28/2010	07/30/2015	0	1,650,000	.2117 / 1.835	0	0	(26,246)	(62,771)		(62,771)	(2,112)	0	0	0	13,253		PD (Duration)
Interest Rate Swap - 96978CM - Receive: Fixed Pay: Floating 6 Month British Pound Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/01/2011	12/01/2016	0	784,150	1.75 / .6788	0	0	3,769	27,500		27,500	20,245	0	0	0	4,949		PD (Duration)
Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/10/2010	12/14/2040	0	11,000,000	.3095 / 4.1163	0	0	(419,928)	(3,026,797)		(3,026,797)	(3,026,797)	0	0	0	290,795		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 93675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/06/2010	12/08/2020	0	61,000,000	3.105 / .3105	0	0	1,709,105	7,611,504		7,611,504	7,611,504	0	0	0	859,330		PD (Duration)
Interest Rate Swap - 95378CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	02/10/2014	0	75,000,000	.31 / .8438	0	0	(491,923)	(423,755)		(423,755)	(423,755)	0	0	0	395,125		PD (Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/07/2007	06/11/2037	0	20,000,000	5.8585 / .3095	0	0	1,078,322	11,792,163		11,792,163	(719,426)	0	0	0	494,431		PD (Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/26/2009	01/28/2039	0	1,230,000,000	3133 / 3.2125	0	0	(33,849,756)	(115,682,607)		(115,682,607)	35,339,299	0	0	0	31,404,329		PD (Duration)
Interest Rate Swap - 84264CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/06/2008	10/08/2013	0	20,000,000	3.6075 / .3523	0	0	626,451	505,082		505,082	(510,683)	0	0	0	87,835		PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan B		Interest	Pru Global Fund	11/06/2006	04/05/2022	0	4,504,436	.525 / 5.53	0	0	(223,861)	(909,960)		(909,960)	(14,932)	0	0	0	68,548		SD (Asset Cashflow)
Interest Rate Swap - 80613CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/13/2008	02/15/2018	0	27,000,000	4.3775 / .31	0	0	1,059,448	4,765,304		4,765,304	146,973	0	0	0	305,579		PD (Duration)
Interest Rate Swap - 70138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/09/2005	12/13/2015	0	10,000,000	3095 / 5.083	0	0	(461,694)	(1,350,739)		(1,350,739)	230,988	0	0	0	85,901		PD (Duration)
Interest Rate Swap - 94892CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/02/2011	05/04/2021	0	73,000,000	3.3618 / .3128	0	0	2,458,933	10,598,714		10,598,714	10,598,714	0	0	0	1,054,344		PD (Duration)
Interest Rate Swap - 69687CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/14/2005	11/16/2015	0	48,690,000	.209 / 5.1585	0	0	(1,528,903)	(6,636,308)		(6,636,308)	(6,636,308)	0	0	0	412,886		PD (Duration)
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/28/2011	11/01/2041	0	213,200,000	3.099 / .3128	0	0	6,573,761	14,443,727		14,443,727	14,443,727	0	0	0	5,724,333		PD (Duration)
Interest Rate Swap - 87457CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/06/2009	05/08/2014	0	85,000,000	2.5838 / .3118	0	0	2,077,021	2,568,931		2,568,931	2,568,931	0	0	0	494,690		PD (Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/31/2006	09/05/2036	0	20,000,000	5.4215 / .3105	0	0	991,563	10,015,210		10,015,210	(634,374)	0	0	0	486,622		PD (Duration)
Interest Rate Swap - 92599CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/04/2010	08/06/2015	0	3,900,000	.213 / 1.7175	0	0	(57,439)	(137,247)		(137,247)	(10,122)	0	0	0	31,440		PD (Duration)
Interest Rate Swap - 98117CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/26/2012	10/30/2016	0	7,300,000	.2117 / .8825	0	0	(31,679)	(98,228)		(98,228)	(98,228)	0	0	0	71,438		PD (Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/30/2010	12/02/2040	0	30,000,000	3105 / 3.8238	0	0	(1,086,799)	(6,473,764)		(6,473,764)	(6,473,764)	0	0	0	792,620		PD (Duration)
Interest Rate Swap - 96248CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/19/2011	06/24/2041	0	48,060,000	.31 / 2.958	0	0	(1,202,319)	(1,891,243)		(1,891,243)	(1,891,243)	0	0	0	1,282,427		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 98037CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/16/2012	10/18/2015	0	13,000,000	.3248 / .7925	0	0	(33,187)	(120,187)		(120,187)	(120,187)	0	0	0	108,734		PD (Duration)
Interest Rate Swap - 97568CM - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/17/2012	02/21/2015	0	3,465,222	.3538 / .3294	0	0	480	8,295		8,295	8,295	0	0	0	2,011,351		PD (Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/08/2008	02/12/2038	0	15,000,000	4.93 / .31	0	0	671,249	6,315,503		6,315,503	(508,877)	0	0	0	375,866		PD (Duration)
Interest Rate Swap - 72006CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/13/2006	06/15/2016	0	58,480,000	5.5125 / .308	0	0	2,950,680	9,952,431		9,952,431	(1,247,248)	0	0	0	543,659		PD (Duration)
Interest Rate Swap - 69457CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/28/2005	11/18/2015	0	158,610,000	.209 / 5.057	0	0	(7,634,888)	(21,196,260)		(21,196,260)	4,164,400	0	0	0	1,346,252		PD (Duration)
Interest Rate Swap - 82206PR - Receive: Floating CPISP +195 BPS Pay: Floating 1 Month Libor +121 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	05/16/2008	06/10/2013	0	100,000,000	3.94 / 1.423	0	0	2,963,516	1,187,648		1,187,648	(1,958,706)	0	0	0	332,997		LD (Liability Cashflow)
Interest Rate Swap - 81817CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/16/2008	04/18/2018	0	20,000,000	4.33 / .3248	0	0	773,286	3,557,991		3,557,991	142,130	0	0	0	230,182		PD (Duration)
Interest Rate Swap - 86131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/26/2009	01/28/2014	0	230,000,000	2.315 / .3133	0	0	4,265,379	4,893,854		4,893,854	(2,617,784)	0	0	0	1,192,494		PD (Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/05/2008	06/09/2038	0	22,000,000	5.14 / .3105	0	0	1,028,199	10,198,095		10,198,095	(786,324)	0	0	0	554,828		PD (Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/24/2008	06/26/2038	0	24,000,000	5.1275 / .31	0	0	1,117,167	11,078,380		11,078,380	(858,911)	0	0	0	605,811		PD (Duration)
Interest Rate Swap - 95371PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	06/24/2018	0	93,000,000	.31 / 2.4825	0	0	(1,867,374)	(7,657,411)		(7,657,411)	(2,246,358)	0	0	0	1,088,655		PD (Duration)
Interest Rate Swap - 84807CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/29/2008	10/31/2013	0	27,400,000	3.7605 / .3128	0	0	1,088,568	780,985		780,985	780,985	0	0	0	125,063		PD (Duration)
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/20/2011	05/24/2041	0	14,700,000	4.0513 / .3115	0	0	579,564	3,870,053		3,870,053	3,870,053	0	0	0	391,679		PD (Duration)
Interest Rate Swap - 80118CM - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/18/2008	11/15/2022	0	99,510,000	.3075 / 4.7675	0	0	(5,260,055)	(41,562,217)		(41,562,217)	(3,078,606)	0	0	0	1,563,420		PD (Duration)
Interest Rate Swap - 98198CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/07/2012	05/09/2015	0	68,000,000	.31 / .665	0	0	(103,340)	(397,984)		(397,984)	(397,984)	0	0	0	522,044		PD (Duration)
Interest Rate Swap - 82076PR - Receive: Floating CPISP +202 BPS Pay: Floating 1 Month Libor +74 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	05/12/2008	05/10/2018	0	537,000	4.01 / .953	0	0	18,015	78,724		78,724	16,171	0	0	0	6,216		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/15/2010	11/17/2040	0	20,750,000	3.9613 / .311	0	0	816,098	5,053,878		5,053,878	5,053,878	0	0	0	547,806		PD (Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/16/2011	02/18/2041	0	11,000,000	.311 / 4.4413	0	0	(612,693)	(3,759,322)		(3,759,322)	(3,759,322)	0	0	0	291,716		PD (Duration)
Interest Rate Swap - 93154PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	09/15/2010	09/17/2015	0	259,000,000	.308 / 1.6313	0	0	(3,007,016)	(8,244,286)		(8,244,286)	(1,877,005)	0	0	0	2,132,769		LD (Liability Cashflow)
Interest Rate Swap - 68668CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/29/2005	08/02/2015	0	57,000,000	.3128 / 4.735	0	0	(2,437,865)	(6,302,906)		(6,302,906)	1,351,886	0	0	0	458,550		PD (Duration)
Interest Rate Swap - 90327PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest	Pru Global Fund	12/23/2009	02/01/2018	0	31,060,000	5.175 / 1.8128	0	0	991,014	4,326,995		4,326,995	359,704	0	0	0	350,236		SD (Asset Cashflow)
Interest Rate Swap - 92541CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/28/2010	07/30/2017	0	6,405,000	.2117 / 2.405	0	0	(138,390)	(499,860)		(499,860)	(105,691)	0	0	0	68,541		PD (Duration)
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/17/2010	09/21/2030	0	89,200,000	3.415 / .31	0	0	3,456,714	12,149,583		12,149,583	12,149,583	0	0	0	1,877,608		PD (Duration)
Interest Rate Swap - 95372PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/22/2011	06/24/2018	0	9,000,000	2.4825 / .31	0	0	180,714	741,040		741,040	217,389	0	0	0	105,354		LD (Liability Cashflow)
Interest Rate Swap - 98733CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/13/2012	06/15/2013	0	50,000,000	.209 / .3338	0	0	(27,707)	(27,882)		(27,882)	(27,882)	0	0	0	169,002		PD (Duration)
Interest Rate Swap - 69685CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/14/2005	11/16/2015	0	135,630,000	.209 / 5.1585	0	0	(6,666,534)	(18,485,981)		(18,485,981)	3,700,298	0	0	0	1,150,128		PD (Duration)
Interest Rate Swap - 90759CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2010	03/04/2040	0	256,700,000	4.4321 / .3105	0	0	13,718,384	86,207,442		86,207,442	86,207,442	0	0	0	6,691,138		PD (Duration)
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/25/2010	08/27/2030	0	41,000,000	3.0953 / .3115	0	0	1,486,123	3,636,798		3,636,798	3,636,798	0	0	0	861,388		PD (Duration)
Interest Rate Swap - 97465CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/01/2012	02/03/2022	0	60,000,000	1.91 / .3128	0	0	793,243	1,229,137		1,229,137	1,229,137	0	0	0	904,558		PD (Duration)
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/17/2012	10/19/2042	0	10,000,000	2.7375 / .3208	0	0	48,157	(93,638)		(93,638)	(93,638)	0	0	0	272,952		PD (Duration)
Interest Rate Swap - 100376CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/12/2012	12/14/2022	0	1,900,000	.209 / 1.685	0	0	(1,313)	12,425		12,425	12,425	0	0	0	29,973		PD (Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/12/2007	01/16/2037	0	18,000,000	5.3725 / .3343	0	0	883,275	8,913,678		8,913,678	(587,543)	0	0	0	441,303		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/09/2005	12/13/2035	0	20,000,000	5.264 / .3095	0	0	959,588	9,310,131		9,310,131	(575,511)	0	0	0	479,078		PD (Duration)
Interest Rate Swap - 94598CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	03/21/2011	10/17/2018	0	42,000,000	4.65 / .3303	4,970,668	0	1,757,661	8,639,745		8,639,745	942,089	0	(626,161)	0	505,559		LD (Liability Cashflow)
Interest Rate Swap - 95365PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	06/24/2021	0	29,000,000	.31 / 3.0925	0	0	(759,199)	(3,583,601)		(3,583,601)	(749,681)	0	0	0	422,276		PD (Duration)
Interest Rate Swap - 95032CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/10/2011	05/12/2016	0	55,000,000	2.0738 / .31	0	0	1,006,011	2,829,336		2,829,336	2,829,336	0	0	0	504,503		PD (Duration)
Interest Rate Swap - 98321CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/16/2012	05/18/2017	0	250,000,000	1.1313 / .311	0	0	1,080,301	4,543,253		4,543,253	4,543,253	0	0	0	2,616,570		PD (Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/17/2007	05/21/2037	0	60,000,000	5.4875 / .3115	0	0	3,018,290	31,196,316		31,196,316	(2,053,174)	0	0	0	1,481,580		PD (Duration)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/11/2007	10/15/2037	0	25,000,000	5.46 / .3403	0	0	1,248,404	12,964,860		12,964,860	(882,210)	0	0	0	622,374		PD (Duration)
Interest Rate Swap - 82483PR - Receive: Floating 3 Month Libor +183.3 BPS Pay: Fixed	F1369#AA1 - Bureau Veritas S.A. Series A Guaranteed Senior NT	D1	Interest	Pru Global Fund	06/06/2008	07/16/2018	0	50,750,000	2.1668 / 6.58	0	0	(2,157,657)	(10,353,915)		(10,353,915)	(280,937)	0	0	0	597,419		SD (Asset Cashflow)
Interest Rate Swap - 83420PR - Receive: Floating 3 Month Libor +137.2 BPS Pay: Fixed	F8493@AB5 - Sodexo Senior Note Series B	D1	Interest	Pru Global Fund	08/11/2008	09/26/2015	0	42,500,000	1.6823 / 5.99	0	0	(1,751,677)	(4,785,174)		(4,785,174)	877,289	0	0	0	351,529		SD (Asset Cashflow)
Interest Rate Swap - 98439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/23/2012	05/25/2015	0	60,000,000	.3115 / .7338	0	0	(107,515)	(450,815)		(450,815)	(450,815)	0	0	0	464,810		PD (Duration)
Interest Rate Swap - 96998CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/05/2011	05/31/2016	0	122,500,000	1.23 / .3105	0	0	747,275	2,864,569		2,864,569	2,432,804	0	0	0	1,132,159		PD (Duration)
Interest Rate Swap - 100688PR - Receive: Floating 3 Month Libor +412.6 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	12/20/2012	05/23/2018	0	20,000,000	4.3796 / 4.91	0	0	370	(18,079)		(18,079)	(18,079)	0	0	0	232,275		LD (Liability Cashflow)
Interest Rate Swap - 79515CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/02/2008	08/15/2023	0	132,000,000	.31 / 4.925	0	0	(5,902,222)	(39,407,026)		(39,407,026)	(1,491,766)	0	0	0	2,151,201		PD (Duration)
Interest Rate Swap - 96247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/19/2011	03/04/2040	0	305,000,000	.3105 / 2.9325	0	0	(9,892,079)	(11,277,143)		(11,277,143)	(11,277,143)	0	0	0	7,950,125		PD (Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/18/2012	12/20/2042	0	25,000,000	2.78 / .309	0	0	18,661	(19,782)		(19,782)	(19,782)	0	0	0	684,316		PD (Duration)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/07/2012	12/11/2042	0	25,000,000	2.595 / .3095	0	0	31,528	(994,958)		(994,958)	(994,958)	0	0	0	684,039		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/27/2005	12/29/2035	0	16,000,000	5.076 / .311	0	0	738,752	6,920,448		6,920,448	(451,256)	0	0	0	383,622		PD (Duration)
Interest Rate Swap - 100464PR - Receive: Floating 3 Month Libor +97 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/18/2012	12/20/2014	0	27,000,000	1.279 / 1.38	0	0	126	(5,569)		(5,569)	(5,569)	0	0	0	189,502		PD (Duration)
Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/01/2012	02/03/2022	0	25,000,000	1.91 / .3128	0	0	330,518	512,140		512,140	512,140	0	0	0	376,899		PD (Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/24/2010	05/26/2040	0	15,500,000	3115 / 3.9238	0	0	(536,531)	(3,642,983)		(3,642,983)	550,353	0	0	0	405,698		PD (Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/30/2007	06/01/2037	0	25,000,000	5.595 / .3105	0	0	1,282,455	13,504,352		13,504,352	(868,267)	0	0	0	617,699		PD (Duration)
Interest Rate Swap - 69449CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/28/2005	11/18/2015	0	69,620,000	209 / 5.057	0	0	(3,351,245)	(9,303,850)		(9,303,850)	1,827,915	0	0	0	590,922		PD (Duration)
Interest Rate Swap - 84635CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/22/2008	10/24/2013	0	83,000,000	3.5225 / .3158	0	0	3,106,260	2,158,926		2,158,926	2,158,926	0	0	0	374,540		PD (Duration)
Interest Rate Swap - 84514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	10/15/2008	10/17/2018	0	30,000,000	4.65 / .3303	0	0	1,255,472	6,171,247		6,171,247	225,663	0	0	0	361,114		LD (Liability Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	0	5,201,609	2.547 / 6.85	0	0	(185,132)	(933,810)		(933,810)	(933,810)	0	0	0	57,748		SD (Asset Cashflow)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/16/2006	08/18/2036	0	35,000,000	5.53 / .311	0	0	1,776,414	18,202,653		18,202,653	(1,123,586)	0	0	0	850,718		PD (Duration)
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/14/2007	06/18/2037	0	14,000,000	5.9705 / .308	0	0	795,134	8,550,411		8,550,411	8,550,411	0	0	0	346,235		PD (Duration)
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/23/2009	11/25/2024	0	46,000,000	3.8888 / .3115	0	0	1,731,666	9,117,091		9,117,091	9,117,091	0	0	0	793,435		PD (Duration)
Interest Rate Swap - 76942CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/21/2007	06/25/2017	0	25,000,000	5.7395 / .31	0	0	1,316,278	5,541,413		5,541,413	(300,116)	0	0	0	264,689		PD (Duration)
Interest Rate Swap - 78475CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/31/2012	10/19/2017	0	43,000,000	5.1913 / .3208	0	0	2,488,591	8,927,770		8,927,770	8,927,770	0	0	0	471,094		PD (Duration)
Interest Rate Swap - 89724CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/29/2009	11/02/2019	0	22,000,000	3.6628 / .3128	0	0	821,352	3,524,212		3,524,212	3,524,212	0	0	0	287,660		PD (Duration)
Interest Rate Swap - 92974CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/01/2010	09/03/2013	0	3,750,000	2135 / .915	0	0	(25,148)	(17,471)		(17,471)	7,554	0	0	0	15,402		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 97466CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/01/2012	02/03/2022	0	15,000,000	1.91 / .3128	0	0	198,311	307,284		307,284	307,284	0	0	0	226,140		PD (Duration)
Interest Rate Swap - 98147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/01/2012	05/03/2015	0	78,000,000	.3128 / .67	0	0	(124,073)	(464,778)		(464,778)	(464,778)	0	0	0	596,763		PD (Duration)
Interest Rate Swap - 93161PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	09/15/2010	09/17/2017	0	192,000,000	.308 / 2.1763	0	0	(3,275,539)	(12,445,409)		(12,445,409)	(4,174,986)	0	0	0	2,083,966		LD (Liability Cashflow)
Interest Rate Swap - 99515PR - Receive: Floating BPL3M 0 BPS Pay: Fixed	Investment in Foreign Subsidiaries	BA	Interest	Pru Global Fund	09/07/2012	07/20/2022	0	38,464,800	.5294 / 2.755	0	0	0	(229,849)		(229,849)	(229,849)	0	0	0	370,910		SD (Asset Cashflow)
Interest Rate Swap - 98161CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/03/2012	05/07/2015	0	160,000,000	.3118 / .67	0	0	(250,468)	(953,995)		(953,995)	(953,995)	0	0	0	1,226,938		PD (Duration)
Interest Rate Swap - 100318CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/06/2012	12/10/2022	0	3,800,000	.213 / 1.5925	0	0	(3,035)	57,358		57,358	57,358	0	0	0	59,913		PD (Duration)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	81683RAC8 - The Seminole Tribe of Florida Senior Secured Note	D1	Interest	Pru Global Fund	10/06/2005	10/01/2020	0	15,000,000	1.9203 / 6.535	0	0	(671,228)	(2,865,019)		(2,865,019)	69,091	0	0	0	208,827		SD (Asset Cashflow)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/29/2008	06/02/2038	0	30,000,000	5.1665 / .3105	0	0	1,410,439	14,053,460		14,053,460	(1,074,493)	0	0	0	756,304		PD (Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/06/2007	11/08/2037	0	15,000,000	5.3025 / .3118	0	0	727,132	7,342,721		7,342,721	(522,375)	0	0	0	373,910		PD (Duration)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest	Pru Global Fund	02/04/2005	07/15/2033	0	6,600,000	2.2878 / 6.875	0	0	(292,292)	(2,512,806)		(2,512,806)	130,787	0	0	0	149,561		SD (Asset Cashflow)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest	Pru Global Fund	11/05/2012	03/05/2018	0	198	2.7069 / 6.44	0	0	(1)	0		0	0	0	0	0	2		SD (Asset Cashflow)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	03/05/2018	0	6,838,164	2.7069 / 6.44	0	0	(33,345)	(1,076,813)		(1,076,813)	(1,076,813)	0	0	0	77,818		SD (Asset Cashflow)
Interest Rate Swap - 93153PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/15/2010	09/17/2015	0	213,000,000	1.6313 / .308	0	0	2,472,951	6,780,050		6,780,050	1,543,637	0	0	0	1,753,976		PD (Duration)
Interest Rate Swap - 98143CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/30/2012	05/02/2037	0	148,748,000	2.7725 / .3128	0	0	2,315,036	2,180,285		2,180,285	2,180,285	0	0	0	3,669,188		PD (Duration)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	0	12,745,498	.521 / 5.57	0	0	(639,042)	(1,768,284)		(1,768,284)	193,584	0	0	0	119,452		SD (Asset Cashflow)
Interest Rate Swap - 83205CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/30/2008	08/01/2013	0	150,000,000	4.315 / .3128	0	0	5,783,465	3,496,162		3,496,162	(5,021,702)	0	0	0	574,140		PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	0	10,486,932	7065 / 5.46	0	0	(494,488)	(2,384,097)		(2,384,097)	(58,458)	0	0	0	131,228		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 98493CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/30/2012	06/01/2022	0	60,000,000	1.8013 / .3105	0	0	478,775	412,314		412,314	412,314	0	0	0	920,729		PD (Duration)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/03/2008	07/07/2038	0	25,000,000	5.0295 / .3523	0	0	1,138,795	11,074,727		11,074,727	(886,883)	0	0	0	631,452		PD (Duration)
Interest Rate Swap - 70825PR - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	014482B*3 - Alexander & Baldwin, Inc. Senior Note	D1	Interest	Pru Global Fund	02/13/2006	03/20/2017	0	20,047,500	729 / 5.55	0	0	(468,325)	(2,038,633)		(2,038,633)	(2,038,633)	0	0	0	205,925		PD (Duration)
Interest Rate Swap - 95158CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/01/2011	06/03/2016	0	250,000,000	1.8575 / .3105	0	0	3,483,905	11,173,386		11,173,386	3,098,657	0	0	0	2,313,254		PD (Duration)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	09/15/2010	09/17/2025	0	11,000,000	308 / 3.1288	0	0	(292,436)	(1,228,590)		(1,228,590)	(177,923)	0	0	0	196,099		LD (Liability Cashflow)
Interest Rate Swap - 70832CM - Receive: Floating 3 Month Libor +233.3 BPS Pay: Fixed	40621PAB5 - HALLIBURTON CO CORPORATE	D1	Interest	Pru Global Fund	02/14/2006	05/12/2017	0	10,000,000	2.6453 / 7.53	0	0	(197,957)	(1,920,310)		(1,920,310)	(1,920,310)	0	0	0	104,470		SD (Asset Cashflow)
Interest Rate Swap - 80185CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/23/2008	08/15/2023	0	157,000,000	.31 / 4.32	0	0	(6,070,217)	(37,482,821)		(37,482,821)	(2,355,226)	0	0	0	2,558,625		PD (Duration)
Interest Rate Swap - 92544CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/28/2010	07/30/2013	0	4,315,000	.2117 / 1.0725	0	0	(35,735)	(21,413)		(21,413)	17,077	0	0	0	16,440		PD (Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/27/2006	01/31/2036	0	20,000,000	5.139 / .3128	0	0	938,557	8,889,450		8,889,450	(576,837)	0	0	0	480,451		PD (Duration)
Interest Rate Swap - 70335CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/27/2005	12/29/2015	0	8,000,000	.311 / 4.938	0	0	(358,306)	(1,059,912)		(1,059,912)	170,793	0	0	0	69,220		PD (Duration)
Interest Rate Swap - 100131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/09/2012	11/13/2017	0	30,000,000	.778 / .31	0	0	18,462	(53,331)		(53,331)	(53,331)	0	0	0	330,963		PD (Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/31/2009	08/04/2024	0	130,000,000	.3128 / 4.0963	0	0	(4,732,513)	(28,586,704)		(28,586,704)	(1,836,961)	0	0	0	2,213,256		PD (Duration)
Interest Rate Swap - 97502CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/03/2012	02/07/2022	0	130,000,000	1.864 / .213	0	0	1,901,821	2,758,251		2,758,251	2,758,251	0	0	0	1,961,035		PD (Duration)
Interest Rate Swap - 80914PR - Receive: Fixed Pay: Floating 3 Month Libor +132.8 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	03/03/2008	03/17/2014	0	13,317,000	.5 / 1.6355	0	0	423,985	534,809		534,809	(316,444)	0	0	0	73,315		LD (Liability Cashflow)
Interest Rate Swap - 71600PR - Receive: Floating 1 Month Libor +41.6 BPS Pay: Fixed	706106653 - Mortgage Loan	B	Interest	Pru Global Fund	05/01/2006	08/05/2016	0	5,165,300	.631 / 6.04	0	0	(277,482)	(945,069)		(945,069)	121,230	0	0	0	48,980		SD (Asset Cashflow)
Interest Rate Swap - 77410PR - Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	07783@AD8 - Belk, Inc Senior Note	D1	Interest	Pru Global Fund	07/26/2007	09/05/2017	0	36,350,000	.9005 / 6.2	0	0	(1,867,124)	(8,090,216)		(8,090,216)	324,213	0	0	0	393,190		SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	0	6,465,746	.681 / 5.52	0	0	(310,433)	(1,038,961)		(1,038,961)	68,279	0	0	0	64,766		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 79045CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/03/2007	11/15/2014	0	150,000,000	31 / 4.2725	0	0	(5,728,320)	(10,927,331)		(10,927,331)	3,847,697	0	0	0	1,026,612		PD (Duration)
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/15/2010	11/17/2030	0	112,000,000	3.7688 / .311	0	0	4,163,010	21,192,751		21,192,751	21,192,751	0	0	0	2,367,882		PD (Duration)
Interest Rate Swap - 95364PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/22/2011	06/24/2021	0	16,000,000	3.0925 / .31	0	0	418,869	1,977,159		1,977,159	413,617	0	0	0	232,980		LD (Liability Cashflow)
Interest Rate Swap - 90325PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest	Pru Global Fund	12/23/2009	02/01/2018	0	36,915,000	5.175 / 1.8128	0	0	1,177,826	5,142,660		5,142,660	427,510	0	0	0	416,257		SD (Asset Cashflow)
Interest Rate Swap - 94787CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/18/2011	04/20/2021	0	150,000,000	3188 / 3.5013	0	0	(4,557,591)	(23,428,217)		(23,428,217)	(3,433,532)	0	0	0	2,161,219		PD (Duration)
Interest Rate Swap - 89000CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/31/2009	09/02/2014	0	270,000,000	2.745 / .3105	0	0	6,155,897	10,701,422		10,701,422	(3,298,383)	0	0	0	1,745,651		PD (Duration)
Interest Rate Swap - 97538CM - Receive: Fixed Pay: Floating MXTIE 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/13/2012	02/01/2022	0	156,969	6.49 / 4.84	0	0	2,287	8,289		8,289	8,289	0	0	0	30,143		PD (Duration)
Interest Rate Swap - 84527CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/16/2008	10/20/2013	0	290,000,000	3.9395 / .3188	0	0	10,082,267	8,438,344		8,438,344	(8,317,551)	0	0	0	1,299,966		PD (Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/13/2008	11/17/2038	0	15,000,000	311 / 4.1375	0	0	(552,494)	(4,096,938)		(4,096,938)	487,282	0	0	0	381,536		PD (Duration)
Interest Rate Swap - 86134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/26/2009	01/28/2019	0	60,000,000	.3133 / 2.845	0	0	(1,430,708)	(6,265,222)		(6,265,222)	(1,431,620)	0	0	0	739,442		PD (Duration)
Interest Rate Swap - 92295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	07/09/2010	06/29/2016	0	50,000,000	2.4537 / .311	323,000	0	993,835	3,295,028		3,295,028	433,135	0	(54,517)	0	467,348		LD (Liability Cashflow)
Interest Rate Swap - 93679CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/06/2010	12/08/2040	0	10,000,000	3105 / 3.9613	0	0	(371,277)	(2,437,036)		(2,437,036)	(2,437,036)	0	0	0	264,283		PD (Duration)
Interest Rate Swap - 97909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/05/2012	10/11/2015	0	50,000,000	.3468 / .9125	0	0	(172,256)	(627,800)		(627,800)	(627,800)	0	0	0	416,801		PD (Duration)
Interest Rate Swap - 95595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/18/2011	07/20/2021	0	200,000,000	3.0338 / .3188	0	0	5,141,788	23,741,334		23,741,334	5,227,528	0	0	0	2,924,682		PD (Duration)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/06/2008	08/08/2038	0	10,000,000	5.1365 / .3118	0	0	468,154	4,641,152		4,641,152	(362,925)	0	0	0	253,006		PD (Duration)
Interest Rate Swap - 69697PR - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	10920@AC8 - Bright House Networks, LLC Ser 2009-A Gtd Sr Secd Note	D1	Interest	Pru Global Fund	11/15/2005	01/24/2016	0	40,150,000	7758 / 5.6	0	0	(1,875,081)	(5,666,849)		(5,666,849)	894,850	0	0	0	351,428		SD (Asset Cashflow)
Interest Rate Swap - 82131PR - Receive: Floating CPISP +275 BPS Pay: Floating 3 Month Libor +119 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	05/13/2008	05/23/2018	0	20,000,000	4.91 / 1.5015	0	0	700,072	3,176,350		3,176,350	582,395	0	0	0	232,275		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 96377CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/28/2011	09/30/2014	0	435,000,000	.311 / .7225	0	0	(1,081,839)	(2,691,148)		(2,691,148)	(3,511,412)	0	0	0	2,877,255		PD (Duration)
Interest Rate Swap - 95888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/12/2011	08/16/2041	0	139,000,000	3.3338 / .31	0	0	5,659,518	16,164,419		16,164,419	16,164,419	0	0	0	3,718,500		PD (Duration)
Interest Rate Swap - 70686PR - Receive: Floating 3 Month Libor +71.3 BPS Pay: Fixed	10920@AB0 - Bright House Networks, LLC Series A Senior Secured Note	D1	Interest	Pru Global Fund	01/27/2006	02/17/2016	0	25,100,000	1.0235 / 5.79	0	0	(1,157,466)	(3,558,188)		(3,558,188)	525,718	0	0	0	221,998		SD (Asset Cashflow)
Interest Rate Swap - 88926CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/21/2009	08/25/2019	0	17,000,000	3.6613 / .3115	0	0	753,024	2,696,145		2,696,145	2,696,145	0	0	0	219,203		PD (Duration)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/29/2005	08/02/2035	0	114,000,000	4.9575 / .3128	0	0	5,129,379	46,495,870		46,495,870	(3,010,797)	0	0	0	2,709,072		PD (Duration)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/05/2010	10/07/2040	0	7,000,000	3.3525 / .3523	0	0	249,795	842,700		842,700	842,700	0	0	0	184,436		PD (Duration)
Interest Rate Swap - 94430PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	02/22/2011	02/24/2013	0	716,000,000	.945 / .3115	0	0	3,455,807	672,825		672,825	(1,456,100)	0	0	0	1,376,553		LD (Liability Cashflow)
Interest Rate Swap - 97036CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/09/2011	05/31/2016	0	122,500,000	.3105 / 1.1438	0	0	(668,620)	(2,506,953)		(2,506,953)	(2,504,587)	0	0	0	1,132,159		PD (Duration)
Interest Rate Swap - 82953PR - Receive: Floating 3 Month Libor +194.6 BPS Pay: Fixed	48660PA#1 - Kayne Anderson Energy Tot Ret. Series C Senior Unsecured Note	D1	Interest	Pru Global Fund	07/15/2008	08/13/2013	0	25,000,000	2.2556 / 6.06	0	0	(906,741)	(582,187)		(582,187)	775,066	0	0	0	98,288		SD (Asset Cashflow)
Interest Rate Swap - 92752CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/13/2010	08/17/2015	0	3,950,000	.209 / 1.6225	0	0	(54,478)	(130,527)		(130,527)	(14,975)	0	0	0	32,023		PD (Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/24/2010	06/28/2040	0	23,000,000	3.845 / .31	0	0	781,655	5,045,648		5,045,648	5,045,648	0	0	0	602,977		PD (Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/25/2008	02/27/2038	0	30,000,000	5.121 / .3115	0	0	1,397,525	13,727,773		13,727,773	(1,045,700)	0	0	0	752,335		PD (Duration)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	10/22/2008	10/24/2028	0	22,500,000	4.155 / .3158	0	0	830,892	5,380,113		5,380,113	(16,136)	0	0	0	447,384		LD (Liability Cashflow)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/09/2008	10/14/2038	0	25,000,000	.3403 / 4.2175	0	0	(937,804)	(7,207,403)		(7,207,403)	814,050	0	0	0	634,769		PD (Duration)
Interest Rate Swap - 90326PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest	Pru Global Fund	12/23/2009	02/01/2018	0	7,025,000	5.175 / 1.8128	0	0	224,143	978,659		978,659	81,356	0	0	0	79,215		SD (Asset Cashflow)
Interest Rate Swap - 90591PR - Receive: Floating 3 Month Libor +167.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/04/2010	03/04/2017	0	4,550,000	1.988 / 5.01	0	0	(129,234)	(494,707)		(494,707)	(31,262)	0	0	0	46,498		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 84665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/23/2008	10/27/2018	0	25,000,000	3.9525 / .3133	0	0	872,715	4,166,553		4,166,553	337,793	0	0	0	301,625		PD (Duration)
Interest Rate Swap - 98088CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/23/2012	10/25/2016	0	2,100,000	.2097 / .8925	0	0	(9,447)	(29,166)		(29,166)	(29,166)	0	0	0	20,515		PD (Duration)
Interest Rate Swap - 73325CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/16/2006	10/18/2016	0	12,000,000	5.3225 / .3248	0	0	583,071	2,129,729		2,129,729	(188,641)	0	0	0	116,937		PD (Duration)
Interest Rate Swap - 82775PR - Receive: Floating 3 Month Libor +206.1 BPS Pay: Fixed	096761A*2 - Bob Evans Farms, Inc. Senior Note Series A	D1	Interest	Pru Global Fund	06/27/2008	07/28/2013	0	30,750,000	2.3738 / 6.39	0	0	(1,179,161)	(705,910)		(705,910)	1,026,122	0	0	0	116,614		SD (Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	01/05/2018	0	47,000,000	1.952 / 6.25	0	0	(2,041,296)	(8,595,423)		(8,595,423)	43,324	0	0	0	526,182		SD (Asset Cashflow)
Interest Rate Swap - 90328PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AJ5 - Cobham, plc. Series B Floating Rate Sr Note	D1	Interest	Pru Global Fund	12/23/2009	03/27/2018	0	16,300,000	5.195 / 1.81	0	0	521,294	2,330,219		2,330,219	204,952	0	0	0	186,549		SD (Asset Cashflow)
Interest Rate Swap - 83222CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/30/2008	08/01/2013	0	15,000,000	.3128 / 4.305	0	0	(576,847)	(348,743)		(348,743)	500,686	0	0	0	57,414		PD (Duration)
Interest Rate Swap - 88572PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	07/31/2009	08/04/2019	0	365,000,000	3.804 / .3128	0	0	12,220,728	61,020,484		61,020,484	6,571,994	0	0	0	4,686,409		LD (Liability Cashflow)
Interest Rate Swap - 88009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/19/2009	06/23/2019	0	127,000,000	4.0438 / .31	0	0	4,630,461	23,009,442		23,009,442	23,009,442	0	0	0	1,616,258		PD (Duration)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - VERIZON COMMUNICATIONS CORPORATE	D1	Interest	Pru Global Fund	04/12/2007	04/01/2037	0	5,000,000	1.0928 / 6.25	0	0	(205,333)	(2,608,136)		(2,608,136)	(2,608,136)	0	0	0	123,118		SD (Asset Cashflow)
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/15/2010	11/17/2040	0	29,250,000	3.9613 / .311	0	0	1,150,403	7,124,141		7,124,141	7,124,141	0	0	0	772,209		PD (Duration)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	0	7,449,163	.945 / 5.66	0	0	(348,084)	(1,249,405)		(1,249,405)	65,207	0	0	0	76,150		SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	0	17,679,739	.7325 / 6.19	0	0	(958,037)	(6,717,814)		(6,717,814)	(41,942)	0	0	0	325,960		SD (Asset Cashflow)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/24/2006	04/26/2036	0	65,000,000	5.607 / .3143	0	0	3,344,724	34,510,155		34,510,155	(2,045,036)	0	0	0	1,569,447		PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	0	25,652,780	1.044 / 5.8	0	0	(1,208,797)	(3,560,621)		(3,560,621)	479,504	0	0	0	231,709		SD (Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	24715@AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest	Pru Global Fund	07/18/2008	08/20/2023	0	35,700,000	2.129 / 6.73	0	0	(1,580,039)	(6,877,270)		(6,877,270)	157,039	0	0	0	582,170		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/30/2007	02/01/2037	0	20,000,000	5.5345 / .3128	0	0	1,015,029	10,508,784		10,508,784	(670,348)	0	0	0	490,775		PD (Duration)
Interest Rate Swap - 93395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/18/2010	10/20/2040	0	68,000,000	3.5488 / .3188	0	0	2,589,019	10,883,353		10,883,353	10,883,353	0	0	0	1,792,795		PD (Duration)
Interest Rate Swap - 98235CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/09/2012	05/11/2019	0	370,000,000	1.505 / .31	0	0	2,536,824	8,222,796		8,222,796	8,222,796	0	0	0	4,666,587		PD (Duration)
Interest Rate Swap - 79519CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/02/2008	08/15/2023	0	132,000,000	.31 / 4.8225	0	0	(5,766,922)	(38,069,815)		(38,069,815)	(1,574,515)	0	0	0	2,151,201		PD (Duration)
Interest Rate Swap - 90967CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/24/2010	03/26/2013	0	900,000,000	.31 / 1.77	0	0	(11,676,281)	(3,104,965)		(3,104,965)	8,807,606	0	0	0	2,188,681		PD (Duration)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/01/2006	06/05/2036	0	20,000,000	5.795 / .3105	0	0	1,066,263	11,321,544		11,321,544	(651,301)	0	0	0	484,047		PD (Duration)
Interest Rate Swap - 69608PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106331 - Mortgage Loan	B	Interest	Pru Global Fund	11/08/2005	03/05/2016	0	14,700,000	4875 / 5.37	0	0	(712,645)	(2,166,588)		(2,166,588)	343,793	0	0	0	131,071		SD (Asset Cashflow)
Interest Rate Swap - 71171CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/23/2006	03/27/2016	0	5,000,000	.31 / 5.265	0	0	(239,642)	(764,603)		(764,603)	107,173	0	0	0	44,995		PD (Duration)
Interest Rate Swap - 75101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/15/2007	03/19/2017	0	32,700,000	5.0665 / .309	0	0	1,966,139	5,983,362		5,983,362	5,983,362	0	0	0	335,782		PD (Duration)
Interest Rate Swap - 97590CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/22/2012	02/24/2022	0	550,000,000	2.0634 / .2107	0	0	8,571,040	20,861,883		20,861,883	20,861,883	0	0	0	8,317,488		PD (Duration)
Interest Rate Swap - 100665PR - Receive: Floating 1 Month Libor +401 BPS Pay: Floating CPISP +200 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	12/20/2012	04/10/2013	0	7,582,000	4.2114 / 3.99	0	0	1,213	719		719	719	0	0	0	19,948		LD (Liability Cashflow)
Interest Rate Swap - 95257CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/10/2011	06/14/2021	0	30,000,000	3.0763 / .3095	0	0	783,098	3,668,567		3,668,567	777,973	0	0	0	436,144		PD (Duration)
Interest Rate Swap - 100678PR - Receive: Floating 1 Month Libor +346.4 BPS Pay: Floating CPISP +202 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	12/20/2012	05/10/2018	0	537,000	3.6656 / 4.01	0	0	19	(459)		(459)	(459)	0	0	0	6,216		LD (Liability Cashflow)
Interest Rate Swap - 93654CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	12/02/2010	12/06/2013	0	110,000,000	.3105 / 1.1213	0	0	(724,283)	(814,713)		(814,713)	29,527	0	0	0	531,197		LD (Liability Cashflow)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/20/2007	03/22/2037	0	30,000,000	5.245 / .31	0	0	1,431,709	14,202,964		14,202,964	(976,149)	0	0	0	738,296		PD (Duration)
Interest Rate Swap - 87782CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/01/2009	06/03/2019	0	15,000,000	3.9163 / .3105	0	0	554,342	2,586,092		2,586,092	2,586,092	0	0	0	190,103		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/21/2007	02/23/2037	0	15,000,000	5.3395 / .3115	0	0	731,946	7,350,109		7,350,109	(492,352)	0	0	0	368,533		PD (Duration)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	09/15/2010	09/17/2040	0	1,000,000	.308 / 3.4738	0	0	(30,035)	(144,871)		(144,871)	34,000	0	0	0	26,321		LD (Liability Cashflow)
Interest Rate Swap - 74961CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/06/2007	03/08/2017	0	10,000,000	5.09 / .3105	0	0	462,429	1,827,922		1,827,922	(93,231)	0	0	0	102,325		PD (Duration)
Interest Rate Swap - 96378CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/28/2011	09/30/2016	0	258,000,000	.311 / 1.2575	0	0	(2,021,942)	(6,368,270)		(6,368,270)	(5,504,063)	0	0	0	2,498,074		PD (Duration)
Interest Rate Swap - 98178CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/04/2012	05/09/2015	0	50,000,000	.31 / .6625	0	0	(75,180)	(289,700)		(289,700)	(289,700)	0	0	0	383,856		PD (Duration)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/01/2006	06/05/2026	0	35,000,000	5.794 / .3105	0	0	1,865,610	15,013,721		15,013,721	(6,044)	0	0	0	641,324		LD (Liability Cashflow)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/21/2008	07/23/2038	0	30,000,000	5.1463 / .3173	0	0	1,405,143	13,971,962		13,971,962	(1,085,186)	0	0	0	758,381		PD (Duration)
Interest Rate Swap - 70696CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/27/2006	01/31/2016	0	8,000,000	.3128 / 5.019	0	0	(365,796)	(1,106,117)		(1,106,117)	170,021	0	0	0	70,238		PD (Duration)
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest	Pru Global Fund	08/07/2008	08/11/2018	0	32,794,286	3.126 / 7.35	0	0	(1,328,940)	(3,846,199)		(3,846,199)	(15,030)	0	0	0	388,474		SD (Asset Cashflow)
Interest Rate Swap - 80122CM - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/18/2008	11/15/2021	0	105,123,552	.3075 / 4.71	0	0	(5,471,299)	(40,590,934)		(40,590,934)	(3,386,732)	0	0	0	1,565,746		PD (Duration)
Interest Rate Swap - 98805CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/21/2012	11/30/2016	0	600,000,000	.3105 / .9153	0	0	(907,589)	(6,820,934)		(6,820,934)	(6,820,934)	0	0	0	5,937,171		PD (Duration)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest	Pru Global Fund	07/28/2008	09/26/2038	0	35,000,000	1.859 / 6.67	0	0	(1,617,682)	(15,986,445)		(15,986,445)	1,272,791	0	0	0	887,796		SD (Asset Cashflow)
Interest Rate Swap - 95136CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/25/2011	05/27/2016	0	2,250,000	.2097 / 1.9725	0	0	(38,896)	(115,198)		(115,198)	(19,512)	0	0	0	20,762		PD (Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/15/2011	06/17/2029	0	5,750,000	3.7313 / .308	0	0	193,499	1,044,971		1,044,971	1,044,971	0	0	0	116,650		PD (Duration)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/10/2006	11/14/2036	0	42,000,000	5.2405 / .31	0	0	2,010,264	19,714,064		19,714,064	(1,326,181)	0	0	0	1,026,016		PD (Duration)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/01/2012	02/03/2022	0	50,000,000	1.8813 / .2135	0	0	748,288	1,142,096		1,142,096	1,142,096	0	0	0	753,799		PD (Duration)
Interest Rate Swap - 97783CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/20/2012	03/22/2016	0	30,000,000	.31 / 1.1625	0	0	(166,949)	(625,399)		(625,399)	(625,399)	0	0	0	269,408		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/18/2010	10/20/2030	0	83,000,000	3.3738 / .3188	0	0	2,986,230	10,791,215		10,791,215	10,791,215	0	0	0	1,751,072		PD (Duration)
Interest Rate Swap - 94426PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	02/22/2011	02/24/2016	0	237,000,000	3115 / 2.4225	0	0	(4,645,566)	(14,213,614)		(14,213,614)	(994,274)	0	0	0	2,102,448		LD (Liability Cashflow)
Interest Rate Swap - 88573PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/31/2009	08/04/2016	0	618,000,000	.3128 / 3.435	0	0	(18,411,113)	(63,063,143)		(63,063,143)	344,081	0	0	0	5,858,045		PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	745332BW5 - PUGET SOUND ENERGY CORPORATE	D1	Interest	Pru Global Fund	06/23/2006	06/15/2036	0	5,000,000	1.1155 / 6.724	0	0	(148,949)	(2,928,845)		(2,928,845)	(2,928,845)	0	0	0	121,081		SD (Asset Cashflow)
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest	Pru Global Fund	04/25/2008	03/20/2015	0	14,151,703	2.494 / 6.218	0	0	(499,040)	(641,571)		(641,571)	164,088	0	0	0	105,438		SD (Asset Cashflow)
Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/01/2006	06/05/2026	0	10,000,000	5.794 / .3105	0	0	533,031	4,289,635		4,289,635	(1,727)	0	0	0	183,236		LD (Liability Cashflow)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/11/2010	06/15/2040	0	17,000,000	4.0113 / .308	0	0	628,514	4,294,865		4,294,865	4,294,865	0	0	0	445,395		PD (Duration)
Interest Rate Swap - 100395PR - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/13/2012	12/17/2016	0	30,000,000	1.638 / 1.86	0	0	(1,225)	12,332		12,332	12,332	0	0	0	298,585		PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	0	8,956,418	2.17 / 6.47	0	0	(389,176)	(1,615,655)		(1,615,655)	(170)	0	0	0	99,433		SD (Asset Cashflow)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	07/31/2009	08/04/2024	0	14,000,000	4.0963 / .3128	0	0	509,655	3,078,568		3,078,568	197,827	0	0	0	238,351		LD (Liability Cashflow)
Interest Rate Swap - 90700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/22/2010	02/24/2040	0	150,000,000	4.583 / .3115	0	0	6,180,982	54,848,834		54,848,834	(5,699,502)	0	0	0	3,907,770		PD (Duration)
Interest Rate Swap - 81771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/10/2008	04/14/2018	0	7,800,000	4.1625 / .3403	0	0	359,139	1,318,787		1,318,787	1,318,787	0	0	0	89,680		PD (Duration)
Interest Rate Swap - 92881CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/25/2010	08/27/2015	0	4,150,000	.2097 / 1.4775	0	0	(51,199)	(122,404)		(122,404)	(22,578)	0	0	0	33,816		PD (Duration)
Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/28/2005	11/01/2035	0	80,000,000	5.282 / .3128	0	0	3,858,115	37,407,439		37,407,439	(2,284,740)	0	0	0	1,911,482		PD (Duration)
Interest Rate Swap - 78353CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/01/2007	10/03/2017	0	40,000,000	3553 / 5.2175	0	0	(1,897,484)	(8,297,891)		(8,297,891)	191,607	0	0	0	436,260		PD (Duration)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/20/2011	05/24/2031	0	23,800,000	3.9113 / .3115	0	0	820,839	5,049,494		5,049,494	(213,449)	0	0	0	510,423		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 87538CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/14/2009	05/18/2019	0	14,000,000	3.2013 / .311	0	0	430,011	1,785,597		1,785,597	1,785,597	0	0	0	176,834		PD (Duration)
Interest Rate Swap - 78177CM - Receive: Floating 3 Month Libor +111.5 BPS Pay: Fixed	29268BAB7 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest	Pru Global Fund	09/14/2007	09/15/2017	0	10,000,000	1.423 / 6.25	0	0	(411,257)	(2,012,125)		(2,012,125)	(2,012,125)	0	0	0	108,478		SD (Asset Cashflow)
Interest Rate Swap - 84449CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/31/2012	10/16/2018	0	22,300,000	4.5143 / .3343	0	0	1,113,826	4,414,435		4,414,435	4,414,435	0	0	0	268,366		PD (Duration)
Interest Rate Swap - 97001CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/05/2011	12/07/2016	0	569,200,000	1.3588 / .3105	0	0	5,398,158	16,256,006		16,256,006	16,256,006	0	0	0	5,645,910		PD (Duration)
Interest Rate Swap - 90961CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/24/2010	03/26/2013	0	900,000,000	.31 / 1.7663	0	0	(11,642,531)	(3,097,009)		(3,097,009)	8,774,090	0	0	0	2,188,681		PD (Duration)
Interest Rate Swap - 93236CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/24/2010	09/28/2020	0	83,000,000	2.63 / .31	0	0	2,349,626	7,413,974		7,413,974	7,413,974	0	0	0	1,154,710		PD (Duration)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan B		Interest	Pru Global Fund	05/10/2007	09/05/2017	0	62,537,285	6625 / 5.57	0	0	(3,045,571)	(11,410,134)		(11,410,134)	333,487	0	0	0	676,452		SD (Asset Cashflow)
Interest Rate Swap - 95306CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/16/2011	06/20/2016	0	40,000,000	.309 / 1.8295	0	0	(543,710)	(1,764,584)		(1,764,584)	(527,894)	0	0	0	372,582		PD (Duration)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	07/31/2009	08/04/2029	0	5,000,000	4.1313 / .3128	0	0	183,770	1,193,016		1,193,016	(17,848)	0	0	0	101,840		LD (Liability Cashflow)
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/15/2010	09/17/2030	0	7,000,000	3.3263 / .308	0	0	199,921	860,890		860,890	(27,905)	0	0	0	147,301		PD (Duration)
Interest Rate Swap - 77569CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/03/2007	08/07/2017	0	6,000,000	5.4625 / .3118	0	0	426,617	1,280,591		1,280,591	1,280,591	0	0	0	64,358		PD (Duration)
Interest Rate Swap - 93645CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/01/2010	12/03/2040	0	5,000,000	.3105 / 3.9738	0	0	(187,863)	(1,230,908)		(1,230,908)	(1,230,908)	0	0	0	132,110		PD (Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/06/2007	07/10/2037	0	25,000,000	5.9615 / .3503	0	0	1,371,922	15,244,532		15,244,532	(917,057)	0	0	0	619,058		PD (Duration)
Interest Rate Swap - 96983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/02/2011	12/06/2021	0	30,200,000	2.2888 / .3105	0	0	587,910	1,650,389		1,650,389	1,650,389	0	0	0	451,306		PD (Duration)
Interest Rate Swap - 84466CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/14/2008	10/16/2018	0	50,000,000	4.5565 / .3343	0	0	2,045,541	10,017,422		10,017,422	414,376	0	0	0	601,717		PD (Duration)
Interest Rate Swap - 90464CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/15/2010	01/19/2015	0	25,000,000	.3208 / 2.715	0	0	(563,158)	(1,187,388)		(1,187,388)	227,837	0	0	0	179,020		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 95376PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	06/24/2026	0	13,000,000	.31 / 3.6	0	0	(406,306)	(2,145,421)		(2,145,421)	(142,851)	0	0	0	238,659		PD (Duration)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/31/2009	08/04/2039	0	24,000,000	.3128 / 4.1913	0	0	(896,495)	(6,860,239)		(6,860,239)	832,291	0	0	0	618,833		PD (Duration)
Interest Rate Swap - 90716CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/24/2010	02/26/2040	0	150,000,000	4.461 / .3115	0	0	5,998,107	51,210,728		51,210,728	(5,615,475)	0	0	0	3,908,157		PD (Duration)
Interest Rate Swap - 82519PR - Receive: Floating 3 Month Libor +146.7 BPS Pay: Fixed	94106*AA4 - Waste Connection Inc. Series 2008 A Senior Note	D1	Interest	Pru Global Fund	06/11/2008	10/01/2015	0	36,800,000	1.8273 / 6.22	0	0	(1,565,620)	(4,302,027)		(4,302,027)	803,528	0	0	0	305,279		SD (Asset Cashflow)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/02/2011	02/04/2041	0	11,300,000	.3128 / 4.415	0	0	(643,215)	(3,799,171)		(3,799,171)	(3,799,171)	0	0	0	299,472		PD (Duration)
Interest Rate Swap - 93158PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	09/15/2010	09/17/2020	0	127,000,000	.308 / 2.6853	0	0	(2,813,063)	(11,878,771)		(11,878,771)	(3,652,647)	0	0	0	1,763,468		LD (Liability Cashflow)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/20/2012	11/23/2042	0	25,000,000	2.535 / .3115	0	0	58,459	(1,307,959)		(1,307,959)	(1,307,959)	0	0	0	683,456		PD (Duration)
Interest Rate Swap - 83660CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/11/2008	09/15/2013	0	35,000,000	3.7513 / .308	0	0	1,149,631	850,209		850,209	(953,037)	0	0	0	147,145		PD (Duration)
Interest Rate Swap - 75714CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/26/2007	04/30/2017	0	15,000,000	.3128 / 5.2175	0	0	(713,551)	(2,896,224)		(2,896,224)	136,349	0	0	0	156,125		PD (Duration)
Interest Rate Swap - 92882CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/25/2010	08/27/2015	0	3,500,000	.2097 / 1.4975	0	0	(43,880)	(105,080)		(105,080)	(18,373)	0	0	0	28,520		PD (Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/05/2012	10/09/2042	0	20,000,000	2.744 / .3513	0	0	108,613	(158,732)		(158,732)	(158,732)	0	0	0	545,657		PD (Duration)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/28/2006	08/01/2036	0	40,000,000	5.6595 / .3128	0	0	2,080,057	21,725,680		21,725,680	(1,300,251)	0	0	0	971,309		PD (Duration)
Interest Rate Swap - 98233CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/09/2012	11/11/2014	0	50,000,000	.31 / .6313	0	0	(63,699)	(237,164)		(237,164)	(237,164)	0	0	0	341,221		PD (Duration)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest	Pru Global Fund	09/21/2006	06/20/2036	0	5,000,000	1.6915 / 6.75	0	0	(130,340)	(2,422,460)		(2,422,460)	(2,422,460)	0	0	0	121,116		SD (Asset Cashflow)
Interest Rate Swap - 93984CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/18/2011	01/20/2021	0	61,500,000	3.345 / .3188	0	0	1,677,226	8,810,505		8,810,505	8,810,505	0	0	0	872,659		PD (Duration)
Interest Rate Swap - 78183CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/14/2007	09/18/2017	0	49,400,000	.308 / 5.1385	0	0	(2,306,338)	(10,000,340)		(10,000,340)	220,927	0	0	0	536,340		PD (Duration)
Interest Rate Swap - 69454CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/28/2005	11/18/2015	0	27,070,000	.209 / 5.057	0	0	(1,303,048)	(3,617,570)		(3,617,570)	710,739	0	0	0	229,765		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Interest Rate Swap - 85131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/17/2008	11/19/2013	0	46,000,000	3.3585 / .311	0	0	1,481,721	1,230,869		1,230,869	1,230,869	0	0	0	216,299		PD (Duration)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/27/2006	09/29/2036	0	35,000,000	5.25 / .311	0	0	1,671,986	16,454,875		16,454,875	(1,088,771)	0	0	0	852,748		PD (Duration)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/14/2008	10/16/2038	0	20,000,000	.3343 / 4.3675	0	0	(780,416)	(6,345,599)		(6,345,599)	665,601	0	0	0	507,868		PD (Duration)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/25/2011	05/27/2025	0	7,150,000	3.6338 / .3115	0	0	226,739	1,216,609		1,216,609	103,043	0	0	0	125,919		PD (Duration)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	0	7,343,676	.6525 / 5.89	0	0	(381,884)	(1,250,558)		(1,250,558)	146,987	0	0	0	69,637		SD (Asset Cashflow)
Interest Rate Swap - 97301CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/05/2012	05/31/2016	0	500,000,000	.3105 / 1.14	0	0	(2,715,101)	(10,168,999)		(10,168,999)	(10,168,999)	0	0	0	4,621,057		PD (Duration)
Interest Rate Swap - 76941CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/21/2007	06/25/2017	0	175,000,000	5.7395 / .31	0	0	9,213,943	38,789,889		38,789,889	(2,100,814)	0	0	0	1,852,826		PD (Duration)
Interest Rate Swap - 100700PR - Receive: Floating 3 Month Libor +284.5 BPS Pay: Floating CPISP 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	12/20/2012	06/10/2013	0	8,260,000	3.1268 / 1.99	0	0	785	2,226		2,226	2,226	0	0	0	27,506		LD (Liability Cashflow)
Interest Rate Swap - 95374PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/22/2011	06/24/2013	0	194,000,000	.6275 / .31	0	0	296,683	297,998		297,998	518,334	0	0	0	672,863		LD (Liability Cashflow)
Interest Rate Swap - 98452CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/24/2012	05/29/2015	0	100,000,000	.3115 / .7325	0	0	(174,928)	(749,320)		(749,320)	(749,320)	0	0	0	776,417		PD (Duration)
Interest Rate Swap - 87989PR - Receive: Fixed Pay: Floating 1 Month Libor +232.3 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/18/2009	06/11/2014	0	500,000,000	5.45 / 2.5345	0	0	14,219,581	20,450,567		20,450,567	(9,869,932)	0	0	0	3,006,489		LD (Liability Cashflow)
Interest Rate Swap - 94429PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/22/2011	02/24/2013	0	463,000,000	.3115 / .945	0	0	(2,234,691)	(435,081)		(435,081)	941,584	0	0	0	890,145		PD (Duration)
Interest Rate Swap - 82477PR - Receive: Floating 3 Month Libor +126 BPS Pay: Fixed	15135#BH4 - Centennial Energy Holdings, In SR NT SER Q	D1	Interest	Pru Global Fund	06/05/2008	06/19/2015	0	21,700,000	1.5693 / 5.78	0	0	(874,409)	(2,172,502)		(2,172,502)	493,037	0	0	0	170,443		SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	0	11,196,144	.515 / 5.73	0	0	(579,956)	(1,638,121)		(1,638,121)	175,067	0	0	0	106,168		SD (Asset Cashflow)
Interest Rate Swap - 75247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/27/2007	03/29/2017	0	10,000,000	.311 / 5.1415	0	0	(466,860)	(1,869,591)		(1,869,591)	91,414	0	0	0	103,012		PD (Duration)
Interest Rate Swap - 84943CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/06/2008	11/10/2013	0	16,000,000	3.5305 / .31	0	0	561,973	442,526		442,526	442,526	0	0	0	74,198		PD (Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/02/2009	06/04/2039	0	9,000,000	4.3038 / .3105	0	0	369,972	2,766,637		2,766,637	2,766,637	0	0	0	231,334		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/08/2011	04/12/2041	0	7,000,000	4.4063 / .3428	0	0	343,983	2,347,602		2,347,602	2,347,602	0	0	0	186,134		PD (Duration)
Interest Rate Swap - 89134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/10/2009	09/14/2019	0	20,000,000	3.5363 / .3095	0	0	818,841	3,017,686		3,017,686	3,017,686	0	0	0	258,927		PD (Duration)
Interest Rate Swap - 82696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/24/2008	06/26/2018	0	10,000,000	4.8255 / .31	0	0	435,286	2,084,099		2,084,099	42,382	0	0	0	117,117		PD (Duration)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/27/2007	03/29/2037	0	40,000,000	5.3515 / .311	0	0	1,951,441	19,737,124		19,737,124	(1,322,856)	0	0	0	984,777		PD (Duration)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest	Pru Global Fund	12/05/2012	03/05/2018	0	238	2.7069 / 6.44	0	0	(19,147)	0		0	0	0	0	0	3		SD (Asset Cashflow)
Interest Rate Swap - 84605CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/21/2008	10/23/2013	0	211,000,000	3.6525 / .3173	0	0	8,218,927	5,691,631		5,691,631	5,691,631	0	0	0	950,571		PD (Duration)
Interest Rate Swap - 83354CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/06/2008	08/08/2013	0	15,000,000	.3118 / 4.31	0	0	(578,257)	(360,773)		(360,773)	500,249	0	0	0	58,329		PD (Duration)
Interest Rate Swap - 94595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	03/21/2011	10/06/2018	0	30,000,000	4.3 / .3523	2,824,282	0	1,147,242	5,563,842		5,563,842	671,066	0	(359,937)	0	360,191		LD (Liability Cashflow)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2006	06/26/2036	0	28,000,000	5.838 / .31	0	0	1,502,223	16,089,088		16,089,088	(920,128)	0	0	0	678,481		PD (Duration)
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/31/2012	12/27/2037	0	13,200,000	5.13 / .31	0	0	619,674	6,047,766		6,047,766	6,047,766	0	0	0	329,929		PD (Duration)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest	Pru Global Fund	09/28/2007	09/15/2037	0	10,000,000	1.653 / 6.8	0	0	(442,174)	(5,123,190)		(5,123,190)	(5,123,190)	0	0	0	248,531		SD (Asset Cashflow)
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/15/2010	11/17/2035	0	84,000,000	3.8863 / .311	0	0	3,233,021	18,389,129		18,389,129	18,389,129	0	0	0	2,008,945		PD (Duration)
Interest Rate Swap - 93160PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/15/2010	09/17/2020	0	20,000,000	2.6853 / .308	0	0	443,002	1,870,673		1,870,673	575,220	0	0	0	277,711		PD (Duration)
Interest Rate Swap - 84228CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/02/2008	10/06/2013	0	150,000,000	3.9175 / .3523	0	0	5,162,461	4,130,492		4,130,492	(4,290,706)	0	0	0	656,466		PD (Duration)
Interest Rate Swap - 82294PR - Receive: Floating CPISP +250 BPS Pay: Floating 1 Month Libor +120 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	05/21/2008	06/11/2018	0	5,000,000	4.66 / 1.412	0	0	176,903	740,881		740,881	144,338	0	0	0	58,343		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 87739CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/28/2009	06/01/2019	0	58,000,000	3.8463 / .3105	0	0	2,120,606	9,745,546		9,745,546	9,745,546	0	0	0	734,757		PD (Duration)
Interest Rate Swap - 88983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/28/2009	09/02/2019	0	17,000,000	3.7338 / .3105	0	0	758,004	2,777,641		2,777,641	2,777,641	0	0	0	219,558		PD (Duration)
Interest Rate Swap - 71601PR - Receive: Floating 1 Month Libor +41.6 BPS Pay: Fixed	706106658 - Mortgage Loan B	B	Interest	Pru Global Fund	05/01/2006	08/05/2016	0	4,084,700	631 / 6.04	0	0	(219,431)	(747,357)		(747,357)	95,868	0	0	0	38,734		SD (Asset Cashflow)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/07/2006	09/11/2036	0	30,000,000	5.435 / .3095	0	0	1,490,433	15,102,052		15,102,052	(954,330)	0	0	0	730,182		PD (Duration)
Interest Rate Swap - 96667CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/31/2011	11/02/2041	0	336,400,000	2.923 / .3128	0	0	9,662,853	10,558,619		10,558,619	10,558,619	0	0	0	9,032,623		PD (Duration)
Interest Rate Swap - 84450CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/14/2008	10/16/2018	0	91,000,000	4.5143 / .3343	0	0	4,545,209	18,014,062		18,014,062	18,014,062	0	0	0	1,095,125		PD (Duration)
Interest Rate Swap - 100693PR - Receive: Floating 1 Month Libor +392.1 BPS Pay: Floating CPISP +200 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	12/20/2012	06/10/2013	0	10,000,000	4.1224 / 3.99	0	0	1,403	(615)		(615)	(615)	0	0	0	33,300		LD (Liability Cashflow)
Interest Rate Swap - 82145PR - Receive: Floating CPISP +200 BPS Pay: Floating 1 Month Libor +100 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	05/14/2008	06/10/2013	0	10,000,000	3.99 / 1.213	0	0	322,702	130,297		130,297	(222,038)	0	0	0	33,300		LD (Liability Cashflow)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	09/15/2010	09/17/2030	0	1,000,000	3.3263 / .308	0	0	28,560	122,984		122,984	(3,987)	0	0	0	21,043		LD (Liability Cashflow)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/27/2006	12/29/2036	0	20,000,000	5.2725 / .311	0	0	962,850	9,534,289		9,534,289	(642,081)	0	0	0	489,843		PD (Duration)
Interest Rate Swap - 84573CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/17/2008	10/21/2013	0	10,000,000	3188 / 3.98	0	0	(351,788)	(294,233)		(294,233)	290,899	0	0	0	44,901		PD (Duration)
Interest Rate Swap - 84630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/22/2008	10/24/2018	0	15,000,000	4.05 / .3158	0	0	538,178	2,580,011		2,580,011	189,430	0	0	0	180,850		PD (Duration)
Interest Rate Swap - 97514CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/07/2012	02/09/2017	0	3,000,000	213 / 1.01	0	0	(20,709)	(52,314)		(52,314)	(52,314)	0	0	0	30,401		PD (Duration)
Interest Rate Swap - 69683CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/14/2005	11/16/2015	0	38,780,000	209 / 5.1585	0	0	(1,906,128)	(5,285,603)		(5,285,603)	1,058,008	0	0	0	328,850		PD (Duration)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest	Pru Global Fund	03/28/2007	12/15/2030	0	5,000,000	3.431 / 8.6	0	0	(135,698)	(2,190,875)		(2,190,875)	(2,190,875)	0	0	0	105,939		SD (Asset Cashflow)
Interest Rate Swap - 82346PR - Receive: Floating 3 Month Libor +178.7 BPS Pay: Fixed	G3424#AB7 - G4S PLC Series B Senior Unsecured Note	D1	Interest	Pru Global Fund	05/29/2008	07/15/2015	0	42,200,000	2.1276 / 6.43	0	0	(1,749,835)	(4,460,206)		(4,460,206)	970,454	0	0	0	336,300		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest	Pru Global Fund	04/16/2007	04/30/2019	0	63,558,000	8635 / 5.79	0	0	(3,031,482)	(11,951,010)		(11,951,010)	716,751	0	0	0	799,754		SD (Asset Cashflow)
Interest Rate Swap - 94763CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/12/2011	04/14/2016	0	1,600,000	.209 / 2.3663	0	0	(33,970)	(100,496)		(100,496)	(5,931)	0	0	0	14,505		PD (Duration)
Interest Rate Swap - 92120LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/25/2010	06/29/2040	0	120,500,000	3.8865 / .31	0	0	4,146,298	27,465,862		27,465,862	27,465,862	0	0	0	3,159,228		PD (Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/30/2012	12/04/2042	0	25,000,000	2.5725 / .3105	0	0	42,197	(1,112,510)		(1,112,510)	(1,112,510)	0	0	0	683,824		PD (Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/11/2012	09/13/2042	0	25,000,000	2.6338 / .3095	0	0	168,249	(773,487)		(773,487)	(773,487)	0	0	0	681,240		PD (Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/13/2008	02/15/2038	0	18,000,000	4.9785 / .31	0	0	814,478	7,745,717		7,745,717	(615,198)	0	0	0	451,112		PD (Duration)
Interest Rate Swap - 87474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/08/2009	05/12/2019	0	20,000,000	3.3963 / .31	0	0	664,854	2,790,437		2,790,437	2,790,437	0	0	0	252,301		PD (Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/17/2008	10/21/2038	0	25,000,000	4.615 / .3188	0	0	1,038,220	9,127,272		9,127,272	(861,265)	0	0	0	635,001		PD (Duration)
Interest Rate Swap - 81976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/05/2008	05/07/2013	0	20,000,000	3.9125 / .3118	0	0	691,383	252,008		252,008	(612,644)	0	0	0	59,342		PD (Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/23/2008	10/27/2038	0	25,000,000	3133 / 3.93	0	0	(867,090)	(5,823,508)		(5,823,508)	783,808	0	0	0	635,199		PD (Duration)
Interest Rate Swap - 95163CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/01/2011	06/03/2016	0	250,000,000	1.877 / .3105	0	0	3,532,655	11,338,789		11,338,789	3,053,132	0	0	0	2,313,254		PD (Duration)
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	06/24/2041	0	5,900,000	3.9288 / .31	0	0	205,352	1,406,358		1,406,358	1,406,358	0	0	0	157,435		PD (Duration)
Interest Rate Swap - 81634PR - Receive: Floating CPISP +200 BPS Pay: Floating 1 Month Libor +133 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	04/04/2008	04/10/2013	0	7,582,000	3.99 / 1.543	0	0	207,356	56,956		56,956	(139,604)	0	0	0	19,948		LD (Liability Cashflow)
Interest Rate Swap - 100697PR - Receive: Floating 1 Month Libor +391.2 BPS Pay: Floating CPISP +250 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	12/20/2012	06/11/2018	0	5,000,000	4.1145 / 4.49	0	0	206	(5,539)		(5,539)	(5,539)	0	0	0	58,343		LD (Liability Cashflow)
Interest Rate Swap - 97798CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/22/2012	02/29/2016	0	100,000,000	3105 / 1.0725	0	0	(502,174)	(1,783,862)		(1,783,862)	(1,783,862)	0	0	0	889,757		PD (Duration)
Interest Rate Swap - 88417CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/20/2009	07/22/2014	0	500,000,000	3.0188 / .3188	0	0	11,986,539	20,687,173		20,687,173	20,687,173	0	0	0	3,121,638		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest	Pru Global Fund	02/21/2007	02/27/2037	0	10,000,000	1.109 / 6.15	0	0	(169,762)	(4,898,256)		(4,898,256)	(4,898,256)	0	0	0	245,743		SD (Asset Cashflow)
Interest Rate Swap - 74851CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/23/2007	02/27/2017	0	86,000,000	5.2245 / .3115	0	0	5,563,861	16,095,038		16,095,038	16,095,038	0	0	0	876,601		PD (Duration)
Interest Rate Swap - 90801CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/10/2010	03/12/2040	0	150,000,000	4.531 / .3105	0	0	6,096,727	53,347,061		53,347,061	(5,676,835)	0	0	0	3,911,444		PD (Duration)
Interest Rate Swap - 92121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/31/2012	06/29/2020	0	22,500,000	3.164 / .311	0	0	610,351	2,900,235		2,900,235	2,900,235	0	0	0	307,983		PD (Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/21/2005	11/23/2035	0	32,000,000	5.178 / .3115	0	0	1,509,805	14,388,129		14,388,129	(905,215)	0	0	0	765,582		PD (Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/09/2009	01/13/2039	0	13,600,000	.3403 / 2.88	0	0	(327,725)	(401,952)		(401,952)	367,931	0	0	0	346,966		PD (Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/25/2007	01/29/2037	0	35,000,000	5.4825 / .3133	0	0	1,757,610	18,066,529		18,066,529	(1,163,444)	0	0	0	858,713		PD (Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/23/2006	02/27/2036	0	40,000,000	5.079 / .3115	0	0	1,846,567	17,360,177		17,360,177	(1,146,025)	0	0	0	962,412		PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest	Pru Global Fund	10/05/2012	07/05/2026	0	2,508	3.362 / 7.89	0	0	(19)	0		0	0	0	0	0	46		SD (Asset Cashflow)
Interest Rate Swap - 83056CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/21/2008	07/23/2013	0	10,000,000	.3173 / 4.4225	0	0	(396,006)	(230,334)		(230,334)	346,459	0	0	0	37,478		PD (Duration)
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/31/2012	09/21/2040	0	78,000,000	3.5388 / .31	0	0	3,146,024	12,322,813		12,322,813	12,322,813	0	0	0	2,053,457		PD (Duration)
Interest Rate Swap - 95666CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/29/2011	05/15/2018	0	390,000,000	2.3125 / .31	0	0	7,249,633	28,502,044		28,502,044	9,684,006	0	0	0	4,520,324		PD (Duration)
Interest Rate Swap - 94769CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/13/2011	04/15/2021	0	150,000,000	3.6188 / .3403	0	0	4,728,551	24,817,757		24,817,757	3,307,479	0	0	0	2,159,469		PD (Duration)
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/15/2010	09/17/2025	0	17,000,000	3.1288 / .308	0	0	451,947	1,898,730		1,898,730	274,972	0	0	0	303,062		PD (Duration)
Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/31/2009	08/04/2029	0	72,000,000	.3128 / 4.1313	0	0	(2,646,284)	(17,179,426)		(17,179,426)	257,010	0	0	0	1,466,490		PD (Duration)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/14/2007	09/18/2037	0	50,000,000	5.36 / .308	0	0	2,445,100	24,955,842		24,955,842	(1,727,115)	0	0	0	1,242,856		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 90329PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AJ5 - Cobham, plc. Series B Floating Rate Sr Note	D1	Interest	Pru Global Fund	12/23/2009	03/27/2018	0	13,700,000	5.195 / 1.81	0	0	438,143	1,958,528		1,958,528	172,260	0	0	0	156,792		SD (Asset Cashflow)
Interest Rate Swap - 82415CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/03/2008	06/05/2018	0	10,000,000	4.589 / .3105	0	0	412,531	1,943,473		1,943,473	57,927	0	0	0	116,513		PD (Duration)
Interest Rate Swap - 98453CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/24/2012	11/29/2015	0	100,000,000	3115 / .81	0	0	(220,567)	(976,331)		(976,331)	(976,331)	0	0	0	853,125		PD (Duration)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	07/31/2009	08/04/2039	0	4,000,000	4.1913 / .3128	0	0	149,416	1,143,373		1,143,373	(138,715)	0	0	0	103,139		LD (Liability Cashflow)
Interest Rate Swap - 83070PR - Receive: Floating CPISP +275 BPS Pay: Floating 1 Month Libor +134 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	07/21/2008	08/10/2018	0	30,000,000	4.74 / 1.553	0	0	1,089,405	4,720,086		4,720,086	885,000	0	0	0	355,288		LD (Liability Cashflow)
Interest Rate Swap - 95366CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	03/04/2016	0	60,000,000	3105 / 1.6988	0	0	(1,042,576)	(2,257,172)		(2,257,172)	(2,257,172)	0	0	0	534,760		PD (Duration)
Interest Rate Swap - 87059CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	03/30/2009	04/01/2014	0	140,000,000	2.25 / .3603	0	0	2,486,192	3,337,160		3,337,160	(1,368,900)	0	0	0	783,465		LD (Liability Cashflow)
Interest Rate Swap - 84358CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/09/2008	10/14/2018	0	25,000,000	4.3085 / .3403	0	0	960,554	4,656,025		4,656,025	258,635	0	0	0	300,719		PD (Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/24/2006	08/29/2036	0	28,000,000	5.4655 / .3115	0	0	1,400,529	14,250,808		14,250,808	(891,860)	0	0	0	681,000		PD (Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/23/2006	03/27/2036	0	65,000,000	5.311 / .31	0	0	3,145,251	30,982,371		30,982,371	(1,937,716)	0	0	0	1,566,731		PD (Duration)
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/16/2010	04/20/2040	0	98,000,000	4.4563 / .3188	0	0	4,795,983	33,436,753		33,436,753	33,436,753	0	0	0	2,560,397		PD (Duration)
Interest Rate Swap - 96244CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/19/2011	04/01/2035	0	47,000,000	3603 / 2.8813	0	0	(1,463,333)	(1,954,931)		(1,954,931)	(1,954,931)	0	0	0	1,108,560		PD (Duration)
Interest Rate Swap - 80897PR - Receive: Floating CPISP +170 BPS Pay: Floating 1 Month Libor +130 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	02/29/2008	03/05/2013	0	90,000,000	3.69 / 1.515	0	0	2,318,275	331,424		331,424	(1,678,450)	0	0	0	190,976		LD (Liability Cashflow)
Interest Rate Swap - 82401PR - Receive: Floating CPILV 0 BPS Pay: Floating 3 Month Libor +85 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/02/2008	06/10/2013	0	8,260,000	3.09 / 1.1605	0	0	188,696	73,587		73,587	(77,698)	0	0	0	27,506		LD (Liability Cashflow)
Interest Rate Swap - 85318CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/28/2008	12/02/2013	0	596,000,000	2.785 / .3105	0	0	13,826,972	13,459,133		13,459,133	(9,962,121)	0	0	0	2,861,488		PD (Duration)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	0	18,199,617	8105 / 5.62	0	0	(868,038)	(2,660,872)		(2,660,872)	345,906	0	0	0	166,474		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/15/2009	05/19/2024	0	63,000,000	3.549 / .311	0	0	2,162,663	10,202,212		10,202,212	10,202,212	0	0	0	1,062,835		PD (Duration)
Interest Rate Swap - 94299CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/08/2011	02/10/2014	0	75,000,000	1.6288 / .31	0	0	1,311,267	1,074,540		1,074,540	1,074,540	0	0	0	395,125		PD (Duration)
Interest Rate Swap - 100704PR - Receive: Floating 1 Month Libor +413.8 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	12/20/2012	08/10/2018	0	30,000,000	4.3395 / 4.74	0	0	1,280	(33,270)		(33,270)	(33,270)	0	0	0	355,288		LD (Liability Cashflow)
Interest Rate Swap - 93162PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/15/2010	09/17/2017	0	37,000,000	2.1763 / .308	0	0	631,224	2,398,334		2,398,334	804,555	0	0	0	401,598		PD (Duration)
Interest Rate Swap - 98687CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/07/2012	06/11/2019	0	370,000,000	3095 / 1.4063	0	0	(2,000,087)	(5,628,692)		(5,628,692)	(5,628,692)	0	0	0	4,697,046		PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	0	20,134,537	4.22 / 2.2135	0	0	398,544	1,300,218		1,300,218	232,977	0	0	0	201,413		PD (Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/20/2008	11/24/2038	0	35,000,000	3115 / 3.0475	0	0	(904,804)	(2,183,084)		(2,183,084)	961,613	0	0	0	890,574		PD (Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/28/2012	10/02/2042	0	25,000,000	2.6063 / .3585	0	0	138,426	(921,585)		(921,585)	(921,585)	0	0	0	681,856		PD (Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/14/2008	02/19/2038	0	20,000,000	5.105 / .311	0	0	929,814	9,087,794		9,087,794	(695,229)	0	0	0	501,342		PD (Duration)
Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/26/2009	01/28/2029	0	630,000,000	3133 / 3.2125	0	0	(17,337,680)	(68,919,292)		(68,919,292)	(1,610,547)	0	0	0	12,629,602		PD (Duration)
Interest Rate Swap - 88571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/31/2009	08/04/2019	0	366,000,000	3128 / 3.804	0	0	(12,254,209)	(61,187,663)		(61,187,663)	(6,590,000)	0	0	0	4,699,248		PD (Duration)
Interest Rate Swap - 97501CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/03/2012	02/07/2022	0	100,000,000	1.864 / .213	0	0	1,462,939	2,121,731		2,121,731	2,121,731	0	0	0	1,508,489		PD (Duration)
Interest Rate Swap - 93128PR - Receive: Floating 3 Month Libor +379.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/14/2010	03/30/2033	0	23,961,219	4.1085 / 7	0	0	(638,571)	(2,566,629)		(2,566,629)	(256,797)	0	0	0	539,092		PD (Duration)
Interest Rate Swap - 92565CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/30/2010	08/03/2020	0	20,000,000	2.8888 / .3128	0	0	709,576	2,175,732		2,175,732	2,175,732	0	0	0	275,525		PD (Duration)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/09/2007	05/11/2037	0	15,000,000	5.3825 / .31	0	0	739,106	7,501,758		7,501,758	(505,122)	0	0	0	370,191		PD (Duration)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/10/2008	06/12/2038	0	30,000,000	5.175 / .3105	0	0	1,412,545	14,110,815		14,110,815	(1,078,368)	0	0	0	756,704		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 97777CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/19/2012	09/21/2015	0	12,500,000	31 / .9925	0	0	(53,361)	(183,038)		(183,038)	(183,038)	0	0	0	103,137		PD (Duration)
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/31/2012	03/04/2040	0	54,300,000	4.4321 / .3105	0	0	2,901,863	18,235,544		18,235,544	18,235,544	0	0	0	1,415,383		PD (Duration)
Interest Rate Swap - 97117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/16/2011	12/20/2041	0	37,000,000	2.5775 / .309	0	0	779,692	(1,493,412)		(1,493,412)	(1,196,549)	0	0	0	995,747		PD (Duration)
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/30/2010	04/01/2035	0	66,000,000	4.4913 / .3603	0	0	3,377,240	21,361,913		21,361,913	21,361,913	0	0	0	1,556,701		PD (Duration)
Interest Rate Swap - 83385PR - Receive: Floating 3 Month Libor +215.8 BPS Pay: Fixed	C7208#AE8 - Pengrowth Corp Senior Note Series A	D1	Interest	Pru Global Fund	08/07/2008	08/21/2018	0	26,360,000	2.469 / 6.98	0	0	(1,141,263)	(5,537,379)		(5,537,379)	(146,485)	0	0	0	313,002		SD (Asset Cashflow)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/01/2006	12/05/2036	0	12,000,000	5.082 / .3105	0	0	554,198	5,289,071		5,289,071	(371,975)	0	0	0	293,510		PD (Duration)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/20/2006	06/22/2036	0	25,000,000	5.791 / .31	0	0	1,329,591	14,149,295		14,149,295	(815,777)	0	0	0	605,648		PD (Duration)
Interest Rate Swap - 95373PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	06/24/2013	0	307,000,000	31 / .6275	0	0	(469,493)	(471,573)		(471,573)	(820,250)	0	0	0	1,064,789		PD (Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/05/2008	03/07/2038	0	13,500,000	5.1175 / .3105	0	0	842,006	6,173,931		6,173,931	6,173,931	0	0	0	338,750		PD (Duration)
Interest Rate Swap - 90465CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/15/2010	01/19/2013	0	10,000,000	.3208 / 1.765	0	0	(130,263)	(8,410)		(8,410)	106,200	0	0	0	11,300		PD (Duration)
Interest Rate Swap - 92633CM - Receive: Floating 3 Month Libor +118.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/05/2010	08/12/2013	0	7,000,000	1.4965 / 2.25	0	0	(17,503)	(31,729)		(31,729)	(31,729)	0	0	0	27,461		PD (Duration)
Interest Rate Swap - 88548PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	07/30/2009	08/03/2014	0	1,821,000,000	3.01 / .3128	0	0	46,477,006	76,619,182		76,619,182	(27,969,849)	0	0	0	11,486,014		LD (Liability Cashflow)
Interest Rate Swap - 76740PR - Receive: Floating 3 Month Libor +37.1 BPS Pay: Fixed	G2614#AB9 - DCC PLC Senior Note	D1	Interest	Pru Global Fund	06/11/2007	07/11/2019	0	16,200,000	.7183 / 6.19	0	0	(865,111)	(4,764,636)		(4,764,636)	(28,676)	0	0	0	206,979		SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest	Pru Global Fund	11/05/2012	07/05/2026	0	2,528	3.362 / 7.89	0	0	(10)	0		0	0	0	0	0	46		SD (Asset Cashflow)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/29/2012	12/03/2042	0	30,000,000	2.575 / .3105	0	0	52,580	(1,318,962)		(1,318,962)	(1,318,962)	0	0	0	820,553		PD (Duration)
Interest Rate Swap - 100099CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/06/2012	05/08/2016	0	4,600,000	.213 / .467	0	0	(1,709)	(2,706)		(2,706)	(2,706)	0	0	0	42,127		PD (Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/11/2007	04/13/2037	0	50,000,000	5.4475 / .3403	0	0	2,488,623	25,571,874		25,571,874	(1,684,181)	0	0	0	1,231,994		PD (Duration)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest	Pru Global Fund	08/26/2004	10/01/2031	0	7,500,000	.8953 / 5.935	0	0	(368,770)	(3,321,731)		(3,321,731)	122,600	0	0	0	162,391		SD (Asset Cashflow)
Interest Rate Swap - 97532CM - Receive: Fixed Pay: Floating KWCDC 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/10/2012	02/13/2017	0	1,112,248	3.49 / 2.85	0	0	1,574	28,425		28,425	28,425	0	0	0	12,683,465		PD (Duration)
Interest Rate Swap - 97893CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/04/2012	04/10/2015	0	30,000,000	.3503 / .8025	0	0	(79,658)	(267,395)		(267,395)	(267,395)	0	0	0	226,340		PD (Duration)
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	06/24/2041	0	42,100,000	3.9288 / .31	0	0	1,465,309	10,035,198		10,035,198	10,035,198	0	0	0	1,123,391		PD (Duration)
Interest Rate Swap - 93482CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/29/2010	11/02/2015	0	30,000,000	1.43 / .3128	0	0	340,423	815,912		815,912	815,912	0	0	0	252,727		PD (Duration)
Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/25/2012	07/27/2042	0	400,000,000	2.2575 / .3133	0	0	3,172,062	(43,754,919)		(43,754,919)	(43,754,919)	0	0	0	10,876,135		PD (Duration)
Interest Rate Swap - 79546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	01/03/2008	01/07/2018	0	18,500,000	4.57 / .3523	0	0	757,701	3,399,291		3,399,291	56,636	0	0	0	207,225		LD (Liability Cashflow)
Interest Rate Swap - 97958CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/10/2012	10/12/2015	0	12,000,000	3428 / .815	0	0	(32,843)	(118,301)		(118,301)	(118,301)	0	0	0	100,081		PD (Duration)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest	Pru Global Fund	12/12/2006	12/15/2030	0	5,000,000	3.693 / 8.6	0	0	(128,420)	(1,990,161)		(1,990,161)	(1,990,161)	0	0	0	105,939		SD (Asset Cashflow)
Interest Rate Swap - 88150CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/30/2009	07/02/2014	0	85,000,000	2.955 / .3585	0	0	2,096,666	3,315,642		3,315,642	3,315,642	0	0	0	521,449		PD (Duration)
Interest Rate Swap - 84638CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/22/2008	10/24/2013	0	39,600,000	3.5225 / .3158	0	0	1,482,023	1,030,042		1,030,042	1,030,042	0	0	0	178,696		PD (Duration)
Interest Rate Swap - 98893PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Investment in Foreign Subsidiaries	BA	Interest	Pru Global Fund	06/27/2012	06/27/2022	0	72,598,113	.215 / 2.6075	0	0	0	200,592		200,592	200,592	0	0	0	1,118,179		SD (Asset Cashflow)
Interest Rate Swap - 100875CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	John Hancock Building	BA	Interest	Pru Global Fund	06/27/2012	06/27/2017	0	72,598,113	0.24525/0.8775	0	0	(34,736)	0		(713,394)	0	0	0	0	770,019		SD (Asset Cashflow)
Interest Rate Swap - 75860PR - Receive: Floating 3 Month Libor +89.3 BPS Pay: Fixed	PPC1	BA	Interest	Pru Global Fund	05/08/2007	08/01/2018	0	3,287,500	1.2053 / 6.12	0	0	(156,264)	(655,937)		(655,937)	(655,937)	0	0	0	38,850		SD (Asset Cashflow)
Interest Rate Swap - 75854PR - Receive: Floating 3 Month Libor +88 BPS Pay: Fixed	PPC1	BA	Interest	Pru Global Fund	05/08/2007	08/01/2018	0	3,287,500	1.1928 / 6.12	0	0	(156,682)	(657,820)		(657,820)	(657,820)	0	0	0	38,850		SD (Asset Cashflow)
Interest Rate Swap - 75855PR - Receive: Floating 3 Month Libor +88.3 BPS Pay: Fixed	PPC1	BA	Interest	Pru Global Fund	05/08/2007	08/01/2018	0	3,287,500	1.1953 / 6.12	0	0	(156,598)	(657,444)		(657,444)	(657,444)	0	0	0	38,850		SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Interest Rate Swap - 75857PR - Receive: Floating 3 Month Libor +88.8 BPS Pay: Fixed	PPC1	BA	Interest	Pru Global Fund	05/08/2007	08/01/2018	0	3,287,500	1.2003 / 6.12	0	0	(156,431)	(656,690)		(656,690)	(656,690)	0	0	0	38,850		SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest	Pru Global Fund	07/12/2005	06/30/2025	0	12,965,919	2.044 / 6.45	0	0	(545,389)	(2,726,706)		(2,726,706)	(141,877)	0	0	0	229,207		SD (Asset Cashflow)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/31/2012	12/31/2012	0	0		0	0	0	0		0	107,599,756	0	0	0	0		CR (Credit Risk)
Prudential Global Funding Non-Performance Risk Valuation Adjustment	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/31/2012	12/31/2012	0	0		0	0	0	0		0	25,568,713	0	0	0	0		CR (Credit Risk)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	0	14,920,132	2.198 / 6.349	0	0	(609,685)	(781,827)		(781,827)	271,347	0	0	0	116,615		SD (Asset Cashflow)
Interest Rate Swap - 81052CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	03/05/2008	03/07/2018	0	13,000,000	4.435 / .3105	0	0	516,245	2,351,769		2,351,755	70,557	0	0	0	148,016		LD (Liability Cashflow)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										8,117,950	0	304,289,044	1,109,801,355	XXX	1,109,087,946	595,677,691	0	(1,040,615)	0	465,592,274	XXX	XXX
Credit Default Swap - 75265CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/27/2007	06/20/2017	0	10,000,000	Credit Event / .24	0	0	(24,400)	178,660		178,660	(275,529)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91976CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/17/2010	06/20/2015	0	610,000	Credit Event / 5	32,025	0	(31,008)	(60,329)		(60,329)	19,199	0	(6,204)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87619CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	5,000,000	Credit Event / 1	206,082	0	(50,833)	(52,068)		(52,068)	8,344	0	(41,039)	0	0	3	CR (Credit Risk)
Credit Default Swap - 86818CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	0	4,029,000	Credit Event / 7.96	0	0	(326,054)	(381,023)		(381,023)	217,334	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86461CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	5,000,000	Credit Event / 6.06	0	0	(308,050)	(1,378,798)		(1,378,798)	(224,534)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86838CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/12/2009	03/20/2019	0	2,350,000	Credit Event / 5.01	405,375	0	(119,697)	(201,282)		(201,282)	(40,204)	0	(34,880)	0	0	2	CR (Credit Risk)
Credit Default Swap - 75269CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/27/2007	06/20/2017	0	4,250,000	Credit Event / .23	0	0	(9,938)	77,801		77,801	(117,436)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87888CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/09/2009	03/20/2013	0	6,000,000	Credit Event / 1	162,325	0	(61,000)	(10,466)		(10,466)	29,065	0	(43,969)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91765CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/10/2010	06/20/2015	0	930,000	Credit Event / 5	60,450	0	(47,275)	(96,176)		(96,176)	(25,908)	0	(11,650)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86841CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/12/2009	03/20/2019	0	2,100,000	Credit Event / 5.01	362,250	0	(106,964)	(179,869)		(179,869)	(35,927)	0	(31,169)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92013CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	625,000	Credit Event / 5	26,562	0	(31,771)	(61,812)		(61,812)	18,470	0	(5,155)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91768CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	2,000,000	Credit Event / 5	90,000	0	(101,667)	(196,507)		(196,507)	113,829	0	(17,400)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86809CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	0	561,000	Credit Event / 7.96	0	0	(45,400)	(53,054)		(53,054)	30,262	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 92020CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	720,000	Credit Event / 5	30,600	0	(36,600)	(71,208)		(71,208)	21,277	0	(5,939)	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Credit Default Swap - 92030CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	1,845,000	Credit Event / 5	78,413	0	(93,788)	(182,470)		(182,470)	54,523	0	(15,219)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88031CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/22/2009	09/20/2014	0	6,000,000	Credit Event / 1	42,332	0	(61,000)	(68,979)		(68,979)	(16,554)	0	(8,127)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91963CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/17/2010	06/20/2015	0	1,355,000	Credit Event / 5	71,138	0	(68,879)	(134,009)		(134,009)	42,646	0	(13,781)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86811CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2019	0	3,500,000	Credit Event / 5.01	577,500	0	(178,273)	(299,782)		(299,782)	(62,010)	0	(49,817)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93406CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/18/2010	12/20/2015	0	11,000,000	Credit Event / 1	599,141	0	(111,833)	(57,188)		(57,188)	(1,308,044)	0	(113,927)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88033CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/22/2009	09/20/2014	0	6,000,000	Credit Event / 1	42,332	0	(61,000)	(68,979)		(68,979)	(16,554)	0	(8,127)	0	0	2	CR (Credit Risk)
Credit Default Swap - 74394CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	01/16/2007	03/20/2017	0	6,500,000	Credit Event / .24	0	0	(15,860)	397,986		397,986	(757,211)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86450CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.06	0	0	(92,415)	(413,639)		(413,639)	(67,360)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 92023CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	325,000	Credit Event / 5	13,813	0	(16,521)	(32,142)		(32,142)	9,604	0	(2,681)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88143CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	08/29/2012	03/20/2017	0	6,000,000	Credit Event / 5	0	712,728	(162,500)	(644,886)		(644,886)	(1,312,651)	0	(44,963)	0	0	3	CR (Credit Risk)
Credit Default Swap - 80807CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/22/2008	03/20/2013	0	270,000	Credit Event / 5.01	48,600	0	(13,752)	857		857	(18,529)	0	(11,314)	0	0	6	CR (Credit Risk)
Credit Default Swap - 86469CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	7,000,000	Credit Event / 6.16	0	0	(438,387)	(1,971,441)		(1,971,441)	(311,721)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91934CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	455,000	Credit Event / 5	31,850	0	(23,129)	(44,999)		(44,999)	15,842	0	(6,149)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86319CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	12/06/2011	03/20/2014	0	1,100,000	Credit Event / 6.91	0	0	(77,277)	(90,496)		(90,496)	59,752	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87688CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/26/2009	06/20/2014	0	4,680,000	Credit Event / 5	(129,533)	0	(237,900)	(287,323)		(287,323)	(21,929)	0	25,706	0	0	2	CR (Credit Risk)
Credit Default Swap - 86943CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/24/2009	03/20/2019	0	1,858,000	Credit Event / 5.01	222,960	0	(94,637)	(159,141)		(159,141)	(39,783)	0	(19,581)	0	0	2	CR (Credit Risk)
Credit Default Swap - 73832CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	11/29/2006	12/20/2013	0	500,000	Credit Event / .21	0	0	(1,068)	1,008		1,008	(11,256)	0	0	0	0	1	CR (Credit Risk)
Credit Default Swap - 86839CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/12/2009	03/20/2019	0	2,000,000	Credit Event / 5.01	345,000	0	(101,870)	(171,304)		(171,304)	(34,216)	0	(29,685)	0	0	2	CR (Credit Risk)
Credit Default Swap - 74391CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	01/16/2007	03/20/2017	0	20,000,000	Credit Event / .24	0	0	(48,800)	1,224,572		1,224,572	(2,329,880)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 88032CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/22/2009	09/20/2014	0	10,000,000	Credit Event / 1	70,553	0	(101,667)	(114,965)		(114,965)	(27,589)	0	(13,545)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87620CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	12,804,000	Credit Event / 1	544,393	0	(130,174)	(133,336)		(133,336)	24,701	0	(108,427)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87625CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	2,500,000	Credit Event / 1	108,457	0	(25,417)	(26,034)		(26,034)	5,256	0	(21,604)	0	0	3	CR (Credit Risk)
Credit Default Swap - 86807CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	0	1,679,000	Credit Event / 7.96	0	0	(135,876)	(158,783)		(158,783)	90,569	0	0	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Credit Default Swap - 91882CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	815,000	Credit Event / 5	55,012	0	(41,429)	(84,283)		(84,283)	(22,289)	0	(10,624)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87098CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/31/2009	06/20/2014	0	1,200,000	Credit Event / 5.01	264,000	0	(61,122)	(81,320)		(81,320)	83,781	0	(53,582)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87713CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/27/2009	06/20/2014	0	13,325,000	Credit Event / 1	823,467	0	(135,471)	(145,899)		(145,899)	141,728	0	(165,044)	0	0	2	CR (Credit Risk)
Credit Default Swap - 84279CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/06/2008	12/20/2013	0	3,150,000	Credit Event / 3.96	0	0	(126,819)	(112,579)		(112,579)	55,565	0	0	0	0	3	CR (Credit Risk)
Credit Default Swap - 92032CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	305,000	Credit Event / 5	12,963	0	(15,504)	(30,164)		(30,164)	9,013	0	(2,516)	0	0	2	CR (Credit Risk)
Credit Default Swap - 73798CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	11/27/2006	12/20/2013	0	10,000,000	Credit Event / .29	0	0	(29,483)	(15,305)		(15,305)	(14,692)	0	0	0	0	1	CR (Credit Risk)
Credit Default Swap - 92010CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	340,000	Credit Event / 5	14,450	0	(17,283)	(33,626)		(33,626)	10,048	0	(2,805)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87690CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/26/2009	06/20/2014	0	4,000,000	Credit Event / 5	(110,712)	0	(203,333)	(245,032)		(245,032)	(18,696)	0	21,971	0	0	2	CR (Credit Risk)
Credit Default Swap - 80808CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/22/2008	03/20/2013	0	265,000	Credit Event / 5.01	47,700	0	(13,498)	841		841	(18,185)	0	(11,104)	0	0	6	CR (Credit Risk)
Credit Default Swap - 87621CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	411,000	Credit Event / 1	17,475	0	(4,179)	(4,280)		(4,280)	793	0	(3,480)	0	0	3	CR (Credit Risk)
Credit Default Swap - 93772CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	12/15/2010	03/20/2019	0	2,200,000	Credit Event / 5.01	(391,584)	0	(112,057)	(188,435)		(188,435)	(114,560)	0	44,269	0	0	2	CR (Credit Risk)
Credit Default Swap - 87097CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/31/2009	06/20/2014	0	700,000	Credit Event / 5.01	154,000	0	(35,655)	(47,437)		(47,437)	48,872	0	(31,256)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91864CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	3,515,000	Credit Event / 5	289,988	0	(178,679)	(347,632)		(347,632)	130,654	0	(55,775)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87282CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/15/2009	06/20/2019	0	13,000,000	Credit Event / 2.06	0	0	(272,263)	(744,516)		(744,516)	(98,134)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91935CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	3,395,000	Credit Event / 5	237,650	0	(172,579)	(335,764)		(335,764)	118,202	0	(45,879)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	12/15/2010	03/20/2019	0	1,800,000	Credit Event / 5.01	(320,387)	0	(91,683)	(154,174)		(154,174)	(93,731)	0	36,220	0	0	2	CR (Credit Risk)
Credit Default Swap - 86814CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	0	500,000	Credit Event / 7.96	0	0	(40,463)	(47,285)		(47,285)	26,971	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91761CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/10/2010	06/20/2015	0	3,200,000	Credit Event / 5	208,000	0	(162,667)	(330,927)		(330,927)	(89,145)	0	(40,086)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/12/2009	03/20/2019	0	100,000	Credit Event / 5.01	17,250	0	(5,094)	(8,565)		(8,565)	(1,711)	0	(1,484)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91800CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	475,000	Credit Event / 5	39,188	0	(24,146)	(46,977)		(46,977)	17,656	0	(7,537)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91802CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	905,000	Credit Event / 5	65,613	0	(46,004)	(93,590)		(93,590)	(23,910)	0	(12,638)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86840CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/12/2009	03/20/2019	0	2,800,000	Credit Event / 5.01	483,000	0	(142,618)	(239,826)		(239,826)	(47,902)	0	(41,559)	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Credit Default Swap - 91793CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	835,000	Credit Event / 5	60,538	0	(42,446)	(86,351)		(86,351)	(22,061)	0	(11,660)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86944CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/24/2009	03/20/2019	0	3,842,000	Credit Event / 5.01	461,040	0	(195,692)	(329,075)		(329,075)	(82,264)	0	(40,489)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91880CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	1,217,500	Credit Event / 5	82,181	0	(61,890)	(125,907)		(125,907)	(33,297)	0	(15,871)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86436CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	3,000,000	Credit Event / 5.86	0	0	(178,730)	(792,029)		(792,029)	(136,971)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87715CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/27/2009	06/20/2014	0	4,450,000	Credit Event / 5	(541,273)	0	(226,208)	(312,337)		(312,337)	57,191	0	108,628	0	0	2	CR (Credit Risk)
Credit Default Swap - 87663CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/22/2009	06/20/2014	0	5,000,000	Credit Event / 1	(13,582)	0	(50,833)	(63,663)		(63,663)	39,610	0	2,682	0	0	2	CR (Credit Risk)
Credit Default Swap - 92801CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	08/18/2010	09/20/2015	0	2,000,000	Credit Event / 5	(116,183)	0	(101,667)	(74,701)		(74,701)	(121,872)	0	22,702	0	0	5	CR (Credit Risk)
Credit Default Swap - 91857CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	3,765,000	Credit Event / 5	282,375	0	(191,388)	(372,357)		(372,357)	134,653	0	(54,448)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87159CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2014	0	675,000	Credit Event / 5.01	131,625	0	(34,381)	(45,743)		(45,743)	43,689	0	(26,702)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86470CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	2,500,000	Credit Event / 6.16	0	0	(83,417)	(704,086)		(704,086)	(704,086)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 78626CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/26/2007	12/20/2017	0	12,800,000	Credit Event / .51	0	0	(66,368)	382,462		382,462	(812,170)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87037CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/30/2009	03/20/2019	0	1,500,000	Credit Event / 5.01	247,500	0	(76,403)	(128,478)		(128,478)	(26,514)	0	(21,411)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87717CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/27/2009	06/20/2014	0	4,445,000	Credit Event / 1	265,479	0	(45,191)	(48,670)		(48,670)	45,419	0	(53,196)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86328CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	12/06/2011	03/20/2014	0	900,000	Credit Event / 6.86	0	0	(62,769)	(73,490)		(73,490)	48,447	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91844CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	390,000	Credit Event / 5	23,400	0	(19,825)	(40,332)		(40,332)	(11,228)	0	(4,522)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86951CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/24/2009	06/20/2016	0	500,000	Credit Event / 5.01	115,000	0	(25,468)	(67,901)		(67,901)	15,138	0	(15,118)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91846CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	260,000	Credit Event / 5	15,600	0	(13,217)	(26,888)		(26,888)	(7,486)	0	(3,014)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87719CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/27/2009	06/20/2014	0	2,225,000	Credit Event / 1	132,889	0	(22,621)	(24,362)		(24,362)	22,735	0	(26,628)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93405CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/18/2010	12/20/2015	0	11,500,000	Credit Event / 1	735,164	0	(116,917)	118,513		118,513	(1,768,404)	0	(139,533)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88139CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	08/29/2012	09/20/2014	0	13,000,000	Credit Event / 5	0	71,195	(352,083)	(988,963)		(988,963)	(1,048,757)	0	(11,400)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87698CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/26/2009	06/20/2014	0	2,520,000	Credit Event / 5	(74,953)	0	(128,100)	(154,713)		(154,713)	(12,844)	0	14,878	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Credit Default Swap - 87664CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/22/2009	06/20/2014	0	1,716,000	Credit Event / 1	36,363	0	(17,446)	(21,344)		(21,344)	13,415	0	(7,236)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93409CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/18/2010	12/20/2013	0	5,000,000	Credit Event / 1	152,899	0	(50,833)	(21,910)		(21,910)	(471,455)	0	(48,426)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87665CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/22/2009	06/20/2014	0	6,600,000	Credit Event / 1	139,859	0	(67,100)	(82,094)		(82,094)	51,595	0	(27,832)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92800CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	08/18/2010	09/20/2015	0	1,800,000	Credit Event / 5	(104,564)	0	(91,500)	(67,231)		(67,231)	(109,685)	0	20,432	0	0	5	CR (Credit Risk)
Credit Default Swap - 86913CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/23/2009	06/20/2016	0	880,000	Credit Event / 5.01	202,400	0	(44,823)	(119,507)		(119,507)	26,636	0	(26,602)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87158CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2014	0	410,000	Credit Event / 5.01	79,950	0	(20,883)	(27,784)		(27,784)	26,537	0	(16,219)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91847CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	2,390,000	Credit Event / 5	143,400	0	(121,492)	(247,161)		(247,161)	(68,810)	0	(27,709)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91797CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	2,855,000	Credit Event / 5	235,538	0	(145,129)	(282,358)		(282,358)	106,122	0	(45,302)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86911CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/23/2009	06/20/2016	0	590,000	Credit Event / 5.01	135,700	0	(30,052)	(80,124)		(80,124)	17,858	0	(17,835)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86759CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/05/2009	03/20/2019	0	11,284,000	Credit Event / 2.56	0	0	(293,685)	(1,275,718)		(1,275,718)	(6,775)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 92014CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	150,000	Credit Event / 5	6,375	0	(7,625)	(14,835)		(14,835)	4,433	0	(1,237)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91884CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	1,322,500	Credit Event / 5	89,269	0	(67,227)	(136,766)		(136,766)	(36,169)	0	(17,240)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91854CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	3,060,000	Credit Event / 5	229,500	0	(155,550)	(302,633)		(302,633)	109,439	0	(44,252)	0	0	2	CR (Credit Risk)
Credit Default Swap - 80812CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/22/2008	03/20/2013	0	6,552,000	Credit Event / 5.01	1,179,360	0	(333,726)	20,790		20,790	(449,625)	0	(274,542)	0	0	6	CR (Credit Risk)
Credit Default Swap - 87635CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	4,000,000	Credit Event / 1	173,532	0	(40,667)	(41,654)		(41,654)	8,410	0	(34,566)	0	0	3	CR (Credit Risk)
Credit Default Swap - 86449CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	1,000,000	Credit Event / 6.06	0	0	(61,610)	(275,760)		(275,760)	(44,907)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 73831CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	11/29/2006	12/20/2013	0	9,500,000	Credit Event / .21	0	0	(20,283)	19,154		19,154	(213,860)	0	0	0	0	1	CR (Credit Risk)
Credit Default Swap - 78627CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/26/2007	12/20/2017	0	2,200,000	Credit Event / .51	0	0	(11,407)	65,736		65,736	(139,592)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87643CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/20/2009	06/20/2014	0	12,000,000	Credit Event / 1	(60,227)	0	(122,000)	(152,791)		(152,791)	89,617	0	11,883	0	0	2	CR (Credit Risk)
Credit Default Swap - 91965CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/17/2010	06/20/2015	0	2,500,000	Credit Event / 5	131,250	0	(127,083)	(247,249)		(247,249)	78,683	0	(25,426)	0	0	2	CR (Credit Risk)
Credit Default Swap - 78077CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/12/2006	12/20/2016	0	4,250,000	Credit Event / 1.21	0	0	(52,282)	(142,207)		(142,207)	(25,120)	0	0	0	0	1	CR (Credit Risk)
Credit Default Swap - 91964CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/17/2010	06/20/2015	0	3,680,000	Credit Event / 5	193,200	0	(187,067)	(363,950)		(363,950)	115,822	0	(37,427)	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Credit Default Swap - 87712CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/27/2009	06/20/2014	0	10,000,000	Credit Event / 1	617,986	0	(101,667)	(109,493)		(109,493)	106,362	0	(123,860)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92031CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	1,250,000	Credit Event / 5	53,125	0	(63,542)	(123,624)		(123,624)	36,939	0	(10,311)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86447CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.06	0	0	(92,415)	(413,639)		(413,639)	(67,360)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86950CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/24/2009	06/20/2016	0	1,500,000	Credit Event / 5.01	345,000	0	(76,403)	(203,704)		(203,704)	45,414	0	(45,355)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87624CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	4,350,000	Credit Event / 1	188,716	0	(44,225)	(45,299)		(45,299)	9,145	0	(37,590)	0	0	3	CR (Credit Risk)
Credit Default Swap - 91766CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/10/2010	06/20/2015	0	3,410,000	Credit Event / 5	221,650	0	(173,342)	(352,644)		(352,644)	(94,995)	0	(42,716)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93404CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/18/2010	12/20/2015	0	9,600,000	Credit Event / 1	32,765	0	(97,600)	(153,086)		(153,086)	(85,691)	0	(6,288)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91856CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	505,000	Credit Event / 5	37,875	0	(25,671)	(49,944)		(49,944)	18,061	0	(7,303)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91769CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	500,000	Credit Event / 5	22,500	0	(25,417)	(49,127)		(49,127)	28,457	0	(4,350)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87718CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/27/2009	06/20/2014	0	885,000	Credit Event / 1	52,857	0	(8,998)	(9,690)		(9,690)	9,043	0	(10,591)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91848CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	420,000	Credit Event / 5	25,200	0	(21,350)	(43,434)		(43,434)	(12,092)	0	(4,869)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91932CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	2,760,000	Credit Event / 5	193,200	0	(140,300)	(272,963)		(272,963)	96,094	0	(37,298)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87636CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	5,000,000	Credit Event / 1	206,082	0	(50,833)	(52,068)		(52,068)	8,344	0	(41,039)	0	0	3	CR (Credit Risk)
Credit Default Swap - 84286CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/06/2008	12/20/2013	0	1,275,000	Credit Event / 3.94	0	0	(51,072)	(45,318)		(45,318)	22,242	0	0	0	0	3	CR (Credit Risk)
Credit Default Swap - 93385CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/15/2010	12/20/2014	0	11,000,000	Credit Event / 1	472,588	0	(111,833)	(104,528)		(104,528)	(1,101,942)	0	(112,413)	0	0	2	CR (Credit Risk)
Credit Default Swap - 74692CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/02/2007	03/20/2014	0	2,000,000	Credit Event / .27	0	0	(5,490)	13,423		13,423	(267,688)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87689CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/26/2009	06/20/2014	0	2,894,000	Credit Event / 5	(80,100)	0	(147,112)	(177,674)		(177,674)	(13,560)	0	15,896	0	0	2	CR (Credit Risk)
Credit Default Swap - 88035CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/22/2009	09/20/2014	0	4,270,000	Credit Event / 1	30,126	0	(43,412)	(49,090)		(49,090)	(11,781)	0	(5,784)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87950CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2009	06/20/2014	0	6,000,000	Credit Event / 1	223,343	0	(61,000)	(55,677)		(55,677)	621	0	(45,087)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86815CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	0	350,000	Credit Event / 7.96	0	0	(28,324)	(33,100)		(33,100)	18,880	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87099CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/31/2009	06/20/2014	0	1,000,000	Credit Event / 5.01	220,000	0	(50,935)	(67,767)		(67,767)	69,818	0	(44,652)	0	0	2	CR (Credit Risk)
Credit Default Swap - 84270CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/06/2008	12/20/2013	0	3,150,000	Credit Event / 3.84	0	0	(122,976)	(108,877)		(108,877)	51,885	0	0	0	0	3	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Credit Default Swap - 94386CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/16/2011	03/20/2013	0	465,740	Credit Event / 5	79,176	0	(23,675)	63,032		63,032	34,677	0	(39,712)	0	0	4	CR (Credit Risk)
Credit Default Swap - 91881CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	2,027,500	Credit Event / 5	136,856	0	(103,065)	(209,673)		(209,673)	(55,450)	0	(26,430)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86810CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	0	1,000,000	Credit Event / 7.96	0	0	(43,117)	(94,570)		(94,570)	(94,570)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91770CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	10,000,000	Credit Event / 5	450,000	0	(508,333)	(982,535)		(982,535)	569,147	0	(86,999)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91980CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/17/2010	06/20/2015	0	4,525,000	Credit Event / 5	237,563	0	(230,021)	(447,520)		(447,520)	142,416	0	(46,021)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92033CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	2,265,000	Credit Event / 5	96,263	0	(115,138)	(224,007)		(224,007)	66,934	0	(18,683)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87781CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/29/2009	06/20/2014	0	15,000,000	Credit Event / 1	32,854	0	(152,500)	(83,437)		(83,437)	(170,460)	0	(6,548)	0	0	3	CR (Credit Risk)
Credit Default Swap - 92012CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	920,000	Credit Event / 5	39,100	0	(46,767)	(90,988)		(90,988)	27,187	0	(7,589)	0	0	2	CR (Credit Risk)
Credit Default Swap - 73799CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	11/27/2006	12/20/2013	0	2,000,000	Credit Event / .29	0	0	(5,897)	(3,061)		(3,061)	(2,938)	0	0	0	0	1	CR (Credit Risk)
Credit Default Swap - 92015CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	1,130,000	Credit Event / 5	48,025	0	(57,442)	(111,756)		(111,756)	33,393	0	(9,321)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87696CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/26/2009	06/20/2014	0	3,950,000	Credit Event / 5	(117,487)	0	(200,792)	(242,506)		(242,506)	(20,133)	0	23,321	0	0	2	CR (Credit Risk)
Credit Default Swap - 91853CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	980,000	Credit Event / 5	73,500	0	(49,817)	(96,922)		(96,922)	35,049	0	(14,172)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87687CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/26/2009	06/20/2014	0	2,860,000	Credit Event / 1	63,873	0	(29,077)	(35,574)		(35,574)	23,036	0	(12,739)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87697CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/26/2009	06/20/2014	0	2,898,000	Credit Event / 5	(86,196)	0	(147,315)	(177,920)		(177,920)	(14,771)	0	17,110	0	0	2	CR (Credit Risk)
Credit Default Swap - 80811CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	08/29/2012	03/20/2013	0	671,000	Credit Event / 5.01	0	16,305	(18,209)	2,129		2,129	(4,250)	0	(9,926)	0	0	6	CR (Credit Risk)
Credit Default Swap - 87699CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/26/2009	06/20/2014	0	404,000	Credit Event / 5	(12,016)	0	(20,537)	(24,803)		(24,803)	(2,059)	0	2,385	0	0	2	CR (Credit Risk)
Credit Default Swap - 75270CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/27/2007	06/20/2017	0	750,000	Credit Event / .23	0	0	(1,754)	13,730		13,730	(20,724)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 92022CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	1,330,000	Credit Event / 5	56,525	0	(67,608)	(131,536)		(131,536)	39,304	0	(10,971)	0	0	2	CR (Credit Risk)
Credit Default Swap - 80809CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/22/2008	03/20/2013	0	65,000	Credit Event / 5.01	11,700	0	(3,311)	206		206	(4,461)	0	(2,724)	0	0	6	CR (Credit Risk)
Credit Default Swap - 86915CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/23/2009	06/20/2016	0	2,060,000	Credit Event / 5.01	473,800	0	(104,926)	(279,754)		(279,754)	62,353	0	(62,272)	0	0	2	CR (Credit Risk)
Credit Default Swap - 92021CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	1,955,000	Credit Event / 5	83,088	0	(99,379)	(193,349)		(193,349)	57,773	0	(16,126)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91855CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	2,080,000	Credit Event / 5	156,000	0	(105,733)	(205,711)		(205,711)	74,390	0	(30,080)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91933CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	1,875,000	Credit Event / 5	131,250	0	(95,313)	(185,437)		(185,437)	65,281	0	(25,338)	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Credit Default Swap - 91801CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	5,120,000	Credit Event / 5	371,200	0	(260,267)	(529,483)		(529,483)	(135,272)	0	(71,497)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87868CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/08/2009	06/20/2014	0	1,650,000	Credit Event / 5	(143,042)	0	(83,875)	(60,581)		(60,581)	(97,617)	0	28,773	0	0	3	CR (Credit Risk)
Credit Default Swap - 80810CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/22/2008	03/20/2013	0	180,000	Credit Event / 5.01	32,400	0	(9,168)	571		571	(12,352)	0	(7,542)	0	0	6	CR (Credit Risk)
Credit Default Swap - 74691CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/02/2007	03/20/2014	0	12,000,000	Credit Event / .27	0	0	(32,940)	80,540		80,540	(1,606,128)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 92029CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	675,000	Credit Event / 5	28,688	0	(34,313)	(66,757)		(66,757)	19,947	0	(5,568)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86813CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	0	250,000	Credit Event / 7.96	0	0	(20,232)	(23,643)		(23,643)	13,486	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91799CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	1,940,000	Credit Event / 5	160,050	0	(98,617)	(191,865)		(191,865)	72,111	0	(30,783)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86471CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.16	0	0	(93,940)	(422,452)		(422,452)	(66,797)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87161CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2014	0	185,000	Credit Event / 5.01	36,075	0	(9,423)	(12,537)		(12,537)	11,974	0	(7,318)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91796CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	1,392,500	Credit Event / 5	100,956	0	(70,785)	(144,005)		(144,005)	(36,790)	0	(19,445)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86808CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	0	10,000,000	Credit Event / 7.96	0	0	(809,267)	(945,700)		(945,700)	539,425	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 86912CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/23/2009	06/20/2016	0	1,175,000	Credit Event / 5.01	270,250	0	(59,849)	(159,568)		(159,568)	35,565	0	(35,519)	0	0	2	CR (Credit Risk)
Credit Default Swap - 88034CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/22/2009	09/20/2014	0	12,310,000	Credit Event / 1	86,851	0	(125,152)	(141,522)		(141,522)	(33,962)	0	(16,674)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87867CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/08/2009	06/20/2014	0	5,900,000	Credit Event / 5	(511,485)	0	(299,917)	(216,622)		(216,622)	(349,055)	0	102,885	0	0	3	CR (Credit Risk)
Credit Default Swap - 86914CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/23/2009	06/20/2016	0	295,000	Credit Event / 5.01	67,850	0	(15,026)	(40,062)		(40,062)	8,929	0	(8,918)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91763CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/10/2010	06/20/2015	0	557,500	Credit Event / 5	36,238	0	(28,340)	(57,654)		(57,654)	(15,531)	0	(6,984)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86474CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.16	0	0	(93,940)	(422,452)		(422,452)	(66,797)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 74396CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	01/16/2007	03/20/2017	0	5,000,000	Credit Event / .24	0	0	(12,200)	306,143		306,143	(582,470)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 87633CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	3,150,000	Credit Event / 1	136,656	0	(32,025)	(32,803)		(32,803)	6,623	0	(27,221)	0	0	3	CR (Credit Risk)
Credit Default Swap - 91795CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	915,000	Credit Event / 5	75,488	0	(46,513)	(90,493)		(90,493)	34,011	0	(14,519)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91843CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	2,240,000	Credit Event / 5	134,400	0	(113,867)	(231,649)		(231,649)	(64,491)	0	(25,970)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87100CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/31/2009	06/20/2014	0	400,000	Credit Event / 5.01	88,000	0	(20,374)	(27,107)		(27,107)	27,927	0	(17,861)	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Credit Default Swap - 87623CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	1,000,000	Credit Event / 1	43,383	0	(10,167)	(10,414)		(10,414)	2,102	0	(8,641)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87714CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/27/2009	06/20/2014	0	10,225,000	Credit Event / 5	(1,243,711)	0	(519,771)	(717,674)		(717,674)	131,412	0	249,600	0	0	2	CR (Credit Risk)
Credit Default Swap - 79006CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	11/29/2007	12/20/2015	0	3,000,000	Credit Event / .93	0	0	(28,365)	(72,960)		(72,960)	15,098	0	0	0	0	1	CR (Credit Risk)
Credit Default Swap - 91762CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/10/2010	06/20/2015	0	370,000	Credit Event / 5	24,050	0	(18,808)	(38,263)		(38,263)	(10,307)	0	(4,635)	0	0	2	CR (Credit Risk)
Credit Default Swap - 79005CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	11/29/2007	12/20/2015	0	2,000,000	Credit Event / .93	0	0	(18,910)	(48,640)		(48,640)	10,065	0	0	0	0	1	CR (Credit Risk)
Credit Default Swap - 91883CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	7,465,000	Credit Event / 5	503,887	0	(379,471)	(771,991)		(771,991)	(204,159)	0	(97,312)	0	0	2	CR (Credit Risk)
Credit Default Swap - 86889CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/20/2009	03/20/2019	0	4,700,000	Credit Event / 5.01	564,000	0	(239,395)	(402,565)		(402,565)	(100,658)	0	(49,509)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91931CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	1,015,000	Credit Event / 5	71,050	0	(51,596)	(100,383)		(100,383)	35,339	0	(13,716)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93386CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/15/2010	12/20/2014	0	10,000,000	Credit Event / 1	429,626	0	(101,667)	(95,026)		(95,026)	(1,001,765)	0	(102,194)	0	0	2	CR (Credit Risk)
Credit Default Swap - 93771CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	12/15/2010	03/20/2019	0	1,000,000	Credit Event / 5.01	(177,993)	0	(50,935)	(85,652)		(85,652)	(52,073)	0	20,122	0	0	2	CR (Credit Risk)
Credit Default Swap - 87162CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2014	0	1,060,000	Credit Event / 5.01	206,700	0	(53,991)	(71,833)		(71,833)	68,608	0	(41,932)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91798CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	555,000	Credit Event / 5	40,238	0	(28,213)	(57,395)		(57,395)	(14,663)	0	(7,750)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91792CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/11/2010	06/20/2015	0	4,800,000	Credit Event / 5	348,000	0	(244,000)	(496,391)		(496,391)	(126,817)	0	(67,029)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87622CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2014	0	10,000,000	Credit Event / 1	433,830	0	(101,667)	(104,136)		(104,136)	21,024	0	(86,414)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87716CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/27/2009	06/20/2014	0	4,445,000	Credit Event / 1	265,479	0	(45,191)	(48,670)		(48,670)	45,419	0	(53,196)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/03/2009	06/20/2014	0	6,500,000	Credit Event / 1	261,176	0	(66,083)	(29,871)		(29,871)	(159,475)	0	(52,411)	0	0	3	CR (Credit Risk)
Credit Default Swap - 87281CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/15/2009	06/20/2019	0	10,000,000	Credit Event / 2.06	0	0	(209,433)	(572,705)		(572,705)	(75,488)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 91767CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/10/2010	06/20/2015	0	602,500	Credit Event / 5	39,163	0	(30,627)	(62,307)		(62,307)	(16,784)	0	(7,547)	0	0	2	CR (Credit Risk)
Credit Default Swap - 91845CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/14/2010	06/20/2015	0	650,000	Credit Event / 5	39,000	0	(33,042)	(67,220)		(67,220)	(18,714)	0	(7,536)	0	0	2	CR (Credit Risk)
Credit Default Swap - 78078CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/12/2006	12/20/2016	0	750,000	Credit Event / 1.21	0	0	(9,226)	(25,095)		(25,095)	(4,433)	0	0	0	0	1	CR (Credit Risk)
Credit Default Swap - 87160CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2014	0	670,000	Credit Event / 5.01	130,650	0	(34,126)	(45,404)		(45,404)	43,365	0	(26,504)	0	0	2	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
Credit Default Swap - 86473CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	650,000	Credit Event / 6.16	0	0	(40,707)	(183,062)		(183,062)	(28,946)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 88145CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/30/2009	12/20/2015	0	2,500,000	Credit Event / 5	434,375	0	(127,083)	(233,692)		(233,692)	(37,189)	0	(65,157)	0	0	3	CR (Credit Risk)
Credit Default Swap - 92024CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/18/2010	06/20/2015	0	2,405,000	Credit Event / 5	102,213	0	(122,254)	(237,853)		(237,853)	71,072	0	(19,838)	0	0	2	CR (Credit Risk)
Credit Default Swap - 94385CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/16/2011	03/20/2013	0	495,947	Credit Event / 5	84,311	0	(25,211)	67,121		67,121	36,927	0	(42,288)	0	0	4	CR (Credit Risk)
Credit Default Swap - 91879CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/15/2010	06/20/2015	0	7,010,000	Credit Event / 5	473,175	0	(356,342)	(724,937)		(724,937)	(191,715)	0	(91,381)	0	0	2	CR (Credit Risk)
Credit Default Swap - 87783CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/01/2009	06/20/2014	0	9,100,000	Credit Event / 1	(10,251)	0	(92,517)	(50,618)		(50,618)	(109,420)	0	2,035	0	0	3	CR (Credit Risk)
Credit Default Swap - 86446CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	0	2,500,000	Credit Event / 6.06	0	0	(82,063)	(689,399)		(689,399)	(689,399)	0	0	0	0	2	CR (Credit Risk)
Credit Default Swap - 94387CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/16/2011	03/20/2013	0	38,313	Credit Event / 5	6,513	0	(1,948)	5,185		5,185	2,853	0	(3,267)	0	0	4	CR (Credit Risk)
Credit Default Swap - 87101CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/31/2009	06/20/2014	0	1,700,000	Credit Event / 5.01	374,000	0	(86,590)	(115,203)		(115,203)	118,690	0	(75,908)	0	0	2	CR (Credit Risk)
0929999. Subtotal - Swaps - Hedging Other - Credit Default										19,950,513	800,228	(19,042,848)	(32,780,883)	XXX	(32,780,883)	(16,322,302)	0	(3,679,211)	0	0	XXX	XXX
Currency Swap - 73065PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund	01/23/2006	02/27/2016	0	1,400,000	5.71 / 4.38	0	0	15,789	(81,516)		(81,516)	(16,384)	(23,048)	0	0	12,435		FX (Foreign Exchange)
Currency Swap - 73045PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2015	0	2,997,500	5.27 / 1.365	0	0	111,830	580,967		580,967	(57,191)	(120,916)	0	0	24,817		FX (Foreign Exchange)
Currency Swap - 95249PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AA9 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund	06/10/2011	06/14/2021	0	7,133,426	4.52 / 4.55	0	0	35,338	388,010		388,010	(209,802)	(99,720)	0	0	103,707		FX (Foreign Exchange)
Currency Swap - 100745PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	3,953,599	5.73 / 6.3	0	0	0	(104,727)		(104,727)	(147,213)	42,486	0	0	89,503		FX (Foreign Exchange)
Currency Swap - 100760PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	1,455,490	5.727 / 6.3	0	0	0	(37,917)		(37,917)	(53,558)	15,641	0	0	32,950		FX (Foreign Exchange)
Currency Swap - 76603PR - Receive: Fixed CAD Pay: Floating 3 Month Libor +18.1 BPS USD	U7410C\A6 - PRICOA Global Funding I Global Fanip	D1	Currency	Pru Global Fund	05/24/2007	05/29/2014	0	369,003,690	4.95 / .4925	(302,583)	0	16,981,310	52,224,414		52,224,414	(13,453,775)	8,916,806	46,613	0	2,375,955		FX (Foreign Exchange)
Currency Swap - 78556PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AA8 - Franke Holding AG Senior Note	D1	Currency	Pru Global Fund	10/19/2007	11/28/2019	0	8,150,000	6.19 / 4.42	0	0	55,835	(2,938,305)		(2,938,305)	(7,554)	(219,884)	0	0	107,108		FX (Foreign Exchange)
Currency Swap - 67635PR - Receive: Fixed USD Pay: Floating BBSW6 +67 BPS AUD	Q7160#AD1 - Orica Finance Limited Senior Note	D1	Currency	Pru Global Fund	03/23/2005	05/05/2017	0	12,500,000	5.57 / 3.81	0	0	(74,561)	(2,071,160)		(2,071,160)	(27,975)	(210,875)	0	0	130,306		FX (Foreign Exchange)
Currency Swap - 100778PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	0	(12,224)		(12,224)	(17,262)	5,038	0	0	10,613		FX (Foreign Exchange)
Currency Swap - 73066PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund	01/23/2006	02/27/2016	0	10,100,000	5.71 / 4.38	0	0	113,903	(588,079)		(588,079)	(118,202)	(166,275)	0	0	89,713		FX (Foreign Exchange)
Currency Swap - 72982PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund	10/05/2004	10/14/2019	0	2,932,944	6.53 / 7.1675	0	0	(74,081)	(902,481)		(902,481)	105,593	(82,404)	0	0	38,206		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 73067PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund	01/23/2006	02/27/2016	0	6,450,000	5.71 / 4.38	0	0	72,740	(375,556)		(375,556)	(75,485)	(106,186)	0	0	57,292		FX (Foreign Exchange)
Currency Swap - 75062PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AD5 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund	03/07/2007	04/04/2014	0	48,200,000	5.58 / 4.735	0	0	405,285	12,919		12,919	(93,901)	(742,104)	0	0	270,603		FX (Foreign Exchange)
Currency Swap - 88279PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund	07/30/2007	07/30/2022	0	13,471,799	6.3435 / 5.44	0	0	166,191	831,038		831,038	(388,881)	(198,926)	0	0	208,494		FX (Foreign Exchange)
Currency Swap - 73044PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2015	0	3,072,433	5.27 / 1.365	0	0	114,626	595,490		595,490	(58,621)	(123,939)	0	0	25,438		FX (Foreign Exchange)
Currency Swap - 100741PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	3,641,411	5.731 / 6.3	0	0	0	(96,971)		(96,971)	(136,102)	39,131	0	0	82,436		FX (Foreign Exchange)
Currency Swap - 99678CM - Receive: Floating 3 Month Libor +32.8 BPS USD Pay: Floating 90 Day Euribor 0 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/18/2012	11/20/2014	0	163,218,750	.639 / .191	0	0	85,309	(1,892,602)		(1,892,602)	(311,352)	(1,581,250)	0	0	1,121,081		FX (Foreign Exchange)
Currency Swap - 73051PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2013	0	5,995,000	5.2 / 1.365	0	0	219,464	668,739		668,739	(208,537)	(241,832)	0	0	25,819		FX (Foreign Exchange)
Currency Swap - 77837PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund	08/14/2007	08/16/2019	0	18,569,331	6.5225 / 5.7025	0	0	209,462	881,625		881,625	(521,129)	(276,419)	0	0	239,003		FX (Foreign Exchange)
Currency Swap - 100746PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,325,647	5.73 / 6.3	0	0	0	(61,604)		(61,604)	(86,596)	24,992	0	0	52,649		FX (Foreign Exchange)
Currency Swap - 74799PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AC7 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund	02/20/2007	03/28/2019	0	18,389,000	5.68 / 4.817	0	0	150,614	160,569		160,569	(477,526)	(282,800)	0	0	229,714		FX (Foreign Exchange)
Currency Swap - 79780PR - Receive: Fixed USD Pay: Fixed JPY	67018TC@2 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	01/04/2008	01/20/2017	0	1,736,694	6.16 / 3.275	0	0	27,501	(401,385)		(401,385)	60,498	269,790	0	0	17,483		FX (Foreign Exchange)
Currency Swap - 100743PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,142,007	5.731 / 6.3	0	0	0	(57,042)		(57,042)	(80,060)	23,018	0	0	48,492		FX (Foreign Exchange)
Currency Swap - 100748PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,325,647	5.73 / 6.3	0	0	0	(61,604)		(61,604)	(86,596)	24,992	0	0	52,649		FX (Foreign Exchange)
Currency Swap - 75064PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund	03/08/2007	04/04/2017	0	12,566,900	5.7 / 4.849	0	0	106,409	81,578		81,578	(169,430)	(193,484)	0	0	129,700		FX (Foreign Exchange)
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund	12/21/2006	12/28/2018	0	543,357	7.12 / 6.23	0	0	5,532	4,541		4,541	(5,214)	(8,343)	0	0	6,650		FX (Foreign Exchange)
Currency Swap - 79778PR - Receive: Fixed USD Pay: Fixed JPY	67018TC@2 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	01/04/2008	01/20/2017	0	6,190,476	6.16 / 3.275	0	0	98,029	(1,430,745)		(1,430,745)	215,645	961,671	0	0	62,319		FX (Foreign Exchange)
Currency Swap - 100779PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	0	(12,224)		(12,224)	(17,262)	5,038	0	0	10,613		FX (Foreign Exchange)
Currency Swap - 88281PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund	07/30/2007	07/30/2022	0	72,584,423	6.3435 / 5.44	0	0	895,417	4,477,532		4,477,532	(2,095,245)	(1,071,788)	0	0	1,123,339		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 74957PR - Receive: Fixed CHF Pay: Floating 3 Month Libor +15.5 BPS USD	U7401L\A7 - PRICOA Global Funding I Global Fanip	D1	Currency	Pru Global Fund	03/05/2007	07/30/2013	0	163,800,164	2.885 / .4683	270,270	0	5,703,310	58,729,561		58,729,561	(6,815,729)	4,584,700	(58,752)	0	762,001		FX (Foreign Exchange)
Currency Swap - 100753PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	0	(4,749)		(4,749)	(6,705)	1,956	0	0	4,121		FX (Foreign Exchange)
Currency Swap - 78548PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund	10/19/2007	11/28/2017	0	11,905,000	6.035 / 4.27	0	0	85,348	(3,877,780)		(3,877,780)	120,728	(321,193)	0	0	131,880		FX (Foreign Exchange)
Currency Swap - 100759PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	1,455,490	5.727 / 6.3	0	0	0	(37,917)		(37,917)	(53,558)	15,641	0	0	32,950		FX (Foreign Exchange)
Currency Swap - 73042PR - Receive: Fixed USD Pay: Floating NZD3M +69.4 BPS NZD	68618RB69 - Origin Energy Limited Senior Note	D1	Currency	Pru Global Fund	05/26/2005	06/28/2014	0	28,600,000	4.91 / 3.394	0	0	304,613	(2,832,641)		(2,832,641)	(875,610)	(1,805,596)	0	0	174,667		FX (Foreign Exchange)
Currency Swap - 75061PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AD5 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund	03/07/2007	04/04/2014	0	10,840,000	5.58 / 4.735	0	0	91,147	2,905		2,905	(21,118)	(166,896)	0	0	60,858		FX (Foreign Exchange)
Currency Swap - 100756PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	0	(2,794)		(2,794)	(3,944)	1,151	0	0	2,424		FX (Foreign Exchange)
Currency Swap - 100747PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,325,647	5.73 / 6.3	0	0	0	(61,604)		(61,604)	(86,596)	24,992	0	0	52,649		FX (Foreign Exchange)
Currency Swap - 67633PR - Receive: Fixed USD Pay: Floating BBSW6 +65 BPS AUD	Q7160#AC3 - Orica Finance Limited Senior Note	D1	Currency	Pru Global Fund	03/23/2005	05/05/2015	0	5,000,000	5.47 / 3.79	0	0	(33,489)	(1,225,599)		(1,225,599)	(135,429)	(84,350)	0	0	38,298		FX (Foreign Exchange)
Currency Swap - 77835PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund	08/14/2007	08/16/2019	0	29,690,224	6.5225 / 5.7025	0	0	334,906	1,409,616		1,409,616	(833,225)	(441,962)	0	0	382,138		FX (Foreign Exchange)
Currency Swap - 100750PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	1,054,835	5.729 / 6.3	0	0	0	(27,739)		(27,739)	(39,075)	11,335	0	0	23,880		FX (Foreign Exchange)
Currency Swap - 78558PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund	10/19/2007	11/28/2019	0	29,950,000	6.19 / 4.42	0	0	205,185	(10,797,820)		(10,797,820)	(27,760)	(808,040)	0	0	393,606		FX (Foreign Exchange)
Currency Swap - 95247PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AA9 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund	06/10/2011	06/14/2021	0	11,757,633	4.52 / 4.55	0	0	58,246	639,536		639,536	(345,805)	(164,363)	0	0	170,934		FX (Foreign Exchange)
Currency Swap - 100757PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,474,333	5.727 / 6.3	0	0	0	(64,459)		(64,459)	(91,049)	26,590	0	0	56,015		FX (Foreign Exchange)
Currency Swap - 72984PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund	10/05/2004	10/14/2019	0	7,516,781	6.53 / 7.1675	0	0	(189,862)	(2,312,949)		(2,312,949)	270,621	(211,193)	0	0	97,918		FX (Foreign Exchange)
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund	12/21/2006	12/28/2018	0	2,530,070	7.12 / 6.23	0	0	25,761	21,146		21,146	(24,278)	(38,850)	0	0	30,966		FX (Foreign Exchange)
Currency Swap - 78550PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund	10/19/2007	11/28/2017	0	3,572,500	6.035 / 4.27	0	0	25,612	(1,163,660)		(1,163,660)	36,229	(96,385)	0	0	39,575		FX (Foreign Exchange)
Currency Swap - 77760PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AC8 - Surteco SE Senior Note	D1	Currency	Pru Global Fund	08/14/2007	08/16/2014	0	6,807,750	6.2225 / 5.4925	0	0	71,074	267,244		267,244	(24,236)	(101,000)	0	0	43,409		FX (Foreign Exchange)
Currency Swap - 100752PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	1,054,835	5.729 / 6.3	0	0	0	(27,739)		(27,739)	(39,075)	11,335	0	0	23,880		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 73041PR - Receive: Fixed USD Pay: Floating NZD3M +69.4 BPS NZD	68618RB89 - Origin Energy Limited Senior Note	D1	Currency	Pru Global Fund	05/26/2005	06/28/2014	0	6,400,000	4.91 / 3.394	0	0	68,165	(633,878)		(633,878)	(195,941)	(404,049)	0	0	39,086		FX (Foreign Exchange)
Currency Swap - 75402PR - Receive: Fixed USD Pay: Fixed AUD	Q0455#AG3 - APT Pipelines, Ltd. Senior Note	D1	Currency	Pru Global Fund	03/29/2007	05/15/2017	0	12,200,000	5.92 / 7.38	0	0	(403,681)	(3,280,295)		(3,280,295)	(530,026)	(196,579)	0	0	127,571		FX (Foreign Exchange)
Currency Swap - 73068PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund	01/23/2006	02/27/2016	0	49,000,000	5.71 / 4.38	0	0	552,601	(2,853,057)		(2,853,057)	(573,455)	(806,683)	0	0	435,240		FX (Foreign Exchange)
Currency Swap - 73071PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund	03/06/2006	03/28/2016	0	914,286	7.4 / 5.77	0	0	9,459	(79,660)		(79,660)	(4,489)	(15,371)	0	0	8,231		FX (Foreign Exchange)
Currency Swap - 100751PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	1,054,835	5.729 / 6.3	0	0	0	(27,739)		(27,739)	(39,075)	11,335	0	0	23,880		FX (Foreign Exchange)
Currency Swap - 72981PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund	10/05/2004	10/14/2019	0	1,488,475	6.53 / 7.1675	0	0	(37,596)	(458,011)		(458,011)	53,588	(41,820)	0	0	19,390		FX (Foreign Exchange)
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund	12/21/2006	12/28/2018	0	2,381,119	7.12 / 6.23	0	0	24,245	19,901		19,901	(22,849)	(36,563)	0	0	29,143		FX (Foreign Exchange)
Currency Swap - 88282PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund	07/30/2007	07/30/2022	0	7,787,108	6.3435 / 5.44	0	0	96,063	480,365		480,365	(224,785)	(114,985)	0	0	120,516		FX (Foreign Exchange)
Currency Swap - 95248PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AC7 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund	06/10/2011	06/14/2021	0	7,068,238	4.52 / 4.55	0	0	35,015	384,465		384,465	(207,884)	(98,809)	0	0	102,759		FX (Foreign Exchange)
Currency Swap - 74796PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AA1 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund	02/20/2007	03/28/2014	0	14,448,500	5.48 / 4.62	0	0	118,165	23,684		23,684	(30,274)	(222,200)	0	0	80,509		FX (Foreign Exchange)
Currency Swap - 72983PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund	10/05/2004	10/14/2019	0	10,998,563	6.53 / 7.1675	0	0	(277,806)	(3,384,310)		(3,384,310)	395,973	(309,017)	0	0	143,273		FX (Foreign Exchange)
Currency Swap - 100268PR - Receive: Fixed USD Pay: Fixed GBP	G6970*AC0 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund	11/20/2012	12/10/2027	0	16,323,000	5.67 / 5.68	0	0	(95)	(1,040,105)		(1,040,105)	(691,389)	(348,716)	0	0	315,498		FX (Foreign Exchange)
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/17/2012	10/31/2015	0	17,508,750	3128 / 0	0	(31,355)	11,408	(180,620)		(180,620)	(74,660)	(78,828)	1,945	0	147,358		FX (Foreign Exchange)
Currency Swap - 100755PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	0	(2,794)		(2,794)	(3,944)	1,151	0	0	2,424		FX (Foreign Exchange)
Currency Swap - 73052PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2013	0	46,536,334	5.2 / 1.365	0	0	1,703,595	5,191,104		5,191,104	(1,618,772)	(1,877,228)	0	0	200,422		FX (Foreign Exchange)
Currency Swap - 100742PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,142,007	5.731 / 6.3	0	0	0	(57,042)		(57,042)	(80,060)	23,018	0	0	48,492		FX (Foreign Exchange)
Currency Swap - 73048PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2013	0	15,710,533	5.2 / 1.365	0	0	575,129	1,752,502		1,752,502	(546,493)	(633,747)	0	0	67,662		FX (Foreign Exchange)
Currency Swap - 78557PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund	10/19/2007	11/28/2019	0	36,900,000	6.19 / 4.42	0	0	252,799	(13,303,491)		(13,303,491)	(34,202)	(995,548)	0	0	484,944		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 79777PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	01/04/2008	01/20/2017	0	5,798,320	6.16 / 3.275	0	0	91,819	(1,340,110)		(1,340,110)	201,984	900,751	0	0	58,372		FX (Foreign Exchange)
Currency Swap - 88277PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund	07/30/2007	07/30/2022	0	47,401,076	6.3435 / 5.44	0	0	584,750	2,924,041		2,924,041	(1,368,295)	(699,928)	0	0	733,594		FX (Foreign Exchange)
Currency Swap - 73049PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2013	0	6,144,867	5.2 / 1.365	0	0	224,950	685,457		685,457	(213,750)	(247,878)	0	0	26,465		FX (Foreign Exchange)
Currency Swap - 74800PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AD5 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund	02/20/2007	03/28/2022	0	28,897,000	5.78 / 4.905	0	0	239,914	207,736		207,736	(1,361,599)	(444,400)	0	0	439,242		FX (Foreign Exchange)
Currency Swap - 73069PR - Receive: Fixed USD Pay: Fixed EUR	955306A#2 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund	01/23/2006	02/27/2013	0	4,350,000	5.6 / 4.215	0	0	51,858	(318,816)		(318,816)	(21,861)	(71,614)	0	0	8,588		FX (Foreign Exchange)
Currency Swap - 73072PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund	03/06/2006	03/28/2016	0	18,309,714	7.4 / 5.77	0	0	189,428	(1,595,285)		(1,595,285)	(89,901)	(307,829)	0	0	164,837		FX (Foreign Exchange)
Currency Swap - 88280PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund	07/30/2007	07/30/2022	0	6,899,194	6.3435 / 5.44	0	0	85,110	425,592		425,592	(199,154)	(101,874)	0	0	106,774		FX (Foreign Exchange)
Currency Swap - 89324PR - Receive: Fixed USD Pay: Fixed CAD	763169A@8 - Richardson International Ltd Senior Secured Note 2009-3	D1	Currency	Pru Global Fund	09/23/2009	09/25/2019	0	10,000,000	6.352 / 6.335	0	0	(44,682)	(377,967)		(377,967)	307,784	(238,946)	0	0	129,749		FX (Foreign Exchange)
Currency Swap - 78549PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund	10/19/2007	11/28/2017	0	5,950,000	6.035 / 4.27	0	0	42,656	(1,938,076)		(1,938,076)	60,339	(160,529)	0	0	65,912		FX (Foreign Exchange)
Currency Swap - 100758PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	1,455,490	5.727 / 6.3	0	0	0	(37,917)		(37,917)	(53,558)	15,641	0	0	32,950		FX (Foreign Exchange)
Currency Swap - 75065PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund	03/08/2007	04/04/2017	0	6,249,800	5.7 / 4.849	0	0	52,920	40,571		40,571	(84,262)	(96,224)	0	0	64,503		FX (Foreign Exchange)
Currency Swap - 100030CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -28.9 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/17/2012	10/19/2015	0	18,900,000	3208 / 0	0	0	12,461	(161,870)		(161,870)	(76,910)	(84,960)	0	0	158,159		FX (Foreign Exchange)
Currency Swap - 79779PR - Receive: Fixed USD Pay: Fixed JPY	67018TC@2 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	01/04/2008	01/20/2017	0	560,224	6.16 / 3.275	0	0	8,871	(129,479)		(129,479)	19,515	87,029	0	0	5,640		FX (Foreign Exchange)
Currency Swap - 100744PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	2,142,007	5.731 / 6.3	0	0	0	(57,042)		(57,042)	(80,060)	23,018	0	0	48,492		FX (Foreign Exchange)
Currency Swap - 95250PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AA9 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund	06/10/2011	06/14/2021	0	89,640,702	4.52 / 4.55	0	0	444,069	4,875,848		4,875,848	(2,636,429)	(1,253,109)	0	0	1,303,209		FX (Foreign Exchange)
Currency Swap - 73043PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2015	0	7,855,267	5.27 / 1.365	0	0	293,063	1,522,486		1,522,486	(149,875)	(316,873)	0	0	65,037		FX (Foreign Exchange)
Currency Swap - 75401PR - Receive: Fixed USD Pay: Fixed AUD	Q0455#AG3 - APT Pipelines, Ltd. Senior Note	D1	Currency	Pru Global Fund	03/29/2007	05/15/2017	0	12,800,000	5.92 / 7.38	0	0	(423,534)	(3,441,621)		(3,441,621)	(556,093)	(206,247)	0	0	133,845		FX (Foreign Exchange)
Currency Swap - 73050PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AC9 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2013	0	3,372,200	5.2 / 1.365	0	0	123,449	376,167		376,167	(117,302)	(136,031)	0	0	14,523		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Currency Swap - 100749PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	1,793,219	5.729 / 6.3	0	0	0	(47,157)		(47,157)	(66,428)	19,270	0	0	40,596		FX (Foreign Exchange)
Currency Swap - 100754PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	0	(2,794)		(2,794)	(3,944)	1,151	0	0	2,424		FX (Foreign Exchange)
Currency Swap - 78551PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund	10/19/2007	11/28/2017	0	3,572,500	6.035 / 4.27	0	0	25,612	(1,163,660)		(1,163,660)	36,229	(96,385)	0	0	39,575		FX (Foreign Exchange)
Currency Swap - 88278PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund	07/30/2007	07/30/2022	0	2,469,830	6.3435 / 5.44	0	0	30,468	152,357		152,357	(71,295)	(36,470)	0	0	38,224		FX (Foreign Exchange)
Currency Swap - 73046PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2015	0	1,686,100	5.27 / 1.365	0	0	62,905	326,795		326,795	(32,170)	(68,016)	0	0	13,960		FX (Foreign Exchange)
Currency Swap - 72986PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund	10/05/2004	10/14/2019	0	1,626,682	6.53 / 7.1675	0	0	(41,087)	(500,538)		(500,538)	58,564	(45,704)	0	0	21,190		FX (Foreign Exchange)
Currency Swap - 71189PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AB0 - A. O. Smith Enterprises, Ltd. Senior Note	D1	Currency	Pru Global Fund	03/24/2006	04/03/2018	0	12,847,966	5.85 / 5.305	0	0	(44,046)	(1,820,886)		(1,820,886)	196,015	(334,345)	0	0	147,305		FX (Foreign Exchange)
Currency Swap - 75063PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund	03/08/2007	04/04/2017	0	11,228,100	5.7 / 4.849	0	0	95,073	72,887		72,887	(151,380)	(172,872)	0	0	115,883		FX (Foreign Exchange)
Currency Swap - 73064PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund	01/23/2006	02/27/2016	0	6,400,000	5.71 / 4.38	0	0	72,176	(372,644)		(372,644)	(74,900)	(105,363)	0	0	56,848		FX (Foreign Exchange)
Currency Swap - 72985PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund	10/05/2004	10/14/2019	0	2,932,944	6.53 / 7.1675	0	0	(74,081)	(902,481)		(902,481)	105,593	(82,404)	0	0	38,206		FX (Foreign Exchange)
Currency Swap - 100776PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	0	(20,782)		(20,782)	(29,346)	8,564	0	0	18,042		FX (Foreign Exchange)
Currency Swap - 73070PR - Receive: Fixed USD Pay: Fixed EUR	955306A#2 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund	01/23/2006	02/27/2013	0	6,700,000	5.6 / 4.215	0	0	79,873	(491,050)		(491,050)	(33,671)	(110,302)	0	0	13,228		FX (Foreign Exchange)
Currency Swap - 100777PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	0	(12,224)		(12,224)	(17,262)	5,038	0	0	10,613		FX (Foreign Exchange)
Currency Swap - 73047PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - The Capita Group Plc. Senior Note	D1	Currency	Pru Global Fund	08/02/2005	09/28/2015	0	23,268,166	5.27 / 1.365	0	0	868,085	4,509,770		4,509,770	(443,945)	(938,614)	0	0	192,646		FX (Foreign Exchange)
Currency Swap - 77836PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund	08/14/2007	08/16/2019	0	8,734,445	6.5225 / 5.7025	0	0	98,525	414,689		414,689	(245,123)	(130,019)	0	0	112,420		FX (Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(32,313)	(31,355)	32,281,865	72,766,849	XXX	72,766,849	(39,155,960)	(6,554,828)	(10,194)	0	16,118,704	XXX	XXX
Total Return Swap - 98815CM - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	12/31/2012	06/28/2013	0	1,394,216	5 / Total Return	0	0	1,990	0		0	0	0	0	0	4,889		EL (Equity Risk Liability)
Total Return Swap - 98483CM - Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/04/2012	06/03/2013	0	1,619,380	2205 / Total Return	0	0	1,344	0		0	0	0	0	0	5,277		EL (Equity Risk Liability)
Total Return Swap - 98483CM - Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	12/04/2012	06/03/2013	0	264,087	2205 / Total Return	0	0	4,775	0		0	0	0	0	0	861		EL (Equity Risk Liability)
Total Return Swap - 98815CM - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/28/2012	06/28/2013	0	4,428,189	5 / Total Return	0	0	6,385	0		0	0	0	0	0	15,529		EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Total Return Swap - 99080CM - Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	07/19/2012	07/24/2013	0	31,210,143	0 / Total Return	0	0	(45,295)	(1,344,616)		(1,344,616)	(1,344,616)	0	0	0	117,248		EL (Equity Risk Liability)
Total Return Swap - 99080CM - Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	10/24/2012	07/24/2013	0	846,147	0 / Total Return	0	0	0	0		0	0	0	0	0	3,179		EL (Equity Risk Liability)
Total Return Swap - 98483CM - Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	05/29/2012	06/03/2013	0	25,000,000	.2205 / Total Return	0	0	45,605	(276,718)		(276,718)	(276,718)	0	0	0	81,464		EL (Equity Risk Liability)
Total Return Swap - 98731CM - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/19/2012	06/19/2013	0	8,094,185	.529 / Total Return	0	0	12,292	0		0	0	0	0	0	27,679		EL (Equity Risk Liability)
Total Return Swap - 99729CM - Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/20/2012	09/25/2013	0	69,284,804	.335 / Total Return	0	0	73,321	106,471		106,471	106,471	0	0	0	296,769		EL (Equity Risk Liability)
Total Return Swap - 98731CM - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	12/19/2012	06/19/2013	0	974,279	.529 / Total Return	0	0	11,339	0		0	0	0	0	0	3,332		EL (Equity Risk Liability)
Total Return Swap - 98731CM - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	06/13/2012	06/19/2013	0	50,290,536	.529 / Total Return	0	0	164,772	(712,718)		(712,718)	(712,718)	0	0	0	171,973		EL (Equity Risk Liability)
Total Return Swap - 98815CM - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	06/22/2012	06/28/2013	0	30,000,000	.5 / Total Return	0	0	93,139	51,344		51,344	51,344	0	0	0	105,207		EL (Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return										0	0	369,667	(2,176,237)	XXX	(2,176,237)	(2,176,237)	0	0	0	833,405	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										28,036,150	768,873	317,897,727	1,147,611,084	XXX	1,146,897,676	538,023,192	(6,554,828)	(4,730,020)	0	482,544,383	XXX	XXX
Credit Default Swap - 69156CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	09/23/2005	12/20/2015	0	2,000,000	.65 / Credit Event	0	0	13,217	0		31,921	0	0	0	0	2,000,000	1	RC (Credit Replications)
Credit Default Swap - 69155CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	09/23/2005	12/20/2015	0	3,000,000	.65 / Credit Event	0	0	19,825	0		47,881	0	0	0	0	3,000,000	1	RC (Credit Replications)
0989999. Subtotal - Swaps - Replication - Credit Default										0	0	33,042	0	XXX	79,801	0	0	0	0	5,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	33,042	0	XXX	79,801	0	0	0	0	5,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										8,117,950	0	248,772,479	1,109,801,355	XXX	814,751,047	595,677,691	0	(1,040,615)	0	489,779,886	XXX	XXX
1169999. Total Swaps - Credit Default										19,950,513	800,228	(19,009,807)	(32,780,883)	XXX	(32,701,081)	(16,322,302)	0	(3,679,211)	0	5,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										(805,833)	(31,355)	34,167,516	(11,341,110)	XXX	(107,143,235)	(39,155,960)	(116,092,287)	972	0	84,424,213	XXX	XXX
1189999. Total Swaps - Total Return										0	0	369,667	(2,176,237)	XXX	(2,176,237)	(2,176,237)	0	0	0	833,405	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										27,262,629	768,873	264,299,854	1,063,503,125	XXX	672,730,493	538,023,192	(116,092,287)	(4,718,854)	0	580,037,504	XXX	XXX
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	92,954	1.58567	0	0	0	(2,315)		(2,315)	0	(2,315)	0	0	170		FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	157,564	147575	0	0	0	6,372		6,372	0	6,372	0	0	289		FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/20/2012	02/19/2013	0	123,300	153343	0	0	0	163		163	0	163	0	0	226		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	12,937,965	129082	0	0	0	12,933		12,933	0	12,933	0	0	37,349		FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	18,567	110184	0	0	0	(1,172)		(1,172)	0	(1,172)	0	0	34		FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	01/22/2013	0	389,618	322997	0	0	0	4,306		4,306	0	4,306	0	0	474		FX (Foreign Exchange)
Long: Japanese Yen - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/28/2012	02/19/2013	0	245,435	012221	0	0	0	(18,642)		(18,642)	0	(18,642)	0	0	450		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	937,194	129082	0	0	0	937		937	0	937	0	0	2,705		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	4,386,068	129082	0	0	0	4,385		4,385	0	4,385	0	0	12,661		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	27,431,704	1.27934	0	0	0	(848,875)		(848,875)	0	(848,875)	0	0	50,285		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	06/30/2015	0	553,074	1.3045	0	0	0	12,078		12,078	0	12,078	0	0	4,372		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	12/31/2014	0	550,544	1.33757	0	0	0	(3,142)		(3,142)	0	(3,142)	0	0	3,893		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	09/30/2014	0	550,083	1.33645	0	0	0	(3,396)		(3,396)	0	(3,396)	0	0	3,638		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	06/30/2014	0	523,999	1.273	0	0	0	21,894		21,894	0	21,894	0	0	3,209		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2010	12/31/2013	0	501,395	1.3662	0	0	0	(15,647)		(15,647)	0	3,586	0	0	2,507		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	03/28/2013	0	519,378	1.4152	0	0	0	(35,132)		(35,132)	0	3,857	0	0	1,277		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	12/31/2014	0	528,806	1.2846	0	0	0	18,496		18,496	0	18,496	0	0	3,739		LD (Liability Cashflow)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/31/2012	02/19/2013	0	135,500	177112	0	0	0	(281)		(281)	0	(281)	0	0	248		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	06/28/2013	0	484,645	1.3202	0	0	0	148		148	0	3,834	0	0	1,700		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2010	03/28/2013	0	486,958	1.3265	0	0	0	(2,604)		(2,604)	0	4,112	0	0	1,198		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2010	12/31/2013	0	475,431	1.2951	0	0	0	10,364		10,364	0	3,878	0	0	2,377		LD (Liability Cashflow)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	4,982,539	.01232	0	0	0	303,413		303,413	0	303,413	0	0	9,133		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	03/31/2014	0	549,058	1.33396	0	0	0	(3,715)		(3,715)	0	(3,715)	0	0	3,069		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	09/30/2014	0	524,047	1.393	0	0	0	(24,242)		(24,242)	0	4,179	0	0	3,466		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2011	06/28/2013	0	517,978	1.411	0	0	0	(33,134)		(33,134)	0	3,537	0	0	1,817		LD (Liability Cashflow)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	61,500	17451	0	0	0	(787)		(787)	0	(787)	0	0	113		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	06/30/2014	0	498,908	1.326	0	0	0	175		175	0	4,258	0	0	3,055		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	09/30/2013	0	517,467	1.2948	0	0	0	10,848		10,848	0	10,848	0	0	2,241		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2010	09/30/2013	0	501,726	1.3671	0	0	0	(16,509)		(16,509)	0	3,557	0	0	2,173		LD (Liability Cashflow)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	12/04/2012	01/14/2043	0	34,000,000	3.5	0	0	0	(82,344)		(82,344)	(82,344)	0	0	0	932,021		AN (Anticipatory)
GINNIE MAE I GNMA 30YR TBA(REG C) - B8A14EP49	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	11/26/2012	01/22/2043	0	40,000,000	3	0	0	0	(26,563)		(26,563)	(26,563)	0	0	0	1,096,895		AN (Anticipatory)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	702,896	129082	0	0	0	703		703	0	703	0	0	2,029		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/21/2012	02/19/2013	0	300,000	1.28323	0	0	0	8,346		8,346	0	8,346	0	0	550		FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/05/2012	01/22/2013	0	37,700	.0009	0	0	0	1,372		1,372	0	1,372	0	0	46		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/27/2012	02/19/2013	0	171,899	1.3223	0	0	0	466		466	0	466	0	0	315		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	184,700	.012315	0	0	0	11,183		11,183	0	11,183	0	0	339		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/20/2012	02/19/2013	0	61,700	.004628	0	0	0	(1,773)		(1,773)	0	(1,773)	0	0	113		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/20/2013	0	447,224,468	1.27377	0	0	0	(15,858,919)		(15,858,919)	0	(15,858,919)	0	0	827,960		FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	404,467	1.005652	0	0	0	(945)		(945)	0	(945)	0	0	741		FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/07/2012	02/19/2013	0	123,300	.114466	0	0	0	2,882		2,882	0	2,882	0	0	226		FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	540,336	1.58567	0	0	0	13,458		13,458	0	13,458	0	0	990		FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2012	03/25/2013	0	37,700	.031484	0	0	0	1,021		1,021	0	1,021	0	0	91		FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	03/18/2013	0	88,165	.388199	0	0	0	523		523	0	523	0	0	204		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	1,144,413	1.61259	0	0	0	(8,828)		(8,828)	0	(8,828)	0	0	2,603		FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/10/2012	02/19/2013	0	222,300	1.010611	0	0	0	(1,607)		(1,607)	0	(1,607)	0	0	408		FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/20/2013	0	2,770,759	.172129	0	0	0	(115,906)		(115,906)	0	(115,906)	0	0	5,130		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/31/2012	02/19/2013	0	332,800	1.321	0	0	0	517		517	0	517	0	0	610		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	3,448,343	.995976	0	0	0	(25,352)		(25,352)	0	(25,352)	0	0	6,321		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2010	09/30/2013	0	487,523	1.3284	0	0	0	(2,340)		(2,340)	0	3,700	0	0	2,111		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	12/31/2013	0	498,973	1.3596	0	0	0	(13,233)		(13,233)	0	3,613	0	0	2,495		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	03/28/2013	0	513,213	1.3984	0	0	0	(28,971)		(28,971)	0	3,905	0	0	1,262		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	06/30/2014	0	549,652	1.33524	0	0	0	(3,592)		(3,592)	0	(3,592)	0	0	3,366		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	06/28/2013	0	531,187	1.32913	0	0	0	(3,403)		(3,403)	0	(3,403)	0	0	1,863		LD (Liability Cashflow)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	210,000	1.080672	0	0	0	2,454		2,454	0	2,454	0	0	385		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	4,777,091	1.61259	0	0	0	(36,849)		(36,849)	0	(36,849)	0	0	10,867		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	7,508,498	1.58567	0	0	0	(187,011)		(187,011)	0	(187,011)	0	0	13,764		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	06/30/2015	0	561,461	1.3242	0	0	0	3,815		3,815	0	3,815	0	0	4,439		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	03/31/2014	0	542,225	1.3172	0	0	0	3,155		3,155	0	3,155	0	0	3,031		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	06/30/2014	0	527,959	1.4034	0	0	0	(28,790)		(28,790)	0	3,863	0	0	3,233		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	03/31/2014	0	519,043	1.3797	0	0	0	(20,531)		(20,531)	0	3,758	0	0	2,902		LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	01/15/2013	0	1,996,679	1.013644	0	0	0	18,877		18,877	0	18,877	0	0	2,005		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/20/2013	0	21,969,856	1.58868	0	0	0	(504,472)		(504,472)	0	(504,472)	0	0	40,673		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	09/30/2013	0	793,118	1.3323	0	0	0	(6,112)		(6,112)	0	(6,112)	0	0	3,434		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	03/31/2014	0	529,414	1.4071	0	0	0	(30,799)		(30,799)	0	3,632	0	0	2,960		LD (Liability Cashflow)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/20/2013	0	2,578,553	.146759	0	0	0	(119,140)		(119,140)	0	(119,140)	0	0	4,774		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	61,500	1.005328	0	0	0	(124)		(124)	0	(124)	0	0	113		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	24,729,780	.01232	0	0	0	1,505,927		1,505,927	0	1,505,927	0	0	45,332		FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	301,306	.304497	0	0	0	(16,839)		(16,839)	0	(16,839)	0	0	552		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	12/31/2014	0	1,039,990	1.26335	0	0	0	54,345		54,345	0	54,345	0	0	7,354		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	03/31/2015	0	1,072,572	1.2649	0	0	0	56,029		56,029	0	56,029	0	0	8,044		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	03/31/2014	0	539,433	1.4339	0	0	0	(40,835)		(40,835)	0	3,508	0	0	3,016		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	03/31/2015	0	567,566	1.3386	0	0	0	(2,949)		(2,949)	0	(2,949)	0	0	4,257		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	09/30/2014	0	528,469	1.4047	0	0	0	(28,616)		(28,616)	0	4,113	0	0	3,496		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	09/30/2013	0	1,003,329	1.25526	0	0	0	53,226		53,226	0	53,226	0	0	4,345		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	03/28/2013	0	519,410	1.4149	0	0	0	(35,032)		(35,032)	0	3,859	0	0	1,277		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2010	09/30/2013	0	475,505	1.2953	0	0	0	9,782		9,782	0	3,823	0	0	2,059		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2010	03/28/2013	0	475,485	1.2956	0	0	0	8,728		8,728	0	4,199	0	0	1,169		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2010	03/28/2013	0	524,627	1.3964	0	0	0	(28,907)		(28,907)	0	4,004	0	0	1,290		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	430,200	1.30104	0	0	0	5,918		5,918	0	5,918	0	0	789		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2010	06/28/2013	0	475,541	1.2954	0	0	0	9,238		9,238	0	3,915	0	0	1,668		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/30/2010	09/30/2013	0	489,011	1.3016	0	0	0	7,649		7,649	0	3,888	0	0	2,117		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	09/30/2014	0	509,149	1.3534	0	0	0	(9,439)		(9,439)	0	4,404	0	0	3,368		LD (Liability Cashflow)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/04/2012	01/14/2043	0	37,500,000	3.5	0	0	0	(90,088)		(90,088)	(90,088)	0	0	0	1,027,964		AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2012	02/19/2013	0	64,838	1.6047	0	0	0	(827)		(827)	0	(827)	0	0	119		FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/17/2012	02/19/2013	0	74,000	.004535	0	0	0	652		652	0	652	0	0	136		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/12/2012	02/19/2013	0	122,967	1.304	0	0	0	5,714		5,714	0	5,714	0	0	225		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/03/2012	02/19/2013	0	369,000	1.30518	0	0	0	3,890		3,890	0	3,890	0	0	676		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/27/2012	01/28/2013	0	812,928	1.3275	0	0	0	5,399		5,399	0	5,399	0	0	1,115		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/27/2012	01/28/2013	0	520,382	1.3275	0	0	0	3,456		3,456	0	3,456	0	0	714		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/19/2012	02/19/2013	0	183,500	1.59096	0	0	0	(3,945)		(3,945)	0	(3,945)	0	0	336		FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/11/2012	02/19/2013	0	61,700	.114496	0	0	0	(1,426)		(1,426)	0	(1,426)	0	0	113		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	12/31/2014	0	523,859	1.3925	0	0	0	(23,378)		(23,378)	0	4,461	0	0	3,704		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2011	03/31/2014	0	528,824	1.4057	0	0	0	(30,271)		(30,271)	0	3,638	0	0	2,956		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	06/28/2013	0	518,241	1.4121	0	0	0	(33,528)		(33,528)	0	3,533	0	0	1,817		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	03/28/2013	0	499,450	1.3609	0	0	0	(15,219)		(15,219)	0	4,012	0	0	1,228		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	03/31/2015	0	560,613	1.3222	0	0	0	3,941		3,941	0	3,941	0	0	4,205		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2010	03/28/2013	0	503,304	1.3714	0	0	0	(19,070)		(19,070)	0	3,982	0	0	1,238		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	06/28/2013	0	496,551	1.353	0	0	0	(11,872)		(11,872)	0	3,726	0	0	1,741		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2011	03/28/2013	0	518,712	1.413	0	0	0	(34,335)		(34,335)	0	3,864	0	0	1,276		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	12/31/2013	0	517,580	1.4103	0	0	0	(31,779)		(31,779)	0	3,406	0	0	2,588		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	03/31/2014	0	529,866	1.4083	0	0	0	(31,248)		(31,248)	0	3,627	0	0	2,962		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/30/2010	03/28/2013	0	428,342	1.2718	0	0	0	16,020		16,020	0	3,916	0	0	1,053		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	06/30/2014	0	529,092	1.4063	0	0	0	(29,878)		(29,878)	0	3,848	0	0	3,240		LD (Liability Cashflow)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	1,710,369	1.0244	0	0	0	(16,981)		(16,981)	0	(16,981)	0	0	3,135		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	12/31/2014	0	525,234	1.276	0	0	0	22,007		22,007	0	22,007	0	0	3,714		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	12/31/2013	0	481,900	1.3239	0	0	0	(172)		(172)	0	3,728	0	0	2,410		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	12/31/2013	0	743,270	1.3209	0	0	0	1,416		1,416	0	1,416	0	0	3,716		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	09/30/2014	0	647,901	1.3428	0	0	0	(7,025)		(7,025)	0	(7,025)	0	0	4,285		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/30/2010	06/28/2013	0	445,330	1.2731	0	0	0	16,591		16,591	0	3,800	0	0	1,562		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	12/31/2013	0	497,245	1.2442	0	0	0	31,559		31,559	0	31,559	0	0	2,486		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	09/30/2014	0	514,274	1.2493	0	0	0	32,250		32,250	0	32,250	0	0	3,402		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	03/28/2013	0	507,598	1.3831	0	0	0	(23,360)		(23,360)	0	3,949	0	0	1,248		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	12/31/2013	0	750,047	1.33318	0	0	0	(5,470)		(5,470)	0	(5,470)	0	0	3,750		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	09/30/2013	0	499,340	1.3606	0	0	0	(14,129)		(14,129)	0	3,581	0	0	2,162		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	12/31/2013	0	527,119	1.4359	0	0	0	(41,155)		(41,155)	0	3,302	0	0	2,636		LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/27/2012	01/28/2013	0	7,754,494	1.3275	0	0	0	51,505		51,505	0	51,505	0	0	10,637		FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	920,337	1.062022	0	0	0	(27,097)		(27,097)	0	(27,097)	0	0	1,687		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	09/30/2013	0	506,476	1.2673	0	0	0	21,813		21,813	0	21,813	0	0	2,193		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	03/28/2013	0	500,148	1.3628	0	0	0	(15,916)		(15,916)	0	4,007	0	0	1,230		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	12/31/2013	0	507,962	1.3955	0	0	0	(26,150)		(26,150)	0	3,438	0	0	2,540		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	12/31/2013	0	492,638	1.3534	0	0	0	(10,875)		(10,875)	0	3,609	0	0	2,463		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2010	06/28/2013	0	487,156	1.3274	0	0	0	(2,491)		(2,491)	0	3,809	0	0	1,708		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	09/30/2013	0	531,934	1.331	0	0	0	(3,585)		(3,585)	0	(3,585)	0	0	2,303		LD (Liability Cashflow)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	1,069,560	1.062022	0	0	0	(31,491)		(31,491)	0	(31,491)	0	0	1,961		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	03/31/2014	0	731,131	1.3214	0	0	0	1,926		1,926	0	1,926	0	0	4,087		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	09/30/2013	0	496,485	1.2423	0	0	0	31,780		31,780	0	31,780	0	0	2,150		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2010	03/28/2013	0	463,890	1.2349	0	0	0	31,719		31,719	0	4,475	0	0	1,141		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	06/28/2013	0	836,017	1.33145	0	0	0	(6,800)		(6,800)	0	(6,800)	0	0	2,932		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	06/30/2014	0	691,365	1.33494	0	0	0	(4,365)		(4,365)	0	(4,365)	0	0	4,234		LD (Liability Cashflow)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/12/2012	01/14/2043	0	(75,000,000)	3	0	0	0	82,031		82,031	82,031	0	0	0	2,055,928		AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	12/17/2012	01/22/2043	0	20,500,000	4	0	0	0	41,641		41,641	41,641	0	0	0	562,159		AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	01/15/2013	0	1,747,094	1.013644	0	0	0	16,517		16,517	0	16,517	0	0	1,754		FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/19/2012	02/19/2013	0	61,500	.307475	0	0	0	2,808		2,808	0	2,808	0	0	113		FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	85,566	.252634	0	0	0	(4,928)		(4,928)	0	(4,928)	0	0	157		FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	01/22/2013	0	1,319,691	.00088	0	0	0	78,578		78,578	0	78,578	0	0	1,605		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	698,338	1.0244	0	0	0	6,933		6,933	0	6,933	0	0	1,280		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/20/2012	02/19/2013	0	178,171	.011856	0	0	0	4,299		4,299	0	4,299	0	0	327		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/19/2012	02/19/2013	0	61,500	1.28263	0	0	0	1,741		1,741	0	1,741	0	0	113		FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	402,602	.032383	0	0	0	2,360		2,360	0	2,360	0	0	738		FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	49,200	1.079972	0	0	0	(607)		(607)	0	(607)	0	0	90		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	03/31/2015	0	560,994	1.3231	0	0	0	3,563		3,563	0	3,563	0	0	4,207		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	12/31/2014	0	536,308	1.3029	0	0	0	11,020		11,020	0	11,020	0	0	3,792		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	09/30/2013	0	517,580	1.4103	0	0	0	(32,326)		(32,326)	0	3,399	0	0	2,241		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	03/31/2014	0	738,236	1.334	0	0	0	(5,017)		(5,017)	0	(5,017)	0	0	4,127		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	09/30/2015	0	542,720	1.28	0	0	0	23,042		23,042	0	23,042	0	0	4,500		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	09/30/2013	0	496,698	1.3534	0	0	0	(11,493)		(11,493)	0	3,608	0	0	2,151		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	12/31/2013	0	525,740	1.3155	0	0	0	3,157		3,157	0	3,157	0	0	2,629		LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	01/15/2013	0	3,605,114	1.013644	0	0	0	34,084		34,084	0	34,084	0	0	3,620		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	01/03/2013	0	166,163,696	1.30101	0	0	0	(2,220,976)		(2,220,976)	0	(2,220,976)	0	0	74,610		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	03/28/2013	0	519,562	1.4157	0	0	0	(35,316)		(35,316)	0	3,856	0	0	1,278		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	09/30/2015	0	553,503	1.3055	0	0	0	12,363		12,363	0	12,363	0	0	4,589		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	06/30/2015	0	1,073,869	1.2664	0	0	0	56,122		56,122	0	56,122	0	0	8,490		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	09/30/2014	0	535,919	1.3019	0	0	0	10,736		10,736	0	10,736	0	0	3,545		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	06/28/2013	0	512,956	1.3977	0	0	0	(28,252)		(28,252)	0	3,580	0	0	1,799		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	12/31/2013	0	753,905	1.3398	0	0	0	(9,184)		(9,184)	0	(9,184)	0	0	3,770		LD (Liability Cashflow)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	335,589	.110184	0	0	0	(21,186)		(21,186)	0	(21,186)	0	0	615		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	09/30/2013	0	796,928	1.3387	0	0	0	(9,913)		(9,913)	0	(9,913)	0	0	3,451		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	12/31/2013	0	516,993	1.4087	0	0	0	(31,194)		(31,194)	0	3,413	0	0	2,585		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	06/28/2013	0	507,267	1.3822	0	0	0	(22,572)		(22,572)	0	3,630	0	0	1,779		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	06/30/2014	0	524,348	1.3938	0	0	0	(25,198)		(25,198)	0	3,912	0	0	3,211		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	03/31/2014	0	534,494	1.2985	0	0	0	10,820		10,820	0	10,820	0	0	2,988		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	12/31/2013	0	511,919	1.3606	0	0	0	(13,941)		(13,941)	0	3,700	0	0	2,560		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	12/31/2015	0	562,521	1.3267	0	0	0	4,218		4,218	0	4,218	0	0	4,872		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	09/30/2013	0	506,937	1.3813	0	0	0	(21,708)		(21,708)	0	3,505	0	0	2,195		LD (Liability Cashflow)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	3,693	.004443	0	0	0	(44)		(44)	0	(44)	0	0	7		FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	126,601	.050035	0	0	0	(6,305)		(6,305)	0	(6,305)	0	0	232		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	06/30/2015	0	568,012	1.33965	0	0	0	(2,666)		(2,666)	0	(2,666)	0	0	4,491		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2010	06/28/2013	0	505,662	1.3461	0	0	0	(9,563)		(9,563)	0	3,837	0	0	1,773		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	06/30/2014	0	542,884	1.3188	0	0	0	3,140		3,140	0	3,140	0	0	3,324		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	09/30/2014	0	1,038,818	1.26185	0	0	0	54,231		54,231	0	54,231	0	0	6,871		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	03/31/2014	0	511,895	1.3607	0	0	0	(13,413)		(13,413)	0	3,846	0	0	2,862		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	03/31/2015	0	569,983	1.3443	0	0	0	(5,344)		(5,344)	0	(5,344)	0	0	4,275		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2010	03/28/2013	0	510,952	1.36	0	0	0	(15,242)		(15,242)	0	4,110	0	0	1,257		LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	8,687,108	1.58567	0	0	0	(216,366)		(216,366)	0	(216,366)	0	0	15,924		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	430,500	.012129	0	0	0	(19,863)		(19,863)	0	(19,863)	0	0	789		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	12/31/2014	0	544,160	1.3219	0	0	0	3,259		3,259	0	3,259	0	0	3,848		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	09/30/2013	0	512,516	1.3965	0	0	0	(27,274)		(27,274)	0	3,449	0	0	2,219		LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	632,102	1.30821	0	0	0	(5,328)		(5,328)	0	(5,328)	0	0	1,438		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	1,696,321	.129082	0	0	0	1,696		1,696	0	1,696	0	0	4,897		FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	1,069,560	1.062022	0	0	0	31,491		31,491	0	31,491	0	0	1,961		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	2,417,044	1.27934	0	0	0	(74,795)		(74,795)	0	(74,795)	0	0	4,431		FX (Foreign Exchange)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A14EPP2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/18/2012	01/22/2043	0	500,000	3.5	0	0	0	1,914		1,914	1,914	0	0	0	13,711		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/28/2012	02/19/2013	0	75,737	1.03544	0	0	0	63		63	0	63	0	0	139		FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	907,030	1.062022	0	0	0	26,705		26,705	0	26,705	0	0	1,663		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/19/2013	0	122,600	.012316	0	0	0	7,429		7,429	0	7,429	0	0	225		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/20/2013	0	16,894,023	1.58868	0	0	0	(387,920)		(387,920)	0	(387,920)	0	0	31,276		FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	67,377	549526	0	0	0	914		914	0	914	0	0	124		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/20/2013	0	2,409,963	1.02508	0	0	0	(22,133)		(22,133)	0	(22,133)	0	0	4,462		FX (Foreign Exchange)
Long: Brazil Cruzeiro - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/15/2012	01/17/2013	0	126,300	486027	0	0	0	387		387	0	387	0	0	135		FX (Foreign Exchange)
Long: United States Dollar - Short: Brazil Cruzeiro	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	01/17/2013	0	124,022	477259	0	0	0	(2,665)		(2,665)	0	(2,665)	0	0	133		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	09/30/2014	0	637,769	1.3218	0	0	0	3,043		3,043	0	3,043	0	0	4,218		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	12/31/2013	0	507,236	1.2692	0	0	0	21,600		21,600	0	21,600	0	0	2,536		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2010	06/28/2013	0	502,496	1.3692	0	0	0	(17,808)		(17,808)	0	3,673	0	0	1,762		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	12/31/2013	0	510,913	1.2784	0	0	0	17,936		17,936	0	17,936	0	0	2,555		LD (Liability Cashflow)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund	09/13/2012	01/22/2013	0	1,219,307	.00088	0	0	0	(72,601)		(72,601)	0	(72,601)	0	0	1,483		FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	195,972	816613	0	0	0	(476)		(476)	0	(476)	0	0	359		FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	745,166	147575	0	0	0	(30,137)		(30,137)	0	(30,137)	0	0	1,366		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	09/30/2014	0	510,712	1.3575	0	0	0	(10,972)		(10,972)	0	4,380	0	0	3,378		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	09/30/2013	0	517,464	1.4096	0	0	0	(32,079)		(32,079)	0	3,402	0	0	2,241		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	09/30/2013	0	499,340	1.3606	0	0	0	(14,129)		(14,129)	0	3,581	0	0	2,162		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	09/30/2013	0	785,975	1.3203	0	0	0	1,015		1,015	0	1,015	0	0	3,403		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	03/31/2014	0	511,971	1.3609	0	0	0	(13,488)		(13,488)	0	3,845	0	0	2,862		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	09/30/2014	0	528,319	1.4043	0	0	0	(28,467)		(28,467)	0	4,115	0	0	3,495		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	06/28/2013	0	499,414	1.3608	0	0	0	(14,730)		(14,730)	0	3,700	0	0	1,751		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	09/30/2014	0	644,524	1.3358	0	0	0	(3,669)		(3,669)	0	(3,669)	0	0	4,263		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	03/31/2014	0	523,217	1.2711	0	0	0	22,051		22,051	0	22,051	0	0	2,925		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	03/31/2014	0	509,149	1.3534	0	0	0	(10,678)		(10,678)	0	3,880	0	0	2,846		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	12/31/2014	0	499,886	1.3286	0	0	0	477		477	0	4,866	0	0	3,535		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	12/31/2013	0	499,267	1.3604	0	0	0	(13,526)		(13,526)	0	3,610	0	0	2,496		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	06/28/2013	0	499,744	1.3617	0	0	0	(15,060)		(15,060)	0	3,697	0	0	1,753		LD (Liability Cashflow)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	293,605	.032383	0	0	0	(1,721)		(1,721)	0	(1,721)	0	0	538		FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/01/2012	01/22/2013	0	86,600	.000895	0	0	0	3,659		3,659	0	3,659	0	0	105		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	06/30/2015	0	531,442	1.2534	0	0	0	33,515		33,515	0	33,515	0	0	4,201		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/30/2010	06/28/2013	0	488,786	1.301	0	0	0	7,354		7,354	0	3,988	0	0	1,714		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	03/31/2015	0	552,726	1.3037	0	0	0	11,713		11,713	0	11,713	0	0	4,145		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	09/30/2015	0	546,324	1.2885	0	0	0	19,482		19,482	0	19,482	0	0	4,530		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	03/31/2014	0	524,686	1.3947	0	0	0	(26,150)		(26,150)	0	3,689	0	0	2,933		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	03/31/2015	0	541,575	1.2773	0	0	0	22,806		22,806	0	22,806	0	0	4,062		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	03/31/2014	0	741,999	1.3408	0	0	0	(8,764)		(8,764)	0	(8,764)	0	0	4,148		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2010	03/28/2013	0	470,126	1.2515	0	0	0	25,488		25,488	0	4,427	0	0	1,156		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	06/30/2015	0	545,815	1.2873	0	0	0	19,294		19,294	0	19,294	0	0	4,315		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	03/28/2013	0	500,578	1.3636	0	0	0	(16,214)		(16,214)	0	4,006	0	0	1,231		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	12/31/2014	0	600,724	1.3436	0	0	0	(6,088)		(6,088)	0	(6,088)	0	0	4,248		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2010	12/31/2013	0	487,853	1.3293	0	0	0	(2,149)		(2,149)	0	3,737	0	0	2,439		LD (Liability Cashflow)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A14GKJ6	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/27/2012	01/22/2043	0	55,500,000	3	0	0	0	(49,863)		(49,863)	(49,863)	0	0	0	1,521,941		AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	163,300	1.30161	0	0	0	(2,174)		(2,174)	0	(2,174)	0	0	299		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	373,246	1.27934	0	0	0	11,550		11,550	0	11,550	0	0	684		FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	177,175	173118	0	0	0	6,365		6,365	0	6,365	0	0	325		FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/11/2012	02/19/2013	0	61,700	.004583	0	0	0	(1,182)		(1,182)	0	(1,182)	0	0	113		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/07/2012	02/19/2013	0	184,900	1.29492	0	0	0	(3,429)		(3,429)	0	(3,429)	0	0	339		FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	188,367	171585	0	0	0	5,661		5,661	0	5,661	0	0	345		FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	538,175	1.61259	0	0	0	(4,151)		(4,151)	0	(4,151)	0	0	1,224		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	01/15/2013	0	1,885,752	1.013644	0	0	0	17,828		17,828	0	17,828	0	0	1,893		FX (Foreign Exchange)
Long: Phil ippines Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/27/2012	03/18/2013	0	124,591	023912	0	0	0	2,924		2,924	0	2,924	0	0	289		FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	385,580	.074799	0	0	0	(9,883)		(9,883)	0	(9,883)	0	0	707		FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/11/2012	02/19/2013	0	61,700	150385	0	0	0	1,296		1,296	0	1,296	0	0	113		FX (Foreign Exchange)
Long: Romanian Leu (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/17/2012	02/19/2013	0	123,300	.29274	0	0	0	(11)		(11)	0	(11)	0	0	226		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	4,918,123	.01232	0	0	0	(299,491)		(299,491)	0	(299,491)	0	0	9,015		FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	210,000	1.080672	0	0	0	(2,454)		(2,454)	0	(2,454)	0	0	385		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/10/2012	02/19/2013	0	222,300	1.010611	0	0	0	1,607		1,607	0	1,607	0	0	408		FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/28/2012	01/02/2013	0	76,012	1.0392	0	0	0	(73)		(73)	0	(73)	0	0	28		FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	206,206	.995976	0	0	0	1,516		1,516	0	1,516	0	0	378		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/20/2012	02/19/2013	0	61,700	1.043835	0	0	0	547		547	0	547	0	0	113		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	1,344,145	1.30821	0	0	0	(11,329)		(11,329)	0	(11,329)	0	0	3,058		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	5,065,534	.129082	0	0	0	5,064		5,064	0	5,064	0	0	14,623		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/31/2012	02/04/2013	0	1,688,100	1.31875	0	0	0	(11)		(11)	0	(11)	0	0	2,589		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2010	06/28/2013	0	472,580	1.351	0	0	0	(10,617)		(10,617)	0	3,557	0	0	1,657		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/30/2010	03/28/2013	0	488,608	1.3007	0	0	0	7,020		7,020	0	4,283	0	0	1,202		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	03/31/2014	0	511,550	1.3596	0	0	0	(13,002)		(13,002)	0	3,852	0	0	2,860		LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	01/15/2013	0	1,109,266	1.013644	0	0	0	10,487		10,487	0	10,487	0	0	1,114		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	06/28/2013	0	500,247	1.3627	0	0	0	(15,430)		(15,430)	0	3,695	0	0	1,754		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	12/31/2014	0	597,795	1.33675	0	0	0	(3,050)		(3,050)	0	(3,050)	0	0	4,227		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	09/30/2015	0	561,970	1.3254	0	0	0	4,031		4,031	0	4,031	0	0	4,660		LD (Liability Cashflow)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	2,492,936	.129082	0	0	0	2,492		2,492	0	2,492	0	0	7,196		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	2,524,688	1.30821	0	0	0	(21,280)		(21,280)	0	(21,280)	0	0	5,743		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	698,338	1.0244	0	0	0	(6,933)		(6,933)	0	(6,933)	0	0	1,280		FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	158,157	.173118	0	0	0	(5,682)		(5,682)	0	(5,682)	0	0	290		FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	472,806	.171585	0	0	0	(14,208)		(14,208)	0	(14,208)	0	0	867		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	03/28/2013	0	483,691	1.3176	0	0	0	660		660	0	4,137	0	0	1,190		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	09/30/2014	0	528,270	1.2833	0	0	0	18,343		18,343	0	18,343	0	0	3,494		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/30/2010	09/30/2013	0	462,334	1.2747	0	0	0	17,118		17,118	0	3,852	0	0	2,002		LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	2,149,533	1.61259	0	0	0	(16,581)		(16,581)	0	(16,581)	0	0	4,890		FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	1,443,279	.129082	0	0	0	1,443		1,443	0	1,443	0	0	4,166		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	06/30/2014	0	511,088	1.3585	0	0	0	(11,988)		(11,988)	0	4,092	0	0	3,130		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2010	03/28/2013	0	455,354	1.3516	0	0	0	(10,840)		(10,840)	0	3,708	0	0	1,120		LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	887,988	1.61259	0	0	0	(6,850)		(6,850)	0	(6,850)	0	0	2,020		FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	126,809	.252634	0	0	0	(7,303)		(7,303)	0	(7,303)	0	0	232		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2010	09/30/2013	0	489,790	1.3504	0	0	0	(10,273)		(10,273)	0	3,576	0	0	2,121		LD (Liability Cashflow)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	12/17/2012	01/22/2043	0	2,000,000	.4	0	0	0	4,063		4,063	4,063	0	0	0	54,845		AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effective-ness at Inception and at Year-end (a)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	04/30/2013	0	1,265,212	129082	0	0	0	1,265		1,265	0	1,265	0	0	3,652		FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	179,647	304497	0	0	0	10,040		10,040	0	10,040	0	0	329		FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	35,513	1.0244	0	0	0	(353)		(353)	0	(353)	0	0	65		FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	3,509,521	995976	0	0	0	25,802		25,802	0	25,802	0	0	6,433		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	6,749,186	.01232	0	0	0	(410,994)		(410,994)	0	(410,994)	0	0	12,372		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	03/31/2014	0	1,036,096	1.25862	0	0	0	54,329		54,329	0	54,329	0	0	5,792		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	12/31/2015	0	546,833	1.2897	0	0	0	19,681		19,681	0	19,681	0	0	4,736		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	06/28/2013	0	1,001,747	1.25328	0	0	0	53,730		53,730	0	53,730	0	0	3,513		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	09/30/2014	0	524,657	1.2746	0	0	0	21,901		21,901	0	21,901	0	0	3,470		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	09/30/2014	0	499,397	1.3273	0	0	0	317		317	0	4,552	0	0	3,303		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	06/30/2014	0	684,457	1.3216	0	0	0	2,508		2,508	0	2,508	0	0	4,191		LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	01/15/2013	0	16,084,355	1.013644	0	0	0	152,066		152,066	0	152,066	0	0	16,149		FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund	09/13/2012	01/22/2013	0	241,392	322997	0	0	0	(2,668)		(2,668)	0	(2,668)	0	0	294		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2011	06/30/2014	0	528,222	1.4041	0	0	0	(29,052)		(29,052)	0	3,859	0	0	3,235		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	12/31/2014	0	590,934	1.322	0	0	0	3,494		3,494	0	3,494	0	0	4,179		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	09/30/2013	0	485,269	1.3219	0	0	0	40		40	0	3,725	0	0	2,101		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	03/31/2014	0	528,260	1.4042	0	0	0	(29,709)		(29,709)	0	3,645	0	0	2,953		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2010	03/28/2013	0	504,385	1.3427	0	0	0	(8,746)		(8,746)	0	4,160	0	0	1,240		LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	01/15/2013	0	3,355,529	1.013644	0	0	0	31,724		31,724	0	31,724	0	0	3,369		FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	3,605,170	995976	0	0	0	(26,505)		(26,505)	0	(26,505)	0	0	6,609		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	03/31/2015	0	530,933	1.2522	0	0	0	33,352		33,352	0	33,352	0	0	3,982		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	06/28/2013	0	528,844	1.4406	0	0	0	(43,984)		(43,984)	0	3,440	0	0	1,855		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2010	06/28/2013	0	471,215	1.2544	0	0	0	24,832		24,832	0	4,143	0	0	1,653		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	06/28/2013	0	839,816	1.3375	0	0	0	(10,593)		(10,593)	0	(10,593)	0	0	2,945		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	06/28/2013	0	518,272	1.4118	0	0	0	(33,428)		(33,428)	0	3,534	0	0	1,818		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	03/31/2014	0	498,456	1.3248	0	0	0	36		36	0	4,012	0	0	2,786		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	06/28/2013	0	828,577	1.3196	0	0	0	629		629	0	629	0	0	2,906		LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/20/2013	0	40,629,442	1.27377	0	0	0	(1,440,751)		(1,440,751)	0	(1,440,751)	0	0	75,218		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	06/30/2014	0	1,037,605	1.2603	0	0	0	54,191		54,191	0	54,191	0	0	6,354		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	03/28/2013	0	878,828	1.33055	0	0	0	(7,359)		(7,359)	0	(7,359)	0	0	2,161		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	06/30/2014	0	535,321	1.3005	0	0	0	10,633		10,633	0	10,633	0	0	3,278		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	09/30/2013	0	518,314	1.4123	0	0	0	(33,058)		(33,058)	0	3,391	0	0	2,244		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	09/30/2013	0	499,880	1.3617	0	0	0	(14,536)		(14,536)	0	3,578	0	0	2,165		LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	1,042,968	1.30821	0	0	0	(8,791)		(8,791)	0	(8,791)	0	0	2,373		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	03/15/2013	0	5,610,831	1.30821	0	0	0	(47,292)		(47,292)	0	(47,292)	0	0	12,764		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/30/2012	12/31/2013	0	532,574	1.3326	0	0	0	(3,655)		(3,655)	0	(3,655)	0	0	2,663		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	06/30/2014	0	694,918	1.3418	0	0	0	(7,899)		(7,899)	0	(7,899)	0	0	4,255		LD (Liability Cashflow)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/26/2012	01/14/2043	0	232,000,000	3	0	0	0	(181,250)		(181,250)	(181,250)	0	0	0	6,359,671		AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A159GD9	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/17/2012	01/22/2043	0	52,500,000	4.5	0	0	0	75,879		75,879	75,879	0	0	0	1,439,674		AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/12/2012	01/14/2043	0	110,000,000	3.5	0	0	0	21,484		21,484	21,484	0	0	0	3,015,361		AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	81,700	1.60231	0	0	0	(1,166)		(1,166)	0	(1,166)	0	0	150		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	02/19/2013	0	257,700	1.27125	0	0	0	(9,665)		(9,665)	0	(9,665)	0	0	472		FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/27/2012	03/25/2013	0	191,827	.031387	0	0	0	5,804		5,804	0	5,804	0	0	464		FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/19/2012	02/19/2013	0	61,500	.004498	0	0	0	(42)		(42)	0	(42)	0	0	113		FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/31/2012	02/19/2013	0	123,200	.011552	0	0	0	(181)		(181)	0	(181)	0	0	226		FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/11/2012	02/19/2013	0	61,700	.316356	0	0	0	1,007		1,007	0	1,007	0	0	113		FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	165,041	.050035	0	0	0	(8,219)		(8,219)	0	(8,219)	0	0	303		FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	86,000	.17451	0	0	0	(1,100)		(1,100)	0	(1,100)	0	0	158		FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/20/2012	02/19/2013	0	996,229	.012259	0	0	0	(56,046)		(56,046)	0	(56,046)	0	0	1,826		FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/20/2012	02/19/2013	0	61,700	.83027	0	0	0	575		575	0	575	0	0	113		FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/13/2012	02/19/2013	0	141,207	.002041	0	0	0	2,343		2,343	0	2,343	0	0	259		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	30,187,566	1.27934	0	0	0	(934,155)		(934,155)	0	(934,155)	0	0	55,336		FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	378,351	.074799	0	0	0	(9,698)		(9,698)	0	(9,698)	0	0	694		FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	49,200	1.079972	0	0	0	607		607	0	607	0	0	90		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	12/31/2014	0	509,149	1.3534	0	0	0	(8,781)		(8,781)	0	4,709	0	0	3,600		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	03/28/2013	0	870,935	1.3186	0	0	0	528		528	0	528	0	0	2,142		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	12/31/2014	0	514,892	1.2508	0	0	0	32,303		32,303	0	32,303	0	0	3,641		LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortiza-tion)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effective-ness at Inception and at Year-end (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2011	09/30/2013	0	517,317	1.4092	0	0	0	(31,932)		(31,932)	0	3,403	0	0	2,240		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/29/2012	03/31/2015	0	567,219	1.33778	0	0	0	(2,605)		(2,605)	0	(2,605)	0	0	4,254		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	03/31/2014	0	513,039	1.2463	0	0	0	32,218		32,218	0	32,218	0	0	2,868		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	03/31/2015	0	545,264	1.286	0	0	0	19,151		19,151	0	19,151	0	0	4,089		LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	01/15/2013	0	970,048	1.013644	0	0	0	9,171		9,171	0	9,171	0	0	974		FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/20/2012	02/04/2013	0	169,114,005	1.32411	0	0	0	683,246		683,246	0	683,246	0	0	259,365		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	06/30/2014	0	513,780	1.2481	0	0	0	32,091		32,091	0	32,091	0	0	3,146		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	12/31/2013	0	516,546	1.4071	0	0	0	(30,617)		(30,617)	0	3,420	0	0	2,583		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	06/28/2013	0	518,938	1.414	0	0	0	(34,225)		(34,225)	0	3,526	0	0	1,820		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/04/2012	09/30/2014	0	543,543	1.3204	0	0	0	3,169		3,169	0	3,169	0	0	3,595		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	06/30/2014	0	509,149	1.3534	0	0	0	(10,079)		(10,079)	0	4,118	0	0	3,118		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/20/2012	01/03/2013	0	169,061,640	1.3237	0	0	0	(676,892)		(676,892)	0	(676,892)	0	0	75,911		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	06/30/2014	0	528,791	1.4055	0	0	0	(29,579)		(29,579)	0	3,853	0	0	3,238		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	03/31/2014	0	526,933	1.28005	0	0	0	18,383		18,383	0	18,383	0	0	2,946		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2010	03/28/2013	0	510,614	1.3591	0	0	0	(14,904)		(14,904)	0	4,113	0	0	1,256		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2010	06/28/2013	0	464,679	1.237	0	0	0	31,358		31,358	0	4,202	0	0	1,630		LD (Liability Cashflow)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	02/19/2013	0	168,569	.8067	0	0	0	(3,306)		(3,306)	0	(3,306)	0	0	309		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	03/28/2013	0	496,368	1.3525	0	0	0	(12,139)		(12,139)	0	4,036	0	0	1,221		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	09/30/2015	0	532,035	1.2548	0	0	0	33,594		33,594	0	33,594	0	0	4,411		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	06/30/2015	0	542,169	1.2787	0	0	0	22,902		22,902	0	22,902	0	0	4,286		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	09/30/2013	0	527,963	1.4382	0	0	0	(42,553)		(42,553)	0	3,297	0	0	2,286		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	03/28/2013	0	529,946	1.4436	0	0	0	(45,560)		(45,560)	0	3,777	0	0	1,303		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	03/28/2013	0	882,560	1.3362	0	0	0	(11,088)		(11,088)	0	(11,088)	0	0	2,171		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	06/30/2014	0	538,982	1.4327	0	0	0	(39,755)		(39,755)	0	3,713	0	0	3,301		LD (Liability Cashflow)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2012	02/19/2013	0	147,500	1.60249	0	0	0	2,088		2,088	0	2,088	0	0	270		FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	12/31/2013	0	506,644	1.3805	0	0	0	(20,878)		(20,878)	0	3,528	0	0	2,533		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/27/2012	12/31/2013	0	518,280	1.2968	0	0	0	10,606		10,606	0	10,606	0	0	2,591		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/13/2012	06/30/2014	0	527,612	1.2817	0	0	0	18,332		18,332	0	18,332	0	0	3,231		LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/27/2012	12/31/2013	0	1,004,696	1.25697	0	0	0	52,944		52,944	0	52,944	0	0	5,023		LD (Liability Cashflow)
1229999. Subtotal - Forwards - Hedging Other										0	0	0	(22,484,416)	XXX	(22,484,416)	(203,096)	(20,218,615)	0	0	20,522,870	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)
1269999. Subtotal - Forwards										0	0	0	(22,484,416)	XXX	(22,484,416)	(203,096)	(20,218,615)	0	0	20,522,870	XXX	XXX
1399999. Subtotal - Hedging Effective										(773,521)	0	(53,630,915)	(84,107,959)	XXX	(474,246,984)	0	(109,537,459)	11,166	0	92,493,121	XXX	XXX
1409999. Subtotal - Hedging Other										74,755,338	990,255	318,359,997	1,140,105,359	XXX	1,139,391,951	517,357,125	(26,773,474)	(4,730,020)	0	503,067,253	XXX	XXX
1419999. Subtotal - Replication										0	0	33,042	0	XXX	79,801	0	0	0	0	5,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										73,981,817	990,255	264,762,124	1,055,997,400	XXX	665,224,768	517,357,125	(136,310,933)	(4,718,854)	0	600,560,374	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	AN (Anticipatory) - Hedges to capture market value change netted cumulative gain of $2.4 million.
0002	CR (Credit Risk) - Hedges to offset change in value of related credits captured cumulative net market value loss of $32.8 million.
0003	EL (Equity Risk Liability) - Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value gain of $10.2 million.
0004	FX (Foreign Exchange) - Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value gain of $39.8million.
0005	LD (Liability Cashflow) - Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.05 years to general account portfolio duration.
0006	PD (Duration) - Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.5 years to general account portfolio duration.
0007	RC (Credit Replications) - Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value gain of $.1 million.
0008	SD (Asset Cashflow) - Hedges against impact of changes in interest rates on value of specific assets contributed approximately -0.04 years to general account portfolio duration.
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets ($152.3B) as of 12/31/11

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund	06/27/2005	03/01/2017	05/02/2012	Sale or Pairoff	1	1	1	1	0	1	0	0		0	0	0	0	0	0	AN (Anticipatory)
Fiat Industrial SpA Rights and Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	Fiat Industrial SpA	05/21/2012	06/20/2012	06/13/2012	Expiration-Purchased Option	50,775	50,775	.000001	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
TELEFONICA S.A. CORP	Equity Portfolio Hedge	D2.2	Equity/Index	TELEFONICA S.A.	05/18/2012	06/06/2012	05/24/2012	Option Closing Sale	226,331	226,331	0	0	0	71,654	0	0		0	0	0	71,654	0	0	AN (Anticipatory)
BANCO SANTANDER SA RIGHTS/WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	04/13/2012	04/27/2012	04/19/2012	Option Closing Sale	396,257	396,257	0	0	0	105,160	0	0		0	0	0	105,160	0	0	AN (Anticipatory)
BANCO DE SABADELL SA Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO DE SABADELL SA	03/01/2012	03/20/2012	03/12/2012	Option Closing Sale	13,549	13,549	.000001	0	0	6,088	0	0		0	0	0	6,088	0	0	AN (Anticipatory)
BANCO POPULAR ESPANOL -RTS Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO POPULAR ESPANOL -RTS	11/14/2012	11/28/2012	11/26/2012	Option Closing Sale	199,810	199,810	0	0	0	92,713	0	0		0	0	0	92,713	0	0	AN (Anticipatory)
Durand Holdings Corp. Warrants/Rights	Bond Portfolio Hedge	D1	Equity/Index	Durand Holdings Corp.	12/09/2002	12/31/2012	12/31/2012	Option Closing Sale	1,111	1,111	.0009	0	1	1	0	0		0	0	0	0	0	0	AN (Anticipatory)
REPSOL YPF SA-RTS RIGHTS AND WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	REPSOL YPF SA-RTS	06/21/2012	07/05/2012	07/02/2012	Option Closing Sale	12,665	12,665	.000001	0	0	8,105	0	0		0	0	0	8,105	0	0	AN (Anticipatory)
Fiat Industrial SpA Rights and Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	Fiat Industrial SpA	05/21/2012	06/13/2012	06/13/2012	Expiration-Purchased Option	281,930	281,930	0	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
AUTOPISTAS CESA SPAIN RIGHTS AND WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	AUTOPISTAS CESA SPAIN	06/04/2012	06/18/2012	06/14/2012	Option Closing Sale	10,688	10,688	.000001	0	0	6,664	0	0		0	0	0	6,664	0	0	AN (Anticipatory)
Durand Holdings Corp. Warrants/Rights	Bond Portfolio Hedge	D1	Equity/Index	Durand Holdings Corp.	12/09/2002	12/31/2012	01/28/2012	Sale or Pairoff	1,111	1,111	.0009	1	0	1	0	0		1	0	0	0	0	0	AN (Anticipatory)
Energy Alloys LLC Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Energy Alloys LLC	11/16/2009	11/16/2019	08/21/2012	Option Closing Sale	1	1	175439	0	0	0	0	0		(148,770)	0	0	0	0	0	AN (Anticipatory)
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pendragon plc	09/02/2010	04/30/2012	05/18/2012	Sale or Pairoff	57,874	57,874	.000007	0	0	0	0	0		(3,597)	0	0	0	0	0	AN (Anticipatory)
Energy Alloys LLC Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Energy Alloys LLC	11/16/2009	11/16/2019	11/07/2012	Option Closing Sale	0	0	.375	0	0	38,777	0	0		(62,640)	0	0	38,777	0	0	AN (Anticipatory)
Energy Alloys LLC Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Energy Alloys LLC	08/21/2012	11/16/2019	11/07/2012	Option Closing Sale	1	1	175439	0	0	92,096	0	0		0	0	0	92,096	0	0	AN (Anticipatory)
Energy Alloys LLC Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Energy Alloys LLC	11/16/2009	11/16/2019	06/08/2012	Option Closing Sale	0	0	0	0	0	49,058	0	0		(2,610)	0	0	49,058	0	0	AN (Anticipatory)
Durand Holdings Corp. Warrants/Rights	Bond Portfolio Hedge	D1	Equity/Index	Durand Holdings Corp.	12/10/1999	12/31/2012	12/31/2012	Option Closing Sale	1,364	1,364	.000733	0	1	1	0	0		0	0	0	0	0	0	AN (Anticipatory)
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index	Whitecap Texas Oppor. Fund	06/27/2005	03/01/2017	05/02/2012	Sale or Pairoff	1	1	1	1	0	1	0	0		0	0	0	0	0	0	AN (Anticipatory)
BANCO SANTANDER SA RIGHTS AND WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	10/17/2012	11/05/2012	11/05/2012	Option Closing Sale	166,873	166,873	0	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Fiat Industrial SpA Rights and Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	Fiat Industrial SpA	05/21/2012	06/20/2012	06/13/2012	Expiration-Purchased Option	50,775	50,775	.000001	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Fiat Industrial SpA Rights and Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	Fiat Industrial SpA	05/21/2012	06/13/2012	06/13/2012	Expiration-Purchased Option	281,930	281,930	0	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
BANCO SANTANDER SA Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	01/17/2012	01/30/2012	01/20/2012	Option Closing Sale	396,257	396,257	0	0	0	64,789	0	0		0	0	0	64,789	0	0	AN (Anticipatory)
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pendragon plc	09/02/2010	04/30/2012	05/18/2012	Sale or Pairoff	86,812	86,812	.000007	1	0	1	0	0		(5,396)	0	0	0	0	0	AN (Anticipatory)
Durand Holdings Corp. Warrants/Rights	Bond Portfolio Hedge	D1	Equity/Index	Durand Holdings Corp.	12/10/1999	12/31/2012	01/28/2012	Sale or Pairoff	1,364	1,364	.000733	1	0	1	0	0		1	0	0	0	0	0	AN (Anticipatory)
GAS NATURAL SDG SA Rights and Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	GAS NATURAL SDG SA	05/30/2012	06/13/2012	06/05/2012	Option Closing Sale	144,887	144,887	.000001	0	0	84,137	0	0		0	0	0	84,137	0	0	AN (Anticipatory)
Taylor Wimpey plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Taylor Wimpey plc	04/30/2009	05/14/2014	10/30/2012	Option Closing Sale	15,220	15,220	.000016	0	0	0	0	0		(8,418)	0	0	0	0	0	AN (Anticipatory)
Energy Alloys LLC Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Energy Alloys LLC	11/16/2009	11/16/2019	06/08/2012	Option Closing Sale	0	0	0	0	0	21,146	0	0		(2,610)	0	0	21,146	0	0	AN (Anticipatory)
Iberdrola SA Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	Iberdrola SA	01/03/2012	01/17/2012	01/10/2012	Option Closing Sale	491,977	491,977	0	0	0	91,118	0	0		0	0	0	91,117	0	0	AN (Anticipatory)
BANCO SANTANDER SA WARRANTS/RIGHTS	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	07/13/2012	07/27/2012	07/18/2012	Option Closing Sale	166,873	166,873	.000001	0	0	28,434	0	0		0	0	0	28,434	0	0	AN (Anticipatory)
Energy Alloys LLC Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Energy Alloys LLC	11/16/2009	11/16/2019	06/08/2012	Option Closing Sale	0	0	0	0	0	21,146	0	0		(2,610)	0	0	21,146	0	0	AN (Anticipatory)
Taylor Wimpey plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Taylor Wimpey plc	04/30/2009	05/14/2014	10/30/2012	Option Closing Sale	15,220	15,220	.000016	0	0	0	0	0		(8,418)	0	0	0	0	0	AN (Anticipatory)
Iberdrola SA RIGHTS/WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	Iberdrola SA	07/04/2012	07/18/2012	07/09/2012	Option Closing Sale	579,707	579,707	0	0	0	111,130	0	0		0	0	0	111,129	0	0	AN (Anticipatory)
SWISS PRIME SITE-REG WARRANTS/RIGHTS	Equity Portfolio Hedge	D2.2	Equity/Index	SWISS PRIME SITE-REG	11/26/2011	12/03/2012	12/02/2012	Option Closing Sale	2,069	2,069	.00001	0	0	1,635	0	0		0	0	0	1,635	0	0	AN (Anticipatory)
Energy Alloys LLC Equity Warrants	Bond Portfolio Hedge	D1	Equity/Index	Energy Alloys LLC	11/16/2009	11/16/2019	11/07/2012	Option Closing Sale	0	0	208333	0	0	38,777	0	0		(62,640)	0	0	38,777	0	0	AN (Anticipatory)
Wendel RIGHTS AND WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	Wendel	06/07/2012	06/12/2012	06/08/2012	Option Closing Sale	2,623	2,623	.000011	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												5	3	932,633	0	0	XXX	(307,708)	0	0	932,624	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
PALIC	Liability Hedge	N/A	Equity/Index	Pru Global Fund	11/21/2000	01/02/2015	01/05/2012	Option Closing Sale	0	0	5.0987	0	0	3,575,522	0	0		0	0	0	3,575,522	0	0	LD (Liability Cashflow)
PALIC	Liability Hedge	N/A	Equity/Index	Pru Global Fund	11/21/2000	01/02/2015	10/31/2012	Option Closing Sale	0	341,890,280	5.0987	5,663,325	0	8,578,554	0	0		(11,797,003)	0	(213,981)	8,057,944	0	0	LD (Liability Cashflow)
PALIC	Liability Hedge	N/A	Equity/Index	Pru Global Fund	11/21/2000	01/02/2015	01/02/2012	Option Closing Sale	0	41,162,054	5.0987	0	0	0	0	0		0	0	0	0	0	0	LD (Liability Cashflow)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	03/30/2009	03/30/2012	03/30/2012	Expiration-Purchased Option	52,463	40,999,999	781.5	9,557,263	0	0	0	0		9,476,370	0	0	(9,557,263)	0	0	EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/24/2008	07/27/2012	07/27/2012	Expiration-Purchased Option	2,356	3,000,000	1273.08999999999	524,224	0	0	0	0		283,103	0	0	(524,224)	0	0	EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/24/2008	07/20/2012	07/20/2012	Expiration-Purchased Option	2,386	3,000,634	1257.59999999999	514,381	0	0	0	0		290,643	0	0	(514,381)	0	0	EL (Equity Risk Liability)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund	12/05/2007	12/05/2012	12/05/2012	Option Closing Sale	12,122	18,000,000	1484.84999999999	2,781,000	0	916,093	0	0		(434,136)	0	0	(1,864,907)	0	0	EL (Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												19,040,193	0	13,070,169	0	0	XXX	(2,181,022)	0	(213,981)	(827,309)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												19,040,198	3	14,002,801	0	0	XXX	(2,488,730)	0	(213,981)	105,315	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												5	3	932,633	0	0	XXX	(307,708)	0	0	932,624	0	0	XXX
0379999. Total Purchased Options - Put Options												19,040,193	0	13,070,169	0	0	XXX	(2,181,022)	0	(213,981)	(827,309)	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												19,040,198	3	14,002,801	0	0	XXX	(2,488,730)	0	(213,981)	105,315	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	03/05/2012	Maturity	0	35,010	3.3913 / 7.89	0	0	0	(278)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	08/05/2012	Maturity	0	0	7672 / 6.08	0	0	0	(1,187)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	11/05/2012	Maturity	0	33,345	74 / 6.08	0	0	0	(1,492)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	11/15/2012	Maturity	0	43,700	6602 / 6.03	0	0	0	(2,031)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	02/11/2012	Maturity	0	0	0 / 5.6	0	0	0	(790)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 74789PRD - Receive: Floating 1 Month Libor +48.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/16/2007	04/05/2012	03/12/2012	Sale	0	28,921,779	731 / 5.56	0	0	0	(273,572)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	10/05/2012	Maturity	0	30,544	9355 / 6.21	0	0	0	(1,219)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 76671PRD - Receive: Floating 1 Month Libor +88.6 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/04/2007	09/05/2012	02/07/2012	Sale	0	26,998,488	1.1484 / 6.26	0	0	0	(136,330)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	05/05/2012	Maturity	0	0	0 / 6.21	0	0	0	(637)	0		0	0	0	0	0	0	99.98% \ 99.40%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 76671PRD - Receive: Floating 1 Month Libor +88.6 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/04/2007	09/05/2012	01/05/2012	Maturity	0	35,377	1.1302 / 6.26	0	0	0	(20)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	06/10/2012	Maturity	0	0	0 / 5.62	0	0	0	(1,361)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 80724PRD - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/20/2008	12/05/2017	03/08/2012	Sale	0	5,252,283	2.575 / 6.85	0	0	0	(41,448)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	09/10/2012	Maturity	0	55,592	5513 / 5.62	0	0	0	(1,941)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	08/01/2012	Maturity	0	37,819	6146 / 5.58	0	0	0	(1,092)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	03/05/2012	Maturity	0	25,712	7743 / 6.21	0	0	0	(247)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	01/05/2012	Maturity	0	25,448	7743 / 6.21	0	0	0	(15)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	06/05/2012	Maturity	0	26,113	7743 / 6.21	0	0	0	(605)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	10/05/2012	Maturity	0	26,658	7605 / 6.21	0	0	0	(1,099)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 80883PRD2 - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	05/07/2012	Maturity	0	38,525	2.6888 / 5.75	0	0	0	(148)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80885PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	01/05/2012	Maturity	0	33,264	2.6888 / 5.75	0	0	0	(11)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 772130M - Receive: Floating 3 Month Libor +8.4 BPS Pay: Fixed	03073EAD7 - AMERISOURCEBERGEN CORP CORPORATE	D1	Interest	Pru Global Fund	07/10/2007	09/15/2012	09/15/2012	Maturity	0	10,000,000	5519 / 5.625	0	0	0	(266,841)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	02/15/2012	Maturity	0	19,847	5469 / 5.58	0	0	0	(121)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	05/15/2012	Maturity	0	20,125	5469 / 5.58	0	0	0	(375)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	12/15/2012	Maturity	0	0	5154 / 5.58	0	0	0	(1,108)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	11/15/2012	Maturity	0	20,693	5214 / 5.58	0	0	0	(906)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 69653PR - Receive: Floating CPISP +201 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	11/14/2005	11/10/2015	12/20/2012	Sale	0	10,498,000	4 / 5.02	0	0	(302,336)	(69,135)	0		0	0	0	(302,336)	0	0	100.00% \ 100.00%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	10/05/2012	Maturity	0	10,787	75 / 5.53	0	0	0	(390)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	05/07/2012	Maturity	0	10,542	7638 / 0	0	0	0	29	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	03/05/2012	Maturity	0	10,445	7638 / 5.53	0	0	0	(88)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	08/05/2012	Maturity	0	0	2.3858 / 6.67	0	0	0	(197)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	05/05/2012	Maturity	0	0	0 / 6.67	0	0	0	(138)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	11/05/2012	Maturity	0	4,991	2.3585 / 6.67	0	0	0	(183)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80885PRD2 - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	05/07/2012	Maturity	0	38,525	2.6888 / 5.75	0	0	0	(148)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	07/05/2012	Maturity	0	36,062	2.9168 / 6.58	0	0	0	(681)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	10/22/2012	Maturity	0	176,079	776 / 5.81	0	0	0	1,160	0		0	0	0	0	0	0	99.98% \ 99.80%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	09/05/2012	Maturity	0	31,557	2.7993 / 6	0	0	0	(673)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	02/05/2012	Maturity	0	0	0 / 6	0	0	0	(173)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	03/05/2012	Maturity	0	30,627	2.7993 / 6	0	0	0	(172)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	03/05/2012	Maturity	0	46,980	8943 / 5.79	0	0	0	(406)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	05/07/2012	Maturity	0	30,934	2.7993 / 0	0	0	0	307	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	08/06/2012	Maturity	0	31,400	2.8008 / 6	0	0	0	534	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	11/05/2012	Maturity	0	19,375	9385 / 5.73	0	0	0	(777)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	02/06/2012	Maturity	0	18,562	9643 / 5.73	0	0	0	(82)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	12/03/2012	Maturity	0	9,339	492 / 5.5	0	0	0	46	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	03/05/2012	Maturity	0	26,274	1.2218 / 6.4	0	0	0	(240)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 80883PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	03/09/2012	Sale	0	28,530,577	2.693 / 5.75	0	0	0	(162,896)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	12/05/2012	Maturity	0	54,203	67 / 6.27	0	0	0	(2,794)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	06/05/2012	Maturity	0	52,535	7043 / 6.27	0	0	0	(1,246)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	11/05/2012	Maturity	0	53,921	6785 / 6.27	0	0	0	(2,528)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	07/05/2012	Maturity	0	52,809	7043 / 6.27	0	0	0	(1,498)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	04/05/2012	Maturity	0	19,585	6423 / 5.47	0	0	0	(245)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	12/05/2012	Maturity	0	20,310	608 / 5.47	0	0	0	(908)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	08/05/2012	Maturity	0	0	2.5257 / 6.79	0	0	0	(298)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	06/05/2012	Maturity	0	7,195	2.5243 / 6.79	0	0	0	(133)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	02/06/2012	Maturity	0	6,003	2.7362 / 0	0	0	0	17	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	01/05/2012	Maturity	0	5,970	2.7362 / 6.44	0	0	0	(2)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	10/19/2012	Sale	0	6,852,549	2.7224 / 6.44	0	0	0	(205,663)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	03/05/2012	Maturity	0	130,356	7638 / 5.53	0	0	0	(1,096)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 77213CM - Receive: Floating 3 Month Libor +8.4 BPS Pay: Fixed	03073EAD7 - AMERISOURCEBERGEN CORP CORPORATE	D1	Interest	Pru Global Fund	07/10/2007	09/15/2012	08/29/2012	Sale	0	10,000,000	5518 / 5.625	0	0	0	(88,419)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 78220CM - Receive: Floating 3 Month Libor +42.3 BPS Pay: Fixed	049255AG7 - ATLAS COPCO AB CORP FOREIGN	D1	Interest	Pru Global Fund	09/18/2007	05/22/2017	08/29/2012	Sale	0	7,000,000	8899 / 5.6	0	0	0	(112,374)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 68332PR - Receive: Fixed Pay: Floating 3 Month Libor +44 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/24/2005	06/25/2012	06/25/2012	Maturity	0	75,000,000	4.625 / .9076	0	0	0	1,323,382	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest	Pru Global Fund	10/17/2006	11/01/2032	08/29/2012	Sale	0	5,000,000	1.3034 / 6.35	0	0	0	(66,420)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	12/05/2012	Maturity	0	20,448	4825 / 5.4	0	0	0	(925)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	08/05/2012	Maturity	0	0	5182 / 5.4	0	0	0	(645)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	02/05/2012	Maturity	0	0	0 / 5.4	0	0	0	(100)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	07/05/2012	Maturity	0	25,248	1.9693 / 5.25	0	0	0	(419)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 78560CM - Receive: Floating 3 Month Libor +68.4 BPS Pay: Fixed	25243YAN1 - DIAGEO CAPITAL PLC CORP FOREIGN	D1	Interest	Pru Global Fund	10/23/2007	10/23/2017	08/29/2012	Sale	0	8,000,000	1.1371 / 5.75	0	0	0	(89,306)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	04/05/2012	Maturity	0	35,240	3.3913 / 7.89	0	0	0	(408)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75120PRD - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/19/2007	07/05/2012	05/04/2012	Sale	0	30,737,755	7525 / 5.42	0	0	0	(487,412)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	07/05/2012	Maturity	0	35,940	3.3913 / 7.89	0	0	0	(818)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	02/06/2012	Maturity	0	31,862	7658 / 0	0	0	0	26	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	04/05/2012	Maturity	0	32,186	7658 / 6.08	0	0	0	(444)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 74789PRD - Receive: Floating 1 Month Libor +48.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/16/2007	04/05/2012	03/05/2012	Maturity	0	35,584	7293 / 5.56	0	0	0	(303)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	10/11/2012	Maturity	0	131,844	2.273 / 5.6	0	0	0	(3,356)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	05/07/2012	Maturity	0	29,766	9493 / 0	0	0	0	101	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	11/05/2012	Maturity	0	30,702	9235 / 6.21	0	0	0	(1,359)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	12/10/2012	Maturity	0	56,377	52 / 5.62	0	0	0	(2,685)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	03/10/2012	Maturity	0	0	0 / 5.62	0	0	0	(582)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	04/10/2012	Maturity	0	54,309	5513 / 5.62	0	0	0	(752)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	04/01/2012	Maturity	0	0	0 / 5.58	0	0	0	(518)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	08/05/2012	Maturity	0	0	7758 / 6.21	0	0	0	(974)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	09/05/2012	Maturity	0	26,520	7743 / 6.21	0	0	0	(973)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	04/16/2012	Maturity	0	20,569	912 / 0	0	0	0	57	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	01/15/2012	Maturity	0	0	0 / 6.4	0	0	0	(50)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	05/15/2012	Maturity	0	20,678	912 / 6.4	0	0	0	(421)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 80885PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	02/05/2012	Maturity	0	0	0 / 5.75	0	0	0	(187)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	04/16/2012	Maturity	0	20,032	5469 / 0	0	0	0	34	0		0	0	0	0	0	0	99.99% \ 99.85%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	07/16/2012	Maturity	0	20,313	5469 / 0	0	0	0	62	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	10/15/2012	Maturity	0	20,597	5282 / 5.58	0	0	0	(815)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	08/05/2012	Maturity	0	0	7653 / 5.53	0	0	0	(351)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	12/05/2012	Maturity	0	10,887	7295 / 5.53	0	0	0	(480)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	08/06/2012	Maturity	0	4,899	2.3858 / 6.67	0	0	0	71	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	10/05/2012	Maturity	0	6,105	2.3705 / 6.67	0	0	0	(202)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	11/05/2012	Maturity	0	31,441	2.891 / 6.58	0	0	0	(988)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	02/05/2012	Maturity	0	0	0 / 6.58	0	0	0	(190)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	01/05/2012	Maturity	0	29,566	2.9168 / 6.58	0	0	0	(12)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	06/21/2012	Maturity	0	172,710	7945 / 5.81	0	0	0	(4,069)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	04/23/2012	Maturity	0	171,049	7945 / 0	0	0	0	440	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	03/21/2012	Maturity	0	170,225	7945 / 5.81	0	0	0	(1,885)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	01/05/2012	Maturity	0	30,323	2.7993 / 6	0	0	0	(11)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	07/05/2012	Maturity	0	31,244	2.7993 / 6	0	0	0	(505)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	06/05/2012	Maturity	0	31,088	2.7993 / 6	0	0	0	(419)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	06/01/2012	Maturity	0	9,086	5257 / 5.5	0	0	0	(188)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	12/05/2012	Maturity	0	19,468	93 / 5.73	0	0	0	(859)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest	Pru Global Fund	04/08/2008	06/15/2018	12/15/2012	Maturity	0	0	1.7113 / 5.25	0	0	0	(58,996)	0		0	0	0	0	0	0	99.98% \ 99.99%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	02/01/2012	Maturity	0	8,922	5257 / 5.5	0	0	0	(36)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/05/2011	04/05/2017	01/06/2012	Maturity	0	18,386	9643 / 5.73	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	10/05/2012	Maturity	0	27,271	1.208 / 6.4	0	0	0	(1,070)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	12/05/2012	Maturity	0	27,563	1.1875 / 6.4	0	0	0	(1,320)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	11/05/2012	Maturity	0	27,416	1.196 / 6.4	0	0	0	(1,194)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 80883PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	02/06/2012	Maturity	0	33,429	2.6888 / 0	0	0	0	92	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	09/05/2012	Maturity	0	53,362	7043 / 6.27	0	0	0	(2,006)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	02/06/2012	Maturity	0	51,451	7043 / 0	0	0	0	39	0		0	0	0	0	0	0	99.83% \ 99.65%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	04/05/2012	Maturity	0	51,990	7043 / 6.27	0	0	0	(751)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	10/05/2012	Maturity	0	53,641	6905 / 6.27	0	0	0	(2,266)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	10/05/2012	Maturity	0	20,127	6285 / 5.47	0	0	0	(737)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	05/07/2012	Maturity	0	8,783	2.5243 / 0	0	0	0	79	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	02/05/2012	Maturity	0	0	0 / 6.79	0	0	0	(46)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	05/07/2012	Maturity	0	7,351	2.7362 / 0	0	0	0	71	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	05/05/2012	Maturity	0	0	0 / 6.44	0	0	0	(164)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	02/05/2012	Maturity	0	0	0 / 6.44	0	0	0	(38)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	08/05/2012	Maturity	0	0	7653 / 5.53	0	0	0	(4,385)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	04/05/2012	Maturity	0	130,956	7638 / 5.53	0	0	0	(1,619)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	12/05/2012	Maturity	0	135,863	7295 / 5.53	0	0	0	(5,995)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75379QM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - VERIZON COMMUNICATIONS CORPORATE	D1	Interest	Pru Global Fund	04/03/2007	04/01/2037	08/29/2012	Sale	0	7,000,000	1.2606 / 6.25	0	0	0	(62,312)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70676QM - Receive: Floating 3 Month Libor +346.5 BPS Pay: Fixed	852060AT9 - SPRINT CAPITAL CORP COMPANY GUARNT	D1	Interest	Pru Global Fund	01/26/2006	03/15/2032	08/29/2012	Sale	0	5,000,000	3.9328 / 8.75	0	0	0	1,623	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 74006QM - Receive: Floating 3 Month Libor +167.8 BPS Pay: Fixed	020002AH4 - ALLSTATE CORP DEBENTURES	D1	Interest	Pru Global Fund	12/12/2006	05/15/2018	08/29/2012	Sale	0	10,000,000	2.1444 / 6.75	0	0	0	(115,263)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	09/05/2012	Maturity	0	20,175	5168 / 5.4	0	0	0	(666)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 92281QM - Receive: Floating 3 Month Libor +286.5 BPS Pay: Fixed	091797AM2 - BLACK & DECKER CORP 144A	D1	Interest	Pru Global Fund	07/06/2010	11/01/2014	08/29/2012	Sale	0	5,800,000	3.3309 / 4.75	0	0	0	23,463	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	04/05/2012	Maturity	0	24,919	1.9693 / 5.25	0	0	0	(211)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	08/06/2012	Maturity	0	36,176	3.3927 / 7.89	0	0	0	745	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75120PRD - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/19/2007	07/05/2012	01/05/2012	Maturity	0	40,520	757 / 5.42	0	0	0	(21)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	05/05/2012	Maturity	0	0	0 / 7.89	0	0	0	(964)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	08/06/2012	Maturity	0	32,843	7672 / 6.08	0	0	0	154	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 86552PR - Receive: Fixed Pay: Floating 1 Month Libor +124.5 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	02/17/2009	02/17/2012	02/17/2012	Maturity	0	335,000,000	2.96 / 1.491	0	0	0	625,457	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 86550PR - Receive: Fixed Pay: Floating 1 Month Libor +106.3 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	02/17/2009	03/06/2012	03/06/2012	Maturity	0	115,000,000	2.795 / 1.3053	0	0	0	304,063	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 74789PRD - Receive: Floating 1 Month Libor +48.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/16/2007	04/05/2012	02/06/2012	Maturity	0	35,420	7293 / 0	0	0	0	28	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	07/11/2012	Maturity	0	130,015	2.2843 / 5.6	0	0	0	(2,249)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	11/13/2012	Maturity	0	0	5285 / 5.62	0	0	0	275	0		0	0	0	0	0	0	99.98% \ 99.64%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	08/10/2012	Maturity	0	55,333	5567 / 5.62	0	0	0	(1,699)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	10/01/2012	Maturity	0	38,172	5998 / 5.58	0	0	0	(1,418)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	03/01/2012	Maturity	0	36,952	615 / 5.58	0	0	0	(304)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	12/03/2012	Maturity	0	38,528	5813 / 5.58	0	0	0	221	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	09/04/2012	Maturity	0	37,995	615 / 5.58	0	0	0	162	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	02/05/2012	Maturity	0	0	0 / 6.21	0	0	0	(150)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	06/15/2012	Maturity	0	20,789	912 / 6.4	0	0	0	(517)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	01/05/2012	Maturity	0	4,681	2.3843 / 6.67	0	0	0	(2)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	06/05/2012	Maturity	0	4,837	2.3843 / 6.67	0	0	0	(90)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	05/05/2012	Maturity	0	0	0 / 6.58	0	0	0	(816)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	12/05/2012	Maturity	0	36,972	2.8825 / 6.58	0	0	0	(1,276)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	01/21/2012	Maturity	0	0	0 / 5.81	0	0	0	(544)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	06/05/2012	Maturity	0	47,663	8943 / 5.79	0	0	0	(993)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	10/05/2012	Maturity	0	48,590	8805 / 5.79	0	0	0	(1,804)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	07/05/2012	Maturity	0	47,893	8943 / 5.79	0	0	0	(1,194)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	02/06/2012	Maturity	0	30,474	2.7993 / 0	0	0	0	87	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	07/01/2012	Maturity	0	0	0 / 5.5	0	0	0	(251)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	07/02/2012	Maturity	0	9,128	5257 / 0	0	0	0	25	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest	Pru Global Fund	04/08/2008	06/15/2018	06/15/2012	Maturity	0	1,176,000	1.7904 / 5.25	0	0	0	(18,211)	0		0	0	0	0	0	0	99.98% \ 99.99%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	07/05/2012	Maturity	0	19,010	9643 / 5.73	0	0	0	(461)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	09/05/2012	Maturity	0	19,192	9643 / 5.73	0	0	0	(617)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	06/05/2012	Maturity	0	18,919	9643 / 5.73	0	0	0	(384)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	12/05/2011	Maturity	0	18,386	9643 / 5.73	0	0	0	62	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest	Pru Global Fund	10/23/2007	12/31/2028	07/02/2012	Maturity	0	447,436	1.3416 / 0	0	0	0	3,277	0		0	0	0	0	0	0	99.98% \ 99.96%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	03/05/2012	Maturity	0	51,720	7043 / 6.27	0	0	0	(509)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	08/06/2012	Maturity	0	53,085	7057 / 6.27	0	0	0	229	0		0	0	0	0	0	0	99.83% \ 99.65%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	05/05/2012	Maturity	0	0	0 / 6.27	0	0	0	(1,129)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	10/05/2012	Maturity	0	9,006	2.5105 / 6.79	0	0	0	(296)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	03/05/2012	Maturity	0	10,327	2.5243 / 6.79	0	0	0	(78)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	09/05/2012	Maturity	0	6,268	2.7362 / 6.44	0	0	0	(160)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	10/05/2012	Maturity	0	7,530	2.7224 / 6.44	0	0	0	(215)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	09/05/2012	Maturity	0	134,002	7638 / 5.53	0	0	0	(4,311)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	02/06/2012	Maturity	0	129,758	7638 / 0	0	0	0	105	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 68257PR - Receive: Fixed Pay: Floating 3 Month Libor +27.4 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	06/16/2005	06/25/2012	06/25/2012	Maturity	0	400,000,000	4.625 / .7411	0	0	0	7,383,638	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 67388PR - Receive: Floating CPISP +158 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	02/28/2005	03/10/2015	12/20/2012	Sale	0	5,414,000	3.57 / 4.51	0	0	(126,321)	(31,407)	0		0	0	0	(126,321)	0	0	100.00% \ 100.00%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest	Pru Global Fund	07/11/2006	06/15/2036	08/29/2012	Sale	0	5,000,000	1.2578 / 6.625	0	0	0	(121,022)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 67260PR - Receive: Floating CPISP +174 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	02/14/2005	02/10/2015	12/20/2012	Sale	0	15,733,000	3.73 / 4.585	0	0	(330,269)	(78,156)	0		0	0	0	(330,269)	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	10/05/2012	Maturity	0	20,266	503 / 5.4	0	0	0	(751)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	07/05/2012	Maturity	0	19,994	5168 / 5.4	0	0	0	(497)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	04/05/2012	Maturity	0	19,727	5168 / 5.4	0	0	0	(250)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 67497PR - Receive: Floating CPISP +176 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	03/14/2005	03/10/2015	12/20/2012	Sale	0	5,092,000	3.75 / 4.75	0	0	(125,520)	(32,535)	0		0	0	0	(125,520)	0	0	100.00% \ 100.00%
Interest Rate Swap - 73338CM - Receive: Floating 3 Month Libor +53.8 BPS Pay: Fixed	6943088E1 - PACIFIC GAS & ELEC CO CORPORATE	D1	Interest	Pru Global Fund	10/17/2006	03/01/2034	08/29/2012	Sale	0	5,000,000	1.0044 / 6.05	0	0	0	(28,449)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75459CM - Receive: Floating 3 Month Libor +205.4 BPS Pay: Fixed	58405UAC6 - MEDCO HEALTH SOLUTIONS SENIOR NOTES	D1	Interest	Pru Global Fund	04/11/2007	08/15/2013	05/08/2012	Sale	0	5,000,000	2.5566 / 7.25	0	0	(291,092)	(84,019)	0		0	0	0	(291,092)	0	0	100.00% \ 100.00%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	02/06/2012	Maturity	0	24,702	1.9693 / 0	0	0	0	50	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	05/07/2012	Maturity	0	25,028	1.9693 / 0	0	0	0	175	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 71830CM - Receive: Floating 3 Month Libor +64.3 BPS Pay: Fixed	737415AJ8 - POST APARTMENT HOMES LP CORPORATE	D1	Interest	Pru Global Fund	05/31/2006	06/01/2013	08/29/2012	Sale	0	5,000,000	1.1094 / 6.3	0	0	0	(107,066)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 74451CM - Receive: Floating 3 Month Libor +40.3 BPS Pay: Fixed	72650RAB8 - PLAINS ALL AMER PIPELINE PLAINS ALL AMERN PIPELINE LP	D1	Interest	Pru Global Fund	01/22/2007	12/15/2013	08/29/2012	Sale	0	5,000,000	.8703 / 5.625	0	0	0	(107,179)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75120PRD - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/19/2007	07/05/2012	02/05/2012	Maturity	0	0	0 / 5.42	0	0	0	(208)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	01/05/2012	Maturity	0	34,554	3.3913 / 7.89	0	0	0	(17)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	09/05/2012	Maturity	0	33,009	7658 / 6.08	0	0	0	(1,184)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	02/05/2012	Maturity	0	0	0 / 6.08	0	0	0	(183)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	05/15/2012	Maturity	0	42,405	6857 / 6.03	0	0	0	(840)	0		0	0	0	0	0	0	99.97% \ 99.83%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	02/15/2012	Maturity	0	41,772	6857 / 6.03	0	0	0	(270)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	11/11/2012	Maturity	0	0	2.2605 / 5.6	0	0	0	(6,387)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	03/12/2012	Maturity	0	127,616	2.2843 / 0	0	0	0	584	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	07/05/2012	Maturity	0	30,075	9493 / 6.21	0	0	0	(806)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	05/10/2012	Maturity	0	54,563	5513 / 5.62	0	0	0	(986)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 80724PRD - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/20/2008	12/05/2017	02/06/2012	Maturity	0	4,987	2.5763 / 6.85	0	0	0	(20)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	07/01/2012	Maturity	0	0	0 / 5.58	0	0	0	(1,050)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	11/05/2012	Maturity	0	26,796	7485 / 6.21	0	0	0	(1,227)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	08/06/2012	Maturity	0	26,384	7758 / 6.21	0	0	0	125	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	12/05/2012	Maturity	0	26,934	74 / 6.21	0	0	0	(1,356)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 80883PRD2 - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	05/08/2012	Sale	0	28,458,246	2.6888 / 5.75	0	0	0	(120,875)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	09/15/2012	Maturity	0	0	912 / 6.4	0	0	0	(954)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 80883PRD2 - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	04/05/2012	Maturity	0	33,806	2.6888 / 5.75	0	0	0	(49)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	03/15/2012	Maturity	0	20,460	912 / 6.4	0	0	0	(230)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	09/17/2012	Maturity	0	21,123	912 / 6.4	0	0	0	141	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	11/15/2012	Maturity	0	21,349	8865 / 6.4	0	0	0	(1,018)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 80885PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	03/05/2012	Maturity	0	42,722	2.6888 / 5.75	0	0	0	(229)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	06/15/2012	Maturity	0	20,219	5469 / 5.58	0	0	0	(462)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	08/15/2012	Maturity	0	20,407	5562 / 5.58	0	0	0	(637)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	02/06/2012	Maturity	0	29,733	2.9168 / 0	0	0	0	88	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	10/05/2012	Maturity	0	36,599	2.903 / 6.58	0	0	0	(1,034)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	04/05/2012	Maturity	0	30,132	2.9168 / 6.58	0	0	0	(289)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	09/05/2012	Maturity	0	31,057	2.9168 / 6.58	0	0	0	(782)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	07/23/2012	Maturity	0	173,546	7945 / 0	0	0	0	796	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	11/05/2012	Maturity	0	48,824	8685 / 5.79	0	0	0	(2,012)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	12/05/2012	Maturity	0	32,033	2.765 / 6	0	0	0	(939)	0		0	0	0	0	0	0	99.94% \ 97.49%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	09/05/2012	Maturity	0	48,356	8943 / 5.79	0	0	0	(1,597)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	10/05/2012	Maturity	0	31,715	2.7855 / 6	0	0	0	(761)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	01/05/2012	Maturity	0	46,530	8943 / 5.79	0	0	0	(25)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	08/05/2012	Maturity	0	0	2.8008 / 6	0	0	0	(1,120)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	08/05/2012	Maturity	0	0	8958 / 5.79	0	0	0	(1,656)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	04/05/2012	Maturity	0	30,780	2.7993 / 6	0	0	0	(253)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	01/01/2012	Maturity	0	0	0 / 5.5	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	01/03/2012	Maturity	0	8,881	5257 / 0	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	08/08/2012	Maturity	0	19,100	9658 / 5.73	0	0	0	(538)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	03/05/2012	Maturity	0	18,651	9643 / 5.73	0	0	0	(157)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	10/01/2012	Maturity	0	9,254	5105 / 5.5	0	0	0	(344)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	01/06/2012	Maturity	0	18,474	9643 / 5.73	0	0	0	(10)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	05/07/2012	Maturity	0	26,555	1.2218 / 0	0	0	0	116	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	02/05/2012	Maturity	0	0	0 / 6.4	0	0	0	(158)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	08/06/2012	Maturity	0	26,982	1.2232 / 6.4	0	0	0	201	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	74951#AD2 - RE Rich Family Holding Corp Senior Note	D1	Interest	Pru Global Fund	08/14/2006	09/22/2016	09/24/2012	Maturity	0	3,240,000	9226 / 5.95	0	0	0	22,969	0		0	0	0	0	0	0	100.00% \ 99.93%
Interest Rate Swap - 80883PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	02/05/2012	Maturity	0	0	0 / 5.75	0	0	0	(187)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80883PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	01/05/2012	Maturity	0	33,264	2.6888 / 5.75	0	0	0	(11)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	08/05/2012	Maturity	0	0	6437 / 5.47	0	0	0	(648)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	04/05/2012	Maturity	0	7,102	2.5243 / 6.79	0	0	0	(80)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	02/06/2012	Maturity	0	7,001	2.5243 / 0	0	0	0	18	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	06/05/2012	Maturity	0	132,166	7638 / 5.53	0	0	0	(2,682)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	07/05/2012	Maturity	0	132,775	7638 / 5.53	0	0	0	(3,222)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	08/06/2012	Maturity	0	133,387	7653 / 5.53	0	0	0	624	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 66988PR - Receive: Floating CPISP +140 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	01/18/2005	01/10/2012	01/10/2012	Maturity	0	8,142,000	4.93 / 4.335	0	0	0	1,057	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 71727QM - Receive: Floating 3 Month Libor +99.3 BPS Pay: Fixed	040555CD4 - ARIZONA PUB SVC CO 6.50000 03/01/2012 Baa1/BBB	D1	Interest	Pru Global Fund	05/18/2006	03/01/2012	03/01/2012	Maturity	0	8,000,000	1.48 / 6.5	0	0	0	(66,407)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 77307PR - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	44565#AE1 - JB Hunt Transport Inc. Senior Note	D1	Interest	Pru Global Fund	07/17/2007	07/26/2014	07/26/2012	Maturity	0	1,262,500	8956 / 6.08	0	0	0	(36,823)	0		0	0	0	0	0	0	100.00% \ 99.94%
Interest Rate Swap - 72481CM - Receive: Floating 3 Month Libor +65.8 BPS Pay: Fixed	792860AJ7 - TRAVELERS COS INC CORPORATE	D1	Interest	Pru Global Fund	08/01/2006	06/20/2016	08/29/2012	Sale	0	5,000,000	1.1264 / 6.25	0	0	0	(118,831)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	03/05/2012	Maturity	0	19,639	5168 / 5.4	0	0	0	(169)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	01/05/2012	Maturity	0	19,463	5168 / 5.4	0	0	0	(10)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	11/05/2012	Maturity	0	25,692	1.9435 / 5.25	0	0	0	(704)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	10/05/2012	Maturity	0	25,580	1.9555 / 5.25	0	0	0	(632)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 92189CM - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed	693476BK8 - PNC FUNDING CORP CORPORATE	D1	Interest	Pru Global Fund	06/29/2010	05/19/2014	08/29/2012	Sale	0	10,000,000	1.7969 / 3	0	0	0	1,632	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest	Pru Global Fund	05/15/2007	05/15/2037	08/29/2012	Sale	0	10,000,000	9989 / 6	0	0	0	(159,577)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	06/05/2012	Maturity	0	35,705	3.3913 / 7.89	0	0	0	(678)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75120PRD - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/19/2007	07/05/2012	04/05/2012	Maturity	0	41,072	757 / 5.42	0	0	0	(497)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75120PRD - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/19/2007	07/05/2012	02/06/2012	Maturity	0	40,703	757 / 0	0	0	0	33	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	05/07/2012	Maturity	0	32,349	7658 / 0	0	0	0	89	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	12/05/2012	Maturity	0	33,514	7315 / 6.08	0	0	0	(1,649)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	07/05/2012	Maturity	0	32,677	7658 / 6.08	0	0	0	(885)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	09/17/2012	Maturity	0	43,264	6857 / 6.03	0	0	0	217	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	12/15/2012	Maturity	0	0	6542 / 6.03	0	0	0	(2,531)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	01/17/2012	Maturity	0	41,563	6857 / 0	0	0	0	13	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76671PRD - Receive: Floating 1 Month Libor +88.6 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/04/2007	09/05/2012	02/05/2012	Maturity	0	0	0 / 6.26	0	0	0	(210)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 76671PRD - Receive: Floating 1 Month Libor +88.6 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/04/2007	09/05/2012	02/06/2012	Maturity	0	35,562	1.1302 / 0	0	0	0	42	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	08/06/2012	Maturity	0	30,230	9507 / 6.21	0	0	0	175	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 80724PRD - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/20/2008	12/05/2017	03/05/2012	Maturity	0	7,018	2.5763 / 6.85	0	0	0	(53)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	04/15/2012	Maturity	0	0	0 / 6.4	0	0	0	(380)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	04/15/2012	Maturity	0	0	0 / 5.58	0	0	0	(323)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	12/17/2012	Maturity	0	20,789	5154 / 5.58	0	0	0	111	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	01/05/2012	Maturity	0	10,350	7638 / 5.53	0	0	0	(5)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	11/05/2012	Maturity	0	10,837	738 / 5.53	0	0	0	(435)	0		0	0	0	0	0	0	99.99% \ 99.60%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	05/07/2012	Maturity	0	5,957	2.3843 / 0	0	0	0	50	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	04/05/2012	Maturity	0	4,775	2.3843 / 6.67	0	0	0	(54)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	06/05/2012	Maturity	0	30,505	2.9168 / 6.58	0	0	0	(483)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	05/21/2012	Maturity	0	171,878	7945 / 5.81	0	0	0	(3,335)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	02/05/2012	Maturity	0	0	0 / 5.79	0	0	0	(256)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	04/02/2012	Maturity	0	9,004	5257 / 0	0	0	0	13	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	05/05/2012	Maturity	0	0	0 / 6.4	0	0	0	(585)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 73864PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706106917 - Mortgage Loan	B	Interest	Pru Global Fund	11/30/2006	03/05/2012	03/05/2012	Maturity	0	10,500,000	763 / 5.3	0	0	0	(84,010)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92281CM - Receive: Floating 3 Month Libor +286.5 BPS Pay: Fixed	091797AM2 - BLACK & DECKER CORP 144A	D1	Interest	Pru Global Fund	07/06/2010	11/01/2014	09/04/2012	Sale	0	5,800,000	3.3096 / 4.75	0	0	(177,536)	(76,464)	0		0	0	0	(177,536)	0	0	100.00% \ 100.00%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	03/05/2012	Maturity	0	19,496	6423 / 5.47	0	0	0	(166)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	08/06/2012	Maturity	0	19,944	6437 / 5.47	0	0	0	79	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	01/05/2012	Maturity	0	19,319	6423 / 5.47	0	0	0	(10)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	08/06/2012	Maturity	0	7,289	2.5257 / 6.79	0	0	0	112	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	04/05/2012	Maturity	0	6,084	2.7362 / 6.44	0	0	0	(59)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	08/05/2012	Maturity	0	0	2.7376 / 6.44	0	0	0	(242)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71579QM - Receive: Floating 3 Month Libor +105.8 BPS Pay: Fixed	020002AH4 - ALLSTATE CORP DEBENTURES	D1	Interest	Pru Global Fund	04/28/2006	05/15/2018	08/29/2012	Sale	0	6,000,000	1.5244 / 6.75	0	0	0	(92,615)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	06/05/2012	Maturity	0	19,905	5168 / 5.4	0	0	0	(414)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	03/05/2012	Maturity	0	24,810	1.9693 / 5.25	0	0	0	(143)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	09/05/2012	Maturity	0	25,469	1.9693 / 5.25	0	0	0	(559)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	08/05/2012	Maturity	0	0	1.9708 / 5.25	0	0	0	(791)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 68357PR - Receive: Floating CPISP +190 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	06/27/2005	06/10/2015	12/20/2012	Sale	0	13,835,000	3.89 / 4.585	0	0	(259,361)	(47,022)	0		0	0	0	(259,361)	0	0	100.00% \ 100.00%
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	02/05/2012	Maturity	0	0	0 / 7.89	0	0	0	(259)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	05/07/2012	Maturity	0	35,472	3.3913 / 0	0	0	0	426	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75120PRD - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/19/2007	07/05/2012	03/05/2012	Maturity	0	40,887	757 / 5.42	0	0	0	(336)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest	Pru Global Fund	12/30/2011	12/31/2028	01/04/2012	Maturity	0	0	1.3416 / 0	0	0	0	0	0		0	0	0	0	0	0	99.98% \ 99.96%
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	09/05/2012	Maturity	0	36,414	3.3913 / 7.89	0	0	0	(1,095)	0		0	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	06/05/2012	Maturity	0	32,513	7658 / 6.08	0	0	0	(736)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	01/05/2012	Maturity	0	31,701	7658 / 6.08	0	0	0	(19)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	03/15/2012	Maturity	0	41,982	6857 / 6.03	0	0	0	(459)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	04/16/2012	Maturity	0	42,193	6857 / 0	0	0	0	88	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	08/13/2012	Maturity	0	130,622	2.2937 / 5.6	0	0	0	1,876	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	12/11/2012	Maturity	0	133,077	2.254 / 5.6	0	0	0	(4,121)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	08/11/2012	Maturity	0	0	2.2937 / 5.6	0	0	0	(4,470)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	08/05/2012	Maturity	0	0	9507 / 6.21	0	0	0	(1,116)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	12/05/2012	Maturity	0	30,861	915 / 6.21	0	0	0	(1,503)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	02/05/2012	Maturity	0	0	0 / 6.21	0	0	0	(172)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	03/12/2012	Maturity	0	54,055	5513 / 0	0	0	0	63	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	06/11/2012	Maturity	0	54,818	5513 / 0	0	0	0	140	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	10/10/2012	Maturity	0	55,853	5385 / 5.62	0	0	0	(2,187)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	01/10/2012	Maturity	0	53,553	5513 / 5.62	0	0	0	(67)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	07/10/2012	Maturity	0	55,075	5513 / 5.62	0	0	0	(1,460)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	06/01/2012	Maturity	0	37,470	615 / 5.58	0	0	0	(772)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	07/02/2012	Maturity	0	37,644	615 / 0	0	0	0	119	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	01/01/2012	Maturity	0	0	0 / 5.58	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	05/07/2012	Maturity	0	25,978	7743 / 0	0	0	0	72	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	04/05/2012	Maturity	0	25,845	7743 / 6.21	0	0	0	(365)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	10/15/2012	Maturity	0	21,236	8933 / 6.4	0	0	0	(916)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	07/16/2012	Maturity	0	20,899	912 / 0	0	0	0	106	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 80885PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	02/06/2012	Maturity	0	33,429	2.6888 / 0	0	0	0	92	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	09/15/2012	Maturity	0	0	5469 / 5.58	0	0	0	(807)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	09/17/2012	Maturity	0	20,502	5469 / 5.58	0	0	0	82	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	03/15/2012	Maturity	0	19,939	5469 / 5.58	0	0	0	(205)	0		0	0	0	0	0	0	99.99% \ 99.85%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	07/15/2012	Maturity	0	0	0 / 5.58	0	0	0	(611)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	01/17/2012	Maturity	0	19,755	5469 / 0	0	0	0	5	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	04/05/2012	Maturity	0	10,493	7638 / 5.53	0	0	0	(130)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	05/05/2012	Maturity	0	0	0 / 5.53	0	0	0	(201)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	09/05/2012	Maturity	0	10,737	7638 / 5.53	0	0	0	(345)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	06/05/2012	Maturity	0	10,590	7638 / 5.53	0	0	0	(215)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	03/05/2012	Maturity	0	7,048	2.3843 / 6.67	0	0	0	(53)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80885PR02 - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	05/08/2012	Sale	0	28,458,246	2.6888 / 5.75	0	0	0	(120,875)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	08/06/2012	Maturity	0	30,882	2.9183 / 6.58	0	0	0	547	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	08/05/2012	Maturity	0	0	2.9183 / 6.58	0	0	0	(1,225)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	10/21/2012	Maturity	0	0	776 / 5.81	0	0	0	(8,241)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	07/21/2012	Maturity	0	0	0 / 5.81	0	0	0	(5,602)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	01/23/2012	Maturity	0	168,589	7945 / 0	0	0	0	87	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	04/21/2012	Maturity	0	0	0 / 5.81	0	0	0	(3,037)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	11/21/2012	Maturity	0	176,931	7682 / 5.81	0	0	0	(7,858)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	04/05/2012	Maturity	0	47,206	8943 / 5.79	0	0	0	(599)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	08/06/2012	Maturity	0	48,124	8958 / 5.79	0	0	0	263	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	12/05/2012	Maturity	0	49,060	86 / 5.79	0	0	0	(2,223)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	02/06/2012	Maturity	0	46,754	8943 / 0	0	0	0	44	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	11/05/2012	Maturity	0	31,873	2.7735 / 6	0	0	0	(849)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	11/01/2012	Maturity	0	9,297	4945 / 5.5	0	0	0	(385)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	12/01/2012	Maturity	0	0	492 / 5.5	0	0	0	(471)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 71270PR - Receive: Floating CPISP +240 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	04/03/2006	04/10/2018	12/20/2012	Sale	0	75,000,000	4.09 / 5.399	0	0	(2,509,821)	(389,535)	0		0	0	0	(2,509,821)	0	0	100.00% \ 100.00%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	07/05/2012	Maturity	0	26,839	1.2218 / 6.4	0	0	0	(707)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	01/05/2012	Maturity	0	25,996	1.2218 / 6.4	0	0	0	(15)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	08/05/2012	Maturity	0	0	7057 / 6.27	0	0	0	(1,979)	0		0	0	0	0	0	0	99.83% \ 99.65%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	06/05/2012	Maturity	0	19,764	6423 / 5.47	0	0	0	(406)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	05/07/2012	Maturity	0	19,674	6423 / 0	0	0	0	46	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	05/05/2012	Maturity	0	0	0 / 5.47	0	0	0	(371)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	05/05/2012	Maturity	0	0	0 / 6.79	0	0	0	(207)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	07/05/2012	Maturity	0	8,873	2.5243 / 6.79	0	0	0	(195)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	11/05/2012	Maturity	0	7,427	2.4985 / 6.79	0	0	0	(272)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	03/05/2012	Maturity	0	8,508	2.7362 / 6.44	0	0	0	(55)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77262PRD - Receive: Floating 1 Month Libor +35.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/12/2007	11/05/2014	09/06/2012	Sale	0	10,060,500	6018 / 5.99	0	0	0	(367,735)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	01/05/2012	Maturity	0	129,162	7638 / 5.53	0	0	0	(68)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest	Pru Global Fund	12/05/2006	12/01/2036	08/29/2012	Sale	0	25,000,000	9568 / 5.55	0	0	0	(473,301)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75235CM - Receive: Floating 3 Month Libor +219.6 BPS Pay: Fixed	58405UAC6 - MEDCO HEALTH SOLUTIONS SENIOR NOTES	D1	Interest	Pru Global Fund	03/26/2007	08/15/2013	05/08/2012	Sale	0	10,000,000	2.6986 / 7.25	0	0	(564,036)	(162,909)	0		0	0	0	(564,036)	0	0	100.00% \ 100.00%
Interest Rate Swap - 68961PR - Receive: Floating CPISP +185 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	08/29/2005	09/10/2015	12/20/2012	Sale	0	1,267,000	3.84 / 4.705	0	0	(30,274)	(6,418)	0		0	0	0	(30,274)	0	0	100.00% \ 100.00%
Interest Rate Swap - 92510CM - Receive: Floating 3 Month Libor +89 BPS Pay: Fixed	961214BM4 - WESTPAC BANKING CORP CORP FOREIGN	D1	Interest	Pru Global Fund	07/26/2010	08/02/2013	08/29/2012	Sale	0	23,335,000	1.3559 / 2.1	0	0	0	(95,433)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	05/05/2012	Maturity	0	0	0 / 5.4	0	0	0	(369)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	11/05/2012	Maturity	0	20,357	491 / 5.4	0	0	0	(838)	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	08/06/2012	Maturity	0	20,084	5182 / 5.4	0	0	0	64	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 75778CM - Receive: Floating 3 Month Libor +74 BPS Pay: Fixed	32055RAR8 - FIRST INDUSTRIAL LP CORPORATE	D1	Interest	Pru Global Fund	05/02/2007	05/15/2017	08/29/2012	Sale	0	6,000,000	1.2069 / 5.95	0	0	0	(86,760)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	02/05/2012	Maturity	0	0	0 / 5.25	0	0	0	(122)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	08/06/2012	Maturity	0	25,358	1.9708 / 5.25	0	0	0	304	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 92378CM - Receive: Floating 3 Month Libor +387 BPS Pay: Fixed	07385TAJ5 - BEAR STEARNS CO INC NOTES	D1	Interest	Pru Global Fund	07/15/2010	11/15/2014	08/29/2012	Sale	0	15,000,000	4.3369 / 5.7	0	0	0	93,104	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 79256CM - Receive: Floating 3 Month Libor +212.5 BPS Pay: Fixed	196522AK2 - COLORADO INTST GAS CO CORPORATE	D1	Interest	Pru Global Fund	12/13/2007	11/15/2015	08/29/2012	Sale	0	18,450,000	2.5919 / 6.8	0	0	0	(164,034)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	10/01/2012	Sale	0	23,495,424	3.3775 / 7.89	0	0	0	(782,927)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	07/15/2012	Maturity	0	0	0 / 6.03	0	0	0	(1,392)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	08/15/2012	Maturity	0	43,048	6949 / 6.03	0	0	0	(1,426)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	07/16/2012	Maturity	0	42,832	6857 / 0	0	0	0	164	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	01/15/2012	Maturity	0	0	0 / 6.03	0	0	0	(97)	0		0	0	0	0	0	0	99.97% \ 99.83%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	05/11/2012	Maturity	0	128,810	2.2843 / 5.6	0	0	0	(1,524)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	01/11/2012	Maturity	0	126,433	2.2843 / 5.6	0	0	0	(115)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	02/13/2012	Maturity	0	127,023	2.2843 / 0	0	0	0	355	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	04/11/2012	Maturity	0	128,212	2.2843 / 5.6	0	0	0	(1,163)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	01/05/2012	Maturity	0	29,158	9493 / 6.21	0	0	0	(17)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	09/05/2012	Maturity	0	30,387	9493 / 6.21	0	0	0	(1,079)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	03/05/2012	Maturity	0	29,460	9493 / 6.21	0	0	0	(274)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	02/06/2012	Maturity	0	29,309	9493 / 0	0	0	0	29	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	06/05/2012	Maturity	0	29,920	9493 / 6.21	0	0	0	(670)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	11/10/2012	Maturity	0	0	5285 / 5.62	0	0	0	(2,707)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest	Pru Global Fund	10/20/2006	02/10/2022	02/10/2012	Maturity	0	53,803	5513 / 5.62	0	0	0	(292)	0		0	0	0	0	0	0	99.98% \ 99.64%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	05/01/2012	Maturity	0	37,297	615 / 5.58	0	0	0	(615)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	02/01/2012	Maturity	0	36,781	615 / 5.58	0	0	0	(150)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	04/02/2012	Maturity	0	37,124	615 / 0	0	0	0	60	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	01/03/2012	Maturity	0	36,611	615 / 0	0	0	0	1	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	11/01/2012	Maturity	0	38,349	5838 / 5.58	0	0	0	(1,583)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	12/01/2012	Maturity	0	0	5813 / 5.58	0	0	0	(1,971)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	05/05/2012	Maturity	0	0	0 / 6.21	0	0	0	(556)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	02/06/2012	Maturity	0	25,579	7743 / 0	0	0	0	21	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest	Pru Global Fund	06/07/2007	09/05/2017	07/05/2012	Maturity	0	26,248	7743 / 6.21	0	0	0	(727)	0		0	0	0	0	0	0	99.98% \ 99.52%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	12/17/2012	Maturity	0	21,463	8805 / 6.4	0	0	0	191	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	01/17/2012	Maturity	0	20,243	912 / 0	0	0	0	9	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	02/15/2012	Maturity	0	20,351	912 / 6.4	0	0	0	(135)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	12/15/2012	Maturity	0	0	8805 / 6.4	0	0	0	(1,313)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	07/05/2012	Maturity	0	10,639	7638 / 5.53	0	0	0	(258)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	02/06/2012	Maturity	0	10,397	7638 / 0	0	0	0	8	0		0	0	0	0	0	0	99.99% \ 99.60%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	07/05/2012	Maturity	0	6,017	2.3843 / 6.67	0	0	0	(133)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	12/05/2012	Maturity	0	6,167	2.35 / 6.67	0	0	0	(249)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80885PRD2 - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	04/05/2012	Maturity	0	33,806	2.6888 / 5.75	0	0	0	(49)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	05/07/2012	Maturity	0	35,699	2.9168 / 0	0	0	0	369	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	01/05/2018	03/05/2012	Maturity	0	40,719	2.9168 / 6.58	0	0	0	(263)	0		0	0	0	0	0	0	99.45% \ 99.48%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	09/21/2012	Maturity	0	175,231	7945 / 5.81	0	0	0	(6,315)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	02/21/2012	Maturity	0	169,405	7945 / 5.81	0	0	0	(1,165)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	05/05/2012	Maturity	0	0	0 / 5.79	0	0	0	(946)	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	03/01/2012	Maturity	0	8,963	5257 / 5.5	0	0	0	(74)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest	Pru Global Fund	04/08/2008	06/15/2018	12/17/2012	Maturity	0	1,176,000	1.7113 / 5.25	0	0	0	20,500	0		0	0	0	0	0	0	99.98% \ 99.99%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest	Pru Global Fund	04/08/2008	06/15/2018	09/17/2012	Maturity	0	1,176,000	1.7904 / 5.25	0	0	0	15,413	0		0	0	0	0	0	0	99.98% \ 99.99%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	05/07/2012	Maturity	0	18,829	9643 / 5.73	0	0	0	(307)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 68330PR - Receive: Floating 3 Month Libor +221.8 BPS Pay: Fixed	252398AB8 - DFS Funding Corp Senior Secured Note	D1	Interest	Pru Global Fund	07/28/2005	06/15/2012	06/15/2012	Maturity	0	1,119,156	2.6859 / 6.369	0	0	0	(18,414)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest	Pru Global Fund	10/23/2007	12/31/2028	06/30/2012	Maturity	0	0	0 / 6.01	0	0	0	(13,371)	0		0	0	0	0	0	0	99.98% \ 99.96%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest	Pru Global Fund	10/23/2007	12/31/2028	01/03/2012	Maturity	0	0	0 / 6.01	0	0	0	75	0		0	0	0	0	0	0	99.98% \ 99.96%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest	Pru Global Fund	10/23/2007	12/31/2028	12/31/2012	Maturity	0	447,436	1.2413 / 6.01	0	0	0	(20,618)	0		0	0	0	0	0	0	99.98% \ 99.96%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	09/05/2012	Maturity	0	27,126	1.2218 / 6.4	0	0	0	(947)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	06/05/2012	Maturity	0	26,697	1.2218 / 6.4	0	0	0	(588)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	02/06/2012	Maturity	0	26,135	1.2218 / 0	0	0	0	33	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 80883PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	03/05/2012	Maturity	0	42,722	2.6888 / 5.75	0	0	0	(229)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	05/07/2012	Maturity	0	52,262	7043 / 0	0	0	0	133	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	02/05/2012	Maturity	0	0	0 / 6.27	0	0	0	(305)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	07/05/2012	Maturity	0	19,854	6423 / 5.47	0	0	0	(488)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	02/06/2012	Maturity	0	19,407	6423 / 0	0	0	0	13	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	09/05/2012	Maturity	0	20,035	6423 / 5.47	0	0	0	(653)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	09/05/2012	Maturity	0	7,332	2.5243 / 6.79	0	0	0	(215)	0		0	0	0	0	0	0	99.78% \ 99.52%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	12/05/2012	Maturity	0	9,099	2.49 / 6.79	0	0	0	(366)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 71830CM - Receive: Floating 3 Month Libor +64.3 BPS Pay: Fixed	737415AJ8 - POST APARTMENT HOMES LP CORPORATE	D1	Interest	Pru Global Fund	05/31/2006	06/01/2013	12/04/2012	Sale	0	5,000,000	1.0633 / 6.3	0	0	(129,022)	(133,581)	0		0	0	0	(129,022)	0	0	100.00% \ 100.00%
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	06/05/2012	Maturity	0	6,158	2.7362 / 6.44	0	0	0	(99)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	08/06/2012	Maturity	0	6,234	2.7376 / 6.44	0	0	0	104	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	10/05/2012	Maturity	0	134,619	75 / 5.53	0	0	0	(4,867)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	05/07/2012	Maturity	0	131,560	7638 / 0	0	0	0	362	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest	Pru Global Fund	07/10/2006	07/15/2036	08/29/2012	Sale	0	10,000,000	1.3176 / 6.712	0	0	0	(286,742)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	02/06/2012	Maturity	0	19,551	5168 / 0	0	0	0	11	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	05/05/2012	Maturity	0	0	0 / 5.25	0	0	0	(453)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	12/05/2012	Maturity	0	25,805	1.935 / 5.25	0	0	0	(779)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	06/05/2012	Maturity	0	25,138	1.9693 / 5.25	0	0	0	(349)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 67115PR - Receive: Floating CPISP +145 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	01/31/2005	02/10/2012	02/10/2012	Maturity	0	10,112,000	4.41 / 4.34	0	0	0	5,640	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	08/05/2012	Maturity	0	0	3.3927 / 7.89	0	0	0	(1,697)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PRD - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/21/2008	07/05/2026	02/06/2012	Maturity	0	34,781	3.3913 / 0	0	0	0	120	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	03/05/2012	Maturity	0	32,023	7658 / 6.08	0	0	0	(301)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	10/05/2012	Maturity	0	33,177	752 / 6.08	0	0	0	(1,338)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest	Pru Global Fund	04/13/2006	08/05/2016	05/05/2012	Maturity	0	0	0 / 6.08	0	0	0	(677)	0		0	0	0	0	0	0	99.99% \ 99.42%
Interest Rate Swap - 70795PR - Receive: Floating CPISP +200 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	02/10/2006	11/02/2020	12/20/2012	Sale	0	30,000,000	3.69 / 4.87	0	0	(645,893)	(132,593)	0		0	0	0	(645,893)	0	0	100.00% \ 100.00%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	10/15/2012	Maturity	0	43,481	667 / 6.03	0	0	0	(1,827)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	12/17/2012	Maturity	0	43,919	6542 / 6.03	0	0	0	294	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	06/15/2012	Maturity	0	42,618	6857 / 6.03	0	0	0	(1,033)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	09/15/2012	Maturity	0	0	6857 / 6.03	0	0	0	(1,841)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest	Pru Global Fund	06/06/2007	10/15/2027	04/15/2012	Maturity	0	0	0 / 6.03	0	0	0	(735)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	03/11/2012	Maturity	0	0	0 / 5.6	0	0	0	(1,390)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 74789PRD - Receive: Floating 1 Month Libor +48.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/16/2007	04/05/2012	01/05/2012	Maturity	0	35,257	7293 / 5.56	0	0	0	(19)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	09/11/2012	Maturity	0	131,231	2.2843 / 5.6	0	0	0	(2,977)	0		0	0	0	0	0	0	99.95% \ 97.86%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	06/11/2012	Maturity	0	129,411	2.2843 / 5.6	0	0	0	(1,881)	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 81142PR - Receive: Floating 1 Month Libor +204.5 BPS Pay: Fixed	706107950 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2008	07/11/2013	11/13/2012	Maturity	0	0	2.2605 / 5.6	0	0	0	2,672	0		0	0	0	0	0	0	99.95% \ 97.86%
Interest Rate Swap - 74789PRD - Receive: Floating 1 Month Libor +48.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/16/2007	04/05/2012	02/05/2012	Maturity	0	0	0 / 5.56	0	0	0	(186)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest	Pru Global Fund	04/18/2006	08/05/2016	04/05/2012	Maturity	0	29,613	9493 / 6.21	0	0	0	(404)	0		0	0	0	0	0	0	99.98% \ 99.40%
Interest Rate Swap - 80724PRD - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/20/2008	12/05/2017	01/06/2012	Maturity	0	4,958	2.5763 / 6.85	0	0	0	(2)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	09/01/2012	Maturity	0	0	615 / 5.58	0	0	0	(1,413)	0		0	0	0	0	0	0	99.99% \ 99.47%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	08/15/2012	Maturity	0	21,011	9213 / 6.4	0	0	0	(714)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/15/2017	07/15/2012	Maturity	0	0	0 / 6.4	0	0	0	(721)	0		0	0	0	0	0	0	99.93% \ 99.62%
Interest Rate Swap - 80885PRD - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	03/09/2012	Sale	0	28,530,577	2.693 / 5.75	0	0	0	(162,896)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest	Pru Global Fund	11/03/2006	02/15/2022	01/15/2012	Maturity	0	0	0 / 5.58	0	0	0	(43)	0		0	0	0	0	0	0	99.99% \ 99.85%
Interest Rate Swap - 70825PRD - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/13/2006	03/20/2017	07/02/2012	Sale	0	22,275,000	8879 / 5.55	0	0	0	(516,044)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	08/06/2012	Maturity	0	10,688	7653 / 5.53	0	0	0	50	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	02/05/2012	Maturity	0	0	0 / 5.53	0	0	0	(54)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	09/05/2012	Maturity	0	4,927	2.3843 / 6.67	0	0	0	(145)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	02/05/2012	Maturity	0	0	0 / 6.67	0	0	0	(31)	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/19/2008	01/05/2018	02/06/2012	Maturity	0	4,708	2.3843 / 0	0	0	0	11	0		0	0	0	0	0	0	99.80% \ 99.54%
Interest Rate Swap - 77839PRD - Receive: Floating 1 Month Libor +95.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/15/2007	12/05/2012	11/01/2012	Sale	0	100,000,000	1.1765 / 5.98	0	0	0	(4,045,851)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	12/21/2012	Maturity	0	177,788	765 / 5.81	0	0	0	(8,644)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest	Pru Global Fund	02/07/2007	03/21/2027	08/21/2012	Maturity	0	174,386	8043 / 5.81	0	0	0	(5,560)	0		0	0	0	0	0	0	99.98% \ 99.80%
Interest Rate Swap - 81742PR - Receive: Floating 1 Month Libor +255.5 BPS Pay: Fixed	706107919 - Mortgage Loan	B	Interest	Pru Global Fund	04/10/2008	05/05/2013	05/05/2012	Maturity	0	0	0 / 6	0	0	0	(639)	0		0	0	0	0	0	0	99.94% \ 97.49%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest	Pru Global Fund	02/02/2006	08/05/2026	05/07/2012	Maturity	0	47,434	8943 / 0	0	0	0	152	0		0	0	0	0	0	0	99.94% \ 99.89%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	05/01/2012	Maturity	0	9,045	5257 / 5.5	0	0	0	(149)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	08/01/2012	Maturity	0	9,170	5252 / 5.5	0	0	0	(265)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	09/01/2012	Maturity	0	0	5257 / 5.5	0	0	0	(338)	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	10/05/2012	Maturity	0	19,283	9505 / 5.73	0	0	0	(697)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	04/01/2012	Maturity	0	0	0 / 5.5	0	0	0	(124)	0		0	0	0	0	0	0	99.99% \ 99.48%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest	Pru Global Fund	04/08/2008	06/15/2018	09/15/2012	Maturity	0	0	1.7904 / 5.25	0	0	0	(43,561)	0		0	0	0	0	0	0	99.98% \ 99.99%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest	Pru Global Fund	12/11/2006	04/05/2017	04/05/2012	Maturity	0	18,740	.9643 / 5.73	0	0	0	(232)	0		0	0	0	0	0	0	99.99% \ 99.58%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest	Pru Global Fund	03/03/2006	06/01/2016	09/04/2012	Maturity	0	9,212	.5257 / 5.5	0	0	0	34	0		0	0	0	0	0	0	99.99% \ 99.48%
Interest Rate Swap - 68330PR - Receive: Floating 3 Month Libor +221.8 BPS Pay: Fixed	252398AB8 - DFS Funding Corp Senior Secured Note	D1	Interest	Pru Global Fund	07/28/2005	06/15/2012	03/15/2012	Maturity	0	1,119,156	2.6859 / 6.369	0	0	0	(8,293)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77871PRD - Receive: Floating 3 Month Libor +29.5 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/16/2007	09/27/2012	09/20/2012	Sale	0	32,600,000	.7556 / 5.4	0	0	0	(1,076,505)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest	Pru Global Fund	10/23/2007	12/31/2028	12/30/2011	Maturity	0	0	1.3416 / 0	0	0	0	(1,403)	0		0	0	0	0	0	0	99.98% \ 99.96%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	08/05/2012	Maturity	0	0	1.2232 / 6.4	0	0	0	(1,027)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest	Pru Global Fund	08/13/2007	12/05/2017	04/05/2012	Maturity	0	26,414	1.2218 / 6.4	0	0	0	(355)	0		0	0	0	0	0	0	99.95% \ 99.48%
Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	74951#AD2 - RE Rich Family Holding Corp Senior Note	D1	Interest	Pru Global Fund	08/14/2006	09/22/2016	09/22/2012	Maturity	0	0	.9226 / 5.95	0	0	0	(139,766)	0		0	0	0	0	0	0	100.00% \ 99.93%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest	Pru Global Fund	06/12/2007	03/05/2018	01/05/2012	Maturity	0	51,183	.7043 / 6.27	0	0	0	(31)	0		0	0	0	0	0	0	99.83% \ 99.65%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	02/05/2012	Maturity	0	0	.0 / 5.47	0	0	0	(100)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest	Pru Global Fund	02/17/2006	06/05/2019	11/05/2012	Maturity	0	20,218	.6165 / 5.47	0	0	0	(822)	0		0	0	0	0	0	0	99.98% \ 99.75%
Interest Rate Swap - 80718PR - Receive: Floating 1 Month Libor +228 BPS Pay: Fixed	706107581 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	01/05/2012	Maturity	0	6,960	2.5243 / 6.79	0	0	0	(3)	0		0	0	0	0	0	0	99.78% \ 99.52%
Interest Rate Swap - 81492PRD - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/26/2008	03/05/2018	07/05/2012	Maturity	0	7,423	2.7362 / 6.44	0	0	0	(142)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	02/05/2012	Maturity	0	0	.0 / 5.53	0	0	0	(678)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	11/05/2012	Maturity	0	135,240	.738 / 5.53	0	0	0	(5,426)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 75077PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107256 - Mortgage Loan	B	Interest	Pru Global Fund	03/13/2007	06/05/2017	05/05/2012	Maturity	0	0	.0 / 5.53	0	0	0	(2,506)	0		0	0	0	0	0	0	99.99% \ 99.60%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest	Pru Global Fund	01/23/2007	06/20/2036	08/29/2012	Sale	0	6,370,000	1.7424 / 6.75	0	0	0	(147,704)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75876CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	656531AF7 - STATOILHYDRO ASA NOTES	D1	Interest	Pru Global Fund	05/08/2007	01/15/2018	08/29/2012	Sale	0	5,000,000	1.9051 / 6.7	0	0	0	(126,973)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232AQ4 - CHUBB CORPORATION CORPORATE	D1	Interest	Pru Global Fund	05/08/2007	05/11/2037	08/29/2012	Sale	0	17,000,000	1.0654 / 6	0	0	0	(262,051)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest	Pru Global Fund	02/15/2006	06/05/2016	05/07/2012	Maturity	0	19,816	.5168 / 0	0	0	0	37	0		0	0	0	0	0	0	99.98% \ 99.28%
Interest Rate Swap - 75627CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	105340AJ2 - BRANDYWINE REALTY TRUST CORPORATE	D1	Interest	Pru Global Fund	04/24/2007	05/01/2017	08/29/2012	Sale	0	13,000,000	1.0009 / 5.7	0	0	0	(167,793)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 80475PR - Receive: Floating 1 Month Libor +172.5 BPS Pay: Fixed	706107924 - Mortgage Loan	B	Interest	Pru Global Fund	02/07/2008	06/05/2013	01/05/2012	Maturity	0	24,595	1.9693 / 5.25	0	0	0	(9)	0		0	0	0	0	0	0	99.95% \ 97.70%
Interest Rate Swap - 73533CM - Receive: Floating 3 Month Libor +57.4 BPS Pay: Fixed	925524AT7 - CBS CORP COMPANY GUARNT	D1	Interest	Pru Global Fund	11/02/2006	08/15/2012	07/12/2012	Sale	0	12,000,000	1.0409 / 5.625	0	0	(43,386)	(296,348)	0		0	0	0	(43,386)	0	0	100.00% \ 100.00%
Interest Rate Swap - 92292CM - Receive: Floating 3 Month Libor +356.5 BPS Pay: Fixed	054303AT9 - Avon Products Inc CORPORATE	D1	Interest	Pru Global Fund	07/08/2010	03/01/2013	08/29/2012	Sale	0	10,000,000	4.0319 / 4.8	0	0	0	91,763	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 66231PR - Receive: Floating CPISP +190 BPS Pay: Fixed	Liability Hedge	N/A	Interest	Pru Global Fund	11/01/2004	11/10/2014	12/20/2012	Sale	0	10,239,000	3.89 / 4.715	0	0	(192,509)	(47,852)	0		0	0	0	(192,509)	0	0	100.00% \ 100.00%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	(5,727,374)	(4,311,310)	0	XXX	0	0	0	(5,727,374)	0	0	XXX
Currency Swap - 88379PR - Receive: Fixed USD Pay: Fixed EUR	576395AC1 - Masterfoods Holdings S.A.S. Senior Note - Series C	D1	Currency	Pru Global Fund	10/23/2002	10/30/2012	10/30/2012	Maturity	0	9,750,000	5.55 / 5.5575	0	0	(3,228,000)	(204,903)	0		0	3,232,000	0	(3,228,000)	0	0	100.00% \ 100.00%
Currency Swap - 98238PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/16/2022	05/16/2012	Sale	0	4,736,318	3.61 / 4.225	0	0	(22,960)	0	0		0	0	0	(22,960)	0	0	100.00% \ 100.00%
Currency Swap - 98238PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/16/2022	05/16/2012	Sale	0	17,592,040	3.61 / 4.225	0	0	(85,280)	0	0		0	0	0	(85,280)	0	0	100.00% \ 100.00%
Currency Swap - 98706PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	06/28/2021	06/26/2012	Sale	0	28,875,000	4.84 / 4.24	0	0	207,784	0	0		0	0	0	207,784	0	0	100.00% \ 100.00%
Currency Swap - 73011PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund	08/12/2003	08/20/2015	08/20/2012	Maturity	0	13,931,310	5.97 / 5.89	0	0	268,830	7,225	0		0	(410,640)	0	268,830	0	0	100.00% \ 100.00%
Currency Swap - 73002PR - Receive: Fixed USD Pay: Fixed EUR	F5485#AE3 - Lagardere S.C.A. Senior Note - Series E	D1	Currency	Pru Global Fund	07/21/2003	07/24/2013	12/19/2012	Sale	0	70,807,540	5.2 / 4.965	0	0	(68,263)	(260,384)	0		0	10,539,671	0	(68,263)	0	0	100.00% \ 100.00%
Currency Swap - 73008PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	04/30/2012	Maturity	0	307,571	5.04 / 1.7225	0	0	(93,023)	2,801	0		0	108,174	0	(93,023)	0	0	100.00% \ 100.00%
Currency Swap - 98704PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	06/28/2021	06/26/2012	Sale	0	23,970,000	4.84 / 4.24	0	0	172,488	0	0		0	0	0	172,488	0	0	100.00% \ 100.00%
Currency Swap - 91142PR - Receive: Fixed USD Pay: Fixed EUR	G5555*AB7 - Logica plc EURO Series B Senior Note	D1	Currency	Pru Global Fund	04/19/2010	04/21/2016	08/29/2012	Sale	0	13,110,037	5.662 / 4.85	0	0	1,079,464	69,041	0		0	(468,390)	0	1,079,464	0	0	100.00% \ 100.00%
Currency Swap - 78381PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund	09/27/2007	09/28/2017	09/28/2012	Maturity	0	1,141,092	6.1275 / 2.59	0	0	(550,746)	20,493	0		0	569,656	0	(550,746)	0	0	100.00% \ 100.00%
Currency Swap - 73030PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	07/20/2012	Maturity	0	3,274,600	5.75 / 5.03	0	0	(4,851)	6,349	0		0	224,236	0	(4,851)	0	0	100.00% \ 100.00%
Currency Swap - 88381PR - Receive: Fixed USD Pay: Fixed EUR	576395AC1 - Masterfoods Holdings S.A.S. Senior Note - Series C	D1	Currency	Pru Global Fund	10/23/2002	10/30/2012	10/30/2012	Maturity	0	1,950,000	5.55 / 5.5575	0	0	(645,600)	(40,981)	0		0	646,400	0	(645,600)	0	0	100.00% \ 100.00%
Currency Swap - 73028PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	07/20/2012	Maturity	0	534,000	5.75 / 5.03	0	0	(791)	1,035	0		0	36,567	0	(791)	0	0	100.00% \ 100.00%
Currency Swap - 72477PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AB2 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund	08/01/2006	06/30/2016	06/29/2012	Maturity	0	1,578,860	6.4835 / 4.99	0	0	7,306	11,012	0		0	28,729	0	7,306	0	0	100.00% \ 100.00%
Currency Swap - 91147PR - Receive: Fixed USD Pay: Fixed EUR	G5555*AA9 - Logica plc EURO Series A Senior Note	D1	Currency	Pru Global Fund	04/19/2010	04/21/2015	08/29/2012	Sale	0	5,748,247	5.245 / 4.5175	0	0	428,785	27,091	0		0	(205,371)	0	428,785	0	0	100.00% \ 100.00%
Currency Swap - 73003PR - Receive: Fixed USD Pay: Fixed EUR	F5485#AE3 - Lagardere S.C.A. Senior Note - Series E	D1	Currency	Pru Global Fund	07/21/2003	07/24/2013	12/19/2012	Sale	0	10,377,730	5.2 / 4.965	0	0	(10,005)	(38,162)	0		0	1,544,721	0	(10,005)	0	0	100.00% \ 100.00%
Currency Swap - 73005PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	04/30/2012	Maturity	0	452,143	5.04 / 1.7225	0	0	(136,747)	4,118	0		0	159,020	0	(136,747)	0	0	100.00% \ 100.00%
Currency Swap - 98723PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	06/28/2019	06/26/2012	Sale	0	13,000,000	4.42 / 3.8125	0	0	74,609	0	0		0	0	0	74,609	0	0	100.00% \ 100.00%
Currency Swap - 98703PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	06/28/2021	06/26/2012	Sale	0	4,035,000	4.84 / 4.24	0	0	29,036	0	0		0	0	0	29,036	0	0	100.00% \ 100.00%
Currency Swap - 78380PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund	09/27/2007	09/28/2017	09/28/2012	Maturity	0	469,779	6.1275 / 2.59	0	0	(226,738)	8,437	0		0	234,523	0	(226,738)	0	0	100.00% \ 100.00%
Currency Swap - 73031PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	07/20/2012	Maturity	0	360,200	5.75 / 5.03	0	0	(534)	698	0		0	24,666	0	(534)	0	0	100.00% \ 100.00%
Currency Swap - 73006PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	04/30/2012	Maturity	0	416,571	5.04 / 1.7225	0	0	(125,989)	3,794	0		0	146,509	0	(125,989)	0	0	100.00% \ 100.00%
Currency Swap - 73001PR - Receive: Fixed USD Pay: Fixed EUR	F5485#AE3 - Lagardere S.C.A. Senior Note - Series E	D1	Currency	Pru Global Fund	07/21/2003	07/24/2013	12/19/2012	Sale	0	29,295,623	5.2 / 4.965	0	0	(28,243)	(107,730)	0		0	4,360,640	0	(28,243)	0	0	100.00% \ 100.00%
Currency Swap - 98238PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/16/2022	05/16/2012	Sale	0	7,442,786	3.61 / 4.225	0	0	(36,080)	0	0		0	0	0	(36,080)	0	0	100.00% \ 100.00%
Currency Swap - 73000PR - Receive: Fixed USD Pay: Fixed EUR	F5485#AE3 - Lagardere S.C.A. Senior Note - Series E	D1	Currency	Pru Global Fund	07/21/2003	07/24/2013	12/19/2012	Sale	0	21,019,107	5.2 / 4.965	0	0	(20,264)	(77,294)	0		0	3,128,685	0	(20,264)	0	0	100.00% \ 100.00%
Currency Swap - 73012PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund	08/12/2003	08/20/2015	08/20/2012	Maturity	0	2,081,690	5.97 / 5.89	0	0	40,170	1,080	0		0	(61,360)	0	40,170	0	0	100.00% \ 100.00%
Currency Swap - 88380PR - Receive: Fixed USD Pay: Fixed EUR	576395AC1 - Masterfoods Holdings S.A.S. Senior Note - Series C	D1	Currency	Pru Global Fund	10/23/2002	10/30/2012	10/30/2012	Maturity	0	1,218,750	5.55 / 5.5575	0	0	(403,500)	(25,613)	0		0	404,000	0	(403,500)	0	0	100.00% \ 100.00%
Currency Swap - 73004PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	04/30/2012	Maturity	0	379,429	5.04 / 1.7225	0	0	(114,755)	3,456	0		0	133,446	0	(114,755)	0	0	100.00% \ 100.00%
Currency Swap - 73007PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	12/22/2004	04/30/2014	04/30/2012	Maturity	0	1,171,571	5.04 / 1.7225	0	0	(354,333)	10,670	0		0	412,045	0	(354,333)	0	0	100.00% \ 100.00%
Currency Swap - 98705PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	06/28/2021	06/26/2012	Sale	0	4,960,000	4.84 / 4.24	0	0	35,692	0	0		0	0	0	35,692	0	0	100.00% \ 100.00%
Currency Swap - 88377PR - Receive: Fixed USD Pay: Fixed EUR	576395AC1 - Masterfoods Holdings S.A.S. Senior Note - Series C	D1	Currency	Pru Global Fund	10/23/2002	10/30/2012	10/30/2012	Maturity	0	5,850,000	5.55 / 5.5575	0	0	(1,936,800)	(122,942)	0		0	1,939,200	0	(1,936,800)	0	0	100.00% \ 100.00%
Currency Swap - 73029PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	07/20/2012	Maturity	0	1,205,200	5.75 / 5.03	0	0	(1,785)	2,337	0		0	82,529	0	(1,785)	0	0	100.00% \ 100.00%
Currency Swap - 88378PR - Receive: Fixed USD Pay: Fixed EUR	576395AC1 - Masterfoods Holdings S.A.S. Senior Note - Series C	D1	Currency	Pru Global Fund	10/23/2002	10/30/2012	10/30/2012	Maturity	0	5,606,250	5.55 / 5.5575	0	0	(1,856,100)	(117,819)	0		0	1,858,400	0	(1,856,100)	0	0	100.00% \ 100.00%
Currency Swap - 73032PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund	06/25/2004	07/20/2016	07/20/2012	Maturity	0	701,000	5.75 / 5.03	0	0	(1,039)	1,359	0		0	48,003	0	(1,039)	0	0	100.00% \ 100.00%
Currency Swap - 98238PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/16/2022	05/16/2012	Sale	0	4,059,701	3.61 / 4.225	0	0	(19,680)	0	0		0	0	0	(19,680)	0	0	100.00% \ 100.00%
Currency Swap - 98724PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	06/28/2019	06/26/2012	Sale	0	10,000,000	4.42 / 3.8125	0	0	57,391	0	0		0	0	0	57,391	0	0	100.00% \ 100.00%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												0	0	(7,570,547)	(814,833)	0	XXX	0	28,716,059	0	(7,570,547)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
0909999. Subtotal - Swaps - Hedging Effective												0	0	(13,297,922)	(5,126,143)	0	XXX	0	28,716,059	0	(13,297,922)	0	0	XXX
Interest Rate Swap - 88417CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/20/2009	07/22/2014	01/31/2012	Sale	0	500,000,000	3.0188 / .5612	0	0	0	795,419	0		(28,514,165)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 78514PR - Receive: Floating 1 Month Libor +112 BPS Pay: Fixed	706107690 - Mortgage Loan	B	Interest	Pru Global Fund	10/19/2007	03/05/2012	03/05/2012	Maturity	0	10,000,000	1.363 / 5.72	0	0	0	(76,810)	0		76,240	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90717CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/24/2010	02/26/2012	02/26/2012	Maturity	0	9,000,000	.4906 / 1.0913	0	0	0	(7,986)	0		7,954	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	08/05/2012	Maturity	0	0	9758 / 5.66	0	0	0	(588)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93128PR - Receive: Floating 3 Month Libor +379.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/14/2010	03/30/2033	10/01/2012	Maturity	0	400,546	4.2581 / 7	0	0	0	(7,843)	0		38,612	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest	Pru Global Fund	04/25/2008	03/20/2015	03/20/2012	Maturity	0	2,502,646	2.6529 / 6.218	0	0	0	(19,056)	0		142,476	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	05/05/2012	Maturity	0	0	.0 / 5.57	0	0	0	(1,789)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	05/07/2012	Maturity	0	93,272	.5503 / 0	0	0	0	187	0		14,357	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93395CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/18/2010	10/20/2040	01/31/2012	Sale	0	68,000,000	3.5488 / .5612	0	0	0	(490,611)	0		(13,241,466)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80885PRX - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	03/19/2012	Sale	0	28,530,577	2.693 / 5.75	0	0	0	(24,227)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 85131CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/17/2008	11/19/2013	01/31/2012	Sale	0	46,000,000	3.3585 / .4794	0	0	0	(146,539)	0		(2,270,252)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 66524CMG - Receive: Fixed Pay: Floating 1 Month Libor +95 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/21/2003	03/15/2012	01/31/2012	Sale	0	30,000,000	7.83 / 1.2396	0	0	0	88,023	0		(405,203)	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	05/07/2012	Maturity	0	80,262	.5443 / 0	0	0	0	159	0		12,998	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78431PR - Receive: Fixed Pay: Floating 3 Month Libor +37.8 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	10/11/2007	10/18/2012	10/18/2012	Maturity	0	500,000,000	5.4 / .7023	0	0	0	18,019,695	0		(17,328,422)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	07/05/2012	Maturity	0	30,503	8398 / 5.62	0	0	0	(742)	0		5,039	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	01/05/2012	Maturity	0	29,659	8398 / 5.62	0	0	0	(16)	0		4,900	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	04/05/2012	Maturity	0	30,078	8398 / 5.62	0	0	0	(373)	0		4,969	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	02/06/2012	Maturity	0	29,798	8398 / 0	0	0	0	26	0		4,923	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	12/05/2012	Maturity	0	23,398	7275 / 6.19	0	0	0	(1,176)	0		8,835	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	02/05/2012	Maturity	0	0	.0 / 6.19	0	0	0	(130)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 79419CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/21/2007	12/27/2037	01/31/2012	Sale	0	13,200,000	5.13 / .5738	0	0	0	(4,802)	0		(6,501,036)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 95888CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/12/2011	08/16/2041	01/31/2012	Sale	0	139,000,000	3.3338 / .4606	0	0	0	(1,655,917)	0		(21,107,285)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	06/05/2012	Maturity	0	52,666	2.2418 / 5.71	0	0	0	(772)	0		1,973	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93712CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/10/2010	12/14/2040	01/31/2012	Sale	0	11,000,000	.5435 / 4.1163	0	0	0	18,392	0		3,442,444	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 81771CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/10/2008	04/14/2018	01/31/2012	Sale	0	7,800,000	4.1625 / .5715	0	0	0	(70,834)	0		(1,252,422)	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest	Pru Global Fund	07/12/2005	06/30/2025	12/31/2012	Maturity	0	182,925	2.0933 / 6.45	0	0	0	(7,686)	0		35,982	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92902CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/27/2010	09/01/2012	09/01/2012	Maturity	0	2,800,000	.2457 / .6485	0	0	0	(7,420)	0		4,650	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	01/05/2012	Maturity	0	24,019	.7103 / 5.52	0	0	0	(13)	0		4,113	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77871PR - Receive: Floating 3 Month Libor +29.5 BPS Pay: Fixed	29206#AA5 - Empire Southwest LLC Senior Note	D1	Interest	Pru Global Fund	08/16/2007	09/27/2012	09/27/2012	Maturity	0	32,600,000	.6585 / 5.4	0	0	0	(29,440)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 90760CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2010	03/04/2040	01/31/2012	Sale	0	54,300,000	4.4321 / .5272	0	0	0	(747,314)	0		(20,262,794)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	10/05/2012	Maturity	0	56,308	.4405 / 5.32	0	0	0	(2,080)	0		7,829	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	05/07/2012	Maturity	0	55,076	.4543 / 0	0	0	0	91	0		7,657	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	07/05/2012	Maturity	0	55,566	.4543 / 5.32	0	0	0	(1,378)	0		7,726	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	05/05/2012	Maturity	0	0	.0 / 5.72	0	0	0	(1,929)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	02/05/2012	Maturity	0	0	.0 / 5.57	0	0	0	(1,143)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	10/05/2012	Maturity	0	225,454	.678 / 5.57	0	0	0	(8,345)	0		42,337	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	08/05/2012	Maturity	0	0	.6933 / 5.57	0	0	0	(7,396)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	09/05/2012	Maturity	0	5,221	2.5763 / 6.85	0	0	0	(112)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	09/05/2012	Maturity	0	30,257	.5543 / 5.53	0	0	0	(1,017)	0		6,012	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	03/05/2018	11/05/2012	Maturity	0	6,543	2.7104 / 6.44	0	0	0	(12)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78417PR - Receive: Floating 1 Month Libor +97 BPS Pay: Fixed	44929#AC8 - ICRE REIT HLDGS Senior Note	D1	Interest	Pru Global Fund	10/10/2007	12/10/2012	10/02/2012	Sale	0	50,000,000	1.1975 / 5.94	0	0	(435,917)	(1,783,284)	0		2,118,644	0	0	(435,917)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92543CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/28/2010	07/30/2012	07/30/2012	Maturity	0	7,845,000	.2452 / .7013	0	0	0	(20,294)	0		14,476	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 95133CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/25/2011	05/27/2041	01/31/2012	Sale	0	7,150,000	4.0288 / .5117	0	0	0	(22,950)	0		(2,125,007)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	01/05/2012	Maturity	0	7,202	2.1993 / 6.47	0	0	0	(3)	0		1,299	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	02/06/2012	Maturity	0	7,242	2.1993 / 0	0	0	0	16	0		1,306	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93543CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/15/2010	11/17/2040	01/31/2012	Sale	0	20,750,000	3.9613 / .4656	0	0	0	(88,386)	0		(5,820,097)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	02/06/2012	Maturity	0	62,260	1.0733 / 0	0	0	0	70	0		9,805	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	05/05/2012	Maturity	0	0	.0 / 5.8	0	0	0	(1,262)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 87538CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/14/2009	05/18/2019	01/31/2012	Sale	0	14,000,000	3.2013 / .4711	0	0	0	(45,471)	0		(1,475,829)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	03/15/2012	Maturity	0	8,140	.6605 / 5.27	0	0	0	(77)	0		1,443	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	01/15/2012	Maturity	0	0	.0 / 5.27	0	0	0	(17)	0		0	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	02/15/2012	Maturity	0	8,104	.6605 / 5.27	0	0	0	(45)	0		1,436	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	07/10/2012	Maturity	0	404,067	2.2253 / 6.349	0	0	0	(8,669)	0		27,740	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	11/13/2012	Maturity	0	0	2.2025 / 6.349	0	0	0	8,257	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77569QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/03/2007	08/07/2017	01/31/2012	Sale	0	6,000,000	5.4625 / .435	0	0	0	(126,202)	0		(1,331,864)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	02/05/2012	Maturity	0	0	0 / 5.89	0	0	0	(63)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	03/05/2012	Maturity	0	11,376	.6818 / 5.89	0	0	0	(105)	0		2,165	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93554QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/16/2010	11/18/2015	01/31/2012	Sale	0	34,000,000	1.7763 / .4711	0	0	0	(52,558)	0		(1,017,992)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70832QM - Receive: Floating 3 Month Libor +233.3 BPS Pay: Fixed	40621PAB5 - HALLIBURTON CO CORPORATE	D1	Interest	Pru Global Fund	02/14/2006	05/12/2017	08/29/2012	Sale	0	10,000,000	2.7984 / 7.53	0	0	0	(271,969)	0		2,000,919	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78964QM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/27/2007	11/29/2012	11/29/2012	Maturity	0	14,000,000	4.2835 / .3115	0	0	0	532,133	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 95102QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/20/2011	05/24/2041	01/31/2012	Sale	0	14,700,000	4.0513 / .5003	0	0	0	(51,995)	0		(4,437,293)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71002PR - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	46361#AB8 - Irvine/Land Co LLC Senior Note	D1	Interest	Pru Global Fund	03/03/2006	04/01/2013	10/02/2012	Sale	0	10,000,000	.7006 / 5.48	0	0	(240,934)	(358,591)	0		564,354	0	0	(240,934)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	03/05/2012	Maturity	0	17,056	.9743 / 5.66	0	0	0	(141)	0		3,010	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 94673QM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/01/2011	06/15/2012	06/15/2012	Maturity	0	50,000,000	.2418 / .4738	0	0	0	(49,532)	0		26,502	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	05/05/2012	Maturity	0	0	0 / 5.66	0	0	0	(336)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	02/06/2012	Maturity	0	16,976	.9743 / 0	0	0	0	17	0		2,996	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	10/05/2012	Maturity	0	95,457	.5365 / 5.57	0	0	0	(3,637)	0		14,693	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	06/05/2012	Maturity	0	93,705	.5503 / 5.57	0	0	0	(2,004)	0		14,424	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75893QM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/09/2007	05/11/2012	05/11/2012	Maturity	0	5,000,000	.4669 / 5.0355	0	0	0	(81,957)	0		80,393	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80883PR - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	706107952 - Mortgage Loan	B	Interest	Pru Global Fund	02/28/2008	06/05/2012	06/05/2012	Maturity	0	28,458,246	2.6888 / 5.75	0	0	0	(67,758)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 88009QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/19/2009	06/23/2019	01/31/2012	Sale	0	127,000,000	4.0438 / .5713	0	0	0	(95,986)	0		(20,999,264)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 89134QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/10/2009	09/14/2019	01/31/2012	Sale	0	20,000,000	3.5363 / .5435	0	0	0	(204,775)	0		(2,606,000)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 84807QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/29/2008	10/31/2013	01/31/2012	Sale	0	27,400,000	3.7605 / .5511	0	0	0	(184,366)	0		(1,515,364)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93570QMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/18/2010	11/22/2040	01/31/2012	Sale	0	42,000,000	.4878 / 3.9813	0	0	0	158,384	0		11,956,555	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest	Pru Global Fund	05/21/2008	07/05/2026	10/05/2012	Maturity	0	39,161	3.3655 / 7.89	0	0	0	(20)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest	Pru Global Fund	05/21/2008	07/05/2026	12/05/2012	Maturity	0	39,686	3.357 / 7.89	0	0	0	(316)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	08/05/2012	Maturity	0	0	.8412 / 5.62	0	0	0	(1,024)	0		0	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	05/07/2012	Maturity	0	30,219	.8398 / 0	0	0	0	91	0		4,992	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	02/06/2012	Maturity	0	22,224	.7618 / 0	0	0	0	18	0		8,392	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	03/05/2012	Maturity	0	13,283	.7358 / 5.46	0	0	0	(111)	0		2,946	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	07/05/2012	Maturity	0	13,527	.7358 / 5.46	0	0	0	(325)	0		3,000	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	08/06/2012	Maturity	0	13,588	.7372 / 5.46	0	0	0	61	0		3,013	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	05/07/2012	Maturity	0	52,416	2.2418 / 0	0	0	0	418	0		1,964	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	06/05/2012	Maturity	0	152,354	1.1969 / 5.66	0	0	0	(2,938)	0		7,092	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	08/05/2012	Maturity	0	0	1.1984 / 5.66	0	0	0	(5,251)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	05/07/2012	Maturity	0	163,968	1.1969 / 0	0	0	0	702	0		7,633	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest	Pru Global Fund	07/12/2005	06/30/2025	10/03/2012	Maturity	0	180,169	2.1936 / 6.45	0	0	0	(5,619)	0		35,440	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	07/05/2012	Maturity	0	24,690	.7103 / 5.52	0	0	0	(605)	0		4,228	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78964CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/27/2007	11/29/2012	01/31/2012	Sale	0	14,000,000	4.2835 / .5181	0	0	0	(46,657)	0		(459,526)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	04/05/2012	Maturity	0	54,833	.4543 / 5.32	0	0	0	(693)	0		7,624	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	09/05/2012	Maturity	0	99,785	1.2716 / 5.72	0	0	0	(2,989)	0		4,182	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 76623CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/30/2007	06/01/2012	06/01/2012	Maturity	0	25,000,000	.4669 / 5.3125	0	0	0	(500,284)	0		489,579	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	12/05/2012	Maturity	0	227,552	6575 / 5.57	0	0	0	(10,279)	0		42,731	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	03/05/2012	Maturity	0	218,263	6918 / 5.57	0	0	0	(1,879)	0		40,987	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	04/05/2012	Maturity	0	219,276	6918 / 5.57	0	0	0	(2,775)	0		41,177	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	09/05/2012	Maturity	0	224,412	6918 / 5.57	0	0	0	(7,391)	0		42,141	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	06/05/2012	Maturity	0	5,124	2.5763 / 6.85	0	0	0	(54)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	04/05/2012	Maturity	0	5,058	2.5763 / 6.85	0	0	0	(17)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	01/05/2012	Maturity	0	29,164	5543 / 5.53	0	0	0	(16)	0		5,795	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 81492PR - Receive: Floating 1 Month Libor +249.2 BPS Pay: Fixed	706107480 - Mortgage Loan	B	Interest	Pru Global Fund	03/26/2008	03/05/2018	12/05/2012	Maturity	0	7,842	2.7019 / 6.44	0	0	0	(38)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90759CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2010	03/04/2040	01/31/2012	Sale	0	256,700,000	4.4321 / .5272	0	0	0	(3,532,881)	0		(95,791,144)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	11/05/2012	Maturity	0	7,660	2.1735 / 6.47	0	0	0	(281)	0		1,382	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	06/05/2012	Maturity	0	7,432	2.1993 / 6.47	0	0	0	(137)	0		1,341	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	02/05/2012	Maturity	0	0	0 / 6.47	0	0	0	(46)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75250CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/27/2007	03/29/2012	03/29/2012	Maturity	0	15,000,000	.4707 / 4.9545	0	0	0	(160,554)	0		160,072	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92565CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/30/2010	08/03/2020	01/31/2012	Sale	0	20,000,000	2.8888 / .4317	0	0	0	(223,370)	0		(1,634,246)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 83944CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/18/2008	09/22/2013	01/31/2012	Sale	0	53,000,000	3.5825 / .5698	0	0	0	(513,761)	0		(2,605,145)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	07/05/2012	Maturity	0	63,779	1.0733 / 5.8	0	0	0	(1,534)	0		10,045	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75011PR - Receive: Floating 1 Month Libor +71.6 BPS Pay: Fixed	706107129 - Mortgage Loan	B	Interest	Pru Global Fund	03/08/2007	07/05/2012	07/05/2012	Maturity	0	15,000,000	.9618 / 5.6	0	0	0	(354,165)	0		344,890	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	07/16/2012	Maturity	0	8,284	.6605 / 0	0	0	0	30	0		1,468	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	11/15/2012	Maturity	0	8,430	.635 / 5.27	0	0	0	(338)	0		1,494	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	06/11/2012	Maturity	0	400,067	2.2253 / 6.349	0	0	0	(7,184)	0		27,466	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	08/10/2012	Maturity	0	408,108	2.2308 / 6.349	0	0	0	(10,131)	0		28,018	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77087PR - Receive: Fixed Pay: Floating 3 Month Libor +44.8 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/28/2007	07/20/2012	07/20/2012	Maturity	0	37,700,000	5.97 / .9026	1,395	0	0	1,043,939	0		(1,019,302)	0	(187)	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	10/05/2012	Maturity	0	11,773	.668 / 5.89	0	0	0	(465)	0		2,240	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	02/06/2012	Maturity	0	11,321	.6818 / 0	0	0	0	8	0		2,154	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 66524CM - Receive: Fixed Pay: Floating 1 Month Libor +95 BPS	55262TA*4 - MBNA MASTER CREDIT CARD TRUST ABS-REG	D1	Interest	Pru Global Fund	03/21/2003	03/15/2012	03/15/2012	Maturity	0	30,000,000	7.83 / 1.1918	0	0	0	319,638	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93155PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/15/2010	09/17/2012	09/17/2012	Maturity	0	165,000,000	.4679 / .6775	0	0	0	(202,353)	0		32,670	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 97001CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/05/2011	12/07/2016	01/31/2012	Sale	0	569,200,000	1.3588 / .5339	0	0	0	(304,562)	0		(3,646,543)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71412PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	01/05/2012	Maturity	0	14,318	.5443 / 5.73	0	0	0	(8)	0		2,319	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90592PR - Receive: Floating 3 Month Libor +167.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/04/2010	03/04/2017	01/05/2012	Sale	0	3,100,000	2.2047 / 5.01	0	0	(314,318)	(1,933)	0		315,753	0	0	(314,318)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest	Pru Global Fund	09/21/2006	06/20/2036	08/29/2012	Sale	0	5,000,000	1.8504 / 6.75	0	0	0	(113,372)	0		2,575,845	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 79725PR - Receive: Floating 3 Month Libor +126.1 BPS Pay: Fixed	217020B*6 - Coorstek, Inc Senior Note	D1	Interest	Pru Global Fund	01/09/2008	02/05/2013	01/05/2012	Sale	0	7,550,000	1.696 / 5.14	0	0	(258,001)	(5,778)	0		261,134	0	0	(258,001)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest	Pru Global Fund	09/28/2007	09/15/2037	08/29/2012	Sale	0	10,000,000	1.8129 / 6.8	0	0	0	(54,425)	0		5,471,877	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74951PR - Receive: Floating 1 Month Libor +78.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2007	03/31/2014	01/05/2012	Sale	0	2,490,000	1.0788 / 5.75	0	0	(136,168)	(2,590)	0		137,710	0	0	(136,168)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 94423CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/22/2011	02/24/2016	01/31/2012	Sale	0	46,000,000	2.4288 / .5003	0	0	0	(370,480)	0		(2,577,467)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 88983CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/28/2009	09/02/2019	01/31/2012	Sale	0	17,000,000	3.7338 / .5289	0	0	0	(202,323)	0		(2,456,610)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	06/01/2012	Maturity	0	19,906	4.22 / 2.2135	0	0	0	163	0		(1,055)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 77200CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/06/2007	07/10/2012	07/10/2012	Maturity	0	20,000,000	.4576 / 5.6405	0	0	0	(537,029)	0		525,820	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 75120PR - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	706107287 - Mortgage Loan	B	Interest	Pru Global Fund	03/19/2007	07/05/2012	07/05/2012	Maturity	0	30,655,054	.757 / 5.42	0	0	0	(241,931)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	05/07/2012	Maturity	0	17,217	.9743 / 0	0	0	0	60	0		3,038	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	02/05/2012	Maturity	0	0	.0 / 5.66	0	0	0	(91)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93128PR - Receive: Floating 3 Month Libor +379.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/14/2010	03/30/2033	03/30/2012	Maturity	0	181,154	4.2581 / 7	0	0	0	(1,175)	0		17,463	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest	Pru Global Fund	04/25/2008	03/20/2015	09/20/2012	Maturity	0	2,580,228	2.6529 / 6.218	0	0	0	(64,843)	0		146,893	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 87457CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/06/2009	05/08/2014	01/31/2012	Sale	0	85,000,000	2.5838 / .4375	0	0	0	(267,546)	0		(3,641,982)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	01/05/2012	Maturity	0	91,560	.5503 / 5.57	0	0	0	(51)	0		14,094	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	03/05/2012	Maturity	0	92,412	.5503 / 5.57	0	0	0	(819)	0		14,225	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93482CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/29/2010	11/02/2015	01/31/2012	Sale	0	30,000,000	1.43 / .4294	0	0	0	(48,836)	0		(506,267)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	02/05/2012	Maturity	0	0	.0 / 5.73	0	0	0	(428)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	05/05/2012	Maturity	0	0	.0 / 5.62	0	0	0	(585)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	08/06/2012	Maturity	0	53,168	2.2433 / 5.71	0	0	0	724	0		1,992	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	02/05/2012	Maturity	0	0	.0 / 5.46	0	0	0	(68)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	02/06/2012	Maturity	0	13,223	.7358 / 0	0	0	0	10	0		2,932	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	07/05/2012	Maturity	0	52,916	2.2418 / 5.71	0	0	0	(929)	0		1,983	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74750PR - Receive: Floating 1 Month Libor +60.4 BPS Pay: Fixed	706107075 - Mortgage Loan	B	Interest	Pru Global Fund	02/12/2007	04/05/2012	02/05/2012	Maturity	0	0	.0 / 5.78	0	0	0	(214)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	05/05/2012	Maturity	0	0	.0 / 5.66	0	0	0	(3,222)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest	Pru Global Fund	07/12/2005	06/30/2025	03/31/2012	Maturity	0	0	.0 / 6.45	0	0	0	(2,787)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	02/05/2012	Maturity	0	0	.0 / 5.52	0	0	0	(126)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	04/05/2012	Maturity	0	18,975	.7383 / 5.46	0	0	0	(232)	0		4,205	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	03/05/2012	Maturity	0	24,241	.7103 / 5.52	0	0	0	(206)	0		4,151	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	08/05/2012	Maturity	0	0	.7117 / 5.52	0	0	0	(814)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	12/05/2012	Maturity	0	25,263	.676 / 5.52	0	0	0	(1,125)	0		4,326	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	10/05/2012	Maturity	0	19,499	.7245 / 5.46	0	0	0	(698)	0		4,321	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	02/06/2012	Maturity	0	24,130	.7103 / 0	0	0	0	18	0		4,132	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	04/05/2012	Maturity	0	24,352	.7103 / 5.52	0	0	0	(304)	0		4,170	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	11/05/2012	Maturity	0	19,588	.7125 / 5.46	0	0	0	(779)	0		4,341	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	08/06/2012	Maturity	0	24,803	.7117 / 5.52	0	0	0	108	0		4,247	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93548CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/15/2010	11/17/2035	01/31/2012	Sale	0	84,000,000	3.8863 / .4656	0	0	0	(350,105)	0		(20,298,710)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	05/05/2012	Maturity	0	0	.0 / 5.52	0	0	0	(465)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	05/05/2012	Maturity	0	0	.0 / 5.46	0	0	0	(358)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75445CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/11/2007	04/13/2012	04/13/2012	Maturity	0	20,000,000	.4687 / 5.089	0	0	0	(256,581)	0		255,433	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	12/05/2012	Maturity	0	56,808	.42 / 5.32	0	0	0	(2,562)	0		7,898	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	02/05/2012	Maturity	0	0	.0 / 5.32	0	0	0	(273)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	08/06/2012	Maturity	0	55,812	.4557 / 5.32	0	0	0	156	0		7,760	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	10/02/2012	Sale	0	46,082,551	1.2578 / 5.72	0	0	(515,354)	(1,546,191)	0		1,931,386	0	0	(515,354)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	07/05/2012	Maturity	0	222,343	.6918 / 5.57	0	0	0	(5,524)	0		41,753	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	08/08/2012	Maturity	0	5,190	2.5778 / 6.85	0	0	0	(92)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	10/05/2012	Maturity	0	6,245	2.5625 / 6.85	0	0	0	(157)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	02/06/2012	Maturity	0	29,299	.5543 / 0	0	0	0	18	0		5,822	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80883PRX - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2008	06/05/2012	03/19/2012	Sale	0	28,530,577	2.693 / 5.75	0	0	0	(24,227)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78438CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/11/2007	10/15/2012	10/15/2012	Maturity	0	15,000,000	.4551 / 4.975	0	0	0	(529,809)	0		509,572	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	11/05/2012	Maturity	0	65,021	1.0475 / 5.8	0	0	0	(2,584)	0		10,240	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	06/05/2012	Maturity	0	63,472	1.0733 / 5.8	0	0	0	(1,276)	0		9,996	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	09/17/2012	Maturity	0	8,356	.6605 / 5.27	0	0	0	40	0		1,481	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	09/10/2012	Maturity	0	412,189	2.2253 / 6.349	0	0	0	(11,624)	0		28,298	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	02/10/2012	Maturity	0	384,456	2.2253 / 6.349	0	0	0	(1,672)	0		26,394	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/26/2007	04/30/2012	04/30/2012	Maturity	0	15,000,000	.4659 / 5.0455	0	0	0	(224,156)	0		221,414	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 84450CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/14/2008	10/16/2018	01/31/2012	Sale	0	91,000,000	4.5143 / .5715	0	0	0	(860,726)	0		(17,227,783)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	05/07/2012	Maturity	0	11,488	.6818 / 0	0	0	0	28	0		2,186	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	09/05/2012	Maturity	0	11,715	.6818 / 5.89	0	0	0	(412)	0		2,229	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 98689CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/07/2012	11/30/2016	07/02/2012	Sale	0	600,000,000	.4057 / .9425	0	0	(2,944,000)	0	0		0	0	0	(2,944,000)	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 98693CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/07/2012	11/30/2016	09/26/2012	Sale	0	300,000,000	.4213 / .94	0	0	(3,953,256)	(103,744)	0		0	0	0	(3,953,256)	0	0	PD (Duration)
Interest Rate Swap - 78177CM - Receive: Floating 3 Month Libor +111.5 BPS Pay: Fixed	29268BAB7 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest	Pru Global Fund	09/14/2007	09/15/2017	08/29/2012	Sale	0	10,000,000	1.5829 / 6.25	0	0	0	(53,725)	0		2,055,317	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 98248CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/19/2011	06/24/2041	01/31/2012	Sale	0	48,060,000	.5738 / 2.958	0	0	0	8,783	0		3,487,417	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	745332BW5 - PUGET SOUND ENERGY CORPORATE	D1	Interest	Pru Global Fund	06/23/2006	06/15/2036	08/29/2012	Sale	0	5,000,000	1.2754 / 6.724	0	0	0	(122,874)	0		3,094,325	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95378CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	02/10/2014	01/31/2012	Sale	0	75,000,000	.4442 / .8438	0	0	0	199,733	0		180,022	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75546PR - Receive: Floating 3 Month Libor +64.5 BPS Pay: Fixed	653650D87 - NIBCO, Inc. Senior Note	D1	Interest	Pru Global Fund	04/17/2007	05/01/2014	01/05/2012	Sale	0	600,000	1.0744 / 5.81	0	0	(34,951)	(631)	0		35,320	0	0	(34,951)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 96983CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/02/2011	12/06/2021	01/31/2012	Sale	0	30,200,000	2.2888 / .5283	0	0	0	(36,477)	0		(714,844)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92121CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/25/2010	06/29/2020	01/31/2012	Sale	0	22,500,000	3.164 / .5758	0	0	0	(2,875)	0		(2,338,872)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 94739LMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/08/2011	04/12/2041	01/31/2012	Sale	0	7,000,000	4.4063 / .5795	0	0	0	(68,528)	0		(2,628,114)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 84605CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/21/2008	10/23/2013	01/31/2012	Sale	0	211,000,000	3.6525 / .5612	0	0	0	(1,487,901)	0		(11,141,245)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 95409CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/24/2011	06/28/2012	06/28/2012	Maturity	0	25,000,000	.2453 / .386	0	0	0	(15,861)	0		2,646	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	05/01/2012	Maturity	0	19,804	4.22 / 2.2135	0	0	0	129	0		(1,050)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	08/08/2012	Maturity	0	20,113	4.22 / 2.2135	0	0	0	231	0		(1,066)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	04/02/2012	Maturity	0	19,702	4.22 / 2.2135	0	0	0	96	0		(1,044)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	07/05/2012	Maturity	0	17,380	9743 / 5.66	0	0	0	(414)	0		3,067	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93616CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/29/2010	12/01/2040	01/31/2012	Sale	0	12,000,000	.5269 / 3.8375	0	0	0	32,930	0		3,059,128	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 91036CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/30/2010	04/01/2035	01/31/2012	Sale	0	66,000,000	4.4913 / .581	0	0	0	(725,060)	0		(22,899,759)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	07/05/2012	Maturity	0	94,140	5503 / 5.57	0	0	0	(2,408)	0		14,491	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	12/05/2012	Maturity	0	96,345	516 / 5.57	0	0	0	(4,481)	0		14,830	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	11/05/2012	Maturity	0	95,900	5245 / 5.57	0	0	0	(4,056)	0		14,762	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	02/06/2012	Maturity	0	91,985	5503 / 0	0	0	0	55	0		14,159	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84638CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/22/2008	10/24/2013	01/31/2012	Sale	0	39,600,000	3.5225 / .5611	0	0	0	(270,122)	0		(2,001,563)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/23/2018	06/23/2012	Maturity	0	0	0 / 6.5	0	0	0	(396,929)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	06/05/2012	Maturity	0	80,645	5443 / 5.73	0	0	0	(1,782)	0		13,060	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	11/05/2012	Maturity	0	82,589	5185 / 5.73	0	0	0	(3,609)	0		13,375	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	07/05/2012	Maturity	0	81,030	5443 / 5.73	0	0	0	(2,141)	0		13,123	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest	Pru Global Fund	05/21/2008	07/05/2026	11/05/2012	Maturity	0	39,423	3.3655 / 7.89	0	0	0	(165)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	05/05/2012	Maturity	0	0	0 / 6.19	0	0	0	(481)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	08/05/2012	Maturity	0	0	2.2433 / 5.71	0	0	0	(1,805)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	01/05/2012	Maturity	0	13,163	7358 / 5.46	0	0	0	(7)	0		2,919	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	02/06/2012	Maturity	0	51,675	2.2418 / 0	0	0	0	118	0		1,936	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	11/05/2012	Maturity	0	13,775	71 / 5.46	0	0	0	(548)	0		3,055	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74750PR - Receive: Floating 1 Month Libor +60.4 BPS Pay: Fixed	706107075 - Mortgage Loan	B	Interest	Pru Global Fund	02/12/2007	04/05/2012	02/06/2012	Maturity	0	39,114	845 / 0	0	0	0	35	0		494	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	07/05/2012	Maturity	0	165,460	1.1969 / 5.66	0	0	0	(3,807)	0		7,702	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	07/05/2012	Maturity	0	19,235	7383 / 5.46	0	0	0	(462)	0		4,263	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	09/05/2012	Maturity	0	19,411	7383 / 5.46	0	0	0	(619)	0		4,301	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	10/05/2012	Maturity	0	25,032	6965 / 5.52	0	0	0	(913)	0		4,287	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	11/05/2012	Maturity	0	25,147	6845 / 5.52	0	0	0	(1,018)	0		4,306	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	02/06/2012	Maturity	0	18,803	7383 / 0	0	0	0	15	0		4,167	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84635CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/22/2008	10/24/2013	01/31/2012	Sale	0	83,000,000	3.5225 / .5611	0	0	0	(566,165)	0		(4,195,196)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	06/05/2012	Maturity	0	55,320	4543 / 5.32	0	0	0	(1,147)	0		7,691	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	02/05/2012	Maturity	0	0	0 / 5.72	0	0	0	(521)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	07/05/2012	Maturity	0	98,840	1.2716 / 5.72	0	0	0	(2,235)	0		4,143	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	08/05/2012	Maturity	0	0	1.2731 / 5.72	0	0	0	(3,377)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	01/05/2012	Maturity	0	216,250	6918 / 5.57	0	0	0	(117)	0		40,609	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	08/06/2012	Maturity	0	223,375	6933 / 5.57	0	0	0	947	0		41,947	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	03/05/2012	Maturity	0	29,434	5543 / 5.53	0	0	0	(259)	0		5,848	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 96247CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/19/2011	03/04/2040	01/31/2012	Sale	0	305,000,000	.5272 / 2.9325	0	0	0	2,363,878	0		20,468,541	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	02/05/2012	Maturity	0	0	0 / 5.53	0	0	0	(153)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	08/05/2012	Maturity	0	0	5557 / 5.53	0	0	0	(990)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92471CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/26/2010	07/28/2015	01/31/2012	Sale	0	48,000,000	1.9663 / .5531	0	0	0	59,606	0		(1,753,655)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	05/05/2012	Maturity	0	0	0 / 6.47	0	0	0	(202)	0		0	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	03/05/2012	Maturity	0	10,532	2.1993 / 6.47	0	0	0	(79)	0		1,900	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93236CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/24/2010	09/28/2020	01/31/2012	Sale	0	83,000,000	2.63 / .5738	0	0	0	(558,625)	0		(4,990,845)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	05/07/2012	Maturity	0	63,167	1.0733 / 0	0	0	0	243	0		9,948	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	08/06/2012	Maturity	0	64,087	1.0748 / 5.8	0	0	0	420	0		10,093	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	03/05/2012	Maturity	0	62,561	1.0733 / 5.8	0	0	0	(522)	0		9,853	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	04/05/2012	Maturity	0	62,863	1.0733 / 5.8	0	0	0	(770)	0		9,900	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	12/05/2012	Maturity	0	65,335	1.039 / 5.8	0	0	0	(2,856)	0		10,290	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74789PR - Receive: Floating 1 Month Libor +48.8 BPS Pay: Fixed	706107164 - Mortgage Loan	B	Interest	Pru Global Fund	02/16/2007	04/05/2012	04/05/2012	Maturity	0	28,921,779	7293 / 5.56	0	0	0	(88,642)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	04/15/2012	Maturity	0	0	0 / 5.27	0	0	0	(124)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	12/17/2012	Maturity	0	8,467	629 / 5.27	0	0	0	55	0		1,501	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 87474CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/08/2009	05/12/2019	01/31/2012	Sale	0	20,000,000	3.3963 / .4528	0	0	0	(76,606)	0		(2,380,786)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	05/15/2012	Maturity	0	8,211	6605 / 5.27	0	0	0	(140)	0		1,455	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	06/15/2012	Maturity	0	8,247	6605 / 5.27	0	0	0	(172)	0		1,462	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92096CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/24/2010	06/28/2040	01/31/2012	Sale	0	23,000,000	3.845 / .5738	0	0	0	(5,903)	0		(5,856,453)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	07/05/2012	Maturity	0	11,601	6818 / 5.89	0	0	0	(308)	0		2,208	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	05/05/2012	Maturity	0	0	0 / 5.89	0	0	0	(233)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	12/05/2012	Maturity	0	11,889	6475 / 5.89	0	0	0	(573)	0		2,262	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 72172CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/10/2006	07/12/2016	01/31/2012	Sale	0	130,500,000	5.7545 / .5795	0	0	0	213,743	0		(26,702,358)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93679CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/06/2010	12/08/2040	01/31/2012	Sale	0	10,000,000	.5378 / 3.9613	0	0	0	21,723	0		2,807,032	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93394CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/18/2010	10/20/2030	01/31/2012	Sale	0	83,000,000	3.3738 / .5612	0	0	0	(570,188)	0		(11,173,088)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 94892CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/02/2011	05/04/2021	01/31/2012	Sale	0	73,000,000	3.3618 / .4331	0	0	0	(337,630)	0		(8,857,201)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93984CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/18/2011	01/20/2021	01/31/2012	Sale	0	61,500,000	3.345 / .5612	0	0	0	95,292	0		(7,336,228)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 97417CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/24/2012	11/15/2018	04/11/2012	Sale	0	195,000,000	.2954 / 1.6925	0	0	(1,755,221)	(96,779)	0		0	0	0	(1,755,221)	0	0	PD (Duration)
Interest Rate Swap - 71181CM - Receive: Floating 3 Month Libor +48.6 BPS Pay: Fixed	105340AE3 - BRANDYWINE REALTY TRUST CORPORATE	D1	Interest	Pru Global Fund	03/23/2006	04/01/2012	04/01/2012	Maturity	0	1,390,000	9542 / 5.75	0	0	0	(16,207)	0		16,155	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - VERIZON COMMUNICATIONS CORPORATE	D1	Interest	Pru Global Fund	04/12/2007	04/01/2037	08/29/2012	Sale	0	5,000,000	1.1931 / 6.25	0	0	0	(46,225)	0		2,776,977	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest	Pru Global Fund	03/28/2007	12/15/2030	08/29/2012	Sale	0	5,000,000	3.5909 / 8.6	0	0	0	(112,220)	0		2,260,300	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 75834PR - Receive: Floating 1 Month Libor +29.4 BPS Pay: Fixed	96329*JX1 - Wheels Senior Secured Note	D1	Interest	Pru Global Fund	05/08/2007	05/14/2012	01/05/2012	Sale	0	1,350,000	.5716 / 5.27	0	0	(21,817)	(1,410)	0		23,092	0	0	(21,817)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95031CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/10/2011	05/12/2016	01/31/2012	Sale	0	140,000,000	2.0513 / .4528	0	0	0	(290,404)	0		(5,711,117)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93545LMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/15/2010	11/17/2040	01/31/2012	Sale	0	29,250,000	3.9613 / .4656	0	0	0	(124,593)	0		(8,204,233)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 87799CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/02/2009	06/04/2039	01/31/2012	Sale	0	9,000,000	4.3038 / .5272	0	0	0	(24,416)	0		(3,079,064)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92120LMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/25/2010	06/29/2040	01/31/2012	Sale	0	120,500,000	3.8865 / .5758	0	0	0	(20,249)	0		(31,751,001)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 87297CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/16/2009	04/20/2024	01/31/2012	Sale	0	26,000,000	3.245 / .5612	0	0	0	(172,011)	0		(2,870,943)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 96667CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/31/2011	11/02/2041	01/31/2012	Sale	0	336,400,000	2.923 / .4294	0	0	0	(1,370,742)	0		(21,977,575)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75120PR - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	706107287 - Mortgage Loan	B	Interest	Pru Global Fund	03/19/2007	07/05/2012	05/07/2012	Maturity	0	41,257	.757 / 5.42	0	0	0	(4)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95367CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	06/24/2041	01/31/2012	Sale	0	5,900,000	3.9288 / .5738	0	0	0	(1,556)	0		(1,631,128)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75120PR - Receive: Floating 1 Month Libor +51.1 BPS Pay: Fixed	706107287 - Mortgage Loan	B	Interest	Pru Global Fund	03/19/2007	07/05/2012	06/05/2012	Maturity	0	41,444	.757 / 5.42	0	0	0	(166)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	10/05/2012	Maturity	0	17,627	.9605 / 5.66	0	0	0	(626)	0		3,111	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	09/05/2012	Maturity	0	17,544	.9743 / 5.66	0	0	0	(554)	0		3,096	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 94004CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/20/2011	01/24/2041	01/31/2012	Sale	0	18,000,000	.5611 / 4.3363	0	0	0	(45,088)	0		6,468,999	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	02/05/2012	Maturity	0	0	0 / 5.57	0	0	0	(484)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77916PR - Receive: Floating 1 Month Libor +168 BPS Pay: Fixed	706107634 - Mortgage Loan	B	Interest	Pru Global Fund	08/21/2007	01/15/2012	01/15/2012	Maturity	0	47,008,541	1.9696 / 6.59	0	0	0	(79,558)	0		79,518	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93675CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/06/2010	12/08/2020	01/31/2012	Sale	0	61,000,000	3.105 / .5378	0	0	0	(99,140)	0		(6,041,783)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	05/05/2012	Maturity	0	0	0 / 5.73	0	0	0	(1,584)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	08/05/2012	Maturity	0	0	.7632 / 6.19	0	0	0	(843)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	01/05/2012	Maturity	0	22,110	.7618 / 6.19	0	0	0	(13)	0		8,349	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	09/05/2012	Maturity	0	23,039	.7618 / 6.19	0	0	0	(844)	0		8,700	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	05/05/2012	Maturity	0	0	0 / 5.71	0	0	0	(1,031)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	09/05/2012	Maturity	0	13,650	.7358 / 5.46	0	0	0	(435)	0		3,027	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	10/02/2012	Sale	0	46,739,710	2.228 / 5.71	0	0	(682,898)	(1,215,777)	0		1,751,161	0	0	(682,898)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74750PR - Receive: Floating 1 Month Libor +60.4 BPS Pay: Fixed	706107075 - Mortgage Loan	B	Interest	Pru Global Fund	02/12/2007	04/05/2012	03/05/2012	Maturity	0	39,302	.845 / 5.78	0	0	0	(342)	0		497	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	02/06/2012	Maturity	0	149,240	1.1969 / 0	0	0	0	186	0		6,947	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest	Pru Global Fund	07/12/2005	06/30/2025	07/02/2012	Maturity	0	177,454	2.1936 / 0	0	0	0	2,035	0		34,906	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest	Pru Global Fund	07/12/2005	06/30/2025	01/03/2012	Maturity	0	173,204	2.1936 / 6.45	0	0	0	51	0		34,070	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	03/05/2012	Maturity	0	18,889	7383 / 5.46	0	0	0	(157)	0		4,186	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	01/05/2012	Maturity	0	18,718	7383 / 5.46	0	0	0	(10)	0		4,148	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	06/05/2012	Maturity	0	24,577	7103 / 5.52	0	0	0	(503)	0		4,209	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	08/06/2012	Maturity	0	19,323	7398 / 5.46	0	0	0	87	0		4,282	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 84943CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/06/2008	11/10/2013	01/31/2012	Sale	0	16,000,000	3.5305 / .4442	0	0	0	(69,759)	0		(832,747)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 85132CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/17/2008	11/19/2013	01/31/2012	Sale	0	34,000,000	3.3585 / .4794	0	0	0	(108,312)	0		(1,678,012)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	09/05/2012	Maturity	0	56,059	4543 / 5.32	0	0	0	(1,843)	0		7,794	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	11/05/2012	Maturity	0	56,558	4285 / 5.32	0	0	0	(2,319)	0		7,863	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	01/05/2012	Maturity	0	54,110	4543 / 5.32	0	0	0	(29)	0		7,523	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	05/05/2012	Maturity	0	0	0 / 5.32	0	0	0	(1,009)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	06/05/2012	Maturity	0	98,371	1.2716 / 5.72	0	0	0	(1,860)	0		4,123	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	01/05/2012	Maturity	0	96,060	1.2716 / 5.72	0	0	0	(47)	0		4,026	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	02/06/2012	Maturity	0	96,518	1.2716 / 0	0	0	0	127	0		4,045	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	08/06/2012	Maturity	0	99,311	1.2731 / 5.72	0	0	0	770	0		4,162	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	05/07/2012	Maturity	0	220,294	6918 / 0	0	0	0	551	0		41,368	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	05/05/2012	Maturity	0	0	0 / 5.57	0	0	0	(4,226)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	07/05/2012	Maturity	0	29,980	5543 / 5.53	0	0	0	(760)	0		5,957	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	06/05/2012	Maturity	0	29,843	5543 / 5.53	0	0	0	(633)	0		5,930	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	11/05/2012	Maturity	0	30,537	5285 / 5.53	0	0	0	(1,280)	0		6,068	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	12/05/2012	Maturity	0	30,677	52 / 5.53	0	0	0	(1,414)	0		6,096	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 96657CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/28/2011	11/01/2041	01/31/2012	Sale	0	213,200,000	3.099 / .4294	0	0	0	(946,040)	0		(21,867,574)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 95289CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/15/2011	06/17/2041	01/31/2012	Sale	0	40,800,000	3.9313 / .5592	0	0	0	(45,227)	0		(11,297,881)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 88926CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/21/2009	08/25/2019	01/31/2012	Sale	0	17,000,000	3.6613 / .5061	0	0	0	(209,002)	0		(2,366,827)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 74366CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/12/2007	01/16/2012	01/16/2012	Maturity	0	5,000,000	.5715 / 5.1725	0	0	0	(10,599)	0		10,570	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 87556CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/15/2009	05/19/2024	01/31/2012	Sale	0	63,000,000	3.549 / .4794	0	0	0	(214,030)	0		(9,077,331)	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	05/07/2012	Maturity	0	9,004	2.1993 / 0	0	0	0	70	0		1,624	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	09/15/2012	Maturity	0	0	.6605 / 5.27	0	0	0	(311)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	04/16/2012	Maturity	0	8,175	.6605 / 0	0	0	0	16	0		1,449	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	10/15/2012	Maturity	0	8,393	.6418 / 5.27	0	0	0	(304)	0		1,488	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	05/10/2012	Maturity	0	396,106	2.2253 / 6.349	0	0	0	(5,800)	0		27,194	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80885PR - Receive: Floating 1 Month Libor +245 BPS Pay: Fixed	706107953 - Mortgage Loan	B	Interest	Pru Global Fund	02/28/2008	06/05/2012	06/05/2012	Maturity	0	28,458,246	2.6888 / 5.75	0	0	0	(67,758)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 87557CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/15/2009	05/19/2024	01/31/2012	Sale	0	154,000,000	3.549 / .4794	0	0	0	(523,185)	0		(22,189,031)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest	Pru Global Fund	08/07/2008	08/11/2018	08/13/2012	Maturity	0	5,465,714	3.2829 / 7.35	0	0	0	(136,194)	0		638,528	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 96219CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/15/2011	05/15/2018	04/13/2012	Sale	0	195,000,000	.5026 / 1.6725	0	0	(2,945,765)	(680,057)	0		1,760,537	0	0	(2,945,765)	0	0	PD (Duration)
Interest Rate Swap - 98141CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/30/2012	08/31/2016	05/14/2012	Sale	0	565,000,000	.3266 / .965	0	0	(272,600)	0	0		0	0	0	(272,600)	0	0	PD (Duration)
Interest Rate Swap - 71412PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	01/05/2012	Sale	0	2,197,741	.5953 / 5.73	0	0	(357,246)	(2,514)	0		355,919	0	0	(357,246)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 94505CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2011	03/04/2016	01/31/2012	Sale	0	60,000,000	2.3475 / .5272	0	0	0	(426,213)	0		(3,172,820)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82478PR - Receive: Floating 3 Month Libor +126 BPS Pay: Fixed	15135#BH4 - Centennial Energy Holdings, In SR NT SER Q	D1	Interest	Pru Global Fund	06/05/2008	06/19/2015	01/05/2012	Sale	0	3,000,000	1.8195 / 5.78	0	0	(368,251)	(2,640)	0		368,508	0	0	(368,251)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95366CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	03/04/2016	01/31/2012	Sale	0	60,000,000	.5272 / 1.6988	0	0	0	301,878	0		1,580,009	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest	Pru Global Fund	02/21/2007	02/27/2037	08/29/2012	Sale	0	10,000,000	1.2643 / 6.15	0	0	0	(317,911)	0		5,226,687	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest	Pru Global Fund	12/12/2006	12/15/2030	08/29/2012	Sale	0	5,000,000	3.8528 / 8.6	0	0	0	(106,179)	0		2,053,800	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	03/01/2012	Maturity	0	19,601	4.22 / 2.2135	0	0	0	63	0		(1,039)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	07/02/2012	Maturity	0	20,009	4.22 / 2.2135	0	0	0	197	0		(1,061)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	12/03/2012	Maturity	0	20,532	4.22 / 2.212	0	0	0	372	0		(1,088)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	09/04/2012	Maturity	0	20,217	4.22 / 2.2135	0	0	0	265	0		(1,072)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 76671PR - Receive: Floating 1 Month Libor +88.6 BPS Pay: Fixed	706107439 - Mortgage Loan	B	Interest	Pru Global Fund	06/04/2007	09/05/2012	02/09/2012	Sale	0	26,998,488	1.1484 / 6.26	0	0	(776,471)	(23,001)	0		0	0	0	(776,471)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74856CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/23/2007	02/27/2037	01/31/2012	Sale	0	5,100,000	5.32 / .5117	0	0	0	(88,729)	0		(2,648,244)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	08/06/2012	Maturity	0	17,462	.9758 / 5.66	0	0	0	104	0		3,082	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78181CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/14/2007	09/18/2012	09/18/2012	Maturity	0	65,000,000	.4679 / 4.8625	0	0	0	(2,022,050)	0		1,946,895	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 84449CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/14/2008	10/16/2018	01/31/2012	Sale	0	22,300,000	4.5143 / .5715	0	0	0	(210,925)	0		(4,221,753)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	09/05/2012	Maturity	0	81,806	.5443 / 5.73	0	0	0	(2,866)	0		13,248	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	03/05/2012	Maturity	0	79,501	5443 / 5.73	0	0	0	(728)	0		12,875	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	08/06/2012	Maturity	0	81,417	5457 / 5.73	0	0	0	273	0		13,185	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	12/05/2012	Maturity	0	82,983	51 / 5.73	0	0	0	(3,987)	0		13,439	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	11/05/2012	Maturity	0	31,078	814 / 5.62	0	0	0	(1,250)	0		5,134	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	02/05/2012	Maturity	0	0	0 / 5.62	0	0	0	(158)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	03/05/2012	Maturity	0	29,938	8398 / 5.62	0	0	0	(253)	0		4,946	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	10/05/2012	Maturity	0	23,158	748 / 6.19	0	0	0	(954)	0		8,745	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	07/05/2012	Maturity	0	22,803	7618 / 6.19	0	0	0	(631)	0		8,611	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	10/05/2012	Maturity	0	13,712	722 / 5.46	0	0	0	(491)	0		3,041	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	09/05/2012	Maturity	0	53,421	2.2418 / 5.71	0	0	0	(1,240)	0		2,001	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	01/05/2012	Maturity	0	51,430	2.2418 / 5.71	0	0	0	(20)	0		1,927	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	08/05/2012	Maturity	0	0	7372 / 5.46	0	0	0	(441)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	04/05/2012	Maturity	0	13,344	7358 / 5.46	0	0	0	(163)	0		2,959	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74750PR - Receive: Floating 1 Month Libor +60.4 BPS Pay: Fixed	706107075 - Mortgage Loan	B	Interest	Pru Global Fund	02/12/2007	04/05/2012	04/05/2012	Maturity	0	26,626,044	845 / 5.78	0	0	0	(340,625)	0		336,361	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74750PR - Receive: Floating 1 Month Libor +60.4 BPS Pay: Fixed	706107075 - Mortgage Loan	B	Interest	Pru Global Fund	02/12/2007	04/05/2012	01/05/2012	Maturity	0	38,926	845 / 5.78	0	0	0	(21)	0		492	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	03/05/2012	Maturity	0	174,896	1.1969 / 5.66	0	0	0	(1,377)	0		8,141	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	01/05/2012	Maturity	0	148,516	1.1969 / 5.66	0	0	0	(73)	0		6,913	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest	Pru Global Fund	07/12/2005	06/30/2025	04/01/2012	Maturity	0	0	2.1936 / 0	0	0	0	20	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	05/07/2012	Maturity	0	24,464	7103 / 0	0	0	0	63	0		4,189	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest	Pru Global Fund	09/25/2006	01/05/2017	09/05/2012	Maturity	0	24,917	7103 / 5.52	0	0	0	(809)	0		4,267	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	06/05/2012	Maturity	0	19,148	7383 / 5.46	0	0	0	(385)	0		4,243	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	08/05/2012	Maturity	0	0	7398 / 5.46	0	0	0	(627)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74851CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/23/2007	02/27/2017	01/31/2012	Sale	0	86,000,000	5.2245 / .5117	0	0	0	(1,468,612)	0		(17,028,011)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	02/06/2012	Maturity	0	54,350	4543 / 0	0	0	0	27	0		7,557	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	04/05/2012	Maturity	0	97,440	1.2716 / 5.72	0	0	0	(1,122)	0		4,084	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 94284CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/04/2011	02/08/2041	01/31/2012	Sale	0	12,000,000	.4375 / 4.4575	0	0	0	204,599	0		4,618,173	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	05/07/2012	Maturity	0	97,904	1.2716 / 0	0	0	0	445	0		4,103	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75995CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/17/2007	05/21/2012	05/21/2012	Maturity	0	40,000,000	.4669 / 5.165	0	0	0	(726,966)	0		711,637	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	08/06/2012	Maturity	0	30,118	.5557 / 5.53	0	0	0	103	0		5,984	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 88150CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/30/2009	07/02/2014	01/31/2012	Sale	0	85,000,000	2.955 / .581	0	0	0	12,197	0		(4,614,936)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	08/05/2012	Maturity	0	0	2.2008 / 6.47	0	0	0	(293)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	10/05/2012	Maturity	0	9,223	2.1855 / 6.47	0	0	0	(304)	0		1,663	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	09/05/2012	Maturity	0	64,397	1.0733 / 5.8	0	0	0	(2,052)	0		10,142	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	08/05/2012	Maturity	0	0	1.0748 / 5.8	0	0	0	(2,210)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78894CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/19/2007	11/21/2012	11/21/2012	Maturity	0	172,000,000	4.4725 / .3115	0	0	0	6,873,733	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 74933CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/28/2007	03/02/2012	03/02/2012	Maturity	0	10,000,000	.4843 / 4.9925	0	0	0	(75,633)	0		75,413	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	12/15/2012	Maturity	0	0	.629 / 5.27	0	0	0	(426)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	01/17/2012	Maturity	0	8,069	.6605 / 0	0	0	0	3	0		1,430	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	04/10/2012	Maturity	0	392,184	2.2253 / 6.349	0	0	0	(4,395)	0		26,924	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	11/12/2012	Maturity	0	0	2.2025 / 6.349	0	0	0	(22,914)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93645CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/01/2010	12/03/2040	01/31/2012	Sale	0	5,000,000	.5272 / 3.9738	0	0	0	12,373	0		1,416,052	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	01/05/2012	Maturity	0	11,265	.6818 / 5.89	0	0	0	(6)	0		2,144	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	11/05/2012	Maturity	0	11,831	.656 / 5.89	0	0	0	(519)	0		2,251	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 94372CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/16/2011	02/18/2041	01/31/2012	Sale	0	11,000,000	.4711 / 4.4413	0	0	0	174,154	0		4,198,647	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 96249CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/19/2011	06/24/2041	01/31/2012	Sale	0	6,740,000	.5738 / 2.958	0	0	0	1,232	0		489,080	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 98553CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/31/2012	09/06/2015	06/06/2012	Sale	0	723,000,000	.7338 / .4669	0	0	421,000	0	0		0	0	0	421,000	0	0	PD (Duration)
Interest Rate Swap - 98552CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/31/2012	06/06/2019	06/06/2012	Sale	0	370,000,000	1.3538 / .4669	0	0	(1,489,231)	18,231	0		0	0	0	(1,489,231)	0	0	PD (Duration)
Interest Rate Swap - 95377CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/22/2011	06/24/2041	01/31/2012	Sale	0	42,100,000	3.9288 / .5738	0	0	0	(11,099)	0		(11,639,063)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69687CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/14/2005	11/16/2015	08/29/2012	Sale	0	48,690,000	.2488 / 5.1585	0	0	0	(864,325)	0		7,964,683	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93296LMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/05/2010	10/07/2040	01/31/2012	Sale	0	7,000,000	3.3525 / .5825	0	0	0	(48,343)	0		(1,077,881)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 89820CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/03/2009	11/05/2029	01/31/2012	Sale	0	47,000,000	4.1413 / .435	0	0	0	(260,723)	0		(11,537,459)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	02/06/2012	Maturity	0	19,500	4.22 / 2.2135	0	0	0	31	0		(1,034)	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 93156PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest	Pru Global Fund	09/15/2010	09/17/2012	09/17/2012	Maturity	0	995,000,000	.6775 / .3888	0	0	0	1,220,251	0		(197,008)	0	0	0	0	0	LD (Liability Cashflow)
Interest Rate Swap - 68606PR - Receive: Floating 3 Month Libor +65.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/14/2005	09/14/2015	05/18/2012	Sale	0	22,500,000	1.1315 / 5.4	0	0	(2,896,394)	(372,267)	0		3,093,403	0	0	(2,896,394)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 96244CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/19/2011	04/01/2035	01/31/2012	Sale	0	47,000,000	.581 / 2.8813	0	0	0	331,995	0		2,727,434	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	04/05/2012	Maturity	0	92,841	.5503 / 5.57	0	0	0	(1,210)	0		14,291	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	08/05/2012	Maturity	0	0	.5517 / 5.57	0	0	0	(3,131)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 89974CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	12/01/2009	12/03/2024	01/31/2012	Sale	0	78,000,000	3.8238 / .5272	0	0	0	(184,562)	0		(13,752,440)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 87782CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/01/2009	06/03/2019	01/31/2012	Sale	0	15,000,000	3.9163 / .5272	0	0	0	(36,495)	0		(2,337,671)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/23/2018	06/25/2012	Maturity	0	12,781,250	2.3456 / 0	0	0	0	149,804	0		1,482,342	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 91771CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/11/2010	06/15/2040	01/31/2012	Sale	0	17,000,000	4.0113 / .5463	0	0	0	(25,922)	0		(4,906,922)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 77262PR - Receive: Floating 1 Month Libor +35.8 BPS Pay: Fixed	706107527 - Mortgage Loan	B	Interest	Pru Global Fund	07/12/2007	11/05/2014	09/17/2012	Sale	0	10,060,500	.588 / 5.99	0	0	(1,142,865)	(19,625)	0		0	0	0	(1,142,865)	0	0	PD (Duration)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	04/05/2012	Maturity	0	79,880	.5443 / 5.73	0	0	0	(1,076)	0		12,936	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	02/06/2012	Maturity	0	79,123	.5443 / 0	0	0	0	47	0		12,814	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	10/05/2012	Maturity	0	30,933	.826 / 5.62	0	0	0	(1,121)	0		5,110	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	08/06/2012	Maturity	0	30,645	.8412 / 5.62	0	0	0	157	0		5,063	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	12/05/2012	Maturity	0	31,224	.8055 / 5.62	0	0	0	(1,381)	0		5,158	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	04/05/2012	Maturity	0	22,454	7618 / 6.19	0	0	0	(316)	0		8,479	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	05/07/2012	Maturity	0	22,570	7618 / 0	0	0	0	62	0		8,522	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	12/05/2012	Maturity	0	13,837	7015 / 5.46	0	0	0	(605)	0		3,069	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	04/05/2012	Maturity	0	52,168	2.2418 / 5.71	0	0	0	(466)	0		1,955	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74827CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/21/2007	02/23/2012	02/23/2012	Maturity	0	10,000,000	.4926 / 5.115	0	0	0	(66,596)	0		66,401	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	05/07/2012	Maturity	0	13,404	7358 / 0	0	0	0	36	0		2,973	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	06/05/2012	Maturity	0	13,465	7358 / 5.46	0	0	0	(271)	0		2,986	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	03/05/2012	Maturity	0	51,921	2.2418 / 5.71	0	0	0	(317)	0		1,945	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 76829CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/14/2007	06/18/2037	01/31/2012	Sale	0	14,000,000	5.9705 / .5592	0	0	0	(25,036)	0		(9,061,265)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 91125CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/16/2010	04/20/2040	01/31/2012	Sale	0	98,000,000	4.4563 / .5612	0	0	0	(882,457)	0		(37,141,824)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 89724CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/29/2009	11/02/2019	01/31/2012	Sale	0	22,000,000	3.6628 / .4294	0	0	0	(116,316)	0		(3,086,890)	0	0	0	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 76697CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/07/2007	06/11/2012	06/11/2012	Maturity	0	8,000,000	.4679 / 5.5725	0	0	0	(180,037)	0		176,150	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	08/05/2012	Maturity	0	0	.4557 / 5.32	0	0	0	(1,765)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	06/05/2012	Maturity	0	221,316	.6918 / 5.57	0	0	0	(4,598)	0		41,560	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	02/06/2012	Maturity	0	217,254	.6918 / 0	0	0	0	161	0		40,797	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	07/05/2012	Maturity	0	6,150	2.5763 / 6.85	0	0	0	(67)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	05/07/2012	Maturity	0	6,086	2.5763 / 6.85	0	0	0	(41)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	11/05/2012	Maturity	0	5,289	2.5505 / 6.85	0	0	0	(152)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78475CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/17/2007	10/19/2017	01/31/2012	Sale	0	43,000,000	5.1913 / .5623	0	0	0	(455,173)	0		(9,111,190)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75101CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/15/2007	03/19/2017	01/31/2012	Sale	0	32,700,000	5.0665 / .5592	0	0	0	(462,809)	0		(6,268,780)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93188CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/17/2010	09/21/2040	01/31/2012	Sale	0	78,000,000	3.5388 / .567	0	0	0	(753,217)	0		(15,000,766)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	08/06/2012	Maturity	0	7,524	2.2008 / 6.47	0	0	0	101	0		1,357	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	04/05/2012	Maturity	0	7,341	2.1993 / 6.47	0	0	0	(82)	0		1,324	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	12/05/2012	Maturity	0	9,314	2.165 / 6.47	0	0	0	(375)	0		1,680	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 90761CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/02/2010	03/04/2040	01/31/2012	Sale	0	72,880,000	4.4321 / .5272	0	0	0	(1,003,024)	0		(27,196,177)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	02/05/2012	Maturity	0	0	0 / 5.8	0	0	0	(341)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 94221CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/02/2011	02/04/2041	01/31/2012	Sale	0	11,300,000	.4331 / 4.415	0	0	0	195,831	0		4,247,763	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92884CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/25/2010	08/27/2030	01/31/2012	Sale	0	41,000,000	3.0953 / .5117	0	0	0	(406,730)	0		(3,753,394)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 81058CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/05/2008	03/07/2038	01/31/2012	Sale	0	13,500,000	5.1175 / .5339	0	0	0	(213,768)	0		(6,645,069)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 89909CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/23/2009	11/25/2024	01/31/2012	Sale	0	46,000,000	3.8888 / .5061	0	0	0	(154,955)	0		(8,450,148)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	07/15/2012	Maturity	0	0	0 / 5.27	0	0	0	(235)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	12/10/2012	Maturity	0	424,679	2.194 / 6.349	0	0	0	(16,351)	0		29,155	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93640CMG - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/30/2010	12/02/2040	01/31/2012	Sale	0	30,000,000	.5289 / 3.8238	0	0	0	79,185	0		7,562,214	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 97572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/17/2012	11/21/2012	11/21/2012	Maturity	0	335,000,000	.5113 / .3115	0	0	0	99,889	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	04/05/2012	Maturity	0	11,432	.6818 / 5.89	0	0	0	(155)	0		2,176	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	06/05/2012	Maturity	0	11,544	.6818 / 5.89	0	0	0	(256)	0		2,197	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 98111CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	04/26/2012	08/31/2016	05/09/2012	Sale	0	565,000,000	.3266 / .9813	0	0	(1,059,500)	0	0		0	0	0	(1,059,500)	0	0	PD (Duration)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 98693CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/07/2012	11/30/2016	07/02/2012	Sale	0	300,000,000	.4213 / .94	0	0	(1,441,000)	0	0		0	0	0	(1,441,000)	0	0	PD (Duration)
Interest Rate Swap - 97438CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/27/2012	11/15/2018	04/10/2012	Sale	0	195,000,000	.2954 / 1.5375	0	0	(200,864)	(79,136)	0		0	0	0	(200,864)	0	0	PD (Duration)
Interest Rate Swap - 92633CM - Receive: Floating 3 Month Libor +118.7 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/05/2010	08/12/2013	08/29/2012	Sale	0	7,000,000	1.6534 / 2.25	0	0	0	(23,708)	0		38,483	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 82774PR - Receive: Floating 3 Month Libor +206.1 BPS Pay: Fixed	096761A*2 - Bob Evans Farms, Inc. Senior Note Series A	D1	Interest	Pru Global Fund	06/27/2008	07/28/2013	01/05/2012	Sale	0	3,000,000	2.4852 / 6.39	0	0	(167,911)	(2,603)	0		168,979	0	0	(167,911)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95032CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/10/2011	05/12/2016	01/31/2012	Sale	0	55,000,000	2.0738 / .4528	0	0	0	(115,703)	0		(2,296,512)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	10/01/2012	Maturity	0	20,321	4.22 / 2.2135	0	0	0	300	0		(1,077)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 78351CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	10/01/2007	10/03/2012	10/03/2012	Maturity	0	25,000,000	4606 / 4.88	0	0	0	(825,533)	0		794,489	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 92443PR - Receive: Fixed Pay: Floating 1 Month Libor +200 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	07/15/2010	01/01/2017	11/01/2012	Maturity	0	20,426	4.22 / 2.2135	0	0	0	336	0		(1,083)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	04/05/2012	Maturity	0	17,136	9743 / 5.66	0	0	0	(208)	0		3,024	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	11/05/2012	Maturity	0	17,710	9485 / 5.66	0	0	0	(698)	0		3,125	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	12/05/2012	Maturity	0	17,794	94 / 5.66	0	0	0	(771)	0		3,140	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	01/05/2012	Maturity	0	16,896	9743 / 5.66	0	0	0	(9)	0		2,982	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest	Pru Global Fund	11/29/2006	03/05/2017	06/05/2012	Maturity	0	17,298	9743 / 5.66	0	0	0	(345)	0		3,053	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78894CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/19/2007	11/21/2012	01/31/2012	Sale	0	172,000,000	4.4725 / .4794	0	0	0	(760,827)	0		(5,805,476)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 69190PR - Receive: Floating 3 Month Libor +61.5 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/27/2005	11/09/2012	05/18/2012	Sale	0	6,666,667	1.0809 / 5.29	0	0	(127,867)	(108,980)	0		227,712	0	0	(127,867)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	09/05/2012	Maturity	0	95,016	5503 / 5.57	0	0	0	(3,222)	0		14,625	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest	Pru Global Fund	03/10/2006	07/05/2016	08/06/2012	Maturity	0	94,577	5517 / 5.57	0	0	0	320	0		14,558	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	08/05/2012	Maturity	0	0	5457 / 5.73	0	0	0	(2,773)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	10/05/2012	Maturity	0	82,196	5305 / 5.73	0	0	0	(3,236)	0		13,311	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	01/05/2012	Maturity	0	78,747	5443 / 5.73	0	0	0	(45)	0		12,753	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	06/05/2012	Maturity	0	30,360	8398 / 5.62	0	0	0	(618)	0		5,016	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest	Pru Global Fund	02/10/2006	05/05/2016	09/05/2012	Maturity	0	30,789	8398 / 5.62	0	0	0	(993)	0		5,087	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	08/06/2012	Maturity	0	22,921	7632 / 6.19	0	0	0	107	0		8,655	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	06/05/2012	Maturity	0	22,686	7618 / 6.19	0	0	0	(525)	0		8,566	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	03/05/2012	Maturity	0	22,339	7618 / 6.19	0	0	0	(214)	0		8,435	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest	Pru Global Fund	04/19/2006	08/05/2026	11/05/2012	Maturity	0	23,278	736 / 6.19	0	0	0	(1,064)	0		8,790	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 80773PR - Receive: Floating 1 Month Libor +199.8 BPS Pay: Fixed	706107931 - Mortgage Loan	B	Interest	Pru Global Fund	02/21/2008	03/05/2013	02/05/2012	Maturity	0	0	0 / 5.71	0	0	0	(279)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	05/05/2012	Maturity	0	0	0 / 5.46	0	0	0	(252)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 74571CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/25/2007	01/29/2012	01/29/2012	Maturity	0	15,000,000	5531 / 5.28	0	0	0	(58,628)	0		58,465	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	09/05/2012	Maturity	0	154,653	1.1969 / 5.66	0	0	0	(4,747)	0		7,199	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	02/05/2012	Maturity	0	0	0 / 5.66	0	0	0	(821)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	08/06/2012	Maturity	0	153,903	1.1984 / 5.66	0	0	0	1,123	0		7,164	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	04/05/2012	Maturity	0	150,820	1.1969 / 5.66	0	0	0	(1,767)	0		7,021	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78487PR - Receive: Floating 1 Month Libor +95.3 BPS Pay: Fixed	75608/D5 - Mortgage Loan	B	Interest	Pru Global Fund	10/18/2007	02/05/2013	10/02/2012	Sale	0	78,162,849	1.1832 / 5.66	0	0	(1,207,117)	(2,681,057)	0		3,638,473	0	0	(1,207,117)	0	0	SD (Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest	Pru Global Fund	07/12/2005	06/30/2025	06/30/2012	Maturity	0	0	0 / 6.45	0	0	0	(5,691)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	02/05/2012	Maturity	0	0	0 / 5.46	0	0	0	(97)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	12/05/2012	Maturity	0	19,677	704 / 5.46	0	0	0	(860)	0		4,360	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest	Pru Global Fund	12/07/2006	04/05/2019	05/07/2012	Maturity	0	19,061	7383 / 0	0	0	0	51	0		4,224	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest	Pru Global Fund	11/02/2005	02/05/2016	03/05/2012	Maturity	0	54,591	4543 / 5.32	0	0	0	(469)	0		7,590	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 78689PR - Receive: Floating 1 Month Libor +102.7 BPS Pay: Fixed	706107738 - Mortgage Loan	B	Interest	Pru Global Fund	10/31/2007	01/05/2013	03/05/2012	Maturity	0	96,978	1.2716 / 5.72	0	0	0	(761)	0		4,064	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest	Pru Global Fund	05/10/2007	09/05/2017	11/05/2012	Maturity	0	226,500	666 / 5.57	0	0	0	(9,305)	0		42,534	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 93185CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	09/17/2010	09/21/2030	01/31/2012	Sale	0	89,200,000	3.415 / .567	0	0	0	(830,709)	0		(12,543,716)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest	Pru Global Fund	02/20/2008	12/05/2017	12/05/2012	Maturity	0	6,311	2.542 / 6.85	0	0	0	(204)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	05/07/2012	Maturity	0	29,706	5543 / 0	0	0	0	60	0		5,903	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	10/05/2012	Maturity	0	30,397	5405 / 5.53	0	0	0	(1,148)	0		6,040	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	05/05/2012	Maturity	0	0	0 / 5.53	0	0	0	(566)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest	Pru Global Fund	11/06/2006	04/05/2022	04/05/2012	Maturity	0	29,569	5543 / 5.53	0	0	0	(382)	0		5,875	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 87739CMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	05/28/2009	06/01/2019	01/31/2012	Sale	0	58,000,000	3.8463 / .5269	0	0	0	(159,584)	0		(8,751,884)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	07/05/2012	Maturity	0	9,092	2.1993 / 6.47	0	0	0	(200)	0		1,640	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest	Pru Global Fund	02/19/2008	12/05/2017	09/05/2012	Maturity	0	7,566	2.1993 / 6.47	0	0	0	(222)	0		1,365	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	10/05/2012	Maturity	0	64,708	1.0595 / 5.8	0	0	0	(2,318)	0		10,191	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest	Pru Global Fund	12/16/2005	04/05/2016	01/05/2012	Maturity	0	61,960	1.0733 / 5.8	0	0	0	(32)	0		9,758	0	0	0	0	0	SD (Asset Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Interest Rate Swap - 70825PR - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	014482B*3 - Alexander & Baldwin, Inc. Senior Note	D1	Interest	Pru Global Fund	02/13/2006	03/20/2017	09/20/2012	Maturity	0	2,227,500	8879 / 5.55	0	0	0	(22,391)	0		0	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93546QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/15/2010	11/17/2030	01/31/2012	Sale	0	112,000,000	3.7688 / .4656	0	0	0	(450,722)	0		(21,933,645)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 75127QM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	03/20/2007	03/22/2012	03/22/2012	Maturity	0	12,500,000	.4742 / 4.9375	0	0	0	(122,843)	0		122,478	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 74643QM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	01/30/2007	02/01/2012	02/01/2012	Maturity	0	10,000,000	5469 / 5.32	0	0	0	(40,635)	0		40,519	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest	Pru Global Fund	12/04/2006	03/15/2017	08/15/2012	Maturity	0	8,320	6698 / 5.27	0	0	0	(238)	0		1,475	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	10/10/2012	Maturity	0	416,311	2.2125 / 6.349	0	0	0	(13,175)	0		28,581	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	03/13/2012	Maturity	0	388,301	2.2253 / 6.349	0	0	0	(2,994)	0		26,658	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 77839PR - Receive: Floating 1 Month Libor +95.8 BPS Pay: Fixed	706107618 - Mortgage Loan	B	Interest	Pru Global Fund	08/15/2007	12/05/2012	12/05/2012	Maturity	0	100,000,000	1.168 / 5.98	0	0	0	(454,372)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest	Pru Global Fund	06/20/2008	06/10/2015	01/11/2012	Maturity	0	380,650	2.2253 / 6.349	0	0	0	(389)	0		26,133	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	08/06/2012	Maturity	0	11,658	6833 / 5.89	0	0	0	49	0		2,219	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest	Pru Global Fund	04/11/2006	08/05/2016	08/05/2012	Maturity	0	0	6833 / 5.89	0	0	0	(408)	0		0	0	0	0	0	0	SD (Asset Cashflow)
Interest Rate Swap - 95979QM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	08/23/2011	05/15/2018	04/18/2012	Sale	0	195,000,000	5026 / 1.705	0	0	(3,627,468)	(718,256)	0		2,148,937	0	0	(3,627,468)	0	0	PD (Duration)
Interest Rate Swap - 94299QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	02/08/2011	02/10/2014	01/31/2012	Sale	0	75,000,000	1.6288 / .4442	0	0	0	(430,327)	0		(1,409,920)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 93571LMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	11/18/2010	11/22/2040	01/31/2012	Sale	0	8,000,000	3.9962 / .4878	0	0	0	(30,298)	0		(2,302,327)	0	0	0	0	0	PD (Duration)
Interest Rate Swap - 95288QMG - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest	Pru Global Fund	06/15/2011	06/17/2029	01/31/2012	Sale	0	5,750,000	3.7313 / .5592	0	0	0	(5,991)	0		(1,051,684)	0	0	0	0	0	PD (Duration)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												1,395	0	(28,952,381)	(17,537,087)	0	XXX	(683,714,583)	0	(187)	(28,952,381)	0	0	XXX
Credit Default Swap - 87220QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/13/2009	06/20/2012	06/20/2012	Maturity	0	2,000,000	Credit Event / 5.01	133,042	0	0	(47,873)	0		62,952	0	(21,620)	0	0	0	CR (Credit Risk)
Credit Default Swap - 86381QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	01/30/2009	03/20/2012	03/20/2012	Maturity	0	8,000,000	Credit Event / 5.01	1,120,000	0	0	(89,067)	0		162,261	0	(89,842)	0	0	0	CR (Credit Risk)
Credit Default Swap - 86067QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	01/21/2009	12/20/2012	12/20/2012	Maturity	0	5,000,000	Credit Event / 4.71	0	0	0	(232,229)	0		178,878	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 87638QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	05/19/2009	06/20/2012	06/20/2012	Maturity	0	5,000,000	Credit Event / 1	199,557	0	0	(23,889)	0		39,138	0	(31,231)	0	0	0	CR (Credit Risk)
Credit Default Swap - 80812QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/22/2008	03/20/2013	06/07/2012	Sale	0	848,000	Credit Event / 5.01	152,640	0	8,971	(19,236)	0		(52,822)	0	(15,419)	(19,205)	0	0	CR (Credit Risk)
Credit Default Swap - 94395QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/16/2011	03/20/2012	03/20/2012	Maturity	0	1,487,840	Credit Event / 5	104,149	0	0	(16,532)	0		(24,466)	0	(21,870)	0	0	0	CR (Credit Risk)
Credit Default Swap - 93388QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/15/2010	09/20/2012	09/20/2012	Maturity	0	16,374,000	Credit Event / 1	161,841	0	0	(120,076)	0		(314,273)	0	(60,942)	0	0	0	CR (Credit Risk)
Credit Default Swap - 87166QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2012	06/20/2012	Maturity	0	3,500,000	Credit Event / 5.01	577,500	0	0	(83,778)	0		170,027	0	(97,982)	0	0	0	CR (Credit Risk)
Credit Default Swap - 93408QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	10/18/2010	06/20/2012	06/20/2012	Maturity	0	6,950,000	Credit Event / 1	31,099	0	0	(33,206)	0		(96,259)	0	(8,789)	0	0	0	CR (Credit Risk)
Credit Default Swap - 87253QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/13/2009	06/20/2012	06/20/2012	Maturity	0	5,855,000	Credit Event / 5.01	418,754	0	0	(140,149)	0		189,206	0	(68,207)	0	0	0	CR (Credit Risk)
Credit Default Swap - 94397QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/16/2011	03/20/2012	03/20/2012	Maturity	0	114,940	Credit Event / 5	8,046	0	0	(1,277)	0		(1,890)	0	(1,690)	0	0	0	CR (Credit Risk)
Credit Default Swap - 87222QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/13/2009	06/20/2012	06/20/2012	Maturity	0	3,500,000	Credit Event / 5.01	232,823	0	0	(83,778)	0		110,166	0	(37,836)	0	0	0	CR (Credit Risk)
Credit Default Swap - 86470QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	08/29/2012	Sale	0	2,500,000	Credit Event / 6.16	0	0	0	(73,150)	0		592,757	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 87224QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/13/2009	06/20/2012	06/20/2012	Maturity	0	1,500,000	Credit Event / 5.01	99,781	0	0	(35,905)	0		47,214	0	(16,215)	0	0	0	CR (Credit Risk)
Credit Default Swap - 73654QM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	11/15/2006	12/20/2013	12/11/2012	Sale	0	5,000,000	Credit Event / 12	0	0	(2,953)	(5,800)	0		(27,789)	0	0	(2,953)	0	0	CR (Credit Risk)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Credit Default Swap - 943960M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/16/2011	03/20/2012	03/20/2012	Maturity	0	1,397,220	Credit Event / 5	97,806	0	0	(15,525)	0		(22,976)	0	(20,538)	0	0	0	CR (Credit Risk)
Credit Default Swap - 871680M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2012	06/20/2012	Maturity	0	2,500,000	Credit Event / 5.01	412,500	0	0	(59,842)	0		121,448	0	(69,987)	0	0	0	CR (Credit Risk)
Credit Default Swap - 736530M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	11/15/2006	12/20/2013	12/11/2012	Sale	0	30,000,000	Credit Event / .12	0	0	(17,718)	(34,800)	0		(166,735)	0	0	(17,718)	0	0	CR (Credit Risk)
Credit Default Swap - 871670M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2012	06/20/2012	Maturity	0	9,500,000	Credit Event / 5.01	1,567,500	0	0	(227,398)	0		461,503	0	(265,952)	0	0	0	CR (Credit Risk)
Credit Default Swap - 880950M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/26/2009	03/20/2012	03/20/2012	Maturity	0	4,000,000	Credit Event / 1	(4,791)	0	0	(8,889)	0		5,091	0	380	0	0	0	CR (Credit Risk)
Credit Default Swap - 860660M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	01/21/2009	12/20/2012	08/29/2012	Sale	0	5,000,000	Credit Event / 4.71	0	0	0	(111,863)	0		178,878	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 868100M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	03/11/2009	03/20/2014	08/29/2012	Sale	0	1,000,000	Credit Event / 7.96	0	0	0	(37,810)	0		148,513	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 881390M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/30/2009	09/20/2014	08/29/2012	Sale	0	13,000,000	Credit Event / 5	165,463	0	71,195	(308,750)	0		1,055,078	0	(20,929)	0	0	0	CR (Credit Risk)
Credit Default Swap - 881430M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/30/2009	03/20/2017	08/29/2012	Sale	0	6,000,000	Credit Event / 5	1,072,500	0	712,728	(142,500)	0		1,042,841	0	(82,832)	0	0	0	CR (Credit Risk)
Credit Default Swap - 860660M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	01/21/2009	12/20/2012	12/20/2012	Maturity	0	5,000,000	Credit Event / 4.71	0	0	0	(120,367)	0		0	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 864460M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/05/2009	03/20/2019	08/29/2012	Sale	0	2,500,000	Credit Event / 6.06	0	0	0	(71,963)	0		577,132	0	0	0	0	0	CR (Credit Risk)
Credit Default Swap - 871640M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2012	06/20/2012	Maturity	0	5,000,000	Credit Event / 5.01	825,000	0	0	(119,683)	0		242,896	0	(139,975)	0	0	0	CR (Credit Risk)
Credit Default Swap - 880930M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/26/2009	03/20/2012	03/20/2012	Maturity	0	5,000,000	Credit Event / 1	(5,989)	0	0	(11,111)	0		6,364	0	475	0	0	0	CR (Credit Risk)
Credit Default Swap - 871650M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/06/2009	06/20/2012	06/20/2012	Maturity	0	1,500,000	Credit Event / 5.01	247,500	0	0	(35,905)	0		72,869	0	(41,992)	0	0	0	CR (Credit Risk)
Credit Default Swap - 808110M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	02/22/2008	03/20/2013	08/29/2012	Sale	0	671,000	Credit Event / 5.01	120,780	0	16,306	(15,968)	0		(41,797)	0	(18,190)	0	0	0	CR (Credit Risk)
Credit Default Swap - 880920M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	06/26/2009	03/20/2012	03/20/2012	Maturity	0	4,000,000	Credit Event / 1	(4,791)	0	0	(8,889)	0		5,091	0	380	0	0	0	CR (Credit Risk)
Credit Default Swap - 872210M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/13/2009	06/20/2012	06/20/2012	Maturity	0	500,000	Credit Event / 5.01	33,260	0	0	(11,968)	0		15,738	0	(5,405)	0	0	0	CR (Credit Risk)
Credit Default Swap - 872230M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund	04/13/2009	06/20/2012	06/20/2012	Maturity	0	750,000	Credit Event / 5.01	49,891	0	0	(17,953)	0		23,607	0	(8,108)	0	0	0	CR (Credit Risk)
0929999. Subtotal - Swaps - Hedging Other - Credit Default												7,815,860	0	788,528	(2,367,128)	0	XXX	4,760,644	0	(1,144,315)	(39,876)	0	0	XXX
Currency Swap - 98405PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/17/2012	08/16/2021	08/14/2012	Sale	0	5,746,400	4.98 / 4.55	0	0	10,145	0	0		0	0	0	10,145	0	0	FX (Foreign Exchange)
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/17/2012	10/31/2015	12/10/2012	Sale	0	1,371,563	3128 / 0	0	0	11,795	155	0		0	0	111	13,962	0	0	FX (Foreign Exchange)
Currency Swap - 97986PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/02/2012	04/25/2022	04/23/2012	Sale	0	1,375,000	6.29 / 5.92	0	0	14,479	0	0		0	0	0	14,479	0	0	FX (Foreign Exchange)
Currency Swap - 98409PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/17/2012	08/16/2021	08/14/2012	Sale	0	1,574,800	4.98 / 4.55	0	0	2,780	0	0		0	0	0	2,780	0	0	FX (Foreign Exchange)
Currency Swap - 79777PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	01/04/2008	01/20/2017	01/20/2012	Maturity	0	1,159,664	6.16 / 3.275	0	0	(471,865)	1,050	0		12,887	475,682	0	(471,865)	0	0	FX (Foreign Exchange)
Currency Swap - 98008PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/05/2012	06/04/2018	06/01/2012	Sale	0	2,997,500	3.95 / 3.62	0	0	(31,479)	0	0		0	0	0	(31,479)	0	0	FX (Foreign Exchange)
Currency Swap - 97635PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	07/01/2019	03/06/2012	Sale	0	3,300,000	5.02 / 4.89	0	0	(3,173)	0	0		0	0	0	(3,173)	0	0	FX (Foreign Exchange)
Currency Swap - 96887PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/17/2011	01/10/2022	01/06/2012	Sale	0	35,900,000	5.19 / 8.36	0	0	(42,511)	0	0		(301,450)	619,825	0	(42,511)	0	0	FX (Foreign Exchange)
Currency Swap - 96969PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/23/2011	01/17/2020	01/12/2012	Sale	0	30,850,000	5.03 / 5.06	0	0	(554,652)	0	0		1,473,328	(827,909)	0	(554,652)	0	0	FX (Foreign Exchange)
Currency Swap - 99271PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/02/2012	09/13/2019	09/11/2012	Sale	0	8,700,000	4.02 / 3.641	0	0	(149,640)	0	0		0	0	0	(149,640)	0	0	FX (Foreign Exchange)
Currency Swap - 79780PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund	01/04/2008	01/20/2017	01/20/2012	Maturity	0	347,339	6.16 / 3.275	0	0	(141,332)	315	0		3,860	142,475	0	(141,332)	0	0	FX (Foreign Exchange)
Currency Swap - 97993PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/02/2012	04/23/2022	04/19/2012	Sale	0	79,980,000	4.32 / 4.5	0	0	421,495	0	0		0	0	0	421,495	0	0	FX (Foreign Exchange)
Currency Swap - 98360PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	08/02/2022	07/31/2012	Sale	0	4,250,500	4.07 / 3.68	0	0	71,836	0	0		0	0	0	71,836	0	0	FX (Foreign Exchange)
Currency Swap - 98104PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/20/2012	06/06/2022	06/04/2012	Sale	0	4,800,000	3.73 / 6.78	0	0	(150,350)	0	0		0	0	0	(150,350)	0	0	FX (Foreign Exchange)
Currency Swap - 72981PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund	10/05/2004	10/14/2019	10/14/2012	Maturity	0	19,248	6.53 / 7.1675	0	0	(5,542)	(370)	0		1,497	4,578	0	(5,542)	0	0	FX (Foreign Exchange)
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund	12/21/2006	12/28/2018	12/28/2012	Maturity	0	90,559	7.12 / 6.23	0	0	(454)	916	0		(1,826)	(1,191)	0	(454)	0	0	FX (Foreign Exchange)
Currency Swap - 88232PR - Receive: Fixed USD Pay: Fixed CAD	812549A*4 - Seaspan International Ltd. Senior Note	D1	Currency	Pru Global Fund	02/12/2003	02/14/2013	10/22/2012	Sale	0	1,007,194	5.523 / 6.73	0	0	(555,336)	(39,317)	0		20,584	505,130	0	(555,336)	0	0	FX (Foreign Exchange)
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund	12/21/2006	12/28/2018	12/28/2012	Maturity	0	396,853	7.12 / 6.23	0	0	(1,991)	4,012	0		(8,000)	(5,219)	0	(1,991)	0	0	FX (Foreign Exchange)
Currency Swap - 98359PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	08/02/2022	07/31/2012	Sale	0	4,250,500	4.07 / 3.68	0	0	71,836	0	0		0	0	0	71,836	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Currency Swap - 96886PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	11/17/2011	01/10/2022	01/06/2012	Sale	0	11,350,000	5.19 / 8.36	0	0	(13,440)	0	0		(95,305)	195,962	0	(13,440)	0	0	FX (Foreign Exchange)
Currency Swap - 72983PR - Receive: Fixed CAD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	01	Currency	Pru Global Fund	10/05/2004	10/14/2019	10/14/2012	Maturity	0	142,223	6.53 / 7.1675	0	0	(40,951)	(2,737)	0		11,060	33,827	0	(40,951)	0	0	FX (Foreign Exchange)
Currency Swap - 72986PR - Receive: Fixed CAD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	01	Currency	Pru Global Fund	10/05/2004	10/14/2019	10/14/2012	Maturity	0	21,035	6.53 / 7.1675	0	0	(6,057)	(405)	0		1,636	5,003	0	(6,057)	0	0	FX (Foreign Exchange)
Currency Swap - 97990PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/23/2022	04/19/2012	Sale	0	11,895,000	4.32 / 4.5	0	0	62,687	0	0		0	0	0	62,687	0	0	FX (Foreign Exchange)
Currency Swap - 79778PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	01	Currency	Pru Global Fund	01/04/2008	01/20/2017	01/20/2012	Maturity	0	1,238,095	6.16 / 3.275	0	0	(503,800)	1,122	0		13,758	507,854	0	(503,779)	0	0	FX (Foreign Exchange)
Currency Swap - 100274PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	11/14/2012	12/13/2024	12/11/2012	Sale	0	21,795,000	4.04 / 4.04	0	0	(477,800)	0	0		0	0	0	(477,800)	0	0	FX (Foreign Exchange)
Currency Swap - 98408PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/17/2012	08/16/2021	08/14/2012	Sale	0	3,268,700	4.98 / 4.55	0	0	5,771	0	0		0	0	0	5,771	0	0	FX (Foreign Exchange)
Currency Swap - 98406PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/17/2012	08/16/2021	08/14/2012	Sale	0	25,850,300	4.98 / 4.55	0	0	45,636	0	0		0	0	0	45,636	0	0	FX (Foreign Exchange)
Currency Swap - 97984PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/25/2022	04/23/2012	Sale	0	4,830,000	6.29 / 5.92	0	0	50,860	0	0		0	0	0	50,860	0	0	FX (Foreign Exchange)
Currency Swap - 98361PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/10/2012	08/02/2022	07/31/2012	Sale	0	4,274,300	4.07 / 3.68	0	0	72,238	0	0		0	0	0	72,238	0	0	FX (Foreign Exchange)
Currency Swap - 98273PR - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/08/2012	05/31/2022	05/29/2012	Sale	0	12,612,650	3.52 / 1.676	0	0	(151,764)	0	0		0	0	0	(151,764)	0	0	FX (Foreign Exchange)
Currency Swap - 97988PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/25/2022	04/23/2012	Sale	0	1,405,000	6.29 / 5.92	0	0	14,795	0	0		0	0	0	14,795	0	0	FX (Foreign Exchange)
Currency Swap - 72985PR - Receive: Fixed CAD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	01	Currency	Pru Global Fund	10/05/2004	10/14/2019	10/14/2012	Maturity	0	37,926	6.53 / 7.1675	0	0	(10,920)	(730)	0		2,949	9,021	0	(10,920)	0	0	FX (Foreign Exchange)
Currency Swap - 96883PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	11/17/2011	01/10/2022	01/06/2012	Sale	0	4,130,000	5.19 / 8.36	0	0	(4,891)	0	0		(34,679)	71,306	0	(4,891)	0	0	FX (Foreign Exchange)
Currency Swap - 98362PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/10/2012	08/02/2022	07/31/2012	Sale	0	22,790,000	4.07 / 3.68	0	0	385,165	0	0		0	0	0	385,165	0	0	FX (Foreign Exchange)
Currency Swap - 97038PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	12/07/2011	11/17/2023	04/11/2012	Sale	0	29,020,000	3.99 / 4.0275	0	0	(936,307)	0	0		1,472,095	(799,952)	0	(936,307)	0	0	FX (Foreign Exchange)
Currency Swap - 88233PR - Receive: Fixed USD Pay: Fixed CAD	812549A*4 - Seaspan International Ltd. Senior Note	01	Currency	Pru Global Fund	02/12/2003	02/14/2013	10/22/2012	Sale	0	1,281,884	5.523 / 6.73	0	0	(706,791)	(50,039)	0		26,198	642,893	0	(706,791)	0	0	FX (Foreign Exchange)
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	01	Currency	Pru Global Fund	12/21/2006	12/28/2018	12/28/2012	Maturity	0	421,678	7.12 / 6.23	0	0	(2,116)	4,263	0		(8,500)	(5,545)	0	(2,116)	0	0	FX (Foreign Exchange)
Currency Swap - 73071PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	01	Currency	Pru Global Fund	03/06/2006	03/28/2016	03/28/2012	Maturity	0	228,571	7.4 / 5.77	0	0	(24,236)	480	0		(3,446)	18,396	0	(24,236)	0	0	FX (Foreign Exchange)
Currency Swap - 98276PR - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/08/2012	05/31/2022	05/29/2012	Sale	0	3,383,370	3.52 / 1.676	0	0	(40,711)	0	0		0	0	0	(40,711)	0	0	FX (Foreign Exchange)
Currency Swap - 98275PR - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/08/2012	05/31/2022	05/29/2012	Sale	0	22,966,067	3.52 / 1.676	0	0	(276,344)	0	0		0	0	0	(276,344)	0	0	FX (Foreign Exchange)
Currency Swap - 98792PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	06/14/2012	08/16/2024	08/14/2012	Sale	0	3,623,300	3.46 / 3.57	0	0	(57,447)	0	0		0	0	0	(57,447)	0	0	FX (Foreign Exchange)
Currency Swap - 99281PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/08/2012	08/30/2022	08/29/2012	Sale	0	27,378,750	4.14 / 4.19	0	0	(412,000)	0	0		0	0	0	(412,000)	0	0	FX (Foreign Exchange)
Currency Swap - 88233PR - Receive: Fixed USD Pay: Fixed CAD	812549A*4 - Seaspan International Ltd. Senior Note	01	Currency	Pru Global Fund	02/12/2003	02/14/2013	02/14/2012	Maturity	0	1,281,884	5.523 / 6.73	0	0	(676,550)	(7,445)	0		26,198	642,893	0	(676,550)	0	0	FX (Foreign Exchange)
Currency Swap - 99329PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/08/2012	08/30/2019	08/29/2012	Sale	0	20,620,000	3.63 / 3.62	0	0	(185,050)	0	0		0	0	0	(185,050)	0	0	FX (Foreign Exchange)
Currency Swap - 96970PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	11/23/2011	01/17/2020	01/12/2012	Sale	0	2,500,000	5.03 / 5.06	0	0	(44,948)	0	0		119,394	(67,091)	0	(44,948)	0	0	FX (Foreign Exchange)
Currency Swap - 98788PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	06/14/2012	08/16/2024	08/14/2012	Sale	0	13,198,800	3.46 / 3.57	0	0	(209,266)	0	0		0	0	0	(209,266)	0	0	FX (Foreign Exchange)
Currency Swap - 99272PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/02/2012	09/13/2019	09/11/2012	Sale	0	3,300,000	4.02 / 3.641	0	0	(56,760)	0	0		0	0	0	(56,760)	0	0	FX (Foreign Exchange)
Currency Swap - 97636PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	02/28/2012	07/01/2019	03/06/2012	Sale	0	60,000,000	5.02 / 4.89	0	0	(57,692)	0	0		0	0	0	(57,692)	0	0	FX (Foreign Exchange)
Currency Swap - 97997PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/05/2012	06/04/2020	06/01/2012	Sale	0	23,252,090	4.42 / 4.04	0	0	(243,063)	0	0		0	0	0	(243,063)	0	0	FX (Foreign Exchange)
Currency Swap - 100273PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	11/14/2012	12/13/2022	12/11/2012	Sale	0	21,795,000	3.88 / 3.87	0	0	(369,100)	0	0		0	0	0	(369,100)	0	0	FX (Foreign Exchange)
Currency Swap - 98793PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	06/14/2012	08/16/2024	08/14/2012	Sale	0	64,990,000	3.46 / 3.57	0	0	(1,030,412)	0	0		0	0	0	(1,030,412)	0	0	FX (Foreign Exchange)
Currency Swap - 99467PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/29/2012	09/06/2022	09/04/2012	Sale	0	13,115,318	4.12 / 4.88	0	0	(86,040)	0	0		0	0	0	(86,040)	0	0	FX (Foreign Exchange)
Currency Swap - 99641PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	09/17/2012	10/11/2022	10/10/2012	Sale	0	14,616,000	3.7 / 3.76	0	0	(140,000)	0	0		0	0	0	(140,000)	0	0	FX (Foreign Exchange)
Currency Swap - 99466PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/29/2012	09/06/2022	09/04/2012	Sale	0	22,744,856	4.12 / 4.88	0	0	(149,213)	0	0		0	0	0	(149,213)	0	0	FX (Foreign Exchange)
Currency Swap - 98043PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/16/2012	05/13/2019	05/09/2012	Sale	0	3,175,542	3.53 / 3.75	0	0	(22,956)	0	0		0	0	0	(22,956)	0	0	FX (Foreign Exchange)
Currency Swap - 98305PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/15/2012	06/06/2020	06/04/2012	Sale	0	38,352,000	3.77 / 3.37	0	0	(758,200)	0	0		0	0	0	(758,200)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Currency Swap - 98790PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	06/14/2012	08/16/2024	08/14/2012	Sale	0	4,035,050	3.46 / 3.57	0	0	(63,975)	0	0		0	0	0	(63,975)	0	0	FX (Foreign Exchange)
Currency Swap - 98105PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/20/2012	06/06/2022	06/04/2012	Sale	0	3,410,000	3.73 / 6.78	0	0	(106,811)	0	0		0	0	0	(106,811)	0	0	FX (Foreign Exchange)
Interest Rate Swap - 98875PR - Receive: Fixed Pay: Fixed	Bond Portfolio Hedge	01	Currency	Pru Global Fund	06/27/2012	07/08/2024	07/03/2012	Sale	0	5,000,000	4.54 / 4.21	0	0	(35,000)	0	0		0	0	0	(35,000)	0	0	FX (Foreign Exchange)
Currency Swap - 96884PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	11/17/2011	01/10/2022	01/06/2012	Sale	0	4,130,000	5.19 / 8.36	0	0	(4,891)	0	0		(34,679)	71,306	0	(4,891)	0	0	FX (Foreign Exchange)
Currency Swap - 79779RR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	01	Currency	Pru Global Fund	01/04/2008	01/20/2017	01/20/2012	Maturity	0	112,045	6.16 / 3.275	0	0	(45,591)	101	0		1,245	45,960	0	(45,591)	0	0	FX (Foreign Exchange)
Currency Swap - 97996PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/05/2012	06/04/2020	06/01/2012	Sale	0	3,715,310	4.42 / 4.04	0	0	(38,837)	0	0		0	0	0	(38,837)	0	0	FX (Foreign Exchange)
Currency Swap - 98274PR - Receive: Fixed USD Pay: Fixed JPY	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/08/2012	05/31/2022	05/29/2012	Sale	0	11,317,560	3.52 / 1.676	0	0	(136,181)	0	0		0	0	0	(136,181)	0	0	FX (Foreign Exchange)
Currency Swap - 98106PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/20/2012	06/06/2022	06/04/2012	Sale	0	82,840,000	3.73 / 6.78	0	0	(2,594,782)	0	0		0	0	0	(2,594,782)	0	0	FX (Foreign Exchange)
Currency Swap - 97987PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/25/2022	04/23/2012	Sale	0	1,890,000	6.29 / 5.92	0	0	19,902	0	0		0	0	0	19,902	0	0	FX (Foreign Exchange)
Currency Swap - 99468PR - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/29/2012	09/06/2022	09/04/2012	Sale	0	5,327,113	4.12 / 4.88	0	0	(34,947)	0	0		0	0	0	(34,947)	0	0	FX (Foreign Exchange)
Currency Swap - 88232RR - Receive: Fixed USD Pay: Fixed CAD	812549A*4 - Seaspan International Ltd. Senior Note	01	Currency	Pru Global Fund	02/12/2003	02/14/2013	02/14/2012	Maturity	0	1,007,194	5.523 / 6.73	0	0	(531,575)	(5,850)	0		20,584	505,130	0	(531,575)	0	0	FX (Foreign Exchange)
Currency Swap - 99273PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/02/2012	09/13/2019	09/11/2012	Sale	0	13,000,000	4.02 / 3.641	0	0	(223,600)	0	0		0	0	0	(223,600)	0	0	FX (Foreign Exchange)
Currency Swap - 98103PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/20/2012	06/06/2022	06/04/2012	Sale	0	12,290,000	3.73 / 6.78	0	0	(384,957)	0	0		0	0	0	(384,957)	0	0	FX (Foreign Exchange)
Currency Swap - 97985PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/25/2022	04/23/2012	Sale	0	7,840,000	6.29 / 5.92	0	0	82,555	0	0		0	0	0	82,555	0	0	FX (Foreign Exchange)
Currency Swap - 98042PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/16/2012	05/13/2019	05/09/2012	Sale	0	16,605,708	3.53 / 3.75	0	0	(120,044)	0	0		0	0	0	(120,044)	0	0	FX (Foreign Exchange)
Currency Swap - 98791PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	06/14/2012	08/16/2024	08/14/2012	Sale	0	7,027,750	3.46 / 3.57	0	0	(111,424)	0	0		0	0	0	(111,424)	0	0	FX (Foreign Exchange)
Currency Swap - 73072PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	01	Currency	Pru Global Fund	03/06/2006	03/28/2016	03/28/2012	Maturity	0	4,577,429	7.4 / 5.77	0	0	(485,364)	9,606	0		(69,015)	368,404	0	(485,364)	0	0	FX (Foreign Exchange)
Currency Swap - 98357PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/10/2012	08/02/2022	07/31/2012	Sale	0	16,394,200	4.07 / 3.68	0	0	277,072	0	0		0	0	0	277,072	0	0	FX (Foreign Exchange)
Currency Swap - 96882PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	11/17/2011	01/10/2022	01/06/2012	Sale	0	1,500,000	5.19 / 8.36	0	0	(1,776)	0	0		(12,595)	25,898	0	(1,776)	0	0	FX (Foreign Exchange)
Currency Swap - 97992PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/23/2022	04/19/2012	Sale	0	3,470,000	4.32 / 4.5	0	0	18,287	0	0		0	0	0	18,287	0	0	FX (Foreign Exchange)
Currency Swap - 99330PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/08/2012	08/30/2019	08/29/2012	Sale	0	3,705,000	3.63 / 3.62	0	0	(33,250)	0	0		0	0	0	(33,250)	0	0	FX (Foreign Exchange)
Currency Swap - 98407PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/17/2012	08/16/2021	08/14/2012	Sale	0	3,568,300	4.98 / 4.55	0	0	6,299	0	0		0	0	0	6,299	0	0	FX (Foreign Exchange)
Currency Swap - 98009PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/05/2012	06/04/2018	06/01/2012	Sale	0	13,000,000	3.95 / 3.62	0	0	(136,521)	0	0		0	0	0	(136,521)	0	0	FX (Foreign Exchange)
Currency Swap - 72982PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	01	Currency	Pru Global Fund	10/05/2004	10/14/2019	10/14/2012	Maturity	0	37,926	6.53 / 7.1675	0	0	(10,920)	(730)	0		2,949	9,021	0	(10,920)	0	0	FX (Foreign Exchange)
Currency Swap - 98358PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/10/2012	08/02/2022	07/31/2012	Sale	0	3,790,000	4.07 / 3.68	0	0	64,053	0	0		0	0	0	64,053	0	0	FX (Foreign Exchange)
Currency Swap - 98789PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	06/14/2012	08/16/2024	08/14/2012	Sale	0	4,035,050	3.46 / 3.57	0	0	(63,975)	0	0		0	0	0	(63,975)	0	0	FX (Foreign Exchange)
Currency Swap - 97037PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	12/07/2011	11/17/2023	04/11/2012	Sale	0	3,530,000	3.99 / 4.0275	0	0	(113,893)	0	0		179,066	(97,306)	0	(113,893)	0	0	FX (Foreign Exchange)
Currency Swap - 72984PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	01	Currency	Pru Global Fund	10/05/2004	10/14/2019	10/14/2012	Maturity	0	97,200	6.53 / 7.1675	0	0	(27,987)	(1,871)	0		7,559	23,119	0	(27,987)	0	0	FX (Foreign Exchange)
Currency Swap - 98410PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	05/17/2012	08/16/2021	08/14/2012	Sale	0	59,686,500	4.98 / 4.55	0	0	105,370	0	0		0	0	0	105,370	0	0	FX (Foreign Exchange)
Currency Swap - 97872PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/25/2019	04/23/2012	Sale	0	10,000,000	5.69 / 5.38	0	0	46,600	0	0		0	0	0	46,600	0	0	FX (Foreign Exchange)
Currency Swap - 96885PR - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	01	Currency	Pru Global Fund	11/17/2011	01/10/2022	01/06/2012	Sale	0	8,860,000	5.19 / 8.36	0	0	(10,492)	0	0		(74,397)	152,971	0	(10,492)	0	0	FX (Foreign Exchange)
Currency Swap - 97991PR - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/23/2022	04/19/2012	Sale	0	4,655,000	4.32 / 4.5	0	0	24,532	0	0		0	0	0	24,532	0	0	FX (Foreign Exchange)
Currency Swap - 97989PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	01	Currency	Pru Global Fund	04/02/2012	04/25/2022	04/23/2012	Sale	0	32,660,000	6.29 / 5.92	0	0	343,910	0	0		0	0	0	343,910	0	0	FX (Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												0	0	(12,889,848)	(87,475)	0	XXX	2,752,955	3,272,439	111	(12,887,660)	0	0	XXX
Total Return Swap - 96950CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	02/23/2012	05/20/2012	05/20/2012	Sale	0	3,189,858	4869 / Total Return	0	0	115,372	4,001	0		0	0	0	115,372	0	0	EL (Equity Risk Liability)
Total Return Swap - 98483CM - Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	05/29/2012	06/03/2013	09/04/2012	Sale	0	0	3769 / Total Return	0	0	(1,619,386)	0	0		0	0	0	(1,619,386)	0	0	EL (Equity Risk Liability)
Total Return Swap - 95144CM - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	05/26/2011	06/01/2012	06/01/2012	Sale	0	45,591,029	4769 / Total Return	0	0	882,766	100,112	0		2,447,022	0	0	882,766	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Total Return Swap - 95609CM - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	04/24/2012	07/22/2012	07/22/2012	Sale	0	746,599	0 / Total Return	0	0	(5,801)	(433)	0		0	0	0	(5,801)	0	0	EL (Equity Risk Liability)
Total Return Swap - 96628CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	10/27/2011	06/19/2012	03/19/2012	Sale	0	0	.6837 / Total Return	0	0	(7,220,768)	0	0		0	0	0	(7,220,768)	0	0	EL (Equity Risk Liability)
Total Return Swap - 98483CM - Receive: Floating 3 Month Libor -9 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	05/29/2012	06/03/2013	12/04/2012	Sale	0	0	.3308 / Total Return	0	0	(264,087)	0	0		0	0	0	(264,087)	0	0	EL (Equity Risk Liability)
Total Return Swap - 95144CM - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	03/05/2012	06/01/2012	06/01/2012	Sale	0	6,793,207	.4769 / Total Return	0	0	131,535	8,409	0		0	0	0	131,535	0	0	EL (Equity Risk Liability)
Total Return Swap - 95609CM - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	07/19/2011	07/22/2012	07/22/2012	Sale	0	26,724,705	0 / Total Return	0	0	(207,666)	(44,293)	0		1,868,461	0	0	(207,666)	0	0	EL (Equity Risk Liability)
Total Return Swap - 99729CM - Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/20/2012	09/25/2013	12/27/2012	Sale	0	0	.3923 / Total Return	0	0	1,348,150	0	0		0	0	0	1,348,150	0	0	EL (Equity Risk Liability)
Total Return Swap - 95609CM - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	01/24/2012	07/22/2012	07/22/2012	Sale	0	3,498,589	0 / Total Return	0	0	(27,186)	(3,255)	0		0	0	0	(27,186)	0	0	EL (Equity Risk Liability)
Total Return Swap - 99195CM - Receive: Fixed Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	08/01/2012	09/26/2012	09/26/2012	Sale	0	65,956,658	Total Return / 0	0	0	(4,676,403)	27,097	0		0	0	0	(4,676,403)	0	0	EL (Equity Risk Liability)
Total Return Swap - 98731CM - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	06/13/2012	06/19/2013	09/19/2012	Sale	0	0	.6879 / Total Return	0	0	(8,094,185)	0	0		0	0	0	(8,094,185)	0	0	EL (Equity Risk Liability)
Total Return Swap - 98731CM - Receive: Floating 3 Month Libor +22 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	06/13/2012	06/19/2013	12/19/2012	Sale	0	0	.6008 / Total Return	0	0	(974,279)	0	0		0	0	0	(974,279)	0	0	EL (Equity Risk Liability)
Total Return Swap - 95609CM - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	07/19/2011	07/22/2012	01/24/2012	Sale	0	0	0 / Total Return	0	0	(3,498,589)	0	0		0	0	0	(3,498,589)	0	0	EL (Equity Risk Liability)
Total Return Swap - 96950CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	11/30/2011	05/20/2012	02/23/2012	Sale	0	0	.5131 / Total Return	0	0	(3,189,858)	0	0		0	0	0	(3,189,858)	0	0	EL (Equity Risk Liability)
Total Return Swap - 96628CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	03/19/2012	06/19/2012	06/19/2012	Sale	0	7,220,768	.6779 / Total Return	0	0	778,466	12,614	0		0	0	0	778,466	0	0	EL (Equity Risk Liability)
Total Return Swap - 96628CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	10/27/2011	06/19/2012	06/19/2012	Sale	0	49,146,693	.6779 / Total Return	(2,962,596)	0	5,298,469	167,759	0		(687,164)	0	2,515,087	5,298,469	0	0	EL (Equity Risk Liability)
Total Return Swap - 95609CM - Receive: Floating 3 Month Libor -70 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	07/19/2011	07/22/2012	04/24/2012	Sale	0	0	0 / Total Return	0	0	(746,599)	0	0		0	0	0	(746,599)	0	0	EL (Equity Risk Liability)
Total Return Swap - 96500CM - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	03/29/2012	06/28/2012	06/28/2012	Sale	0	3,796,273	.7006 / Total Return	0	0	439,038	6,745	0		0	0	0	439,038	0	0	EL (Equity Risk Liability)
Total Return Swap - 99729CM - Receive: Floating 3 Month Libor +2.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/20/2012	09/25/2013	12/27/2012	Maturity	0	1,348,150	.3923 / Total Return	0	0	0	1,351	0		0	0	0	0	0	0	EL (Equity Risk Liability)
Total Return Swap - 96500CM - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	10/11/2011	06/28/2012	03/29/2012	Sale	0	0	.8158 / Total Return	0	0	(3,796,273)	0	0		0	0	0	(3,796,273)	0	0	EL (Equity Risk Liability)
Total Return Swap - 96192CM - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	02/06/2012	08/06/2012	08/06/2012	Sale	0	5,361,880	.4759 / Total Return	0	0	86,884	13,748	0		0	0	0	86,884	0	0	EL (Equity Risk Liability)
Total Return Swap - 96192CM - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/14/2011	08/06/2012	05/04/2012	Sale	0	0	.4759 / Total Return	0	0	(4,218,715)	0	0		0	0	0	(4,218,715)	0	0	EL (Equity Risk Liability)
Total Return Swap - 96192CM - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/14/2011	08/06/2012	08/06/2012	Sale	0	57,462,427	.4759 / Total Return	3,956,781	0	931,120	172,791	0		5,227,409	0	(3,139,080)	931,120	0	0	EL (Equity Risk Liability)
Total Return Swap - 96192CM - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	05/04/2012	08/06/2012	08/06/2012	Sale	0	4,218,715	.4759 / Total Return	0	0	68,360	5,242	0		0	0	0	68,360	0	0	EL (Equity Risk Liability)
Total Return Swap - 95144CM - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	05/26/2011	06/01/2012	03/05/2012	Sale	0	0	.4897 / Total Return	0	0	(6,793,207)	0	0		0	0	0	(6,793,207)	0	0	EL (Equity Risk Liability)
Total Return Swap - 96192CM - Receive: Floating 3 Month Libor +1 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	09/14/2011	08/06/2012	02/06/2012	Sale	0	0	.5406 / Total Return	0	0	(5,361,880)	0	0		0	0	0	(5,361,880)	0	0	EL (Equity Risk Liability)
Total Return Swap - 96950CM - Receive: Floating 3 Month Libor +2 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	11/30/2011	05/20/2012	05/20/2012	Sale	0	25,391,149	.4869 / Total Return	374,385	0	918,356	50,828	0		1,273,166	0	(346,639)	918,356	0	0	EL (Equity Risk Liability)
Total Return Swap - 98815CM - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	06/22/2012	06/28/2013	09/28/2012	Sale	0	0	.6806 / Total Return	0	0	(4,428,189)	0	0		0	0	0	(4,428,189)	0	0	EL (Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Total Return Swap - 988150M - Receive: Floating 3 Month Libor +19 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	06/22/2012	06/28/2013	12/31/2012	Sale	0	0	5523 / Total Return	0	0	(1,394,216)	0	0		0	0	0	(1,394,216)	0	0	EL (Equity Risk Liability)
Total Return Swap - 965000M - Receive: Floating 3 Month Libor +24 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	10/11/2011	06/28/2012	06/28/2012	Sale	0	30,503,757	7006 / Total Return	(1,784,693)	0	3,527,754	115,281	0		(1,225,245)	0	1,402,675	3,527,754	0	0	EL (Equity Risk Liability)
Total Return Swap - 990860M - Receive: Floating 3 Month Libor -102 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund	07/19/2012	07/24/2013	10/24/2012	Sale	0	0	0 / Total Return	0	0	(846,147)	0	0		0	0	0	(846,147)	0	0	EL (Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return												(416,123)	0	(42,837,166)	637,997	0	XXX	8,903,649	0	432,043	(42,837,166)	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												7,401,132	0	(83,890,867)	(19,353,692)	0	XXX	(667,297,335)	3,272,439	(712,347)	(84,717,084)	0	0	XXX
Credit Default Swap - 94239CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	4,800,000	99 / Credit Event	0	0	(639)	4,884	0		0	0	0	(639)	0	0	RC (Credit Replications)
Credit Default Swap - 94242CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	84,000,000	99 / Credit Event	0	0	(11,177)	85,470	0		0	0	0	(11,177)	0	0	RC (Credit Replications)
Credit Default Swap - 94227CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	4,800,000	99 / Credit Event	0	0	(639)	4,884	0		0	0	0	(639)	0	0	RC (Credit Replications)
Credit Default Swap - 94263CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	400,000	99 / Credit Event	0	0	(53)	407	0		0	0	0	(53)	0	0	RC (Credit Replications)
Credit Default Swap - 94241CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	4,000,000	99 / Credit Event	0	0	(532)	4,070	0		0	0	0	(532)	0	0	RC (Credit Replications)
Credit Default Swap - 94258CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	1,000,000	99 / Credit Event	0	0	(133)	1,018	0		0	0	0	(133)	0	0	RC (Credit Replications)
Credit Default Swap - 94255CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	4,000,000	99 / Credit Event	0	0	(532)	4,070	0		0	0	0	(532)	0	0	RC (Credit Replications)
Credit Default Swap - 94257CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	36,000,000	99 / Credit Event	0	0	(4,790)	36,630	0		0	0	0	(4,790)	0	0	RC (Credit Replications)
Credit Default Swap - 94237CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	16,000,000	99 / Credit Event	0	0	(2,129)	16,280	0		0	0	0	(2,129)	0	0	RC (Credit Replications)
Credit Default Swap - 94260CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	7,000,000	99 / Credit Event	0	0	(931)	7,123	0		0	0	0	(931)	0	0	RC (Credit Replications)
Credit Default Swap - 94259CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	21,000,000	99 / Credit Event	0	0	(2,794)	21,368	0		0	0	0	(2,794)	0	0	RC (Credit Replications)
Credit Default Swap - 94245CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	1,600,000	99 / Credit Event	0	0	(213)	1,628	0		0	0	0	(213)	0	0	RC (Credit Replications)
Credit Default Swap - 94261CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	6,000,000	99 / Credit Event	0	0	(798)	6,105	0		0	0	0	(798)	0	0	RC (Credit Replications)
Credit Default Swap - 94247CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	28,000,000	99 / Credit Event	0	0	(3,726)	28,490	0		0	0	0	(3,726)	0	0	RC (Credit Replications)
Credit Default Swap - 94262CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	7,000,000	99 / Credit Event	0	0	(931)	7,123	0		0	0	0	(931)	0	0	RC (Credit Replications)
Credit Default Swap - 94235CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	4,000,000	99 / Credit Event	0	0	(532)	4,070	0		0	0	0	(532)	0	0	RC (Credit Replications)
Credit Default Swap - 94275CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	3,200,000	99 / Credit Event	0	0	(426)	3,256	0		0	0	0	(426)	0	0	RC (Credit Replications)
Credit Default Swap - 94254CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	1,000,000	99 / Credit Event	0	0	(133)	1,018	0		0	0	0	(133)	0	0	RC (Credit Replications)
Credit Default Swap - 94246CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	800,000	99 / Credit Event	0	0	(106)	814	0		0	0	0	(106)	0	0	RC (Credit Replications)
Credit Default Swap - 94256CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	1,200,000	99 / Credit Event	0	0	(160)	1,221	0		0	0	0	(160)	0	0	RC (Credit Replications)
Credit Default Swap - 94248CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	1,200,000	99 / Credit Event	0	0	(160)	1,221	0		0	0	0	(160)	0	0	RC (Credit Replications)
Credit Default Swap - 94243CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	28,000,000	99 / Credit Event	0	0	(3,726)	28,490	0		0	0	0	(3,726)	0	0	RC (Credit Replications)
Credit Default Swap - 94224CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	09/15/2020	02/02/2012	Sale	0	9,000,000	99 / Credit Event	0	0	(1,198)	9,158	0		0	0	0	(1,198)	0	0	RC (Credit Replications)
Credit Default Swap - 94244CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund	02/01/2011	02/15/2018	02/02/2012	Sale	0	24,000,000	99 / Credit Event	0	0	(3,193)	24,420	0		0	0	0	(3,193)	0	0	RC (Credit Replications)
0989999. Subtotal - Swaps - Replication - Credit Default												0	0	(39,651)	303,215	0	XXX	0	0	0	(39,651)	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	(39,651)	303,215	0	XXX	0	0	0	(39,651)	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												1,395	0	(34,679,756)	(21,848,397)	0	XXX	(683,714,583)	0	(187)	(34,679,756)	0	0	XXX
1169999. Total Swaps - Credit Default												7,815,860	0	748,878	(2,063,913)	0	XXX	4,760,644	0	(1,144,315)	(79,527)	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	(20,460,395)	(902,308)	0	XXX	2,752,955	31,988,498	111	(20,458,207)	0	0	XXX
1189999. Total Swaps - Total Return												(416,123)	0	(42,837,166)	637,997	0	XXX	8,903,649	0	432,043	(42,837,166)	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												7,401,132	0	(97,228,439)	(24,176,620)	0	XXX	(667,297,335)	31,988,498	(712,347)	(98,054,656)	0	0	XXX
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	1,356,632	962927	0	0	(32,505)	0	0		28,651	0	0	(32,505)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	01/05/2012	01/05/2012	Sale	0	282,400	012874	0	0	(2,062)	0	0		2,690	0	0	(2,062)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	05/18/2012	05/18/2012	Sale	0	2,291,386	.140292	0	0	(19,064)	0	0		0	0	0	(19,064)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - BBAQRJQS1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/26/2012	03/12/2042	03/06/2012	Sale	0	1,000,000	.5	0	0	.703	0	0		0	0	0	.703	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	3,090,211	.977584	0	0	(26,600)	0	0		13,051	0	0	(26,600)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	117,113	1.01657	0	0	(1,411)	0	0		0	0	0	(1,411)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - BBAORKVT0	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	04/19/2042	04/17/2012	Sale	0	500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	699,830	1.58294	0	0	(725)	0	0		0	0	0	(725)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/10/2012	11/19/2012	11/19/2012	Sale	0	143,032	.002068	0	0	1,193	0	0		0	0	0	1,193	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/22/2012	10/23/2012	10/23/2012	Sale	0	1,592,363	1.003412	0	0	(6,417)	0	0		0	0	0	(6,417)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	160,643	.76877	0	0	(8,072)	0	0		0	0	0	(8,072)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/09/2012	11/19/2012	11/19/2012	Sale	0	403,000	1.60117	0	0	(2,459)	0	0		0	0	0	(2,459)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	48,600	.83215	0	0	(3,887)	0	0		0	0	0	(3,887)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund	03/16/2012	06/20/2012	06/20/2012	Sale	0	1,096,048	.000887	0	0	21,902	0	0		0	0	0	21,902	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/02/2012	10/02/2012	Sale	0	109,583	1.017294	0	0	.22	0	0		0	0	0	.22	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/13/2012	09/20/2012	09/20/2012	Sale	0	1,226,868	.000886	0	0	6,249	0	0		0	0	0	6,249	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - BBAOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	09/05/2012	09/13/2042	09/11/2012	Sale	0	(1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/25/2012	05/17/2012	05/17/2012	Sale	0	150,000	1.32257	0	0	(5,872)	0	0		0	0	0	(5,872)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - BBAORYP59	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	04/26/2012	05/21/2042	05/17/2012	Sale	0	1,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/05/2012	07/06/2012	07/06/2012	Sale	0	690	.986	0	0	3	0	0		0	0	0	3	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	05/17/2012	05/17/2012	Sale	0	123,400	1.01309	0	0	(2,374)	0	0		0	0	0	(2,374)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/15/2012	08/15/2012	Sale	0	1,145,354	1.008166	0	0	2,546	0	0		0	0	0	2,546	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/07/2012	03/02/2012	03/02/2012	Sale	0	500,000	1.32476	0	0	(1,608)	0	0		0	0	0	(1,608)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	07/16/2012	07/16/2012	Sale	0	2,163,415	.973141	0	0	(25,778)	0	0		0	0	0	(25,778)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	86,200	.991719	0	0	(1,749)	0	0		0	0	0	(1,749)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/15/2012	08/15/2012	Sale	0	244,980	.998742	0	0	2,861	0	0		0	0	0	2,861	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	377,012	.01287	0	0	(7,664)	0	0		3,859	0	0	(7,664)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/17/2012	05/17/2012	Sale	0	85,800	.012299	0	0	(1,904)	0	0		0	0	0	(1,904)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	454,705	.165017	0	0	375	0	0		0	0	0	375	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	12/17/2012	12/17/2012	Sale	0	3,608,186	1.014507	0	0	4,398	0	0		0	0	0	4,398	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/19/2012	08/17/2012	08/17/2012	Sale	0	62,100	.072619	0	0	2,616	0	0		0	0	0	2,616	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/03/2012	11/19/2012	11/19/2012	Sale	0	113,400	.149365	0	0	630	0	0		0	0	0	630	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	292,613	.073389	0	0	3,488	0	0		7,211	0	0	3,488	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	77,537	.807	0	0	38	0	0		0	0	0	38	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	68,135	.55571	0	0	19	0	0		0	0	0	19	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/01/2009	03/30/2012	03/30/2012	Sale	0	490,707	1.3389	0	0	(2,639)	0	0		14,514	0	0	(2,639)	0	0	LD (Liability Cashflow)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	.75893	0	0	3,953	0	0		0	0	0	3,953	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/02/2012	02/02/2012	Sale	0	1,200,000	1.28305	0	0	31,940	0	0		0	0	0	31,940	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	5,151,105	.01248	0	0	(38,209)	0	0		0	0	0	(38,209)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	7,928,981	.012679	0	0	(221,544)	0	0		0	0	0	(221,544)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	11/20/2012	11/20/2012	Sale	0	40,237,527	1.237735	0	0	(1,383,746)	0	0		0	0	0	(1,383,746)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/10/2012	05/18/2012	05/18/2012	Sale	0	122,719	1.3083	0	0	(32)	0	0		0	0	0	(32)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	1.55747	0	0	405	0	0		0	0	0	405	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	12/17/2012	12/17/2012	Sale	0	1,716,882	.996115	0	0	(33,832)	0	0		0	0	0	(33,832)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2010	12/31/2012	12/31/2012	Sale	0	474,975	1.2958	0	0	8,284	0	0		(3,659)	0	0	8,284	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	329,585	.031746	0	0	209	0	0		0	0	0	209	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	312,718	.078431	0	0	(880)	0	0		0	0	0	(880)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/10/2012	05/17/2012	05/17/2012	Sale	0	97,600	.012389	0	0	1,448	0	0		0	0	0	1,448	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/12/2012	08/17/2012	08/17/2012	Sale	0	400,000	1.22065	0	0	2,966	0	0		0	0	0	2,966	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	04/16/2012	04/16/2012	Sale	0	2,422,132	.146645	0	0	(6,053)	0	0		0	0	0	(6,053)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	372,855	1.278	0	0	(1,021)	0	0		0	0	0	(1,021)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	204,851	.051904	0	0	8,029	0	0		0	0	0	8,029	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	126,512	.05	0	0	(6,723)	0	0		0	0	0	(6,723)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	700,232	1.58385	0	0	(774)	0	0		0	0	0	(774)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/01/2012	05/17/2012	05/17/2012	Sale	0	300,000	1.33179	0	0	(13,739)	0	0		0	0	0	(13,739)	0	0	FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/30/2012	09/06/2012	09/06/2012	Sale	0	83,815	.369045	0	0	3,218	0	0		0	0	0	3,218	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	07/03/2012	07/03/2012	Sale	0	151,800,842	1.26905	0	0	(1,010,770)	0	0		0	0	0	(1,010,770)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/19/2012	05/17/2012	05/17/2012	Sale	0	122,500	.012263	0	0	(3,091)	0	0		0	0	0	(3,091)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	6,460,842	1.53868	0	0	(181,899)	0	0		63,017	0	0	(181,899)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/18/2012	05/18/2012	Sale	0	122,300	1.096251	0	0	4,120	0	0		0	0	0	4,120	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RZUX9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/15/2012	06/20/2042	05/15/2012	Sale	0	(1,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	349,253	1.6031	0	0	(4,749)	0	0		0	0	0	(4,749)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	09/17/2012	09/17/2012	Sale	0	1,930,616	1.007252	0	0	(41,719)	0	0		0	0	0	(41,719)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/19/2012	09/20/2012	09/20/2012	Sale	0	124,300	.000863	0	0	4,003	0	0		0	0	0	4,003	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	230,610	.032352	0	0	3,382	0	0		0	0	0	3,382	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A0R6WF0	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/05/2011	01/18/2027	01/10/2012	Sale	0	500,000	3	0	0	5,859	0	0		(3,477)	0	0	5,859	0	0	AN (Anticipatory)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	03/13/2012	03/13/2012	Sale	0	2,576,785	.175208	0	0	11,245	0	0		0	0	0	11,245	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	12/17/2012	12/17/2012	Sale	0	1,090,084	.996115	0	0	(21,481)	0	0		0	0	0	(21,481)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/15/2012	08/15/2012	Sale	0	3,677,364	1.008166	0	0	8,174	0	0		0	0	0	8,174	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	8,610,416	.012428	0	0	99,917	0	0		0	0	0	99,917	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	101,259	.166667	0	0	(477)	0	0		0	0	0	(477)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	185,600	.012818	0	0	(3,517)	0	0		0	0	0	(3,517)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/21/2011	01/13/2012	01/13/2012	Sale	0	805,745	1.30503	0	0	(23,666)	0	0		4,165	0	0	(23,666)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/07/2012	08/17/2012	08/17/2012	Sale	0	64,700	.169142	0	0	(378)	0	0		0	0	0	(378)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP59	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/03/2012	05/21/2042	05/21/2012	Sale	0	0	4	0	0	1,523	0	0		0	0	0	1,523	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	29,327,859	1.279	0	0	1,130,464	0	0		0	0	0	1,130,464	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/19/2012	05/17/2012	05/17/2012	Sale	0	61,500	.075481	0	0	2,396	0	0		0	0	0	2,396	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	239,300	1.29672	0	0	3,779	0	0		(324)	0	0	3,779	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	29,124,203	1.3114	0	0	128,809	0	0		0	0	0	128,809	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/20/2012	06/20/2012	Sale	0	317,397	314465	0	0	(2,464)	0	0		0	0	0	(2,464)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	337,070	1.011122	0	0	(239)	0	0		0	0	0	(239)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2010	12/31/2012	12/31/2012	Sale	0	496,937	1.3559	0	0	(13,744)	0	0		18,220	0	0	(13,744)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	673,981	98867	0	0	(36,696)	0	0		0	0	0	(36,696)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/30/2012	09/06/2012	09/06/2012	Sale	0	86,950	382848	0	0	(83)	0	0		0	0	0	(83)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/30/2012	05/17/2012	05/17/2012	Sale	0	75,700	012526	0	0	(283)	0	0		0	0	0	(283)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0ZQVN1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/03/2012	11/14/2042	11/14/2012	Sale	0	0	3.5	0	0	2,422	0	0		0	0	0	2,422	0	0	AN (Anticipatory)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/11/2012	05/17/2012	05/17/2012	Sale	0	99,746	123344	0	0	2,848	0	0		0	0	0	2,848	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	170,900	1.33977	0	0	6,234	0	0		(5,301)	0	0	6,234	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/12/2012	11/19/2012	11/19/2012	Sale	0	126,900	554908	0	0	(148)	0	0		0	0	0	(148)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	02/13/2012	02/13/2012	Sale	0	2,331,523	15083	0	0	(9,701)	0	0		0	0	0	(9,701)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	11/19/2012	11/19/2012	Sale	0	66,500	051446	0	0	1,200	0	0		0	0	0	1,200	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/15/2012	11/19/2012	11/19/2012	Sale	0	75,800	549822	0	0	790	0	0		0	0	0	790	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/25/2012	05/17/2012	05/17/2012	Sale	0	61,400	004572	0	0	(4,151)	0	0		0	0	0	(4,151)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/06/2012	08/17/2012	08/17/2012	Sale	0	74,600	142265	0	0	(3,575)	0	0		0	0	0	(3,575)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RLZB0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/09/2012	04/19/2042	04/09/2012	Sale	0	(1,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/22/2012	08/17/2012	08/17/2012	Sale	0	196,539	786157	0	0	2,791	0	0		0	0	0	2,791	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	08/20/2012	08/20/2012	Sale	0	23,627,168	1.5742	0	0	(57,034)	0	0		0	0	0	(57,034)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	123,500	04827	0	0	(2,733)	0	0		0	0	0	(2,733)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	02/13/2012	02/13/2012	Sale	0	2,463,341	173536	0	0	20,996	0	0		0	0	0	20,996	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	208,107	294464	0	0	1,828	0	0		0	0	0	1,828	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/09/2012	08/17/2012	08/17/2012	Sale	0	111,500	1.005086	0	0	749	0	0		0	0	0	749	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	26,349,101	1.279	0	0	1,015,646	0	0		0	0	0	1,015,646	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	5,224,863	012428	0	0	(60,631)	0	0		0	0	0	(60,631)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/04/2012	11/19/2012	11/19/2012	Sale	0	104,900	1.01555	0	0	(2,619)	0	0		0	0	0	(2,619)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/15/2012	05/15/2012	Sale	0	2,215,371	996512	0	0	(883)	0	0		0	0	0	(883)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/22/2012	08/17/2012	08/17/2012	Sale	0	49,600	012493	0	0	(327)	0	0		0	0	0	(327)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	61,900	79992	0	0	579	0	0		0	0	0	579	0	0	FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/30/2012	12/06/2012	12/06/2012	Sale	0	86,552	381098	0	0	1,493	0	0		0	0	0	1,493	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	86,500	778574	0	0	(2,083)	0	0		0	0	0	(2,083)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	607,136	1.255	0	0	(28,398)	0	0		0	0	0	(28,398)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	123,700	1.53504	0	0	2,632	0	0		0	0	0	2,632	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/16/2012	05/17/2012	05/17/2012	Sale	0	61,200	1.30657	0	0	1,675	0	0		0	0	0	1,675	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	1,374,382	962927	0	0	(32,930)	0	0		26,808	0	0	(32,930)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SAQV2	Bond Portfolio Hedge	D1	Interest	Goldman Sachs & Co	07/13/2012	08/13/2042	08/09/2012	Sale	0	1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/13/2012	11/19/2012	11/19/2012	Sale	0	143,062	002068	0	0	(1,163)	0	0		0	0	0	(1,163)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/11/2012	08/17/2012	08/17/2012	Sale	0	144,188	139999	0	0	(9,355)	0	0		0	0	0	(9,355)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	1,030,279	1.023018	0	0	844	0	0		0	0	0	844	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/08/2012	11/19/2012	11/19/2012	Sale	0	100,800	.012789	0	0	(3,654)	0	0		0	0	0	(3,654)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKV29	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	03/19/2042	02/28/2012	Sale	0	(500,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/18/2012	05/18/2012	Sale	0	2,593,696	173271	0	0	95,240	0	0		0	0	0	95,240	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	09/17/2012	09/17/2012	Sale	0	3,776,081	1.030503	0	0	(5,440)	0	0		0	0	0	(5,440)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	150,086,816	1.3114	0	0	663,797	0	0		0	0	0	663,797	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/18/2011	01/17/2012	01/17/2012	Sale	0	228,687	.032082	0	0	(4,248)	0	0		3,244	0	0	(4,248)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/06/2012	05/17/2012	05/17/2012	Sale	0	245,000	.0124	0	0	3,401	0	0		0	0	0	3,401	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/25/2012	05/17/2012	05/17/2012	Sale	0	61,400	.128385	0	0	(4,095)	0	0		0	0	0	(4,095)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	223,664	.031377	0	0	7,845	0	0		0	0	0	7,845	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/26/2012	08/17/2012	08/17/2012	Sale	0	332,034	.072363	0	0	(15,210)	0	0		0	0	0	(15,210)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKV29	Bond Portfolio Hedge	D1	Interest	UBS AG	01/31/2012	03/19/2042	02/28/2012	Sale	0	500,000	.4	0	0	586	0	0		0	0	0	586	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS30G9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/07/2012	06/20/2042	06/13/2012	Sale	0	(1,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	168,051	.120002	0	0	(9,176)	0	0		0	0	0	(9,176)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/29/2012	05/17/2012	05/17/2012	Sale	0	85,244	.794622	0	0	548	0	0		0	0	0	548	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	06/15/2012	06/15/2012	Sale	0	4,463,418	.973994	0	0	13,955	0	0		0	0	0	13,955	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	11/19/2012	11/19/2012	Sale	0	170,500	.012762	0	0	5,840	0	0		0	0	0	5,840	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	6,884,782	1.5677	0	0	(78,610)	0	0		0	0	0	(78,610)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	376,382	1.04095	0	0	(18)	0	0		0	0	0	(18)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/19/2012	11/19/2012	11/19/2012	Sale	0	115,700	1.024779	0	0	(2,310)	0	0		0	0	0	(2,310)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/02/2012	08/02/2012	Sale	0	245,044	.999001	0	0	757	0	0		0	0	0	757	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2010	12/31/2012	12/31/2012	Sale	0	457,612	1.2486	0	0	25,582	0	0		(20,841)	0	0	25,582	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/30/2012	11/19/2012	11/19/2012	Sale	0	182,900	.540108	0	0	(5,231)	0	0		0	0	0	(5,231)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/02/2012	05/17/2012	05/17/2012	Sale	0	970,301	.012195	0	0	30,009	0	0		0	0	0	30,009	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/03/2012	11/19/2012	11/19/2012	Sale	0	75,600	.81739	0	0	(140)	0	0		0	0	0	(140)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	1,064,979	1.057474	0	0	(32,197)	0	0		0	0	0	(32,197)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2009	09/28/2012	09/28/2012	Sale	0	550,520	1.5021	0	0	(79,017)	0	0		72,490	0	0	(79,017)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	158,800	1.5794	0	0	(1,207)	0	0		0	0	0	(1,207)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	02/17/2012	02/17/2012	Sale	0	2,405,697	1.001904	0	0	2,654	0	0		0	0	0	2,654	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	85,600	1.00384	0	0	(1,703)	0	0		0	0	0	(1,703)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	340,302	.111732	0	0	5,231	0	0		0	0	0	5,231	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/09/2012	11/19/2012	11/19/2012	Sale	0	138,500	.012789	0	0	(5,024)	0	0		0	0	0	(5,024)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	128,133	.050641	0	0	(2,612)	0	0		(643)	0	0	(2,612)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/05/2012	01/05/2012	Sale	0	318,020	.012866	0	0	(2,536)	0	0		3,244	0	0	(2,536)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	81,500	.013	0	0	(831)	0	0		17	0	0	(831)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	91,700	1.29672	0	0	1,448	0	0		(124)	0	0	1,448	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/15/2012	10/15/2012	Sale	0	29,478	1.017025	0	0	80	0	0		0	0	0	80	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	65,300	031847	0	0	1,554	0	0		0	0	0	1,554	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	04/16/2012	04/16/2012	Sale	0	2,449,249	148287	0	0	(21,064)	0	0		0	0	0	(21,064)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/18/2012	05/18/2012	Sale	0	121,100	174654	0	0	(5,371)	0	0		0	0	0	(5,371)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/01/2011	01/04/2012	01/04/2012	Sale	0	376,500	1.34695	0	0	(15,667)	0	0		13,624	0	0	(15,667)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	172,462	774293	0	0	926	0	0		0	0	0	926	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/19/2012	11/19/2012	11/19/2012	Sale	0	63,100	1.60442	0	0	(512)	0	0		0	0	0	(512)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/31/2012	08/17/2012	08/17/2012	Sale	0	139,800	1.54065	0	0	(2,455)	0	0		0	0	0	(2,455)	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0R6FB8	Bond Portfolio Hedge	D1	Interest	UBS AG	11/16/2011	01/12/2042	01/12/2012	Sale	0	0	4.5	0	0	482	0	0		0	0	0	482	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	1,067,972	1.060445	0	0	(3,522)	0	0		0	0	0	(3,522)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/30/2010	12/31/2012	12/31/2012	Sale	0	465,602	1.2704	0	0	17,592	0	0		(12,905)	0	0	17,592	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	130,888	26076	0	0	(3,330)	0	0		0	0	0	(3,330)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/15/2012	05/15/2012	Sale	0	1,422,663	1.009795	0	0	19,273	0	0		0	0	0	19,273	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/30/2010	06/29/2012	06/29/2012	Sale	0	464,722	1.268	0	0	403	0	0		(12,082)	0	0	403	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/24/2012	05/17/2012	05/17/2012	Sale	0	122,600	1.02775	0	0	4,074	0	0		0	0	0	4,074	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/23/2012	08/17/2012	08/17/2012	Sale	0	87,700	782552	0	0	(1,655)	0	0		0	0	0	(1,655)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	875,455	1.025052	0	0	33,215	0	0		0	0	0	33,215	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	4,111,952	1.34235	0	0	(66,932)	0	0		0	0	0	(66,932)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/15/2012	11/15/2012	Sale	0	975,646	1.019493	0	0	21,326	0	0		0	0	0	21,326	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/21/2012	08/17/2012	08/17/2012	Sale	0	2,496,867	012476	0	0	(19,813)	0	0		0	0	0	(19,813)	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	83,836	247525	0	0	(19)	0	0		0	0	0	(19)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/20/2012	12/27/2012	12/27/2012	Sale	0	178,104	011851	0	0	(3,202)	0	0		0	0	0	(3,202)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/09/2012	01/17/2012	01/17/2012	Sale	0	186,149	259994	0	0	(216)	0	0		0	0	0	(216)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/14/2012	03/02/2012	03/02/2012	Sale	0	100,000	1.30956	0	0	835	0	0		0	0	0	835	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/31/2012	08/17/2012	08/17/2012	Sale	0	189,000	012801	0	0	(3,330)	0	0		0	0	0	(3,330)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/10/2012	02/02/2012	02/02/2012	Sale	0	127,588	1.27885	0	0	(3,826)	0	0		0	0	0	(3,826)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/01/2012	05/17/2012	05/17/2012	Sale	0	86,600	004649	0	0	(7,202)	0	0		0	0	0	(7,202)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/21/2012	08/17/2012	08/17/2012	Sale	0	2,514,100	1.25705	0	0	(54,700)	0	0		0	0	0	(54,700)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/01/2011	01/13/2012	01/13/2012	Sale	0	22,848,743	1.56842	0	0	581,555	0	0		(210,338)	0	0	581,555	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RBC43	Bond Portfolio Hedge	D1	Interest	UBS AG	11/30/2011	01/23/2042	01/23/2012	Sale	0	0	4.5	0	0	1,050	0	0		0	0	0	1,050	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	12/31/2012	12/31/2012	Sale	0	512,234	1.3984	0	0	(29,304)	0	0		33,673	0	0	(29,304)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/17/2012	08/17/2012	Sale	0	88,800	1.55877	0	0	(509)	0	0		0	0	0	(509)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	07/24/2012	07/24/2012	Sale	0	679,223	96622	0	0	(42,656)	0	0		0	0	0	(42,656)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/05/2012	11/19/2012	11/19/2012	Sale	0	37,700	1.025578	0	0	(781)	0	0		0	0	0	(781)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/05/2012	10/11/2042	10/03/2012	Sale	0	1,000,000	3.5	0	0	12,539	0	0		0	0	0	12,539	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RTOD0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/27/2012	05/14/2042	05/10/2012	Sale	0	500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RCA79	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/20/2011	02/13/2042	01/26/2012	Sale	0	1,000,000	5	0	0	1,836	0	0		(1,055)	0	0	1,836	0	0	AN (Anticipatory)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	06/20/2012	06/20/2012	Sale	0	1,096,048	000887	0	0	(21,902)	0	0		0	0	0	(21,902)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	595,000	1.254	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/10/2012	12/12/2012	12/12/2012	Sale	0	137,861	1.2937	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	86,200	1.60185	0	0	1,838	0	0		0	0	0	1,838	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	129,958	.049824	0	0	1,267	0	0		0	0	0	1,267	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	01/17/2012	01/17/2012	Sale	0	188,200	.980219	0	0	(1,110)	0	0		287	0	0	(1,110)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/19/2012	11/19/2012	11/19/2012	Sale	0	138,800	.004649	0	0	3,444	0	0		0	0	0	3,444	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	510,000	1.5558	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/21/2012	08/17/2012	08/17/2012	Sale	0	186,500	1.25861	0	0	4,284	0	0		0	0	0	4,284	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/12/2012	05/17/2012	05/17/2012	Sale	0	97,100	.004424	0	0	3,547	0	0		0	0	0	3,547	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/04/2012	05/17/2012	05/17/2012	Sale	0	61,800	.076225	0	0	2,987	0	0		0	0	0	2,987	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	11/19/2012	11/19/2012	Sale	0	82,200	1.61095	0	0	998	0	0		0	0	0	998	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	02/17/2012	02/17/2012	Sale	0	4,591,315	1.001904	0	0	5,066	0	0		0	0	0	5,066	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	2,971,953	.977584	0	0	25,582	0	0		(12,552)	0	0	25,582	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/19/2012	08/17/2012	08/17/2012	Sale	0	62,100	.120831	0	0	(428)	0	0		0	0	0	(428)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/14/2012	05/17/2012	05/17/2012	Sale	0	121,600	1.56706	0	0	1,105	0	0		0	0	0	1,105	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/23/2012	05/17/2012	05/17/2012	Sale	0	291,300	.012152	0	0	10,075	0	0		0	0	0	10,075	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RBC43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	01/23/2042	01/13/2012	Sale	0	0	4.5	0	0	(1,992)	0	0		0	0	0	(1,992)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/02/2012	02/17/2012	02/17/2012	Sale	0	190,600	.99997	0	0	(579)	0	0		0	0	0	(579)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/31/2012	09/04/2012	09/04/2012	Sale	0	153,913,353	1.2605	0	0	(525,052)	0	0		0	0	0	(525,052)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/18/2012	05/18/2012	Sale	0	1,093,067	1.085364	0	0	(26,227)	0	0		0	0	0	(26,227)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	05/17/2012	05/17/2012	Sale	0	246,321	1.58238	0	0	168	0	0		0	0	0	168	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/26/2012	03/28/2012	03/28/2012	Sale	0	6,334	1.331801	0	0	14	0	0		0	0	0	14	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	8,604,855	.01242	0	0	109,209	0	0		0	0	0	109,209	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	126,512	.05	0	0	1,309	0	0		0	0	0	1,309	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	393,804	1.34235	0	0	(6,410)	0	0		0	0	0	(6,410)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A0S90V3	Bond Portfolio Hedge	D1	Interest	UBS AG	06/01/2012	07/17/2027	07/17/2012	Sale	0	0	3.5	0	0	938	0	0		0	0	0	938	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2010	03/30/2012	03/30/2012	Sale	0	509,252	1.3895	0	0	(21,184)	0	0		33,033	0	0	(21,184)	0	0	LD (Liability Cashflow)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RBC43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/30/2011	01/23/2042	01/12/2012	Sale	0	500,000	4.5	0	0	1,992	0	0		0	0	0	1,992	0	0	AN (Anticipatory)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/03/2012	09/20/2012	09/20/2012	Sale	0	62,400	.316857	0	0	1,696	0	0		0	0	0	1,696	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2009	03/30/2012	03/30/2012	Sale	0	518,634	1.4151	0	0	(30,566)	0	0		42,403	0	0	(30,566)	0	0	LD (Liability Cashflow)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/04/2012	08/17/2012	08/17/2012	Sale	0	62,000	.116516	0	0	1,853	0	0		0	0	0	1,853	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	708,140	.140243	0	0	(44,636)	0	0		0	0	0	(44,636)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/27/2012	05/18/2012	05/18/2012	Sale	0	123,200	.174473	0	0	5,341	0	0		0	0	0	5,341	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/09/2012	02/02/2012	02/02/2012	Sale	0	548,686	1.27758	0	0	(17,016)	0	0		0	0	0	(17,016)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/24/2012	08/17/2012	08/17/2012	Sale	0	197,907	.782852	0	0	(3,658)	0	0		0	0	0	(3,658)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	680,123	.143922	0	0	(23,462)	0	0		0	0	0	(23,462)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	121,100	.82745	0	0	(9,052)	0	0		0	0	0	(9,052)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/30/2012	05/17/2012	05/17/2012	Sale	0	183,800	1.32361	0	0	7,333	0	0		0	0	0	7,333	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/07/2012	11/19/2012	11/19/2012	Sale	0	130,800	.80485	0	0	2,283	0	0		0	0	0	2,283	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/08/2012	08/20/2042	08/16/2012	Sale	0	(1,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	11/19/2012	11/19/2012	Sale	0	133,000	.553695	0	0	447	0	0		0	0	0	447	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/08/2012	08/17/2012	08/17/2012	Sale	0	193,837	.012594	0	0	293	0	0		0	0	0	293	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/08/2012	08/20/2042	08/15/2012	Sale	0	(1,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A10KGF4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	11/30/2012	12/12/2042	12/10/2012	Sale	0	37,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOR6DT1	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/28/2011	01/12/2042	01/06/2012	Sale	0	(51,000,000	4.5	0	0	0	0	0		645,469	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AORPWW0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/30/2012	02/21/2042	01/30/2012	Sale	0	(88,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Goldman Sachs & Co	03/08/2012	03/12/2042	03/08/2012	Sale	0	(54,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AOR4IE8	Bond Portfolio Hedge	D1	Interest	UBS AG	12/08/2011	01/12/2042	01/05/2012	Sale	0	8,000,000	.4	0	0	(313)	0	0		(39,688)	0	0	(313)	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOS4SP2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/07/2012	06/20/2042	06/05/2012	Sale	0	37,000,000	.5	0	0	(239,922)	0	0		0	0	0	(239,922)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/23/2012	09/13/2042	09/11/2012	Sale	0	62,000,000	3.5	0	0	(176,797)	0	0		0	0	0	(176,797)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13UT40	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/16/2012	12/20/2042	12/17/2012	Sale	0	20,500,000	.4	0	0	(14,414)	0	0		0	0	0	(14,414)	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	10,599,102	1.5391	0	0	150,816	0	0		(103,294)	0	0	150,816	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/16/2012	09/13/2042	09/11/2012	Sale	0	53,000,000	3.5	0	0	53,828	0	0		0	0	0	53,828	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORMCW0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/08/2012	04/12/2042	04/10/2012	Sale	0	45,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZQVN1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/03/2012	11/14/2042	11/12/2012	Sale	0	144,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AORKBS4	Bond Portfolio Hedge	D1	Interest	UBS AG	02/27/2012	03/19/2042	02/27/2012	Sale	0	(12,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/18/2012	02/02/2012	02/02/2012	Sale	0	3,892,291	1.28504	0	0	97,410	0	0		0	0	0	97,410	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORBC43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/30/2011	01/23/2042	01/23/2012	Sale	0	0	4.5	0	0	33,611	0	0		0	0	0	33,611	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/02/2012	04/16/2012	04/16/2012	Sale	0	12,815,295	1.33309	0	0	(258,500)	0	0		0	0	0	(258,500)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	03/13/2012	03/13/2012	Sale	0	2,431,514	1.0581	0	0	(9,652)	0	0		0	0	0	(9,652)	0	0	FX (Foreign Exchange)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AOS8UW0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/05/2012	07/19/2042	07/19/2012	Sale	0	0	3.5	0	0	21,973	0	0		0	0	0	21,973	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AORQZW6	Bond Portfolio Hedge	D1	Interest	UBS AG	02/27/2012	04/19/2042	04/19/2012	Sale	0	0	.4	0	0	32,813	0	0		0	0	0	32,813	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	02/02/2012	02/02/2012	Sale	0	22,576,452	1.26834	0	0	(869,708)	0	0		0	0	0	(869,708)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKJU1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/02/2012	03/19/2042	03/09/2012	Sale	0	(145,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSK451	Bond Portfolio Hedge	D1	Interest	UBS AG	08/15/2012	08/20/2042	08/15/2012	Sale	0	(55,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/10/2012	08/20/2012	08/20/2012	Sale	0	2,109,375	1.2261	0	0	(13,763)	0	0		0	0	0	(13,763)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/21/2012	11/20/2012	11/20/2012	Sale	0	1,374,064	1.6246	0	0	27,996	0	0		0	0	0	27,996	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AORFCL9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/09/2012	02/16/2027	02/14/2012	Sale	0	2,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/17/2012	01/17/2012	Sale	0	689,131	1.01695	0	0	(15,349)	0	0		4,567	0	0	(15,349)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13USP4	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	11/16/2012	12/20/2042	12/18/2012	Sale	0	52,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	02/13/2042	02/09/2012	Sale	0	(67,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/22/2012	07/12/2042	07/10/2012	Sale	0	11,500,000	3.5	0	0	102,871	0	0		0	0	0	102,871	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/22/2012	07/12/2042	07/10/2012	Sale	0	8,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/05/2012	07/19/2042	07/16/2012	Sale	0	(98,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/05/2012	07/19/2042	07/17/2012	Sale	0	(30,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORRD16	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/29/2012	04/19/2042	04/17/2012	Sale	0	(1,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/23/2012	08/13/2042	07/23/2012	Sale	0	(83,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOR6DT1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/16/2011	01/12/2042	01/10/2012	Sale	0	84,000,000	4.5	0	0	0	0	0		(744,844)	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOS2AX3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/24/2012	06/20/2042	05/22/2012	Sale	0	8,500,000	4.5	0	0	19,590	0	0		0	0	0	19,590	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS30G9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/13/2012	06/20/2042	06/13/2012	Sale	0	(98,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORH5J8	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/18/2012	03/12/2042	03/07/2012	Sale	0	96,000,000	4.5	0	0	(165,000)	0	0		0	0	0	(165,000)	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A123J26	Bond Portfolio Hedge	D1	Interest	UBS AG	10/23/2012	12/20/2042	12/20/2012	Sale	0	0	.3	0	0	101,563	0	0		0	0	0	101,563	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	540,090,410	1.311455	0	0	(3,724,960)	0	0		0	0	0	(3,724,960)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8AOYY1K4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	08/29/2012	10/11/2042	10/11/2012	Sale	0	0	.3	0	0	25,391	0	0		0	0	0	25,391	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZQVN1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	11/08/2012	11/14/2042	11/12/2012	Sale	0	(500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOR0244	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/05/2012	04/12/2042	04/10/2012	Sale	0	2,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AOS3J38	Bond Portfolio Hedge	D1	Interest	UBS AG	06/01/2012	06/13/2042	06/11/2012	Sale	0	(30,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9CL2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/06/2012	07/19/2042	07/06/2012	Sale	0	(55,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	09/07/2012	09/13/2042	09/10/2012	Sale	0	(55,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/02/2012	07/12/2042	07/10/2012	Sale	0	(50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AOS3J38	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	05/21/2012	06/13/2042	06/08/2012	Sale	0	1,000,000	.4	0	0	(78)	0	0		0	0	0	(78)	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/21/2011	01/23/2042	01/13/2012	Sale	0	173,000,000	.4	0	0	905,547	0	0		(648,750)	0	0	905,547	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	09/05/2012	09/13/2042	09/11/2012	Sale	0	(53,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	06/07/2012	07/12/2042	07/10/2012	Sale	0	50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORZUX9	Bond Portfolio Hedge	D1	Interest	UBS AG	05/14/2012	06/20/2042	06/18/2012	Sale	0	5,000,000	4.5	0	0	9,375	0	0		0	0	0	9,375	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AOR4WE8	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	12/05/2011	01/12/2042	01/10/2012	Sale	0	54,000,000	.4	0	0	0	0	0		(580,078)	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORZUX9	Bond Portfolio Hedge	D1	Interest	UBS AG	05/14/2012	06/20/2042	06/20/2012	Sale	0	0	4.5	0	0	7,031	0	0		0	0	0	7,031	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AOS5YR3	Bond Portfolio Hedge	D1	Interest	UBS AG	06/01/2012	07/12/2042	07/12/2012	Sale	0	0	.4	0	0	64,453	0	0		0	0	0	64,453	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	03/12/2042	03/08/2012	Sale	0	(69,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZ4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/07/2012	10/11/2042	10/09/2012	Sale	0	94,500,000	3.5	0	0	1,221,855	0	0		0	0	0	1,221,855	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/20/2012	08/20/2012	Sale	0	512,822,454	1.275865	0	0	16,787,066	0	0		0	0	0	16,787,066	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKVT0	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	04/19/2042	04/17/2012	Sale	0	17,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	11/20/2012	11/20/2012	Sale	0	432,303,147	1.2724	0	0	2,684,058	0	0		0	0	0	2,684,058	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	01	Interest	UBS AG	09/05/2012	10/11/2042	09/20/2012	Sale	0	115,000,000	3.5	0	0	858,008	0	0		0	0	0	858,008	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0YHEN1	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	08/15/2012	09/20/2042	09/18/2012	Sale	0	64,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RS1R0	Bond Portfolio Hedge	01	Interest	Credit Suisse First Boston Cor	03/07/2012	04/12/2042	03/20/2012	Sale	0	12,000,000	4.5	0	0	(64,219)	0	0		0	0	0	(64,219)	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RS1R0	Bond Portfolio Hedge	01	Interest	Credit Suisse First Boston Cor	03/07/2012	04/12/2042	04/10/2012	Sale	0	32,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S9CL2	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	06/04/2012	07/19/2042	07/19/2012	Sale	0	0	4.5	0	0	179,922	0	0		0	0	0	179,922	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S9CL2	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	06/04/2012	07/19/2042	07/16/2012	Sale	0	64,500,000	4.5	0	0	201,563	0	0		0	0	0	201,563	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/16/2012	11/20/2012	11/20/2012	Sale	0	557,685,021	1.237735	0	0	(19,178,469)	0	0		0	0	0	(19,178,469)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0RFHU4	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	01/27/2012	02/13/2042	02/09/2012	Sale	0	(5,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0RFHU4	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	01/27/2012	02/13/2042	02/03/2012	Sale	0	(74,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	07/31/2012	09/13/2042	09/11/2012	Sale	0	25,000,000	3.5	0	0	(213,867)	0	0		0	0	0	(213,867)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/16/2012	11/20/2012	11/20/2012	Sale	0	10,971,976	1.57372	0	0	(123,962)	0	0		0	0	0	(123,962)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	02/06/2012	02/13/2042	02/06/2012	Sale	0	(50,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SAQV2	Bond Portfolio Hedge	01	Interest	UBS AG	07/02/2012	08/13/2042	07/23/2012	Sale	0	37,000,000	3.5	0	0	293,398	0	0		0	0	0	293,398	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R8C43	Bond Portfolio Hedge	01	Interest	UBS AG	11/30/2011	01/23/2042	01/19/2012	Sale	0	11,000,000	4.5	0	0	0	0	0		(54,141)	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0YHEN1	Bond Portfolio Hedge	01	Interest	Barclays Capital Inc	09/17/2012	09/20/2042	09/18/2012	Sale	0	(119,500,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RS1R0	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	03/08/2012	04/12/2042	03/08/2012	Sale	0	(128,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	01	Interest	JP Morgan Securities, Inc	12/19/2011	02/13/2042	02/13/2012	Sale	0	0	.4	0	0	273,438	0	0		0	0	0	273,438	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0R6GG6	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	11/17/2011	01/12/2042	01/12/2012	Sale	0	0	5.5	0	0	1,719	0	0		0	0	0	1,719	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S9CL2	Bond Portfolio Hedge	01	Interest	UBS AG	06/04/2012	07/19/2042	07/19/2012	Sale	0	0	4.5	0	0	60,156	0	0		0	0	0	60,156	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	01	Interest	JP Morgan Securities, Inc	12/19/2011	02/13/2042	02/13/2012	Sale	0	0	.4	0	0	(63,477)	0	0		0	0	0	(63,477)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP67	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	04/09/2012	05/21/2042	05/21/2012	Sale	0	0	4.5	0	0	511,875	0	0		0	0	0	511,875	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R84M2	Bond Portfolio Hedge	01	Interest	UBS AG	01/11/2012	01/23/2042	01/11/2012	Sale	0	(76,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	01	Interest	Credit Suisse First Boston Cor	12/17/2012	01/22/2043	12/31/2012	Sale	0	0	.4	0	0	5,339	0	0		0	0	0	5,339	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0RQ244	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	03/07/2012	04/12/2042	03/27/2012	Sale	0	(40,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	01	Interest	Barclays Capital Inc	01/13/2012	02/13/2042	02/09/2012	Sale	0	17,000,000	.4	0	0	36,523	0	0		0	0	0	36,523	0	0	AN (Anticipatory)
GNMNE MAE I GNMA 30YR TBA(REG C) - B8A0RF8W0	Bond Portfolio Hedge	01	Interest	Citigroup Capital Markets Inc	01/09/2012	02/21/2042	02/06/2012	Sale	0	85,000,000	.4	0	0	428,320	0	0		0	0	0	428,320	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	01	Currency	Pru Global Fund	06/27/2012	07/31/2012	07/31/2012	Sale	0	873,983	1.24692	0	0	10,738	0	0		0	0	0	10,738	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	01	Currency	Pru Global Fund	07/27/2012	08/31/2012	08/31/2012	Sale	0	552,622	1.23198	0	0	(12,793)	0	0		0	0	0	(12,793)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	01	Currency	Pru Global Fund	08/29/2012	08/31/2012	08/31/2012	Sale	0	546,391	1.253	0	0	3,271	0	0		0	0	0	3,271	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	01	Currency	Pru Global Fund	03/28/2012	04/30/2012	04/30/2012	Sale	0	641,687	1.33045	0	0	3,304	0	0		0	0	0	3,304	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	01	Currency	Pru Global Fund	03/28/2012	03/30/2012	03/30/2012	Sale	0	640,289	1.3304	0	0	626	0	0		0	0	0	626	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	01	Currency	Pru Global Fund	12/28/2011	01/31/2012	01/31/2012	Sale	0	0	1.2946	0	0	0	0	0		2,115	0	0	0	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	01	Currency	Pru Global Fund	03/16/2012	03/19/2012	03/19/2012	Sale	0	20,630,722	1.008776	0	0	71,004	0	0		0	0	0	71,004	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	12/17/2012	12/17/2012	Sale	0	15,806,216	.996115	0	0	(311,468)	0	0		0	0	0	(311,468)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/29/2012	08/31/2012	08/31/2012	Sale	0	8,142,081	1.253	0	0	48,736	0	0		0	0	0	48,736	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	12/17/2012	12/17/2012	Sale	0	3,297,504	.996115	0	0	(64,979)	0	0		0	0	0	(64,979)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	19,991,432	.977517	0	0	173,461	0	0		0	0	0	173,461	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	4,172,286	.977517	0	0	36,202	0	0		0	0	0	36,202	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	5,281,500	1.254	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/06/2012	03/08/2012	03/08/2012	Sale	0	58,554,647	1.3126	0	0	(655,762)	0	0		0	0	0	(655,762)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	12/17/2012	12/17/2012	Sale	0	1,962,151	.996115	0	0	(38,665)	0	0		0	0	0	(38,665)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/03/2012	05/04/2012	05/04/2012	Sale	0	5,890,085	1.61975	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	08/15/2012	08/15/2012	Sale	0	18,065,380	.983865	0	0	(487,366)	0	0		0	0	0	(487,366)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/15/2012	05/15/2012	Sale	0	2,528,618	.996512	0	0	(1,008)	0	0		0	0	0	(1,008)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	10/15/2012	10/15/2012	Sale	0	3,511,765	1.029654	0	0	33,664	0	0		0	0	0	33,664	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	09/17/2012	09/17/2012	Sale	0	2,044,182	1.007252	0	0	(44,174)	0	0		0	0	0	(44,174)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/19/2012	03/19/2012	Sale	0	2,540,135	1.001051	0	0	(28,412)	0	0		0	0	0	(28,412)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/15/2012	05/15/2012	Sale	0	20,379,905	.996512	0	0	(8,120)	0	0		0	0	0	(8,120)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	07/16/2012	07/16/2012	Sale	0	392,752	1.2699	0	0	14,196	0	0		0	0	0	14,196	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/15/2012	08/15/2012	Sale	0	259,391	.998742	0	0	3,030	0	0		0	0	0	3,030	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/18/2012	05/18/2012	Sale	0	2,418,879	.148098	0	0	146,557	0	0		0	0	0	146,557	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2010	06/29/2012	06/29/2012	Sale	0	495,984	1.3533	0	0	(30,859)	0	0		19,085	0	0	(30,859)	0	0	LD (Liability Cashflow)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - BBAOZOVN1	Bond Portfolio Hedge	D1	Interest	UBS AG	11/08/2012	11/14/2042	11/08/2012	Sale	0	(500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/01/2012	05/17/2012	05/17/2012	Sale	0	99,000	1.62015	0	0	2,374	0	0		0	0	0	2,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	284,997	.119832	0	0	15,180	0	0		0	0	0	15,180	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - BBAORJQS1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/26/2012	03/12/2042	03/12/2012	Sale	0	0	.5	0	0	1,797	0	0		0	0	0	1,797	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	3,385,629	.995322	0	0	(56,182)	0	0		0	0	0	(56,182)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/17/2012	08/17/2012	Sale	0	57,576	1.27335	0	0	1,974	0	0		0	0	0	1,974	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	5,204,898	.012428	0	0	60,399	0	0		0	0	0	60,399	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	25,531,427	1.2282	0	0	31,182	0	0		0	0	0	31,182	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2010	03/30/2012	03/30/2012	Sale	0	493,639	1.3469	0	0	(5,571)	0	0		17,442	0	0	(5,571)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2009	09/28/2012	09/28/2012	Sale	0	535,457	1.461	0	0	(63,954)	0	0		57,499	0	0	(63,954)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/19/2012	04/26/2012	04/26/2012	Sale	0	166,803	.000879	0	0	(250)	0	0		0	0	0	(250)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Philipines Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/23/2012	10/15/2012	10/15/2012	Sale	0	119,438	.022727	0	0	(7,287)	0	0		0	0	0	(7,287)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/31/2012	08/17/2012	08/17/2012	Sale	0	88,603	1.23119	0	0	107	0	0		0	0	0	107	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	08/17/2012	08/17/2012	Sale	0	113,900	1.000891	0	0	(1,246)	0	0		0	0	0	(1,246)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	3,318,524	1.002506	0	0	1,664	0	0		0	0	0	1,664	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/11/2012	08/17/2012	08/17/2012	Sale	0	62,300	.79149	0	0	459	0	0		0	0	0	459	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	27,314,760	1.291645	0	0	(540,418)	0	0		144,376	0	0	(540,418)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	30,155,947	1.278	0	0	82,587	0	0		0	0	0	82,587	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/02/2009	03/30/2012	03/30/2012	Sale	0	466,394	1.2743	0	0	21,008	0	0		(9,116)	0	0	21,008	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	03/30/2012	03/30/2012	Sale	0	11,966,883	.975134	0	0	312,523	0	0		(60,967)	0	0	312,523	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	235,100	1.53504	0	0	(5,002)	0	0		0	0	0	(5,002)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/15/2012	08/15/2012	Sale	0	1,130,561	1.008166	0	0	2,513	0	0		0	0	0	2,513	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	230,496	.121052	0	0	(5,555)	0	0		4,938	0	0	(5,555)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	3,358,280	.995322	0	0	(55,728)	0	0		0	0	0	(55,728)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP67	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/09/2012	05/21/2042	05/10/2012	Sale	0	1,500,000	4.5	0	0	2,871	0	0		0	0	0	2,871	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/08/2012	05/17/2012	05/17/2012	Sale	0	61,800	1.2995	0	0	1,365	0	0		0	0	0	1,365	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	.99331	0	0	3,051	0	0		0	0	0	3,051	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2011	12/31/2012	12/31/2012	Sale	0	519,001	1.4161	0	0	(35,807)	0	0		40,135	0	0	(35,807)	0	0	LD (Liability Cashflow)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/08/2012	03/21/2012	03/21/2012	Sale	0	122,000	.799488	0	0	(1,360)	0	0		0	0	0	(1,360)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/17/2012	02/17/2012	Sale	0	1,375,977	.976658	0	0	(37,125)	0	0		0	0	0	(37,125)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/03/2012	05/04/2012	05/04/2012	Sale	0	748,040	1.61975	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKJU1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/02/2012	03/19/2042	03/09/2012	Sale	0	1,500,000	4.5	0	0	410	0	0		0	0	0	410	0	0	AN (Anticipatory)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	.004176	0	0	3,664	0	0		0	0	0	3,664	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/31/2009	06/29/2012	06/29/2012	Sale	0	527,210	1.4385	0	0	(62,085)	0	0		50,216	0	0	(62,085)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2010	09/28/2012	09/28/2012	Sale	0	450,978	1.2305	0	0	20,524	0	0		(26,572)	0	0	20,524	0	0	LD (Liability Cashflow)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/17/2012	05/17/2012	05/17/2012	Sale	0	122,500	.127283	0	0	(7,181)	0	0		0	0	0	(7,181)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/23/2012	08/17/2012	08/17/2012	Sale	0	721,239	1.02599	0	0	(11,606)	0	0		0	0	0	(11,606)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	99,977	.004454	0	0	(4,292)	0	0		0	0	0	(4,292)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/19/2012	03/19/2012	Sale	0	1,421,228	1.008776	0	0	4,891	0	0		0	0	0	4,891	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/15/2012	11/15/2012	Sale	0	1,896,633	1.019493	0	0	41,458	0	0		0	0	0	41,458	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	176,601	.792877	0	0	749	0	0		0	0	0	749	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2010	03/30/2012	03/30/2012	Sale	0	506,063	1.3808	0	0	(17,995)	0	0		29,849	0	0	(17,995)	0	0	LD (Liability Cashflow)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/04/2012	11/19/2012	11/19/2012	Sale	0	104,900	1.012069	0	0	(803)	0	0		0	0	0	(803)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	868,865	1.057474	0	0	26,268	0	0		0	0	0	26,268	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	03/23/2012	03/23/2012	Sale	0	110,632	.000856	0	0	3,182	0	0		(946)	0	0	3,182	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	620,242	1.3072	0	0	4,270	0	0		0	0	0	4,270	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	04/16/2012	04/16/2012	Sale	0	2,629,598	.173491	0	0	(11,853)	0	0		0	0	0	(11,853)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	29,309,515	1.2782	0	0	(169,684)	0	0		0	0	0	(169,684)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2012	11/19/2012	11/19/2012	Sale	0	63,000	.032502	0	0	(200)	0	0		0	0	0	(200)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/05/2012	01/05/2012	Sale	0	100,600	.01287	0	0	(770)	0	0		994	0	0	(770)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	142,749,527	1.29145	0	0	(60,794)	0	0		(746,938)	0	0	(60,794)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	680,000	.9975	0	0	(2,659)	0	0		0	0	0	(2,659)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/15/2012	11/15/2012	Sale	0	1,718,423	.997009	0	0	343	0	0		0	0	0	343	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2010	09/28/2012	09/28/2012	Sale	0	490,011	1.337	0	0	(18,508)	0	0		12,272	0	0	(18,508)	0	0	LD (Liability Cashflow)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	5,317,880	.012668	0	0	(38,787)	0	0		0	0	0	(38,787)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9FO5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	10/16/2012	11/20/2042	11/16/2012	Sale	0	2,000,000	4	0	0	(5,625)	0	0		0	0	0	(5,625)	0	0	AN (Anticipatory)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	.071462	0	0	3,634	0	0		0	0	0	3,634	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A11R321	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/26/2012	12/20/2042	12/18/2012	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/21/2012	03/21/2012	Sale	0	121,302	.794913	0	0	.662	0	0		0	0	0	.662	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	3,625,391	1.3114	0	0	16,034	0	0		0	0	0	16,034	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	7,912,974	1.6031	0	0	(107,606)	0	0		0	0	0	(107,606)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/07/2012	11/19/2012	11/19/2012	Sale	0	209,300	.01279	0	0	(7,610)	0	0		0	0	0	(7,610)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	699,647	1.02632	0	0	(30,799)	0	0		0	0	0	(30,799)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/05/2012	08/20/2042	08/20/2012	Sale	0	0	.4	0	0	2,422	0	0		0	0	0	2,422	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	124,593	.049242	0	0	(3,228)	0	0		0	0	0	(3,228)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/15/2012	11/15/2012	Sale	0	3,545,951	.997009	0	0	707	0	0		0	0	0	707	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	08/20/2012	08/20/2012	Sale	0	40,939,677	1.2364	0	0	(76,158)	0	0		0	0	0	(76,158)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	751,554	.148841	0	0	1,541	0	0		0	0	0	1,541	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/01/2011	01/13/2012	01/13/2012	Sale	0	2,393,170	.17196	0	0	101,815	0	0		(62,503)	0	0	101,815	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	216,500	1.2528	0	0	4,960	0	0		0	0	0	4,960	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/29/2012	05/17/2012	05/17/2012	Sale	0	64,700	1.013531	0	0	(1,894)	0	0		0	0	0	(1,894)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	171,412	.167487	0	0	7,039	0	0		0	0	0	7,039	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/18/2012	08/17/2012	08/17/2012	Sale	0	62,200	.004277	0	0	2,123	0	0		0	0	0	2,123	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/10/2012	11/19/2012	11/19/2012	Sale	0	65,800	.809232	0	0	(642)	0	0		0	0	0	(642)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/25/2012	11/19/2012	11/19/2012	Sale	0	100,000	1.29422	0	0	(983)	0	0		0	0	0	(983)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/12/2012	11/19/2012	11/19/2012	Sale	0	253,900	1.27125	0	0	(2,047)	0	0		0	0	0	(2,047)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/30/2012	06/06/2012	06/06/2012	Sale	0	84,069	.370165	0	0	(627)	0	0		0	0	0	(627)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	04/03/2012	04/03/2012	Sale	0	156,857,139	1.342485	0	0	1,003,079	0	0		0	0	0	1,003,079	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/29/2012	05/17/2012	05/17/2012	Sale	0	107,800	1.59655	0	0	1,030	0	0		0	0	0	1,030	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	2,321,316	1.28962	0	0	(14,616)	0	0		0	0	0	(14,616)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	07/16/2012	07/16/2012	Sale	0	4,512,645	.984737	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	91,458	.004146	0	0	(1,057)	0	0		0	0	0	(1,057)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	234,495	.123153	0	0	(11,640)	0	0		0	0	0	(11,640)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	6,742,458	.012308	0	0	(9,557)	0	0		0	0	0	(9,557)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	02/21/2042	02/21/2012	Sale	0	0	4.5	0	0	3,516	0	0		0	0	0	3,516	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	61,500	.072174	0	0	(2,986)	0	0		0	0	0	(2,986)	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/13/2012	09/20/2012	09/20/2012	Sale	0	242,567	.32457	0	0	671	0	0		0	0	0	671	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	01/13/2012	01/13/2012	Sale	0	2,182,367	.143823	0	0	(16,849)	0	0		0	0	0	(16,849)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	13,182	.8115	0	0	120	0	0		0	0	0	120	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/15/2012	11/15/2012	Sale	0	1,854,805	.997009	0	0	370	0	0		0	0	0	370	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/24/2012	11/19/2012	11/19/2012	Sale	0	87,900	1.604545	0	0	(720)	0	0		0	0	0	(720)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/20/2012	09/20/2012	Sale	0	391,515	.32457	0	0	(1,083)	0	0		0	0	0	(1,083)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/06/2012	08/17/2012	08/17/2012	Sale	0	126,600	.049347	0	0	(22)	0	0		0	0	0	(22)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	283,045	.288259	0	0	25,907	0	0		0	0	0	25,907	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	91,092	1.5391	0	0	(1,296)	0	0		888	0	0	(1,296)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	152,263	.166667	0	0	(717)	0	0		0	0	0	(717)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	93,063	.004146	0	0	1,075	0	0		0	0	0	1,075	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	898,903	1.094032	0	0	(33,379)	0	0		20,080	0	0	(33,379)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	77,050	.80193	0	0	(1,631)	0	0		0	0	0	(1,631)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	24,652,400	.012491	0	0	(166,479)	0	0		0	0	0	(166,479)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	692,700	1.29672	0	0	(10,940)	0	0		937	0	0	(10,940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/24/2012	02/02/2012	02/02/2012	Sale	0	1,286,866	.01287	0	0	(26,160)	0	0		0	0	0	(26,160)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/29/2012	04/03/2012	04/03/2012	Sale	0	1,450,000	1.33785	0	0	4,281	0	0		0	0	0	4,281	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0Y1876	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/23/2012	10/18/2042	10/18/2012	Sale	0	0	.4	0	0	3,516	0	0		0	0	0	3,516	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/18/2012	11/19/2012	11/19/2012	Sale	0	63,200	1.03504	0	0	358	0	0		0	0	0	358	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	.004245	0	0	2,582	0	0		0	0	0	2,582	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	114,125	.0722	0	0	(5,498)	0	0		0	0	0	(5,498)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	8,925,232	.013094	0	0	(566,924)	0	0		0	0	0	(566,924)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/04/2012	11/19/2012	11/19/2012	Sale	0	47,939	1.01605	0	0	(1,172)	0	0		0	0	0	(1,172)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/30/2012	05/03/2012	05/03/2012	Sale	0	157,654,658	1.32355	0	0	(982,699)	0	0		0	0	0	(982,699)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	197,000	.167227	0	0	(1,093)	0	0		0	0	0	(1,093)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	298,073	.303564	0	0	(11,609)	0	0		12,591	0	0	(11,609)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	09/27/2012	09/27/2012	Sale	0	794,700	1.6161	0	0	1,524	0	0		0	0	0	1,524	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/09/2012	08/17/2012	08/17/2012	Sale	0	232,300	1.561685	0	0	895	0	0		0	0	0	895	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	12/17/2012	12/17/2012	Sale	0	1,887,359	1.014507	0	0	2,300	0	0		0	0	0	2,300	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	1,101,797	1.094032	0	0	(40,913)	0	0		24,612	0	0	(40,913)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	03/30/2012	03/30/2012	Sale	0	511,304	1.3951	0	0	(23,236)	0	0		35,083	0	0	(23,236)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2010	09/28/2012	09/28/2012	Sale	0	485,899	1.3256	0	0	(14,332)	0	0		8,115	0	0	(14,332)	0	0	LD (Liability Cashflow)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	746,951	147929	0	0	3,062	0	0		0	0	0	3,062	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/18/2012	05/18/2012	Sale	0	868,515	1.085364	0	0	20,839	0	0		0	0	0	20,839	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	1,030,279	1.023018	0	0	(844)	0	0		0	0	0	(844)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	130,678	.260342	0	0	6,461	0	0		0	0	0	6,461	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/15/2012	05/17/2012	05/17/2012	Sale	0	500,000	1.3088	0	0	(14,517)	0	0		0	0	0	(14,517)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	841,500	1.5558	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/13/2012	07/19/2042	07/05/2012	Sale	0	1,000,000	.4	0	0	469	0	0		0	0	0	469	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	04/19/2012	04/19/2012	Sale	0	1,420,010	1.007912	0	0	1,216	0	0		0	0	0	1,216	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/13/2012	07/19/2042	07/19/2012	Sale	0	0	.4	0	0	2,422	0	0		0	0	0	2,422	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	04/19/2012	04/19/2012	Sale	0	2,426,606	1.010611	0	0	(8,553)	0	0		0	0	0	(8,553)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	4,006,560	1.291645	0	0	(79,269)	0	0		21,177	0	0	(79,269)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	122,500	798467	0	0	(1,373)	0	0		0	0	0	(1,373)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOR84M2	Bond Portfolio Hedge	D1	Interest	UBS AG	01/11/2012	01/23/2042	01/11/2012	Sale	0	(500,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	1,754,575	1.002506	0	0	(880)	0	0		0	0	0	(880)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	66,594	1.22952	0	0	2,815	0	0		0	0	0	2,815	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	12/17/2012	12/17/2012	Sale	0	3,542,772	.996115	0	0	(69,812)	0	0		0	0	0	(69,812)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/24/2012	02/02/2012	02/02/2012	Sale	0	1,676,400	1.2971	0	0	(25,978)	0	0		0	0	0	(25,978)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/19/2012	11/19/2012	11/19/2012	Sale	0	79,500	.012774	0	0	(2,796)	0	0		0	0	0	(2,796)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	02/13/2012	02/13/2012	Sale	0	2,219,733	.143598	0	0	(102,090)	0	0		0	0	0	(102,090)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	172,459	.774281	0	0	(4,511)	0	0		0	0	0	(4,511)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	06/15/2012	06/15/2012	Sale	0	4,562,516	.995619	0	0	85,143	0	0		0	0	0	85,143	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/20/2012	08/17/2012	08/17/2012	Sale	0	176,577	1.57261	0	0	551	0	0		0	0	0	551	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	5,221,489	.01242	0	0	(66,269)	0	0		0	0	0	(66,269)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	1,252,399	1.03	0	0	(11,673)	0	0		0	0	0	(11,673)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	99,141	.129912	0	0	493	0	0		0	0	0	493	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AOS2N19	Bond Portfolio Hedge	D1	Interest	UBS AG	04/26/2012	06/18/2027	06/18/2012	Sale	0	0	3.5	0	0	1,523	0	0		0	0	0	1,523	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/18/2012	07/03/2012	07/03/2012	Sale	0	733,000	1.2601	0	0	(291)	0	0		0	0	0	(291)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/19/2012	05/17/2012	05/17/2012	Sale	0	60,400	.054094	0	0	(4,717)	0	0		0	0	0	(4,717)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	126,115	.049843	0	0	67	0	0		0	0	0	67	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	61,900	.114554	0	0	(2,941)	0	0		0	0	0	(2,941)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/21/2012	08/17/2012	08/17/2012	Sale	0	74,400	.167616	0	0	239	0	0		0	0	0	239	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	05/17/2012	05/17/2012	Sale	0	120,777	.002053	0	0	3,784	0	0		0	0	0	3,784	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/11/2012	05/17/2012	05/17/2012	Sale	0	98,000	1.60737	0	0	1,589	0	0		0	0	0	1,589	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/24/2012	05/17/2012	05/17/2012	Sale	0	121,700	.556514	0	0	2,084	0	0		0	0	0	2,084	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	11/19/2012	11/19/2012	Sale	0	105,800	1.03492	0	0	(611)	0	0		0	0	0	(611)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/02/2011	01/04/2012	01/04/2012	Sale	0	1,292,200	1.34337	0	0	50,471	0	0		(43,440)	0	0	50,471	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/19/2012	05/18/2012	05/18/2012	Sale	0	60,400	.174561	0	0	(2,648)	0	0		0	0	0	(2,648)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/23/2012	07/24/2012	07/24/2012	Sale	0	722,863	1.0283	0	0	(984)	0	0		0	0	0	(984)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	186,427	.794748	0	0	(603)	0	0		0	0	0	(603)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/24/2012	11/19/2012	11/19/2012	Sale	0	62,800	1.03236	0	0	520	0	0		0	0	0	520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/05/2012	11/19/2012	11/19/2012	Sale	0	255,246	.012766	0	0	8,805	0	0		0	0	0	8,805	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/10/2012	08/17/2012	08/17/2012	Sale	0	386,600	.012781	0	0	(6,228)	0	0		0	0	0	(6,228)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	07/16/2012	07/16/2012	Sale	0	1,387,359	.984737	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/25/2012	11/19/2012	11/19/2012	Sale	0	88,000	.114792	0	0	(1,029)	0	0		0	0	0	(1,029)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	7,908,827	1.60226	0	0	170,590	0	0		0	0	0	170,590	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	501,640	18205	0	0	29,596	0	0		(20,389)	0	0	29,596	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2010	06/29/2012	06/29/2012	Sale	0	485,829	1.3255	0	0	(20,672)	0	0		8,928	0	0	(20,672)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	12/04/2012	12/04/2012	Sale	0	163,876,133	1.29615	0	0	(1,586,734)	0	0		0	0	0	(1,586,734)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/30/2009	09/28/2012	09/28/2012	Sale	0	541,980	1.4788	0	0	(70,478)	0	0		63,991	0	0	(70,478)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/04/2012	05/17/2012	05/17/2012	Sale	0	74,200	.794825	0	0	2,728	0	0		0	0	0	2,728	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/21/2012	08/17/2012	08/17/2012	Sale	0	74,400	.12013	0	0	(82)	0	0		0	0	0	(82)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	308,742	.312012	0	0	2,603	0	0		0	0	0	2,603	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Taiwan Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2011	03/23/2012	03/23/2012	Sale	0	440,123	.033074	0	0	9,807	0	0		(609)	0	0	9,807	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/01/2012	05/17/2012	05/17/2012	Sale	0	247,500	1.32365	0	0	9,882	0	0		0	0	0	9,882	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	60,700	.128005	0	0	(3,880)	0	0		0	0	0	(3,880)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	294,342	.29746	0	0	(12,305)	0	0		0	0	0	(12,305)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	3,516,666	.998004	0	0	(22,251)	0	0		0	0	0	(22,251)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/15/2012	08/15/2012	Sale	0	1,926,817	1.008166	0	0	4,283	0	0		0	0	0	4,283	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	95,812	.004268	0	0	(3,824)	0	0		3,467	0	0	(3,824)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	537,222	1.60876	0	0	(3,720)	0	0		0	0	0	(3,720)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/17/2012	02/17/2012	Sale	0	1,393,980	.976658	0	0	(37,611)	0	0		0	0	0	(37,611)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/05/2012	10/11/2042	10/11/2012	Sale	0	0	3.5	0	0	2,070	0	0		0	0	0	2,070	0	0	AN (Anticipatory)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	100,603	.01287	0	0	2,045	0	0		(1,030)	0	0	2,045	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R8C43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	01/23/2042	01/13/2012	Sale	0	(1,500,000	4.5	0	0	0	0	0		781	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RCA79	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/20/2011	02/13/2042	02/13/2012	Sale	0	0	5	0	0	1,680	0	0		0	0	0	1,680	0	0	AN (Anticipatory)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	85,600	125849	0	0	(4,100)	0	0		0	0	0	(4,100)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/30/2009	12/31/2012	12/31/2012	Sale	0	542,567	1.4804	0	0	(59,373)	0	0		63,542	0	0	(59,373)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	299,200	1.55272	0	0	(5,642)	0	0		188	0	0	(5,642)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2010	06/29/2012	06/29/2012	Sale	0	496,094	1.3536	0	0	(30,969)	0	0		19,195	0	0	(30,969)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	62,000	78335	0	0	(1,903)	0	0		0	0	0	(1,903)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	91,235	.004136	0	0	(9,041)	0	0		0	0	0	(9,041)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/20/2012	08/17/2012	08/17/2012	Sale	0	74,700	.012593	0	0	104	0	0		0	0	0	104	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	104,500	151323	0	0	(1,925)	0	0		0	0	0	(1,925)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/27/2012	05/17/2012	05/17/2012	Sale	0	369,500	.01243	0	0	4,227	0	0		0	0	0	4,227	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	11/19/2012	11/19/2012	Sale	0	445,600	1.61485	0	0	6,471	0	0		0	0	0	6,471	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/05/2012	01/05/2012	Sale	0	100,568	.012866	0	0	(802)	0	0		1,026	0	0	(802)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/17/2012	08/17/2012	Sale	0	164,900	1.23008	0	0	51	0	0		0	0	0	51	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	283,995	.289226	0	0	(2,469)	0	0		0	0	0	(2,469)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/23/2012	05/17/2012	05/17/2012	Sale	0	121,300	.032887	0	0	(3,722)	0	0		0	0	0	(3,722)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	890,669	1.084011	0	0	(4,464)	0	0		0	0	0	(4,464)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z0VN1	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	10/24/2012	11/14/2042	11/09/2012	Sale	0	(500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	393,933	1.34279	0	0	21,120	0	0		0	0	0	21,120	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/19/2012	03/19/2012	Sale	0	1,439,822	1.008776	0	0	4,955	0	0		0	0	0	4,955	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/19/2012	11/19/2012	11/19/2012	Sale	0	132,500	1.04082	0	0	10	0	0		0	0	0	10	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/20/2012	08/17/2012	08/17/2012	Sale	0	1,009,971	.981557	0	0	(31,159)	0	0		0	0	0	(31,159)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/08/2012	05/17/2012	05/17/2012	Sale	0	61,800	1.00926	0	0	959	0	0		0	0	0	959	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SMUB5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/08/2012	09/20/2042	09/20/2012	Sale	0	0	4	0	0	4,297	0	0		0	0	0	4,297	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/08/2012	05/17/2012	05/17/2012	Sale	0	61,800	.561325	0	0	1,579	0	0		0	0	0	1,579	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	6,804,721	.01287	0	0	138,328	0	0		(69,657)	0	0	138,328	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/15/2012	10/15/2012	Sale	0	33,709	1.017025	0	0	91	0	0		0	0	0	91	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	05/17/2012	05/17/2012	Sale	0	233,800	012328	0	0	(4,635)	0	0		0	0	0	(4,635)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	981,750	1.254	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	81,500	.013	0	0	831	0	0		(17)	0	0	831	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	1,091,705	1.084011	0	0	5,471	0	0		0	0	0	5,471	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	6,886,539	1.5681	0	0	61,044	0	0		0	0	0	61,044	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	174,100	1.29129	0	0	1,320	0	0		0	0	0	1,320	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/18/2012	05/18/2012	Sale	0	408,240	148597	0	0	(26,024)	0	0		0	0	0	(26,024)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	3,365,649	997506	0	0	(46,028)	0	0		0	0	0	(46,028)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/21/2012	08/17/2012	08/17/2012	Sale	0	74,400	072302	0	0	3,474	0	0		0	0	0	3,474	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	08/20/2012	08/20/2012	Sale	0	2,579,109	168316	0	0	10,680	0	0		0	0	0	10,680	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/27/2012	05/17/2012	05/17/2012	Sale	0	123,200	12865	0	0	8,454	0	0		0	0	0	8,454	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/18/2012	11/19/2012	11/19/2012	Sale	0	66,300	824825	0	0	(476)	0	0		0	0	0	(476)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/19/2012	05/17/2012	05/17/2012	Sale	0	183,700	81408	0	0	10,940	0	0		0	0	0	10,940	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/19/2012	08/17/2012	08/17/2012	Sale	0	62,100	297732	0	0	910	0	0		0	0	0	910	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	292,613	073389	0	0	(3,488)	0	0		(7,211)	0	0	(3,488)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	2,347,142	977517	0	0	20,366	0	0		0	0	0	20,366	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	1,071,950	1.064396	0	0	(5,110)	0	0		0	0	0	(5,110)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RKVT0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/03/2012	04/19/2042	04/17/2012	Sale	0	(17,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RLZ80	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/08/2012	04/19/2042	04/09/2012	Sale	0	128,000,000	4.5	0	0	720,000	0	0		0	0	0	720,000	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/06/2012	02/13/2042	02/09/2012	Sale	0	(25,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	472,169,197	1.338515	0	0	16,796,477	0	0		(14,217,990)	0	0	16,796,477	0	0	FX (Foreign Exchange)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0R6DT1	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/28/2011	01/12/2042	01/10/2012	Sale	0	(51,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMII MAE II GNMA2 30YR TBA(REG C) - B8A118224	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/15/2012	11/20/2042	10/26/2012	Sale	0	71,000,000	3.5	0	0	(327,266)	0	0		0	0	0	(327,266)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z0VN1	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	10/03/2012	11/14/2042	11/14/2012	Sale	0	0	3.5	0	0	94,453	0	0		0	0	0	94,453	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13UT40	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/16/2012	12/20/2042	12/20/2012	Sale	0	0	4	0	0	6,406	0	0		0	0	0	6,406	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RZUX9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/10/2012	06/20/2042	06/20/2012	Sale	0	0	4.5	0	0	382,285	0	0		0	0	0	382,285	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A0TMKG4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	08/28/2012	09/13/2042	08/31/2012	Sale	0	10,000,000	3	0	0	(4,688)	0	0		0	0	0	(4,688)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RZUX9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/10/2012	06/20/2042	06/18/2012	Sale	0	164,500,000	4.5	0	0	353,418	0	0		0	0	0	353,418	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0S3J38	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/31/2012	06/13/2042	06/11/2012	Sale	0	30,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/16/2012	09/13/2042	09/11/2012	Sale	0	25,000,000	3.5	0	0	(202,148)	0	0		0	0	0	(202,148)	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0ZGA48	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	08/31/2012	10/11/2042	10/02/2012	Sale	0	70,000,000	3.5	0	0	1,219,531	0	0		0	0	0	1,219,531	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0SM2H3	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/20/2012	09/13/2042	09/06/2012	Sale	0	35,000,000	3.5	0	0	(87,500)	0	0		0	0	0	(87,500)	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0RBSW7	Bond Portfolio Hedge	D1	Interest	UBS AG	01/06/2012	02/13/2042	02/08/2012	Sale	0	49,000,000	4.5	0	0	70,820	0	0		0	0	0	70,820	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S8UV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/05/2012	07/19/2042	07/05/2012	Sale	0	(17,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0R3ZG2	Bond Portfolio Hedge	D1	Interest	UBS AG	12/21/2011	01/23/2042	01/17/2012	Sale	0	49,000,000	.4	0	0	170,352	0	0		(170,352)	0	0	170,352	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RDF23	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/27/2012	02/13/2042	02/09/2012	Sale	0	(50,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A0ZFWD6	Bond Portfolio Hedge	D1	Interest	UBS AG	09/14/2012	10/18/2042	10/18/2012	Sale	0	0	3.5	0	0	54,688	0	0		0	0	0	54,688	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0ZQVN1	Bond Portfolio Hedge	D1	Interest	UBS AG	09/20/2012	11/14/2042	11/14/2012	Sale	0	0	3.5	0	0	57,422	0	0		0	0	0	57,422	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RKV29	Bond Portfolio Hedge	D1	Interest	UBS AG	01/31/2012	03/19/2042	03/19/2012	Sale	0	0	.4	0	0	79,512	0	0		0	0	0	79,512	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SK451	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/06/2012	08/20/2042	08/15/2012	Sale	0	64,500,000	4.5	0	0	45,352	0	0		0	0	0	45,352	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0R6G35	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/05/2011	01/12/2042	01/10/2012	Sale	0	(6,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RMCW0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/20/2012	04/12/2042	03/27/2012	Sale	0	12,000,000	.4	0	0	75,938	0	0		0	0	0	75,938	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	08/20/2012	08/20/2012	Sale	0	10,293,694	1.5742	0	0	(24,848)	0	0		0	0	0	(24,848)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0RFHU4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/10/2012	02/13/2042	02/03/2012	Sale	0	74,000,000	3.5	0	0	378,672	0	0		0	0	0	378,672	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0RQZW6	Bond Portfolio Hedge	D1	Interest	UBS AG	02/27/2012	04/19/2042	04/17/2012	Sale	0	12,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SHVL3	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/08/2012	08/20/2042	08/16/2012	Sale	0	(28,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SHVL3	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/08/2012	08/20/2042	08/15/2012	Sale	0	(17,500,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0RFBT3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/11/2012	06/20/2042	06/18/2012	Sale	0	29,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0RFBT3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/11/2012	06/20/2042	06/20/2012	Sale	0	0	.4	0	0	80,430	0	0		0	0	0	80,430	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0RFHU4	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/23/2012	02/13/2042	02/09/2012	Sale	0	50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0YHEN1	Bond Portfolio Hedge	D1	Interest	UBS AG	08/15/2012	09/20/2042	09/18/2012	Sale	0	55,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8A0RFCL9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/09/2012	02/16/2027	02/16/2012	Sale	0	0	.5	0	0	2,891	0	0		0	0	0	2,891	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13USP4	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	11/16/2012	12/20/2042	12/20/2012	Sale	0	0	4.5	0	0	32,813	0	0		0	0	0	32,813	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RMCW0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/23/2012	04/12/2042	04/10/2012	Sale	0	50,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RMCW0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/26/2012	04/12/2042	04/10/2012	Sale	0	(50,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	03/12/2042	03/06/2012	Sale	0	100,000,000	.4	0	0	(289,063)	0	0		0	0	0	(289,063)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0R6G35	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/05/2011	01/12/2042	01/10/2012	Sale	0	(6,000,000)	3.5	0	0	0	0	0		63,750	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0RBSW7	Bond Portfolio Hedge	D1	Interest	Nomura Securities Intl	12/15/2011	02/13/2042	02/13/2012	Sale	0	0	4.5	0	0	187,500	0	0		0	0	0	187,500	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/27/2012	09/13/2042	09/10/2012	Sale	0	55,500,000	3.5	0	0	149,590	0	0		0	0	0	149,590	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/23/2012	08/13/2042	07/23/2012	Sale	0	(37,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RJFG9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/28/2012	03/19/2042	02/28/2012	Sale	0	36,000,000	.5	0	0	(5,625)	0	0		0	0	0	(5,625)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1010F5	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	10/16/2012	10/18/2042	10/16/2012	Sale	0	(52,500,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R80A2	Bond Portfolio Hedge	D1	Interest	UBS AG	11/28/2011	01/23/2042	01/23/2012	Sale	0	0	.5	0	0	21,546	0	0		0	0	0	21,546	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SK451	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	08/15/2012	08/20/2042	08/15/2012	Sale	0	(64,500,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/18/2012	05/18/2012	Sale	0	531,684,107	1.317968	0	0	18,463,360	0	0		0	0	0	18,463,360	0	0	FX (Foreign Exchange)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A12V5J2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/02/2012	12/20/2042	11/27/2012	Sale	0	55,500,000	.3	0	0	108,398	0	0		0	0	0	108,398	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0SM2H3	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	08/31/2012	09/13/2042	09/06/2012	Sale	0	(35,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOS2AX3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/24/2012	06/20/2042	06/20/2012	Sale	0	0	4.5	0	0	10,957	0	0		0	0	0	10,957	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP59	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/18/2012	05/21/2042	05/17/2012	Sale	0	98,000,000	4	0	0	417,266	0	0		0	0	0	417,266	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/18/2012	11/20/2012	11/20/2012	Sale	0	163,218,750	1.30575	0	0	(3,181,250)	0	0		0	0	0	(3,181,250)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	UBS AG	07/02/2012	07/12/2042	07/10/2012	Sale	0	(17,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORH5J8	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/18/2012	03/12/2042	03/12/2012	Sale	0	0	4.5	0	0	228,750	0	0		0	0	0	228,750	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8AOYYK4	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	09/05/2012	10/11/2042	10/09/2012	Sale	0	24,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOYY876	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/23/2012	10/18/2042	10/16/2012	Sale	0	25,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORMCW0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/07/2012	04/12/2042	03/13/2012	Sale	0	500,000	4	0	0	(977)	0	0		0	0	0	(977)	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8AOSNBV4	Bond Portfolio Hedge	D1	Interest	UBS AG	08/22/2012	09/20/2042	09/14/2012	Sale	0	25,000,000	3.5	0	0	429,688	0	0		0	0	0	429,688	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AORKBS4	Bond Portfolio Hedge	D1	Interest	UBS AG	02/21/2012	03/19/2042	02/27/2012	Sale	0	12,000,000	4	0	0	30,938	0	0		0	0	0	30,938	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORG030	Bond Portfolio Hedge	D1	Interest	UBS AG	02/16/2012	02/21/2042	02/16/2012	Sale	0	(27,000,000)	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	02/21/2042	02/15/2012	Sale	0	145,000,000	4.5	0	0	124,609	0	0		0	0	0	124,609	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOS2RF4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/22/2012	06/13/2042	06/11/2012	Sale	0	1,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AORJZJ1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/27/2012	03/12/2042	03/05/2012	Sale	0	42,500,000	3.5	0	0	(74,707)	0	0		0	0	0	(74,707)	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A10HT71	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	10/15/2012	11/14/2042	11/09/2012	Sale	0	206,000,000	3	0	0	297,734	0	0		0	0	0	297,734	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A11REA1	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	10/16/2012	11/20/2042	11/16/2012	Sale	0	52,500,000	4.5	0	0	(246,094)	0	0		0	0	0	(246,094)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	UBS AG	06/22/2012	07/12/2042	07/10/2012	Sale	0	17,000,000	3.5	0	0	86,992	0	0		0	0	0	86,992	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	01/19/2012	02/13/2042	01/31/2012	Sale	0	25,000,000	4	0	0	114,258	0	0		0	0	0	114,258	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AOR4WE8	Bond Portfolio Hedge	D1	Interest	Goldman Sachs & Co	12/01/2011	01/12/2042	01/10/2012	Sale	0	100,000,000	4	0	0	0	0	0		(1,117,188)	0	0	0	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A12V5J2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/27/2012	12/20/2042	11/27/2012	Sale	0	(55,500,000)	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/02/2012	07/12/2042	07/10/2012	Sale	0	(20,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/21/2011	01/23/2042	01/19/2012	Sale	0	27,000,000	4	0	0	0	0	0		(101,250)	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AOR4WE8	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/19/2011	01/12/2042	01/10/2012	Sale	0	(88,000,000)	4	0	0	0	0	0		247,500	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A10KGF4	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	11/08/2012	12/12/2042	12/12/2012	Sale	0	0	3.5	0	0	898	0	0		0	0	0	898	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A114DB1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/23/2012	11/20/2042	10/23/2012	Sale	0	(40,000,000)	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/06/2012	08/13/2042	07/23/2012	Sale	0	83,000,000	3.5	0	0	392,305	0	0		0	0	0	392,305	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORS1U3	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	03/16/2012	04/19/2042	03/16/2012	Sale	0	(5,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORLZ80	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/09/2012	04/19/2042	04/09/2012	Sale	0	(128,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZ4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/07/2012	10/11/2042	10/09/2012	Sale	0	21,000,000	3.5	0	0	143,555	0	0		0	0	0	143,555	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOS92B5	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/01/2012	07/12/2042	07/10/2012	Sale	0	7,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	02/16/2012	03/12/2042	03/08/2012	Sale	0	(39,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS30G9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/03/2012	06/20/2042	06/13/2012	Sale	0	98,000,000	4	0	0	983,828	0	0		0	0	0	983,828	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/17/2012	01/17/2012	Sale	0	1,649,493	1.01695	0	0	(36,738)	0	0		10,930	0	0	(36,738)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS30G9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/03/2012	06/20/2042	06/20/2012	Sale	0	0	4	0	0	264,141	0	0		0	0	0	264,141	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/05/2012	08/20/2012	08/20/2012	Sale	0	39,074,294	1.24471	0	0	333,072	0	0		0	0	0	333,072	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8A0RT4G7	Bond Portfolio Hedge	D1	Interest	UBS AG	01/09/2012	01/18/2027	01/09/2012	Sale	0	(2,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RZUX9	Bond Portfolio Hedge	D1	Interest	UBS AG	06/04/2012	06/20/2042	06/18/2012	Sale	0	(5,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RZUX9	Bond Portfolio Hedge	D1	Interest	UBS AG	06/04/2012	06/20/2042	06/18/2012	Sale	0	(50,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RS1R0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/07/2012	04/12/2042	04/12/2012	Sale	0	0	4.5	0	0	42,969	0	0		0	0	0	42,969	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	02/07/2012	03/12/2042	03/08/2012	Sale	0	85,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	06/27/2012	08/13/2042	08/02/2012	Sale	0	78,000,000	3.5	0	0	612,422	0	0		0	0	0	612,422	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP59	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/03/2012	05/21/2042	05/17/2012	Sale	0	(98,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8A0SOD08	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	04/12/2012	05/17/2027	05/17/2012	Sale	0	0	5	0	0	2,656	0	0		0	0	0	2,656	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FG0LD 30YR TBA(REG A) - B8A0SM2H3	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/18/2012	09/13/2042	09/13/2012	Sale	0	0	3.5	0	0	92,969	0	0		0	0	0	92,969	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RMCW0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/13/2012	04/12/2042	03/13/2012	Sale	0	(500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	04/16/2012	04/16/2012	Sale	0	10,912,787	1.58331	0	0	(6,134)	0	0		0	0	0	(6,134)	0	0	FX (Foreign Exchange)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RJFG9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/25/2012	03/19/2042	03/19/2012	Sale	0	0	5	0	0	2,109	0	0		0	0	0	2,109	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RT0D0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/27/2012	05/14/2042	04/26/2012	Sale	0	12,000,000	4	0	0	103,594	0	0		0	0	0	103,594	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RZUX9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/04/2012	06/20/2042	06/18/2012	Sale	0	(50,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RT0D0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/27/2012	05/14/2042	05/14/2012	Sale	0	0	4	0	0	26,719	0	0		0	0	0	26,719	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	02/16/2012	03/12/2042	02/16/2012	Sale	0	11,000,000	4	0	0	(6,016)	0	0		0	0	0	(6,016)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RP2T1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/16/2012	03/19/2042	02/28/2012	Sale	0	9,000,000	5	0	0	(5,625)	0	0		0	0	0	(5,625)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/08/2012	03/12/2042	03/06/2012	Sale	0	(50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	02/13/2042	02/09/2012	Sale	0	(50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	01/31/2012	02/13/2042	02/09/2012	Sale	0	(25,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A0RRYM7	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	03/20/2012	04/19/2042	04/17/2012	Sale	0	5,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RB0A2	Bond Portfolio Hedge	D1	Interest	UBS AG	01/12/2012	01/23/2042	01/12/2012	Sale	0	(27,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0R6G35	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/17/2011	01/12/2042	01/10/2012	Sale	0	35,000,000	3.5	0	0	0	0	0		(423,828)	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SHVL3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/27/2012	08/20/2042	08/15/2012	Sale	0	(100,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/19/2011	02/13/2042	02/06/2012	Sale	0	100,000,000	4	0	0	187,500	0	0		0	0	0	187,500	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0R76H3	Bond Portfolio Hedge	D1	Interest	UBS AG	11/22/2011	01/23/2042	01/23/2012	Sale	0	0	5	0	0	818	0	0		0	0	0	818	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP67	Bond Portfolio Hedge	D1	Interest	UBS AG	05/14/2012	05/21/2042	05/14/2012	Sale	0	(5,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8A0RFCL9	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	01/26/2012	02/16/2027	02/14/2012	Sale	0	(2,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/29/2012	05/31/2012	05/31/2012	Sale	0	575,138	1.2533	0	0	(7,710)	0	0		0	0	0	(7,710)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/29/2012	08/31/2012	08/31/2012	Sale	0	853,560	1.253	0	0	5,109	0	0		0	0	0	5,109	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/27/2012	01/31/2012	01/31/2012	Sale	0	688,705	1.311	0	0	(998)	0	0		0	0	0	(998)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/28/2011	01/31/2012	01/31/2012	Sale	0	1,109,550	1.2946	0	0	(12,427)	0	0		0	0	0	(12,427)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Investment in Foreign Subsidiaries	N/A	Currency	Pru Global Fund	09/26/2012	09/28/2012	09/28/2012	Sale	0	485,808	1.6193	0	0	(1,350)	0	0		0	0	0	(1,350)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Investment in Foreign Subsidiaries	N/A	Currency	Pru Global Fund	01/09/2012	02/29/2012	02/29/2012	Sale	0	3,544,623	97316	0	0	153,228	0	0		0	0	0	153,228	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/27/2012	07/31/2012	07/31/2012	Sale	0	861,454	1.2317	0	0	(70)	0	0		0	0	0	(70)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/29/2012	05/31/2012	05/31/2012	Sale	0	898,467	1.2533	0	0	(12,044)	0	0		0	0	0	(12,044)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/28/2011	01/31/2012	01/31/2012	Sale	0	710,259	1.2946	0	0	(7,955)	0	0		0	0	0	(7,955)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/28/2012	03/30/2012	03/30/2012	Sale	0	1,000,245	1.3304	0	0	977	0	0		0	0	0	977	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	07/16/2012	07/16/2012	Sale	0	4,203,100	.984737	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/15/2012	05/15/2012	Sale	0	2,562,323	1.009795	0	0	34,712	0	0		0	0	0	34,712	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	12/17/2012	12/17/2012	Sale	0	3,358,389	1.014507	0	0	4,094	0	0		0	0	0	4,094	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/15/2012	05/15/2012	Sale	0	20,651,555	1.009795	0	0	279,767	0	0		0	0	0	279,767	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/05/2012	07/06/2012	07/06/2012	Sale	0	4,338	.985998	0	0	20	0	0		0	0	0	20	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	10/31/2012	10/31/2012	Sale	0	7,951,812	1.28464	0	0	(69,079)	0	0		0	0	0	(69,079)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	02/17/2012	02/17/2012	Sale	0	4,276,374	1.001904	0	0	4,718	0	0		0	0	0	4,718	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	09/17/2012	09/17/2012	Sale	0	3,514,660	1.030503	0	0	(5,063)	0	0		0	0	0	(5,063)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	2,376,500	1.254	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/28/2011	01/31/2012	01/31/2012	Sale	0	10,583,968	1.2946	0	0	(118,544)	0	0		0	0	0	(118,544)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/29/2012	09/28/2012	09/28/2012	Sale	0	8,156,884	1.25326	0	0	(216,344)	0	0		0	0	0	(216,344)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	5,538,228	1.29049	0	0	(110,336)	0	0		0	0	0	(110,336)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/18/2012	07/20/2012	07/20/2012	Sale	0	69,742	1.2235	0	0	382	0	0		0	0	0	382	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/15/2012	08/15/2012	Sale	0	2,036,226	1.008166	0	0	4,526	0	0		0	0	0	4,526	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	07/16/2012	07/16/2012	Sale	0	943,360	1.2699	0	0	34,097	0	0		0	0	0	34,097	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/03/2012	05/04/2012	05/04/2012	Sale	0	4,064,160	1.61975	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	2,112,023	1.6131	0	0	8,903	0	0		0	0	0	8,903	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/27/2012	01/31/2012	01/31/2012	Sale	0	10,262,775	1.311	0	0	(14,874)	0	0		0	0	0	(14,874)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	2,075,277	1.555	0	0	(95,957)	0	0		0	0	0	(95,957)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/04/2012	11/19/2012	11/19/2012	Sale	0	104,900	.7901	0	0	(3,824)	0	0		0	0	0	(3,824)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/30/2012	05/17/2012	05/17/2012	Sale	0	64,900	1.6237	0	0	(1,695)	0	0		0	0	0	(1,695)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	1,406,319	1.311455	0	0	(9,699)	0	0		0	0	0	(9,699)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKVT0	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	04/19/2042	04/19/2012	Sale	0	0	.4	0	0	1,465	0	0		0	0	0	1,465	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	288,489	.291545	0	0	(10,441)	0	0		0	0	0	(10,441)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	.049963	0	0	(771)	0	0		0	0	0	(771)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	868,544	1.057082	0	0	3,019	0	0		0	0	0	3,019	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2010	12/31/2012	12/31/2012	Sale	0	495,545	1.3521	0	0	(12,351)	0	0		16,837	0	0	(12,351)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/20/2012	08/20/2012	Sale	0	2,338,087	.139821	0	0	(169,335)	0	0		0	0	0	(169,335)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	886,415	1.60876	0	0	(6,138)	0	0		0	0	0	(6,138)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/02/2012	08/17/2012	08/17/2012	Sale	0	127,407	.012586	0	0	111	0	0		0	0	0	111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	09/17/2012	09/17/2012	Sale	0	1,135,657	1.007252	0	0	(24,541)	0	0		0	0	0	(24,541)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORCA79	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/26/2012	02/13/2042	01/26/2012	Sale	0	(1,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	317,900	.012369	0	0	(5,236)	0	0		0	0	0	(5,236)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	101,112	.004505	0	0	(924)	0	0		0	0	0	(924)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	181,626	.774281	0	0	(4,751)	0	0		0	0	0	(4,751)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	01/13/2012	01/13/2012	Sale	0	47,068,623	1.2683	0	0	(59,379)	0	0		0	0	0	(59,379)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/04/2012	08/17/2012	08/17/2012	Sale	0	62,000	.532071	0	0	2,636	0	0		0	0	0	2,636	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	168,632	.807	0	0	84	0	0		0	0	0	84	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	197,300	.01284	0	0	(7,915)	0	0		0	0	0	(7,915)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/19/2012	11/19/2012	Sale	0	88,200	.81889	0	0	(190)	0	0		0	0	0	(190)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	611,892	1.2896	0	0	11,435	0	0		0	0	0	11,435	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/08/2012	11/19/2012	11/19/2012	Sale	0	37,800	.548396	0	0	(494)	0	0		0	0	0	(494)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	26,458,710	.012679	0	0	739,285	0	0		0	0	0	739,285	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	11/19/2012	11/19/2012	Sale	0	78,700	1.26083	0	0	(1,290)	0	0		0	0	0	(1,290)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	85,600	.053234	0	0	(5,410)	0	0		0	0	0	(5,410)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/05/2012	08/17/2012	08/17/2012	Sale	0	124,200	1.24673	0	0	(1,697)	0	0		0	0	0	(1,697)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	11/19/2012	11/19/2012	Sale	0	1,476,500	.01281	0	0	55,941	0	0		0	0	0	55,941	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/21/2012	08/17/2012	08/17/2012	Sale	0	74,400	.168033	0	0	54	0	0		0	0	0	54	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/24/2012	05/25/2012	05/25/2012	Sale	0	197,889	.782779	0	0	(340)	0	0		0	0	0	(340)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/20/2012	11/20/2012	Sale	0	388,489	.075364	0	0	(6,889)	0	0		0	0	0	(6,889)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	06/29/2012	06/29/2012	Sale	0	500,123	1.3645	0	0	(34,966)	0	0		23,179	0	0	(34,966)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	7,921,750	.012668	0	0	57,779	0	0		0	0	0	57,779	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2010	09/28/2012	09/28/2012	Sale	0	510,901	1.394	0	0	(39,399)	0	0		33,062	0	0	(39,399)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	10/15/2012	10/15/2012	Sale	0	1,828,440	1.029654	0	0	17,527	0	0		0	0	0	17,527	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	3,725,392	1.22952	0	0	(157,497)	0	0		0	0	0	(157,497)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/31/2012	07/03/2012	07/03/2012	Sale	0	147,197,775	1.236582	0	0	(2,859,007)	0	0		0	0	0	(2,859,007)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	07/16/2012	07/16/2012	Sale	0	4,459,509	.973141	0	0	(53,136)	0	0		0	0	0	(53,136)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORT0D0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/11/2012	05/14/2042	05/09/2012	Sale	0	(500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/30/2012	05/17/2012	05/17/2012	Sale	0	302,700	1.32361	0	0	(12,077)	0	0		0	0	0	(12,077)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/19/2012	03/19/2012	Sale	0	2,422,200	1.008776	0	0	8,336	0	0		0	0	0	8,336	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	03/13/2012	03/13/2012	Sale	0	49,689,108	1.32706	0	0	605,079	0	0		0	0	0	605,079	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/19/2012	03/19/2012	Sale	0	4,622,810	1.008776	0	0	15,910	0	0		0	0	0	15,910	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	12/31/2012	12/31/2012	Sale	0	495,091	1.3516	0	0	(12,161)	0	0		16,646	0	0	(12,161)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/02/2012	10/02/2012	Sale	0	53,106	1.017294	0	0	11	0	0		0	0	0	11	0	0	FX (Foreign Exchange)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A118224	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	10/24/2012	11/20/2042	11/16/2012	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	126,168	838	0	0	(602)	0	0		0	0	0	(602)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	06/15/2012	06/15/2012	Sale	0	1,372,224	.973994	0	0	4,290	0	0		0	0	0	4,290	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	48,600	1.002607	0	0	909	0	0		0	0	0	909	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/05/2012	01/17/2012	01/17/2012	Sale	0	338,604	.072755	0	0	(7,021)	0	0		0	0	0	(7,021)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	237,225	1.5681	0	0	(2,103)	0	0		0	0	0	(2,103)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/31/2009	03/30/2012	03/30/2012	Sale	0	526,404	1.4363	0	0	(38,336)	0	0		50,162	0	0	(38,336)	0	0	LD (Liability Cashflow)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	723,834	1.0618	0	0	(46,492)	0	0		0	0	0	(46,492)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/17/2012	05/17/2012	Sale	0	123,600	1.2944	0	0	2,254	0	0		0	0	0	2,254	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	30,171,732	1.34279	0	0	1,617,575	0	0		0	0	0	1,617,575	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/18/2012	11/19/2012	11/19/2012	Sale	0	126,400	1.31082	0	0	(2,827)	0	0		0	0	0	(2,827)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	126,511	.049999	0	0	(990)	0	0		0	0	0	(990)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/03/2012	11/19/2012	11/19/2012	Sale	0	126,000	.811418	0	0	(886)	0	0		0	0	0	(886)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	4,412,702	.962927	0	0	(105,727)	0	0		85,795	0	0	(105,727)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	3,448,733	1.011122	0	0	(2,443)	0	0		0	0	0	(2,443)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	310,318	.077829	0	0	21,088	0	0		0	0	0	21,088	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	03/02/2012	03/02/2012	Sale	0	350,993	1.31501	0	0	(1,465)	0	0		0	0	0	(1,465)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/20/2012	08/20/2012	Sale	0	2,563,446	.167294	0	0	(26,342)	0	0		0	0	0	(26,342)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/28/2012	08/17/2012	08/17/2012	Sale	0	68,000	.164498	0	0	(1,512)	0	0		0	0	0	(1,512)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	12/17/2012	12/17/2012	Sale	0	953,273	.996115	0	0	(18,785)	0	0		0	0	0	(18,785)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AQS3QG9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/02/2012	06/20/2042	06/13/2012	Sale	0	1,000,000	.4	0	0	7,891	0	0		0	0	0	7,891	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	06/29/2012	06/29/2012	Sale	0	500,859	1.3666	0	0	(35,734)	0	0		23,945	0	0	(35,734)	0	0	LD (Liability Cashflow)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	287,704	.12097	0	0	(2,730)	0	0		0	0	0	(2,730)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	94,460	.123778	0	0	(146)	0	0		0	0	0	(146)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	230,610	.032352	0	0	(3,382)	0	0		0	0	0	(3,382)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	341,649	1.5682	0	0	(5,054)	0	0		0	0	0	(5,054)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/05/2012	01/05/2012	Sale	0	100,600	.01287	0	0	770	0	0		(994)	0	0	770	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	93,983	.123153	0	0	4,665	0	0		0	0	0	4,665	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	3,455,364	.998004	0	0	21,863	0	0		0	0	0	21,863	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund	08/27/2012	09/20/2012	09/20/2012	Sale	0	130,600	.00088	0	0	(1,619)	0	0		0	0	0	(1,619)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	2,856,230	1.291645	0	0	(56,510)	0	0		15,097	0	0	(56,510)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	61,900	.982366	0	0	1,857	0	0		0	0	0	1,857	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/16/2012	03/23/2012	03/23/2012	Sale	0	1,101,909	.000891	0	0	(12,956)	0	0		0	0	0	(12,956)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/14/2012	05/14/2012	Sale	0	82	.00087	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	6,951,711	1.58294	0	0	7,202	0	0		0	0	0	7,202	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund	02/21/2012	05/18/2012	05/18/2012	Sale	0	72,900	1.098177	0	0	2,579	0	0		0	0	0	2,579	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/26/2012	06/20/2012	06/20/2012	Sale	0	85,800	.327514	0	0	(2,779)	0	0		0	0	0	(2,779)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	92,973	1.586	0	0	317	0	0		0	0	0	317	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/13/2012	08/13/2012	Sale	0	121,101	.032157	0	0	2,867	0	0		0	0	0	2,867	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	06/20/2012	06/20/2012	Sale	0	61,500	.000861	0	0	(545)	0	0		0	0	0	(545)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AQZQVN1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/03/2012	11/14/2042	11/08/2012	Sale	0	500,000	3.5	0	0	(1,992)	0	0		0	0	0	(1,992)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/13/2012	05/17/2012	05/17/2012	Sale	0	85,300	1.5624	0	0	(1,032)	0	0		0	0	0	(1,032)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	3,560,888	1.008929	0	0	16,272	0	0		0	0	0	16,272	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	715,790	1.05	0	0	5,113	0	0		0	0	0	5,113	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/21/2012	08/17/2012	08/17/2012	Sale	0	186,500	.01248	0	0	(1,431)	0	0		0	0	0	(1,431)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	10,996	.8	0	0	(37)	0	0		0	0	0	(37)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	7,711,012	1.58385	0	0	8,520	0	0		0	0	0	8,520	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	1,376,100	1.29672	0	0	(21,734)	0	0		1,862	0	0	(21,734)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/15/2012	05/15/2012	Sale	0	2,424,646	1.009795	0	0	32,847	0	0		0	0	0	32,847	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/04/2012	05/18/2012	05/18/2012	Sale	0	61,800	146836	0	0	3,246	0	0		0	0	0	3,246	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	8,688,916	1.586	0	0	29,584	0	0		0	0	0	29,584	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	181,629	774293	0	0	976	0	0		0	0	0	976	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	4,479,562	977517	0	0	38,868	0	0		0	0	0	38,868	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	122,300	1.59355	0	0	(940)	0	0		0	0	0	(940)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	23,925,587	01287	0	0	(486,366)	0	0		244,917	0	0	(486,366)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/15/2012	05/15/2012	Sale	0	1,422,318	996512	0	0	(567)	0	0		0	0	0	(567)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	09/17/2012	09/17/2012	Sale	0	1,016,051	1.030503	0	0	(1,464)	0	0		0	0	0	(1,464)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/31/2012	03/02/2012	03/02/2012	Sale	0	733,166	1.57517	0	0	4,855	0	0		0	0	0	4,855	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	1,714,661	979701	0	0	40,794	0	0		0	0	0	40,794	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/06/2012	11/19/2012	11/19/2012	Sale	0	150,000	1.28163	0	0	(15)	0	0		0	0	0	(15)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	61,900	1.0193	0	0	1,409	0	0		0	0	0	1,409	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/24/2012	11/19/2012	11/19/2012	Sale	0	132,800	051758	0	0	3,183	0	0		0	0	0	3,183	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	224,156	031447	0	0	(282)	0	0		0	0	0	(282)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	379,654	1.05	0	0	2,712	0	0		0	0	0	2,712	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2010	06/29/2012	06/29/2012	Sale	0	475,342	1.2968	0	0	(10,153)	0	0		(1,560)	0	0	(10,153)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	60,700	1.57913	0	0	(83)	0	0		0	0	0	(83)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/02/2012	08/02/2012	Sale	0	151,452,571	1.26934	0	0	6,364,315	0	0		0	0	0	6,364,315	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	03/13/2012	03/13/2012	Sale	0	2,354,479	146843	0	0	15,977	0	0		0	0	0	15,977	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/13/2012	05/17/2012	05/17/2012	Sale	0	208,300	012341	0	0	3,898	0	0		0	0	0	3,898	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/15/2012	05/15/2012	Sale	0	4,566,608	996512	0	0	(1,820)	0	0		0	0	0	(1,820)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	336,339	1.008929	0	0	(1,537)	0	0		0	0	0	(1,537)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/05/2012	08/20/2042	08/20/2012	Sale	0	0	4	0	0	2,422	0	0		0	0	0	2,422	0	0	AN (Anticipatory)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	293,108	073513	0	0	2,993	0	0		0	0	0	2,993	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	5,243,682	012491	0	0	(35,411)	0	0		0	0	0	(35,411)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/18/2012	05/18/2012	Sale	0	24,321,497	1.59548	0	0	225,306	0	0		0	0	0	225,306	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	5,388,840	013094	0	0	342,295	0	0		0	0	0	342,295	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	11/20/2012	11/20/2012	Sale	0	2,691,770	172726	0	0	26,196	0	0		0	0	0	26,196	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	24,928,756	1.291645	0	0	(493,212)	0	0		131,764	0	0	(493,212)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/06/2012	08/17/2012	08/17/2012	Sale	0	74,600	04791	0	0	(2,224)	0	0		0	0	0	(2,224)	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	03/23/2012	03/23/2012	Sale	0	232,711	311381	0	0	10,172	0	0		(2,289)	0	0	10,172	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	404,699	032552	0	0	(660)	0	0		0	0	0	(660)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/08/2012	05/17/2012	05/17/2012	Sale	0	54,161	1.582	0	0	24	0	0		0	0	0	24	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/17/2012	05/17/2012	Sale	0	86,300	795355	0	0	634	0	0		0	0	0	634	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	237,164	1.5677	0	0	2,708	0	0		0	0	0	2,708	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	10/15/2012	10/15/2012	Sale	0	3,772,971	1.029654	0	0	36,168	0	0		0	0	0	36,168	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	731,128	1.0725	0	0	682	0	0		0	0	0	682	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	318,131	01287	0	0	6,467	0	0		(3,257)	0	0	6,467	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	5,124,082	.012892	0	0	(55,221)	0	0		41,719	0	0	(55,221)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/04/2012	05/17/2012	05/17/2012	Sale	0	136,000	1.01966	0	0	3,476	0	0		0	0	0	3,476	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2012	11/19/2012	11/19/2012	Sale	0	37,700	.052231	0	0	(1,237)	0	0		0	0	0	(1,237)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/19/2012	11/19/2012	Sale	0	251,674	.012761	0	0	8,602	0	0		0	0	0	8,602	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/02/2012	05/17/2012	05/17/2012	Sale	0	148,100	1.31384	0	0	4,852	0	0		0	0	0	4,852	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	02/13/2012	02/13/2012	Sale	0	22,436,872	1.53205	0	0	(693,441)	0	0		0	0	0	(693,441)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	03/31/2014	12/31/2012	Sale	0	525,740	1.3596	0	0	0	0	0		(9,902)	0	0	0	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2010	09/28/2012	09/28/2012	Sale	0	475,195	1.2964	0	0	(3,629)	0	0		(2,537)	0	0	(3,629)	0	0	LD (Liability Cashflow)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	1,614,642	.9975	0	0	(6,313)	0	0		0	0	0	(6,313)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	6,955,413	1.5391	0	0	98,969	0	0		(67,784)	0	0	98,969	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	08/20/2012	08/20/2012	Sale	0	2,499,178	.149454	0	0	8,244	0	0		0	0	0	8,244	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	3,291,632	.997506	0	0	45,015	0	0		0	0	0	45,015	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/07/2012	11/19/2012	11/19/2012	Sale	0	130,800	1.03085	0	0	1,275	0	0		0	0	0	1,275	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble (New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/27/2012	10/05/2012	10/05/2012	Sale	0	197,149	.032258	0	0	(710)	0	0		0	0	0	(710)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/01/2011	01/05/2012	01/05/2012	Sale	0	223,500	.012874	0	0	1,632	0	0		(2,129)	0	0	1,632	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/10/2012	05/17/2012	05/17/2012	Sale	0	61,000	.05264	0	0	3,211	0	0		0	0	0	3,211	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2010	03/30/2012	03/30/2012	Sale	0	454,497	1.2401	0	0	33,571	0	0		(21,645)	0	0	33,571	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/19/2012	11/19/2012	11/19/2012	Sale	0	132,500	1.3058	0	0	2,466	0	0		0	0	0	2,466	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/03/2012	05/17/2012	05/17/2012	Sale	0	82,450	.07787	0	0	5,643	0	0		0	0	0	5,643	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	85,600	.82529	0	0	(6,191)	0	0		0	0	0	(6,191)	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	01/17/2012	01/17/2012	Sale	0	131,600	.262178	0	0	(945)	0	0		441	0	0	(945)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - BBAORMCW0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/07/2012	04/12/2042	04/10/2012	Sale	0	500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Japanese Yen - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/22/2012	05/17/2012	05/17/2012	Sale	0	546,099	.012121	0	0	40,310	0	0		0	0	0	40,310	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/15/2012	11/15/2012	Sale	0	3,625,917	1.019493	0	0	79,258	0	0		0	0	0	79,258	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	7,706,582	1.58294	0	0	7,984	0	0		0	0	0	7,984	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	07/16/2012	07/16/2012	Sale	0	1,405,511	.984737	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	08/13/2012	08/13/2012	Sale	0	123,400	.032768	0	0	(5,166)	0	0		0	0	0	(5,166)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/11/2012	05/17/2012	05/17/2012	Sale	0	98,000	1.2924	0	0	(1,638)	0	0		0	0	0	(1,638)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	224,156	.031447	0	0	282	0	0		0	0	0	282	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/25/2012	05/17/2012	05/17/2012	Sale	0	61,400	.053407	0	0	(4,068)	0	0		0	0	0	(4,068)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/19/2012	03/19/2012	Sale	0	2,242,636	1.008776	0	0	7,718	0	0		0	0	0	7,718	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	12/17/2012	12/17/2012	Sale	0	1,110,211	1.014507	0	0	1,353	0	0		0	0	0	1,353	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/30/2012	04/03/2012	04/03/2012	Sale	0	156,961,952	1.3317	0	0	259,305	0	0		0	0	0	259,305	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/17/2012	08/17/2012	Sale	0	424,200	1.55926	0	0	(2,296)	0	0		0	0	0	(2,296)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	198,858	.76877	0	0	(9,992)	0	0		0	0	0	(9,992)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - BBAOS8UV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/05/2012	07/19/2042	07/05/2012	Sale	0	(1,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/09/2012	08/17/2012	08/17/2012	Sale	0	156,100	1.005086	0	0	(1,049)	0	0		0	0	0	(1,049)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/15/2012	08/15/2012	Sale	0	1,783,977	1.008166	0	0	3,966	0	0		0	0	0	3,966	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	06/20/2012	06/20/2012	Sale	0	243,754	.326158	0	0	(6,914)	0	0		0	0	0	(6,914)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/10/2012	05/17/2012	05/17/2012	Sale	0	183,000	.012356	0	0	3,203	0	0		0	0	0	3,203	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	10/15/2012	10/15/2012	Sale	0	1,758,753	1.020408	0	0	(1,076)	0	0		0	0	0	(1,076)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AORT9A7	Bond Portfolio Hedge	D1	Interest	UBS AG	03/08/2012	04/17/2027	04/17/2012	Sale	0	0	3.5	0	0	1,719	0	0		0	0	0	1,719	0	0	AN (Anticipatory)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	58,275	.539665	0	0	1,623	0	0		0	0	0	1,623	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	98,253	.004454	0	0	4,218	0	0		0	0	0	4,218	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/01/2011	01/13/2012	01/13/2012	Sale	0	2,236,140	.147367	0	0	70,622	0	0		(23,952)	0	0	70,622	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	226,435	.031766	0	0	287	0	0		0	0	0	287	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	61,500	.049904	0	0	697	0	0		0	0	0	697	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/17/2012	02/17/2012	Sale	0	4,475,624	.976658	0	0	(120,757)	0	0		0	0	0	(120,757)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	12,281	.81666	0	0	7	0	0		0	0	0	7	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2011	06/29/2012	06/29/2012	Sale	0	521,584	1.42315	0	0	(56,459)	0	0		44,607	0	0	(56,459)	0	0	LD (Liability Cashflow)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	1,248,036	.012826	0	0	(48,700)	0	0		0	0	0	(48,700)	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/23/2012	05/17/2012	05/17/2012	Sale	0	121,400	.549089	0	0	(465)	0	0		0	0	0	(465)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/27/2012	02/02/2012	02/02/2012	Sale	0	39,264	1.3132	0	0	(383)	0	0		0	0	0	(383)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	123,822	.246682	0	0	(4,190)	0	0		0	0	0	(4,190)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/26/2012	08/17/2012	08/17/2012	Sale	0	188,800	1.22853	0	0	180	0	0		0	0	0	180	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	870,545	1.6095	0	0	9,411	0	0		0	0	0	9,411	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/26/2012	08/17/2012	08/17/2012	Sale	0	62,900	1.03807	0	0	268	0	0		0	0	0	268	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/20/2012	08/17/2012	08/17/2012	Sale	0	62,200	169143	0	0	(364)	0	0		0	0	0	(364)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/06/2012	08/17/2012	08/17/2012	Sale	0	74,600	.545298	0	0	(1,285)	0	0		0	0	0	(1,285)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	5,753,352	1.279	0	0	221,767	0	0		0	0	0	221,767	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/11/2012	11/19/2012	11/19/2012	Sale	0	62,900	1.02424	0	0	1,023	0	0		0	0	0	1,023	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	471,955	171277	0	0	1,484	0	0		0	0	0	1,484	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/15/2012	05/15/2012	Sale	0	1,441,276	1.009795	0	0	19,525	0	0		0	0	0	19,525	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	24,145,178	.012428	0	0	(280,187)	0	0		0	0	0	(280,187)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/02/2012	08/17/2012	08/17/2012	Sale	0	86,868	1.569	0	0	1,946	0	0		0	0	0	1,946	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	1,406,260	1.3114	0	0	6,220	0	0		0	0	0	6,220	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/05/2012	08/17/2012	08/17/2012	Sale	0	124,200	.01272	0	0	1,413	0	0		0	0	0	1,413	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	1,071,950	1.064396	0	0	5,110	0	0		0	0	0	5,110	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Taiwan Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/14/2011	03/23/2012	03/23/2012	Sale	0	439,179	.033003	0	0	(10,751)	0	0		1,552	0	0	(10,751)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	03/30/2012	03/30/2012	Sale	0	501,995	1.3697	0	0	(13,927)	0	0		25,787	0	0	(13,927)	0	0	LD (Liability Cashflow)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	05/17/2012	05/17/2012	Sale	0	121,298	.794887	0	0	(820)	0	0		0	0	0	(820)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSMUB5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/08/2012	09/20/2042	08/28/2012	Sale	0	2,000,000	4	0	0	(7,969)	0	0		0	0	0	(7,969)	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	35,777	1.032	0	0	309	0	0		0	0	0	309	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AOS90V3	Bond Portfolio Hedge	D1	Interest	UBS AG	06/01/2012	07/17/2027	07/13/2012	Sale	0	1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	03/13/2012	03/13/2012	Sale	0	23,467,536	1.58233	0	0	129,475	0	0		0	0	0	129,475	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	845,884	1.057082	0	0	(2,941)	0	0		0	0	0	(2,941)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	3,612,510	998004	0	0	22,857	0	0		0	0	0	22,857	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	29,203,580	1.34657	0	0	1,207,337	0	0		(1,048,804)	0	0	1,207,337	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	72,900	1.0599	0	0	4,560	0	0		0	0	0	4,560	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/02/2012	08/02/2012	Sale	0	227,026	999001	0	0	701	0	0		0	0	0	701	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	04/16/2012	04/16/2012	Sale	0	23,473,442	1.5958	0	0	(170,630)	0	0		0	0	0	(170,630)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/08/2012	05/17/2012	05/17/2012	Sale	0	61,800	308343	0	0	3,300	0	0		0	0	0	3,300	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	754,316	149388	0	0	(1,541)	0	0		0	0	0	(1,541)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/15/2012	05/15/2012	Sale	0	1,403,949	996512	0	0	(559)	0	0		0	0	0	(559)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	09/28/2012	09/28/2012	Sale	0	521,163	1.422	0	0	(49,661)	0	0		43,274	0	0	(49,661)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	55,809	26076	0	0	(1,420)	0	0		0	0	0	(1,420)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	3,056,295	979701	0	0	72,713	0	0		0	0	0	72,713	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AORYLZ7	Bond Portfolio Hedge	D1	Interest	UBS AG	04/02/2012	05/17/2027	05/17/2012	Sale	0	0	3.5	0	0	1,602	0	0		0	0	0	1,602	0	0	AN (Anticipatory)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/03/2012	10/05/2012	10/05/2012	Sale	0	124,800	030506	0	0	7,641	0	0		0	0	0	7,641	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	3,049,692	977584	0	0	(26,251)	0	0		12,880	0	0	(26,251)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/13/2012	06/20/2012	06/20/2012	Sale	0	1,058,512	000856	0	0	15,634	0	0		0	0	0	15,634	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	05/21/2012	05/21/2012	Sale	0	187,916	171174	0	0	(694)	0	0		0	0	0	(694)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	3,520,621	1.34657	0	0	145,550	0	0		(126,438)	0	0	145,550	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Peruvian New Sol	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	12/06/2012	12/06/2012	Sale	0	88,371	389105	0	0	325	0	0		0	0	0	325	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/17/2012	05/17/2012	Sale	0	61,800	555685	0	0	967	0	0		0	0	0	967	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/17/2012	02/02/2012	02/02/2012	Sale	0	413,123	1.5355	0	0	(1,085)	0	0		0	0	0	(1,085)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	06/29/2012	06/29/2012	Sale	0	501,775	1.3691	0	0	(36,650)	0	0		24,858	0	0	(36,650)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	623,922	1.29049	0	0	(12,430)	0	0		0	0	0	(12,430)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	1,064,585	1.057082	0	0	3,701	0	0		0	0	0	3,701	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	04/16/2012	04/16/2012	Sale	0	552,463,167	1.34257	0	0	14,966,136	0	0		0	0	0	14,966,136	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBSW7	Bond Portfolio Hedge	D1	Interest	Nomura Securities Intl	12/15/2011	02/13/2042	02/13/2012	Sale	0	0	4.5	0	0	(53,125)	0	0		0	0	0	(53,125)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/06/2012	02/13/2042	02/06/2012	Sale	0	(10,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1010F5	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	09/17/2012	10/18/2042	10/18/2012	Sale	0	0	4.5	0	0	107,363	0	0		0	0	0	107,363	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A10H7T1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	10/05/2012	11/14/2042	11/09/2012	Sale	0	3,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Nomura Securities Intl	02/06/2012	02/13/2042	02/09/2012	Sale	0	200,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GINNIE MAE II GNMA2 30YR TBA(REG C) - B8A118224	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/15/2012	11/20/2042	11/20/2012	Sale	0	0	3.5	0	0	174,727	0	0		0	0	0	174,727	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/01/2012	03/02/2012	03/02/2012	Sale	0	590,290	1.58312	0	0	(925)	0	0		0	0	0	(925)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKV29	Bond Portfolio Hedge	D1	Interest	UBS AG	02/21/2012	03/19/2042	02/21/2012	Sale	0	(12,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AORTAY3	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	03/08/2012	04/17/2027	04/12/2012	Sale	0	2,000,000	5	0	0	8,750	0	0		0	0	0	8,750	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORG030	Bond Portfolio Hedge	D1	Interest	UBS AG	01/12/2012	02/21/2042	02/21/2012	Sale	0	0	5	0	0	33,750	0	0		0	0	0	33,750	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORP2T1	Bond Portfolio Hedge	D1	Interest	UBS AG	02/16/2012	03/19/2042	03/15/2012	Sale	0	27,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORP2T1	Bond Portfolio Hedge	D1	Interest	UBS AG	02/16/2012	03/19/2042	03/19/2012	Sale	0	0	5	0	0	37,969	0	0		0	0	0	37,969	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A120G29	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/09/2012	12/12/2042	12/12/2012	Sale	0	0	3	0	0	444,063	0	0		0	0	0	444,063	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/01/2012	05/18/2012	05/18/2012	Sale	0	10,314,602	1.32367	0	0	(401,076)	0	0		0	0	0	(401,076)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOR6G35	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	12/05/2011	01/12/2042	01/10/2012	Sale	0	(27,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/10/2012	11/20/2012	11/20/2012	Sale	0	4,662,399	1.27664	0	0	(13,367)	0	0		0	0	0	(13,367)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A10H7T1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/01/2012	11/14/2042	11/08/2012	Sale	0	(55,500,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AQRQZW6	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/27/2012	04/19/2042	04/17/2012	Sale	0	(2,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AQZ4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	10/03/2012	10/11/2042	10/09/2012	Sale	0	(50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AQS92B5	Bond Portfolio Hedge	D1	Interest	Goldman Sachs & Co	06/12/2012	07/12/2042	07/10/2012	Sale	0	(7,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AORFHU4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/10/2012	02/13/2042	01/27/2012	Sale	0	50,000,000	3.5	0	0	216,797	0	0		0	0	0	216,797	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORFLU9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	01/23/2012	02/21/2042	01/23/2012	Sale	0	(30,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS2N92	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	05/25/2012	06/13/2042	06/11/2012	Sale	0	1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOR6G35	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/10/2012	01/12/2042	01/10/2012	Sale	0	(2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A14EP49	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	11/26/2012	01/22/2043	12/31/2012	Sale	0	0	.3	0	0	64,145	0	0		0	0	0	64,145	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AOR6FB8	Bond Portfolio Hedge	D1	Interest	UBS AG	01/06/2012	01/12/2042	01/06/2012	Sale	0	(49,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP59	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/03/2012	05/21/2042	05/21/2012	Sale	0	0	.4	0	0	53,320	0	0		0	0	0	53,320	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9CL2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/06/2012	07/19/2042	07/16/2012	Sale	0	(64,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORVPZ5	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/28/2012	05/14/2042	05/10/2012	Sale	0	7,000,000	5.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOS2AX3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/22/2012	06/20/2042	05/22/2012	Sale	0	(8,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	UBS AG	01/05/2012	01/23/2042	01/17/2012	Sale	0	(49,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AORF8W0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	02/21/2042	02/17/2012	Sale	0	(2,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORER51	Bond Portfolio Hedge	D1	Interest	UBS AG	01/25/2012	02/21/2042	01/25/2012	Sale	0	(1,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/30/2012	08/20/2012	08/20/2012	Sale	0	5,350,728	1.2377	0	0	15,563	0	0		0	0	0	15,563	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A159GD9	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/17/2012	01/22/2043	12/31/2012	Sale	0	0	4.5	0	0	9,399	0	0		0	0	0	9,399	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORER51	Bond Portfolio Hedge	D1	Interest	UBS AG	01/05/2012	02/21/2042	01/25/2012	Sale	0	1,000,000	.5	0	0	(1,016)	0	0		0	0	0	(1,016)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	11/20/2012	11/20/2012	Sale	0	2,450,900	1.04338	0	0	14,047	0	0		0	0	0	14,047	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	06/04/2012	07/19/2042	07/17/2012	Sale	0	30,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORMPE6	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/08/2012	03/12/2042	03/12/2012	Sale	0	0	5.5	0	0	9,844	0	0		0	0	0	9,844	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORSC98	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/05/2012	04/12/2042	04/12/2012	Sale	0	0	5.5	0	0	13,125	0	0		0	0	0	13,125	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS2N92	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	05/22/2012	06/13/2042	06/11/2012	Sale	0	14,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8AOS3AG8	Bond Portfolio Hedge	D1	Interest	UBS AG	05/11/2012	06/20/2042	06/18/2012	Sale	0	7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	UBS AG	07/02/2012	07/12/2042	07/10/2012	Sale	0	(20,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/02/2012	08/13/2042	08/13/2012	Sale	0	0	3.5	0	0	138,672	0	0		0	0	0	138,672	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOY9876	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/23/2012	10/18/2042	10/18/2012	Sale	0	0	.4	0	0	79,980	0	0		0	0	0	79,980	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORJFG9	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	03/19/2042	02/28/2012	Sale	0	(1,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	02/21/2042	02/21/2012	Sale	0	0	4.5	0	0	339,844	0	0		0	0	0	339,844	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/20/2012	08/20/2012	Sale	0	3,538,633	1.25795	0	0	67,090	0	0		0	0	0	67,090	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RRD16	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	04/19/2042	04/19/2012	Sale	0	0	.5	0	0	2,188	0	0		0	0	0	2,188	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RKBS4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/27/2012	03/19/2042	03/13/2012	Sale	0	(37,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0RFHJ4	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	01/27/2012	02/13/2042	02/09/2012	Sale	0	(45,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	01/19/2012	02/13/2042	02/06/2012	Sale	0	25,000,000	.4	0	0	114,258	0	0		0	0	0	114,258	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	09/07/2012	09/13/2042	09/11/2012	Sale	0	(60,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP67	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/10/2012	05/21/2042	05/10/2012	Sale	0	(264,500,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/28/2012	08/20/2012	08/20/2012	Sale	0	3,094,848	1.24359	0	0	(23,617)	0	0		0	0	0	(23,617)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A10KGF4	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	11/08/2012	12/12/2042	12/06/2012	Sale	0	500,000	3.5	0	0	303	0	0		0	0	0	303	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0SSJJ38	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	05/21/2012	06/13/2042	06/11/2012	Sale	0	28,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	2,378,293	1.0342	0	0	12,418	0	0		0	0	0	12,418	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S3009	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/07/2012	06/20/2042	06/07/2012	Sale	0	(17,500,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RLZ80	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/09/2012	04/19/2042	04/09/2012	Sale	0	(145,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S4259	Bond Portfolio Hedge	D1	Interest	UBS AG	06/27/2012	07/12/2042	07/10/2012	Sale	0	(80,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S9CL2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/29/2012	07/19/2042	07/16/2012	Sale	0	(100,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RRYM7	Bond Portfolio Hedge	D1	Interest	UBS AG	04/09/2012	04/19/2042	04/09/2012	Sale	0	(2,500,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RRYM7	Bond Portfolio Hedge	D1	Interest	UBS AG	04/09/2012	04/19/2042	04/17/2012	Sale	0	(5,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SMUB5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/08/2012	09/20/2042	08/28/2012	Sale	0	45,500,000	.4	0	0	(181,289)	0	0		0	0	0	(181,289)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0SSYR3	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	06/04/2012	07/12/2042	07/10/2012	Sale	0	(30,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S9CL2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/04/2012	07/19/2042	07/16/2012	Sale	0	100,000,000	4.5	0	0	78,125	0	0		0	0	0	78,125	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0SHVE9	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/18/2012	08/13/2042	07/30/2012	Sale	0	(35,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RJF69	Bond Portfolio Hedge	D1	Interest	UBS AG	01/25/2012	03/19/2042	02/28/2012	Sale	0	1,000,000	.5	0	0	(2,266)	0	0		0	0	0	(2,266)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RP2T1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/28/2012	03/19/2042	02/28/2012	Sale	0	9,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SAQV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/31/2012	08/13/2042	07/31/2012	Sale	0	(37,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/31/2012	09/13/2042	09/13/2012	Sale	0	0	3.5	0	0	130,859	0	0		0	0	0	130,859	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	02/21/2042	01/12/2012	Sale	0	145,000,000	4.5	0	0	0	0	0		198,242	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0SN8V4	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/30/2012	09/20/2042	09/17/2012	Sale	0	71,000,000	3.5	0	0	732,188	0	0		0	0	0	732,188	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	05/18/2012	05/18/2012	Sale	0	2,336,381	.9959	0	0	(22,287)	0	0		0	0	0	(22,287)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/02/2012	08/13/2042	08/13/2012	Sale	0	0	3.5	0	0	102,617	0	0		0	0	0	102,617	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S9FO5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	10/16/2012	11/20/2042	11/16/2012	Sale	0	20,500,000	.4	0	0	(57,656)	0	0		0	0	0	(57,656)	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/16/2011	01/04/2012	01/04/2012	Sale	0	8,345,348	1.30224	0	0	(72,672)	0	0		25,839	0	0	(72,672)	0	0	FX (Foreign Exchange)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A10MJF7	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	10/02/2012	11/14/2042	11/14/2012	Sale	0	0	3.5	0	0	180,469	0	0		0	0	0	180,469	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0R6GG6	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/17/2011	01/12/2042	01/10/2012	Sale	0	7,000,000	5.5	0	0	0	0	0		(56,875)	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AORKBS4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/30/2012	03/19/2042	03/13/2012	Sale	0	88,000,000	4	0	0	(41,250)	0	0		0	0	0	(41,250)	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORXYM4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/29/2012	05/21/2042	05/21/2012	Sale	0	0	5	0	0	78,047	0	0		0	0	0	78,047	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP67	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/09/2012	05/21/2042	04/23/2012	Sale	0	8,500,000	4.5	0	0	2,656	0	0		0	0	0	2,656	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOR76H3	Bond Portfolio Hedge	D1	Interest	UBS AG	11/22/2011	01/23/2042	01/05/2012	Sale	0	1,000,000	5	0	0	9,258	0	0		(9,258)	0	0	9,258	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/18/2012	08/20/2012	08/20/2012	Sale	0	11,211,846	1.22742	0	0	(61,018)	0	0		0	0	0	(61,018)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORLZB0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/02/2012	04/19/2042	04/19/2012	Sale	0	0	4.5	0	0	254,883	0	0		0	0	0	254,883	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORFLU9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	01/11/2012	02/21/2042	02/21/2012	Sale	0	0	4	0	0	79,688	0	0		0	0	0	79,688	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORFLU9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	01/11/2012	02/21/2042	01/23/2012	Sale	0	30,000,000	4	0	0	(126,563)	0	0		0	0	0	(126,563)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/28/2012	12/28/2012	12/28/2012	Sale	0	789,159	1.28891	0	0	(20,321)	0	0		0	0	0	(20,321)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/09/2012	10/10/2012	10/10/2012	Sale	0	29,840	1.6037	0	0	(30)	0	0		0	0	0	(30)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	09/28/2012	09/28/2012	Sale	0	532,462	1.2843	0	0	912	0	0		0	0	0	912	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/26/2012	04/30/2012	04/30/2012	Sale	0	994,982	1.3234	0	0	150	0	0		0	0	0	150	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/28/2012	12/28/2012	12/28/2012	Sale	0	505,166	1.28891	0	0	(13,008)	0	0		0	0	0	(13,008)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/27/2012	12/28/2012	12/28/2012	Sale	0	519,262	1.327	0	0	(1,917)	0	0		0	0	0	(1,917)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/26/2012	04/30/2012	04/30/2012	Sale	0	636,920	1.3234	0	0	96	0	0		0	0	0	96	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/27/2012	08/31/2012	08/31/2012	Sale	0	863,293	1.23198	0	0	(19,985)	0	0		0	0	0	(19,985)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	09/27/2012	09/27/2012	Sale	0	824,946	1.6161	0	0	1,582	0	0		0	0	0	1,582	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	06/15/2012	06/15/2012	Sale	0	2,471,480	973994	0	0	7,727	0	0		0	0	0	7,727	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	07/16/2012	07/16/2012	Sale	0	19,901,941	973141	0	0	(237,138)	0	0		0	0	0	(237,138)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/02/2012	10/02/2012	Sale	0	546,229	1.017294	0	0	111	0	0		0	0	0	111	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	1,104,879	1.555	0	0	(51,087)	0	0		0	0	0	(51,087)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/15/2012	11/15/2012	Sale	0	2,008,200	1.019493	0	0	43,897	0	0		0	0	0	43,897	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/15/2012	05/15/2012	Sale	0	4,253,362	996512	0	0	(1,695)	0	0		0	0	0	(1,695)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	09/17/2012	09/17/2012	Sale	0	16,467,019	1.007252	0	0	(355,842)	0	0		0	0	0	(355,842)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	5,505,564	1.3072	0	0	37,906	0	0		0	0	0	37,906	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	2,037,000	1.5558	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	897,950	1.2684	0	0	3,752	0	0		0	0	0	3,752	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	06/15/2012	06/15/2012	Sale	0	4,249,550	995619	0	0	79,303	0	0		0	0	0	79,303	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/28/2011	01/31/2012	01/31/2012	Sale	0	0	1.2946	0	0	0	0	0		31,513	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	10/31/2012	10/31/2012	Sale	0	7,574,545	1.299	0	0	(18,659)	0	0		0	0	0	(18,659)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/27/2012	08/31/2012	08/31/2012	Sale	0	8,234,928	1.23198	0	0	(190,636)	0	0		0	0	0	(190,636)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	4,693,729	1.6131	0	0	19,786	0	0		0	0	0	19,786	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/27/2012	07/31/2012	07/31/2012	Sale	0	8,217,390	1.2317	0	0	(667)	0	0		0	0	0	(667)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	4,110,013	962927	0	0	(98,475)	0	0		79,910	0	0	(98,475)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	2,145,726	1.60876	0	0	(14,858)	0	0		0	0	0	(14,858)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/19/2012	03/19/2012	Sale	0	4,272,735	1.001051	0	0	(47,792)	0	0		0	0	0	(47,792)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	1,291,057	1.255	0	0	(60,386)	0	0		0	0	0	(60,386)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	11/30/2012	11/30/2012	Sale	0	7,588,805	1.29921	0	0	(8,119)	0	0		0	0	0	(8,119)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	121,100	.795039	0	0	(841)	0	0		0	0	0	(841)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	07/16/2012	07/16/2012	Sale	0	2,189,192	.984737	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/24/2012	11/19/2012	11/19/2012	Sale	0	62,800	.81384	0	0	390	0	0		0	0	0	390	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/01/2012	05/18/2012	05/18/2012	Sale	0	231,362	1.32367	0	0	(8,996)	0	0		0	0	0	(8,996)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2010	06/29/2012	06/29/2012	Sale	0	488,911	1.334	0	0	(23,786)	0	0		12,033	0	0	(23,786)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	174,100	.01284	0	0	6,985	0	0		0	0	0	6,985	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	348,219	.300752	0	0	(1,557)	0	0		0	0	0	(1,557)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2010	03/30/2012	03/30/2012	Sale	0	487,958	1.3314	0	0	110	0	0		11,770	0	0	110	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/17/2012	05/17/2012	Sale	0	74,200	.073971	0	0	1,435	0	0		0	0	0	1,435	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/23/2012	05/17/2012	05/17/2012	Sale	0	73,500	.052336	0	0	3,464	0	0		0	0	0	3,464	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORLZ80	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/02/2012	04/19/2042	04/19/2012	Sale	0	0	4.5	0	0	2,637	0	0		0	0	0	2,637	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2011	01/17/2012	01/17/2012	Sale	0	131,600	.262178	0	0	945	0	0		(441)	0	0	945	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	08/17/2012	08/17/2012	Sale	0	379,700	1.56322	0	0	(1,088)	0	0		0	0	0	(1,088)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	24,924,992	1.29145	0	0	(10,615)	0	0		(130,420)	0	0	(10,615)	0	0	FX (Foreign Exchange)
FNMA 15YR TBA FNMA 30YR TBA(REG A) - B8AORERS1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/10/2012	02/13/2042	01/10/2012	Sale	0	(2,000,000	5.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	723,834	1.0618	0	0	46,492	0	0		0	0	0	46,492	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/31/2012	08/02/2012	08/02/2012	Sale	0	146,943,620	1.23155	0	0	(1,855,364)	0	0		0	0	0	(1,855,364)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/02/2012	08/17/2012	08/17/2012	Sale	0	100,000	1.2591	0	0	(2,335)	0	0		0	0	0	(2,335)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/19/2012	05/17/2012	05/17/2012	Sale	0	61,200	1.006472	0	0	1,375	0	0		0	0	0	1,375	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/17/2012	02/17/2012	Sale	0	2,345,079	.976658	0	0	(63,272)	0	0		0	0	0	(63,272)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2012	11/19/2012	11/19/2012	Sale	0	126,000	.01252	0	0	1,961	0	0		0	0	0	1,961	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2010	03/30/2012	03/30/2012	Sale	0	496,424	1.3545	0	0	(8,356)	0	0		20,224	0	0	(8,356)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	457,955	1.5681	0	0	(4,059)	0	0		0	0	0	(4,059)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	3,287,321	.980392	0	0	18,800	0	0		0	0	0	18,800	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AORYLZ7	Bond Portfolio Hedge	D1	Interest	UBS AG	04/26/2012	05/17/2027	04/26/2012	Sale	0	(1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	09/17/2012	09/17/2012	Sale	0	1,975,181	1.030503	0	0	(2,846)	0	0		0	0	0	(2,846)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	673,981	.98867	0	0	36,696	0	0		0	0	0	36,696	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/02/2012	03/02/2012	03/02/2012	Sale	0	95,300	.013134	0	0	(6,325)	0	0		0	0	0	(6,325)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/18/2012	05/18/2012	Sale	0	1,093,067	1.085364	0	0	26,227	0	0		0	0	0	26,227	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/15/2012	05/15/2012	Sale	0	2,392,752	.996512	0	0	(953)	0	0		0	0	0	(953)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	336,200	1.55272	0	0	(6,340)	0	0		211	0	0	(6,340)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	109,300	1.57913	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/01/2012	05/17/2012	05/17/2012	Sale	0	74,200	1.03335	0	0	(2,854)	0	0		0	0	0	(2,854)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2010	12/31/2012	12/31/2012	Sale	0	491,073	1.3399	0	0	(7,880)	0	0		12,396	0	0	(7,880)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2011	01/04/2012	01/04/2012	Sale	0	894,100	1.34695	0	0	(37,206)	0	0		32,353	0	0	(37,206)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	169,572	.8115	0	0	1,546	0	0		0	0	0	1,546	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/31/2012	03/02/2012	03/02/2012	Sale	0	140,549	1.3091	0	0	434	0	0		0	0	0	434	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	710,481	140706	0	0	(7,987)	0	0		0	0	0	(7,987)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	24,629,941	01248	0	0	182,697	0	0		0	0	0	182,697	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	122,300	1.3172	0	0	(4,308)	0	0		0	0	0	(4,308)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	05/22/2012	08/17/2012	08/17/2012	Sale	0	210,700	01249	0	0	(1,447)	0	0		0	0	0	(1,447)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/01/2012	11/19/2012	11/19/2012	Sale	0	100,000	1.2936	0	0	(935)	0	0		0	0	0	(935)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	03/30/2012	03/30/2012	Sale	0	502,838	1.372	0	0	(14,770)	0	0		26,629	0	0	(14,770)	0	0	LD (Liability Cashflow)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/06/2012	03/12/2042	03/07/2012	Sale	0	1,000,000	4	0	0	(3,594)	0	0		0	0	0	(3,594)	0	0	AN (Anticipatory)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/16/2012	03/23/2012	03/23/2012	Sale	0	245,033	327869	0	0	(2,150)	0	0		0	0	0	(2,150)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/02/2012	03/02/2012	03/02/2012	Sale	0	232,900	1.31154	0	0	(1,591)	0	0		0	0	0	(1,591)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/30/2012	08/17/2012	08/17/2012	Sale	0	314,441	1.23766	0	0	2,022	0	0		0	0	0	2,022	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	143,000	1.55272	0	0	2,697	0	0		(90)	0	0	2,697	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/10/2012	05/17/2012	05/17/2012	Sale	0	158,600	075726	0	0	6,672	0	0		0	0	0	6,672	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/10/2012	02/13/2042	02/09/2012	Sale	0	1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2012	11/19/2012	11/19/2012	Sale	0	62,900	317191	0	0	(1,447)	0	0		0	0	0	(1,447)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORJQS1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	03/06/2012	03/12/2042	03/06/2012	Sale	0	(1,000,000)	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/20/2012	09/20/2012	Sale	0	316,105	313185	0	0	12,397	0	0		0	0	0	12,397	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/13/2012	08/13/2012	08/13/2012	Sale	0	138	000884	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/28/2012	08/17/2012	08/17/2012	Sale	0	68,000	00427	0	0	(2,448)	0	0		0	0	0	(2,448)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/13/2012	05/18/2012	05/18/2012	Sale	0	121,900	1.083929	0	0	2,767	0	0		0	0	0	2,767	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/15/2012	10/15/2012	Sale	0	53,092	1.017025	0	0	144	0	0		0	0	0	144	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2010	03/30/2012	03/30/2012	Sale	0	449,622	1.2268	0	0	38,446	0	0		(26,513)	0	0	38,446	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	09/28/2012	09/28/2012	Sale	0	508,702	1.388	0	0	(37,200)	0	0		30,873	0	0	(37,200)	0	0	LD (Liability Cashflow)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	05/17/2012	05/17/2012	Sale	0	61,700	051519	0	0	(1,975)	0	0		0	0	0	(1,975)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	3,285,002	979701	0	0	(78,155)	0	0		0	0	0	(78,155)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	204,973	051935	0	0	2,852	0	0		0	0	0	2,852	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	709,620	1.04095	0	0	(34)	0	0		0	0	0	(34)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	04/19/2012	04/19/2012	Sale	0	1,442,442	1.010611	0	0	(5,084)	0	0		0	0	0	(5,084)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/06/2012	01/17/2012	01/17/2012	Sale	0	139,276	122069	0	0	(2,169)	0	0		0	0	0	(2,169)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/02/2012	04/16/2012	04/16/2012	Sale	0	1,877,132	1.33309	0	0	(37,864)	0	0		0	0	0	(37,864)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	1,499,096	1.03	0	0	13,972	0	0		0	0	0	13,972	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	29,125,424	1.311455	0	0	(200,876)	0	0		0	0	0	(200,876)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/21/2012	11/19/2012	11/19/2012	Sale	0	646,500	1.24719	0	0	17,785	0	0		0	0	0	17,785	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	3,058,453	980392	0	0	17,491	0	0		0	0	0	17,491	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	457,838	1.5677	0	0	5,228	0	0		0	0	0	5,228	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	306,369	312012	0	0	(2,583)	0	0		0	0	0	(2,583)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	25,231,456	013094	0	0	1,602,684	0	0		0	0	0	1,602,684	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8AORJ9G6	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	02/08/2012	03/15/2027	03/13/2012	Sale	0	500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	93,057	1.57231	0	0	(669)	0	0		1,078	0	0	(669)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8AORJ9G6	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	02/08/2012	03/15/2027	03/15/2012	Sale	0	0	3	0	0	1,270	0	0		0	0	0	1,270	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/30/2010	03/30/2012	03/30/2012	Sale	0	476,523	1.3002	0	0	11,545	0	0		351	0	0	11,545	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	225,165	.031588	0	0	(7,250)	0	0		0	0	0	(7,250)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/13/2012	05/17/2012	05/17/2012	Sale	0	306,300	1.313035	0	0	9,852	0	0		0	0	0	9,852	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/10/2012	05/17/2012	05/17/2012	Sale	0	97,600	.997009	0	0	1,287	0	0		0	0	0	1,287	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	365,289	1.2782	0	0	2,115	0	0		0	0	0	2,115	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	7,425,999	1.5681	0	0	65,826	0	0		0	0	0	65,826	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	227,555	.031923	0	0	(326)	0	0		0	0	0	(326)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	94,159	.004268	0	0	3,758	0	0		(3,407)	0	0	3,758	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	03/13/2012	03/13/2012	Sale	0	2,549,006	.173319	0	0	(39,024)	0	0		0	0	0	(39,024)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0Y1876	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	10/16/2012	10/18/2042	10/16/2012	Sale	0	(2,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	121,100	127657	0	0	(7,432)	0	0		0	0	0	(7,432)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/22/2012	05/17/2012	05/17/2012	Sale	0	181,931	1.3241	0	0	(9,172)	0	0		0	0	0	(9,172)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/15/2012	11/19/2012	11/19/2012	Sale	0	88,400	.004621	0	0	(1,674)	0	0		0	0	0	(1,674)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/05/2012	11/19/2012	11/19/2012	Sale	0	37,700	.012698	0	0	1,106	0	0		0	0	0	1,106	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/20/2012	11/20/2012	Sale	0	389,105	.075483	0	0	6,273	0	0		0	0	0	6,273	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/06/2012	08/17/2012	08/17/2012	Sale	0	75,900	.561564	0	0	(929)	0	0		0	0	0	(929)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	474,270	.172117	0	0	(2,226)	0	0		0	0	0	(2,226)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	540,448	1.586	0	0	(1,840)	0	0		0	0	0	(1,840)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	922,689	1.064736	0	0	35,426	0	0		0	0	0	35,426	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/02/2012	08/17/2012	08/17/2012	Sale	0	133,634	.012782	0	0	2,164	0	0		0	0	0	2,164	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	26,999,512	1.34657	0	0	1,116,216	0	0		(969,648)	0	0	1,116,216	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/02/2012	05/17/2012	05/17/2012	Sale	0	220,900	1.010724	0	0	(5,870)	0	0		0	0	0	(5,870)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	197,338	.05	0	0	(10,487)	0	0		0	0	0	(10,487)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	01/17/2012	01/17/2012	Sale	0	238,129	.165083	0	0	(1,151)	0	0		0	0	0	(1,151)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RKJU1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/02/2012	03/19/2042	03/09/2012	Sale	0	(1,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/15/2012	05/17/2012	05/17/2012	Sale	0	154,000	1.571	0	0	(1,010)	0	0		0	0	0	(1,010)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/27/2011	05/24/2012	05/24/2012	Sale	0	205,531	.813008	0	0	7,316	0	0		(10,430)	0	0	7,316	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	04/16/2012	04/16/2012	Sale	0	45,600,068	1.31121	0	0	174,233	0	0		0	0	0	174,233	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	176,564	.792707	0	0	407	0	0		0	0	0	407	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	3,618	.004352	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/04/2012	05/17/2012	05/17/2012	Sale	0	197,800	.01252	0	0	831	0	0		0	0	0	831	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	158,264	.173235	0	0	2,241	0	0		0	0	0	2,241	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	1,064,585	1.057082	0	0	(3,701)	0	0		0	0	0	(3,701)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	62,000	.291112	0	0	(2,339)	0	0		0	0	0	(2,339)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/02/2012	04/16/2012	04/16/2012	Sale	0	194,730	1.6029	0	0	(2,272)	0	0		0	0	0	(2,272)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	165,700	1.33977	0	0	(6,044)	0	0		5,140	0	0	(6,044)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/31/2012	03/02/2012	03/02/2012	Sale	0	667,028	1.3081	0	0	6,323	0	0		0	0	0	6,323	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/05/2012	04/10/2012	04/10/2012	Sale	0	257,863	.128747	0	0	(76)	0	0		0	0	0	(76)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/03/2012	05/17/2012	05/17/2012	Sale	0	33,290	.267023	0	0	753	0	0		0	0	0	753	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/09/2012	11/19/2012	11/19/2012	Sale	0	188,030	.012587	0	0	(5,537)	0	0		0	0	0	(5,537)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	1,469,623	1.00975	0	0	(43,445)	0	0		20,285	0	0	(43,445)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	04/16/2012	04/16/2012	Sale	0	23,235,283	1.56667	0	0	(259,987)	0	0		0	0	0	(259,987)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/27/2012	05/18/2012	05/18/2012	Sale	0	197,100	.148714	0	0	12,709	0	0		0	0	0	12,709	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2012	11/19/2012	11/19/2012	Sale	0	62,900	.012762	0	0	2,155	0	0		0	0	0	2,155	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/18/2012	08/17/2012	08/17/2012	Sale	0	746,100	1.2579	0	0	16,726	0	0		0	0	0	16,726	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/14/2012	05/18/2012	05/18/2012	Sale	0	194,500	.171935	0	0	5,686	0	0		0	0	0	5,686	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/17/2012	02/17/2012	Sale	0	2,171,233	.976658	0	0	(58,582)	0	0		0	0	0	(58,582)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	1,632,700	.012821	0	0	(63,086)	0	0		0	0	0	(63,086)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AOS2N19	Bond Portfolio Hedge	D1	Interest	UBS AG	04/26/2012	06/18/2027	06/01/2012	Sale	0	1,000,000	3.5	0	0	1,602	0	0		0	0	0	1,602	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	8,312,287	1.5687	0	0	(5,299)	0	0		0	0	0	(5,299)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A14TGV6	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	12/17/2012	01/22/2043	12/31/2012	Sale	0	0	.4	0	0	521	0	0		0	0	0	521	0	0	AN (Anticipatory)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	26,434,578	.012668	0	0	(192,807)	0	0		0	0	0	(192,807)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	49,023	.073513	0	0	501	0	0		0	0	0	501	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	131,160	.261301	0	0	(161)	0	0		0	0	0	(161)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	206,626	.998004	0	0	(1,307)	0	0		0	0	0	(1,307)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	06/29/2012	06/29/2012	Sale	0	509,838	1.3911	0	0	(44,713)	0	0		32,897	0	0	(44,713)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/27/2012	05/17/2012	05/17/2012	Sale	0	243,600	.012029	0	0	(11,010)	0	0		0	0	0	(11,010)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2009	12/31/2012	12/31/2012	Sale	0	550,776	1.5028	0	0	(67,583)	0	0		71,697	0	0	(67,583)	0	0	LD (Liability Cashflow)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	06/15/2012	06/15/2012	Sale	0	1,390,178	.973994	0	0	4,346	0	0		0	0	0	4,346	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2009	06/29/2012	06/29/2012	Sale	0	525,268	1.4332	0	0	(60,143)	0	0		48,279	0	0	(60,143)	0	0	LD (Liability Cashflow)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/07/2012	05/17/2012	05/17/2012	Sale	0	61,800	.7952	0	0	(2,300)	0	0		0	0	0	(2,300)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	5,387,429	.013091	0	0	(16,979)	0	0		0	0	0	(16,979)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/01/2011	01/13/2012	01/13/2012	Sale	0	50,801,344	1.34648	0	0	3,010,020	0	0		(1,818,079)	0	0	3,010,020	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	484,954	.175994	0	0	2,971	0	0		0	0	0	2,971	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2011	01/09/2012	01/09/2012	Sale	0	257,539	.128585	0	0	(393)	0	0		350	0	0	(393)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/15/2012	11/15/2012	Sale	0	1,757,175	1.019493	0	0	38,410	0	0		0	0	0	38,410	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORMCW0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/07/2012	04/12/2042	03/13/2012	Sale	0	500,000	.4	0	0	(977)	0	0		0	0	0	(977)	0	0	AN (Anticipatory)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	367,367	.076046	0	0	(1,777)	0	0		0	0	0	(1,777)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/25/2012	05/17/2012	05/17/2012	Sale	0	122,800	.012284	0	0	(2,887)	0	0		0	0	0	(2,887)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	121,100	.311614	0	0	(7,670)	0	0		0	0	0	(7,670)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	145,895,178	1.291645	0	0	(2,886,514)	0	0		771,149	0	0	(2,886,514)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	5,113,665	.012866	0	0	65,637	0	0		(52,135)	0	0	65,637	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/19/2012	11/19/2012	Sale	0	612,300	.012457	0	0	6,464	0	0		0	0	0	6,464	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/21/2012	08/17/2012	08/17/2012	Sale	0	74,400	.139925	0	0	4,869	0	0		0	0	0	4,869	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	05/17/2012	05/17/2012	Sale	0	185,100	.012541	0	0	(463)	0	0		0	0	0	(463)	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AOR6FB8	Bond Portfolio Hedge	D1	Interest	UBS AG	11/16/2011	01/12/2042	01/09/2012	Sale	0	2,000,000	4.5	0	0	17,109	0	0		(16,875)	0	0	17,109	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	12/31/2012	12/31/2012	Sale	0	500,016	1.3643	0	0	(16,822)	0	0		21,278	0	0	(16,822)	0	0	LD (Liability Cashflow)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	3,361,471	1.002506	0	0	1,686	0	0		0	0	0	1,686	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/31/2009	09/28/2012	09/28/2012	Sale	0	528,017	1.4407	0	0	(56,514)	0	0		50,095	0	0	(56,514)	0	0	LD (Liability Cashflow)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/19/2012	08/17/2012	08/17/2012	Sale	0	124,300	.002008	0	0	3,447	0	0		0	0	0	3,447	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/23/2012	11/19/2012	11/19/2012	Sale	0	520,200	1.257875	0	0	9,770	0	0		0	0	0	9,770	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/23/2012	11/19/2012	11/19/2012	Sale	0	126,000	1.29696	0	0	(1,502)	0	0		0	0	0	(1,502)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/06/2012	08/17/2012	08/17/2012	Sale	0	124,400	1.2311	0	0	141	0	0		0	0	0	141	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/19/2012	08/17/2012	08/17/2012	Sale	0	248,000	1.269775	0	0	(7,827)	0	0		0	0	0	(7,827)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/11/2012	05/17/2012	05/17/2012	Sale	0	99,490	.075781	0	0	4,254	0	0		0	0	0	4,254	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	92,836	.004136	0	0	9,200	0	0		0	0	0	9,200	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/21/2012	08/17/2012	08/17/2012	Sale	0	74,400	.788084	0	0	872	0	0		0	0	0	872	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	152,586	16702	0	0	(1,037)	0	0		0	0	0	(1,037)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/10/2012	01/17/2012	01/17/2012	Sale	0	287,153	.145148	0	0	1,228	0	0		0	0	0	1,228	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/13/2012	11/19/2012	11/19/2012	Sale	0	142,353	.012595	0	0	3,048	0	0		0	0	0	3,048	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/07/2012	07/19/2042	07/19/2012	Sale	0	0	.4	0	0	2,539	0	0		0	0	0	2,539	0	0	AN (Anticipatory)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/23/2012	08/17/2012	08/17/2012	Sale	0	113,500	.118009	0	0	(1,912)	0	0		0	0	0	(1,912)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2010	12/31/2012	12/31/2012	Sale	0	485,932	1.3256	0	0	(2,639)	0	0		7,191	0	0	(2,639)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	138,400	1.61436	0	0	1,968	0	0		0	0	0	1,968	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	301,300	1.24235	0	0	3,068	0	0		0	0	0	3,068	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/29/2012	05/17/2012	05/17/2012	Sale	0	64,700	1.59655	0	0	618	0	0		0	0	0	618	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	688,351	1.00975	0	0	(20,349)	0	0		9,501	0	0	(20,349)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2012	11/19/2012	11/19/2012	Sale	0	37,700	1.018185	0	0	(513)	0	0		0	0	0	(513)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORT0D0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/27/2012	05/14/2042	05/14/2012	Sale	0	0	.4	0	0	2,227	0	0		0	0	0	2,227	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund	02/21/2012	05/18/2012	05/18/2012	Sale	0	48,600	150112	0	0	3,557	0	0		0	0	0	3,557	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	03/02/2012	03/02/2012	Sale	0	500,000	1.32944	0	0	(3,362)	0	0		0	0	0	(3,362)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/02/2012	03/02/2012	Sale	0	131,778	1.31301	0	0	(752)	0	0		0	0	0	(752)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	03/23/2012	03/23/2012	Sale	0	110,632	.000856	0	0	(3,182)	0	0		946	0	0	(3,182)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	86,500	165659	0	0	(1,303)	0	0		0	0	0	(1,303)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	08/17/2012	08/17/2012	Sale	0	430,300	01272	0	0	4,903	0	0		0	0	0	4,903	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/09/2012	01/17/2012	01/17/2012	Sale	0	321,312	.049608	0	0	(2)	0	0		0	0	0	(2)	0	0	FX (Foreign Exchange)
Long: Taiwan Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	03/23/2012	03/23/2012	Sale	0	439,179	.033003	0	0	10,751	0	0		(1,552)	0	0	10,751	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	288,629	121359	0	0	(3,238)	0	0		0	0	0	(3,238)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	6,953,515	1.53868	0	0	(195,769)	0	0		67,822	0	0	(195,769)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/19/2012	03/19/2012	Sale	0	1,428,796	1.001051	0	0	(15,982)	0	0		0	0	0	(15,982)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	165,700	1.33977	0	0	6,044	0	0		(5,140)	0	0	6,044	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	12/31/2012	12/31/2012	Sale	0	530,472	1.4474	0	0	(47,279)	0	0		51,529	0	0	(47,279)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2010	03/30/2012	03/30/2012	Sale	0	495,251	1.3513	0	0	(7,183)	0	0		19,053	0	0	(7,183)	0	0	LD (Liability Cashflow)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	3,237,644	1.0005	0	0	(53,833)	0	0		0	0	0	(53,833)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/12/2012	08/17/2012	08/17/2012	Sale	0	200,000	1.25138	0	0	(3,465)	0	0		0	0	0	(3,465)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2010	06/29/2012	06/29/2012	Sale	0	494,738	1.3499	0	0	(29,613)	0	0		17,843	0	0	(29,613)	0	0	LD (Liability Cashflow)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	681,221	144155	0	0	1,762	0	0		0	0	0	1,762	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/24/2012	11/19/2012	11/19/2012	Sale	0	62,800	1.008573	0	0	(265)	0	0		0	0	0	(265)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/03/2012	11/19/2012	11/19/2012	Sale	0	151,200	1.011839	0	0	1,124	0	0		0	0	0	1,124	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	12/31/2012	12/31/2012	Sale	0	519,256	1.4167	0	0	(36,029)	0	0		40,356	0	0	(36,029)	0	0	LD (Liability Cashflow)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/20/2012	09/20/2012	Sale	0	1,153,961	000852	0	0	52,374	0	0		0	0	0	52,374	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	193,208	175994	0	0	(1,184)	0	0		0	0	0	(1,184)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	507,576	18205	0	0	(29,946)	0	0		20,630	0	0	(29,946)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	5,115,442	01287	0	0	103,988	0	0		(52,365)	0	0	103,988	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	131,057	261097	0	0	(403)	0	0		0	0	0	(403)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	09/17/2012	09/17/2012	Sale	0	1,829,947	1.030503	0	0	(2,636)	0	0		0	0	0	(2,636)	0	0	FX (Foreign Exchange)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0R3252	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	11/29/2011	01/23/2042	01/23/2012	Sale	0	0	4	0	0	586	0	0		0	0	0	586	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/03/2012	05/04/2012	05/04/2012	Sale	0	5,713,385	1.61975	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/23/2012	03/23/2012	Sale	0	245,033	327869	0	0	2,150	0	0		0	0	0	2,150	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/20/2012	09/20/2012	Sale	0	1,327,875	000886	0	0	(6,763)	0	0		0	0	0	(6,763)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/20/2012	08/20/2012	Sale	0	42,246,442	1.275865	0	0	1,382,923	0	0		0	0	0	1,382,923	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	168,519	794748	0	0	(546)	0	0		0	0	0	(546)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	60,700	128005	0	0	3,880	0	0		0	0	0	3,880	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	181,639	774335	0	0	(966)	0	0		(745)	0	0	(966)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/29/2012	05/17/2012	05/17/2012	Sale	0	183,200	1.33816	0	0	9,222	0	0		0	0	0	9,222	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	287,376	149388	0	0	587	0	0		0	0	0	587	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	04/19/2012	04/19/2012	Sale	0	4,618,849	1.007912	0	0	3,954	0	0		0	0	0	3,954	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/02/2012	03/02/2012	03/02/2012	Sale	0	147,100	013134	0	0	(9,762)	0	0		0	0	0	(9,762)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/04/2012	08/17/2012	08/17/2012	Sale	0	62,000	75482	0	0	4,319	0	0		0	0	0	4,319	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/04/2012	11/19/2012	11/19/2012	Sale	0	170,500	012771	0	0	(5,958)	0	0		0	0	0	(5,958)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	294256	0	0	1,641	0	0		0	0	0	1,641	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A0R6IF0	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/10/2012	01/18/2027	01/10/2012	Sale	0	(500,000)	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/30/2010	12/31/2012	12/31/2012	Sale	0	476,633	1.3005	0	0	6,560	0	0		(1,947)	0	0	6,560	0	0	LD (Liability Cashflow)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A10KGF4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	11/30/2012	12/12/2042	12/06/2012	Sale	0	34,000,000	3.5	0	0	77,031	0	0		0	0	0	77,031	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0R6DT1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/05/2011	01/12/2042	01/06/2012	Sale	0	(6,000,000)	4.5	0	0	0	0	0		46,875	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A12DG29	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/26/2012	12/12/2042	11/26/2012	Sale	0	(232,000,000)	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A101QF5	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	09/17/2012	10/18/2042	10/16/2012	Sale	0	67,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0ZQVN1	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	10/03/2012	11/14/2042	11/12/2012	Sale	0	39,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R80A2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/12/2012	01/23/2042	01/12/2012	Sale	0	(9,000,000)	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S4259	Bond Portfolio Hedge	D1	Interest	UBS AG	07/06/2012	07/12/2042	07/10/2012	Sale	0	(83,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S4259	Bond Portfolio Hedge	D1	Interest	UBS AG	06/29/2012	07/12/2042	07/10/2012	Sale	0	20,000,000	3.5	0	0	59,375	0	0		0	0	0	59,375	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNMA II GNMA 30YR TBA(REG C) - B8A0RQZA4	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	03/20/2012	04/19/2042	03/20/2012	Sale	0	(5,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0ZG4A8	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	10/02/2012	10/11/2042	10/02/2012	Sale	0	(70,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8A0RTAY3	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	03/08/2012	04/17/2027	04/17/2012	Sale	0	0	.5	0	0	2,969	0	0		0	0	0	2,969	0	0	AN (Anticipatory)
GNMA II GNMA 30YR TBA(REG C) - B8A0RQZG2	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	11/29/2011	01/23/2042	01/23/2012	Sale	0	0	.4	0	0	2,344	0	0		0	0	0	2,344	0	0	AN (Anticipatory)
GNMA II GNMA 30YR TBA(REG C) - B8A0RQZG2	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	11/29/2011	01/23/2042	01/19/2012	Sale	0	2,000,000	.4	0	0	0	0	0		(13,203)	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RKV29	Bond Portfolio Hedge	D1	Interest	UBS AG	01/31/2012	03/19/2042	02/28/2012	Sale	0	17,500,000	.4	0	0	20,508	0	0		0	0	0	20,508	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SK451	Bond Portfolio Hedge	D1	Interest	UBS AG	07/06/2012	08/20/2042	08/15/2012	Sale	0	55,000,000	4.5	0	0	68,750	0	0		0	0	0	68,750	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SK451	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/06/2012	08/20/2042	08/20/2012	Sale	0	0	4.5	0	0	70,547	0	0		0	0	0	70,547	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RTDDO	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/26/2012	05/14/2042	05/10/2012	Sale	0	(25,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	10/03/2012	10/11/2042	10/09/2012	Sale	0	(23,500,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	10/03/2012	10/11/2042	10/09/2012	Sale	0	(15,500,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA II GNMA 30YR TBA(REG C) - B8A0RRSP4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/11/2012	05/21/2042	05/11/2012	Sale	0	(29,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0R4IE8	Bond Portfolio Hedge	D1	Interest	UBS AG	12/21/2011	01/12/2042	01/05/2012	Sale	0	(49,000,000)	.4	0	0	0	0	0		245,000	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0S3JJ8	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	05/22/2012	06/13/2042	06/11/2012	Sale	0	(28,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA II GNMA 30YR TBA(REG C) - B8A0RF8W0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	02/21/2042	02/06/2012	Sale	0	(85,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/20/2012	08/20/2012	Sale	0	10,408,780	1.5918	0	0	139,935	0	0		0	0	0	139,935	0	0	FX (Foreign Exchange)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A10MJF7	Bond Portfolio Hedge	D1	Interest	Goldman Sachs & Co	10/03/2012	11/14/2042	11/12/2012	Sale	0	(70,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SHVL3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/05/2012	08/20/2042	08/15/2012	Sale	0	100,000,000	.4	0	0	578,125	0	0		0	0	0	578,125	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RFLU9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/11/2012	02/21/2042	02/21/2012	Sale	0	0	.4	0	0	204,844	0	0		0	0	0	204,844	0	0	AN (Anticipatory)
GNMA II GNMA2 30YR TBA(REG C) - B8A10FC51	Bond Portfolio Hedge	D1	Interest	UBS AG	10/01/2012	11/20/2042	11/16/2012	Sale	0	55,500,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RRD16	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/29/2012	04/19/2042	04/04/2012	Sale	0	(36,000,000)	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A0YY1K4	Bond Portfolio Hedge	D1	Interest	UBS AG	09/20/2012	10/11/2042	10/09/2012	Sale	0	84,000,000	.3	0	0	488,906	0	0		0	0	0	488,906	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0RSC98	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/05/2012	04/12/2042	03/28/2012	Sale	0	7,000,000	5.5	0	0	19,688	0	0		0	0	0	19,688	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0SHVE9	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/02/2012	08/13/2042	07/30/2012	Sale	0	35,000,000	3.5	0	0	228,320	0	0		0	0	0	228,320	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R84M2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	01/11/2012	01/23/2042	01/11/2012	Sale	0	(30,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0R6DT1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/06/2012	01/12/2042	01/06/2012	Sale	0	(96,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0R0244	Bond Portfolio Hedge	D1	Interest	UBS AG	03/09/2012	04/12/2042	04/10/2012	Sale	0	(2,500,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0S2RF4	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	05/22/2012	06/13/2042	06/11/2012	Sale	0	14,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/31/2012	09/13/2042	09/11/2012	Sale	0	48,500,000	3.5	0	0	(217,871)	0	0		0	0	0	(217,871)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/31/2012	09/13/2042	09/13/2012	Sale	0	0	3.5	0	0	126,934	0	0		0	0	0	126,934	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0SKRY3	Bond Portfolio Hedge	D1	Interest	UBS AG	07/17/2012	08/20/2042	08/16/2012	Sale	0	(37,000,000)	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0R6G35	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	12/05/2011	01/12/2042	01/10/2012	Sale	0	(27,000,000)	3.5	0	0	0	0	0		324,844	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0RJZJ1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/27/2012	03/12/2042	03/12/2012	Sale	0	0	3.5	0	0	216,016	0	0		0	0	0	216,016	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/02/2012	02/21/2042	02/15/2012	Sale	0	(145,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORT0D0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/13/2012	05/14/2042	05/10/2012	Sale	0	500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AORKBS4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	03/19/2042	03/13/2012	Sale	0	37,000,000	.4	0	0	(65,039)	0	0		0	0	0	(65,039)	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AORKBS4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	03/19/2042	03/19/2012	Sale	0	0	.4	0	0	227,695	0	0		0	0	0	227,695	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	11/20/2012	11/20/2012	Sale	0	15,595,024	1.589	0	0	24,536	0	0		0	0	0	24,536	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	02/09/2012	03/12/2042	03/08/2012	Sale	0	(75,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORS1R0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/07/2012	04/12/2042	04/12/2012	Sale	0	0	4.5	0	0	142,578	0	0		0	0	0	142,578	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	09/05/2012	09/13/2042	09/11/2012	Sale	0	(62,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A11R321	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	11/30/2012	12/20/2042	11/30/2012	Sale	0	(71,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A11R321	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/26/2012	12/20/2042	11/30/2012	Sale	0	71,000,000	3.5	0	0	393,828	0	0		0	0	0	393,828	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/06/2012	03/12/2042	03/08/2012	Sale	0	35,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A11R321	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/26/2012	12/20/2042	12/20/2012	Sale	0	0	3.5	0	0	174,727	0	0		0	0	0	174,727	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKVT0	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	04/19/2042	04/19/2012	Sale	0	0	.4	0	0	51,270	0	0		0	0	0	51,270	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AORT4G7	Bond Portfolio Hedge	D1	Interest	UBS AG	11/21/2011	01/18/2027	01/09/2012	Sale	0	2,000,000	.5	0	0	8,281	0	0		(6,328)	0	0	8,281	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	02/16/2012	03/12/2042	02/16/2012	Sale	0	(11,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	04/16/2012	04/16/2012	Sale	0	2,539,995	1.05394	0	0	45,886	0	0		0	0	0	45,886	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORMCW0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/26/2012	04/12/2042	03/26/2012	Sale	0	(50,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A10KGF4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	12/04/2012	12/12/2042	12/06/2012	Sale	0	(34,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9CL2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/04/2012	07/19/2042	07/19/2012	Sale	0	0	4.5	0	0	58,594	0	0		0	0	0	58,594	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	10,863,002	1.55965	0	0	(9,403)	0	0		(38,654)	0	0	(9,403)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	06/27/2012	08/13/2042	07/23/2012	Sale	0	2,000,000	3.5	0	0	23,438	0	0		0	0	0	23,438	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/23/2012	03/12/2042	02/23/2012	Sale	0	(65,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	06/27/2012	08/13/2042	08/13/2012	Sale	0	0	3.5	0	0	231,250	0	0		0	0	0	231,250	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/07/2012	07/19/2042	07/05/2012	Sale	0	17,500,000	.4	0	0	49,219	0	0		0	0	0	49,219	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A118224	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/26/2012	11/20/2042	10/26/2012	Sale	0	(71,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8AOYY1K4	Bond Portfolio Hedge	D1	Interest	UBS AG	10/09/2012	10/11/2042	10/09/2012	Sale	0	(84,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/31/2012	09/13/2042	09/11/2012	Sale	0	25,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORP2T1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/16/2012	03/19/2042	03/19/2012	Sale	0	0	.5	0	0	12,656	0	0		0	0	0	12,656	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	11/20/2012	11/20/2012	Sale	0	2,425,812	1.0327	0	0	11,040	0	0		0	0	0	11,040	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORSC98	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/28/2012	04/12/2042	03/28/2012	Sale	0	(7,000,000	5.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORH5J8	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/07/2012	03/12/2042	03/07/2012	Sale	0	(96,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP67	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/09/2012	05/21/2042	05/10/2012	Sale	0	264,500,000	4.5	0	0	506,270	0	0		0	0	0	506,270	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	10/31/2012	10/31/2012	Sale	0	508,306	1.299	0	0	(1,252)	0	0		0	0	0	(1,252)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Investment in Foreign Subsidiaries	N/A	Currency	Pru Global Fund	06/15/2012	09/28/2012	09/28/2012	Sale	0	35,175,825	1.56337	0	0	(1,157,175)	0	0		0	0	0	(1,157,175)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/28/2012	04/30/2012	04/30/2012	Sale	0	1,002,428	1.33045	0	0	5,161	0	0		0	0	0	5,161	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/27/2012	02/29/2012	02/29/2012	Sale	0	1,078,330	1.311	0	0	(21,961)	0	0		0	0	0	(21,961)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/27/2012	03/30/2012	03/30/2012	Sale	0	689,879	1.33915	0	0	3,838	0	0		0	0	0	3,838	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/28/2012	11/30/2012	11/30/2012	Sale	0	504,275	1.2887	0	0	4,657	0	0		0	0	0	4,657	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/27/2012	02/29/2012	02/29/2012	Sale	0	688,332	1.3391	0	0	(720)	0	0		0	0	0	(720)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	10/31/2012	10/31/2012	Sale	0	794,063	1.299	0	0	(1,956)	0	0		0	0	0	(1,956)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	2,424,972	1.255	0	0	(113,423)	0	0		0	0	0	(113,423)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/19/2012	03/19/2012	Sale	0	4,305,708	1.008776	0	0	14,819	0	0		0	0	0	14,819	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/06/2012	03/07/2012	03/07/2012	Sale	0	57,822,714	1.3126	0	0	(22,026)	0	0		0	0	0	(22,026)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/15/2011	01/17/2012	01/17/2012	Sale	0	1,046,122	1.406	0	0	98,437	0	0		(80,098)	0	0	98,437	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	19,693,052	.962927	0	0	(471,841)	0	0		382,889	0	0	(471,841)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	02/17/2012	02/17/2012	Sale	0	20,490,166	1.001904	0	0	22,607	0	0		0	0	0	22,607	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/27/2012	07/31/2012	07/31/2012	Sale	0	8,336,901	1.24692	0	0	102,429	0	0		0	0	0	102,429	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/15/2012	05/15/2012	Sale	0	4,310,056	1.009795	0	0	58,389	0	0		0	0	0	58,389	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/15/2012	10/15/2012	Sale	0	101,969	1.017025	0	0	277	0	0		0	0	0	277	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	07/16/2012	07/16/2012	Sale	0	2,469,315	.973141	0	0	(29,423)	0	0		0	0	0	(29,423)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/28/2012	12/28/2012	12/28/2012	Sale	0	7,527,762	1.28891	0	0	(193,843)	0	0		0	0	0	(193,843)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/28/2012	04/30/2012	04/30/2012	Sale	0	9,562,130	1.33045	0	0	49,232	0	0		0	0	0	49,232	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/15/2012	10/15/2012	Sale	0	546,084	1.017025	0	0	1,481	0	0		0	0	0	1,481	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	07/16/2012	07/16/2012	Sale	0	4,153,609	.973141	0	0	(49,492)	0	0		0	0	0	(49,492)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	04/19/2012	04/19/2012	Sale	0	20,668,251	1.010611	0	0	(72,849)	0	0		0	0	0	(72,849)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	4,527,000	1.5558	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/22/2012	10/23/2012	10/23/2012	Sale	0	2,026,644	1.003412	0	0	(8,167)	0	0		0	0	0	(8,167)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	04/19/2012	04/19/2012	Sale	0	2,564,394	1.010611	0	0	(9,039)	0	0		0	0	0	(9,039)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	1,084,500	1.5558	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/02/2012	08/02/2012	Sale	0	2,090,078	.999001	0	0	6,453	0	0		0	0	0	6,453	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	27,570,166	1.34279	0	0	1,478,099	0	0		0	0	0	1,478,099	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/02/2012	10/02/2012	Sale	0	29,486	1.017294	0	0	6	0	0		0	0	0	6	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	1,291,066	1.0618	0	0	(82,926)	0	0		0	0	0	(82,926)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	100,603	.01287	0	0	(2,045)	0	0		1,030	0	0	(2,045)	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBSW7	Bond Portfolio Hedge	D1	Interest	UBS AG	02/08/2012	02/13/2042	02/08/2012	Sale	0	2,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	85,855	.253485	0	0	523	0	0		0	0	0	523	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2010	09/28/2012	09/28/2012	Sale	0	495,765	1.3527	0	0	(24,262)	0	0		17,998	0	0	(24,262)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/03/2012	05/17/2012	05/17/2012	Sale	0	98,900	.80106	0	0	4,378	0	0		0	0	0	4,378	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/20/2012	08/17/2012	08/17/2012	Sale	0	124,500	1.27243	0	0	(4,181)	0	0		0	0	0	(4,181)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2010	06/29/2012	06/29/2012	Sale	0	450,209	1.2284	0	0	14,917	0	0		(26,552)	0	0	14,917	0	0	LD (Liability Cashflow)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	24,705,126	.012308	0	0	35,017	0	0		0	0	0	35,017	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2009	03/30/2012	03/30/2012	Sale	0	524,352	1.4307	0	0	(36,284)	0	0		48,112	0	0	(36,284)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/17/2012	05/17/2012	Sale	0	61,700	.073126	0	0	494	0	0		0	0	0	494	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/30/2012	05/17/2012	05/17/2012	Sale	0	207,700	1.3337	0	0	(9,796)	0	0		0	0	0	(9,796)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	119,895	1.2782	0	0	563	0	0		0	0	0	563	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	587,012	1.064736	0	0	(22,538)	0	0		0	0	0	(22,538)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	867,432	1.084011	0	0	4,347	0	0		0	0	0	4,347	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/01/2012	11/20/2012	11/20/2012	Sale	0	49,500	077768	0	0	(680)	0	0		0	0	0	(680)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORFLU9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/11/2012	02/21/2042	01/31/2012	Sale	0	500,000	4	0	0	2,266	0	0		0	0	0	2,266	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	09/17/2012	09/17/2012	Sale	0	3,690,884	1.007252	0	0	(79,758)	0	0		0	0	0	(79,758)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/02/2012	05/17/2012	05/17/2012	Sale	0	321,986	1.5833	0	0	(407)	0	0		0	0	0	(407)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	1,067,972	1.060445	0	0	3,522	0	0		0	0	0	3,522	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSMUB5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/23/2012	09/20/2042	08/28/2012	Sale	0	(2,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	38,271	119374	0	0	200	0	0		0	0	0	200	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	1,600,349	98867	0	0	(87,134)	0	0		0	0	0	(87,134)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/26/2012	08/17/2012	08/17/2012	Sale	0	62,900	166105	0	0	776	0	0		0	0	0	776	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	5,322,735	012679	0	0	148,723	0	0		0	0	0	148,723	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/02/2012	02/21/2042	02/02/2012	Sale	0	(1,500,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/28/2012	08/17/2012	08/17/2012	Sale	0	167,531	141707	0	0	(8,719)	0	0		0	0	0	(8,719)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	24,129,584	01242	0	0	(306,242)	0	0		0	0	0	(306,242)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/09/2012	05/17/2012	05/17/2012	Sale	0	121,600	1.02743	0	0	(4,004)	0	0		0	0	0	(4,004)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/05/2012	11/19/2012	11/19/2012	Sale	0	118,000	1.007628	0	0	388	0	0		0	0	0	388	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/15/2012	11/15/2012	Sale	0	1,091,062	997009	0	0	218	0	0		0	0	0	218	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2010	06/29/2012	06/29/2012	Sale	0	455,450	1.2427	0	0	9,676	0	0		(21,327)	0	0	9,676	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	283,909	119374	0	0	(1,482)	0	0		0	0	0	(1,482)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/17/2012	05/17/2012	Sale	0	61,800	79783	0	0	644	0	0		0	0	0	644	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	873,718	1.023018	0	0	(716)	0	0		0	0	0	(716)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	1,009,621	1.2896	0	0	18,868	0	0		0	0	0	18,868	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2009	03/30/2012	03/30/2012	Sale	0	535,347	1.4607	0	0	(47,279)	0	0		59,092	0	0	(47,279)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/13/2012	08/17/2012	08/17/2012	Sale	0	219,900	1.23532	0	0	(1,000)	0	0		0	0	0	(1,000)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	119,491	79365	0	0	6,075	0	0		0	0	0	6,075	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	06/15/2012	06/15/2012	Sale	0	2,390,608	995619	0	0	44,612	0	0		0	0	0	44,612	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/20/2012	11/20/2012	Sale	0	364,072	075364	0	0	(6,456)	0	0		0	0	0	(6,456)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	187,154	556328	0	0	550	0	0		0	0	0	550	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/16/2012	08/13/2042	08/09/2012	Sale	0	(1,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	11/20/2012	11/20/2012	Sale	0	41,364,452	1.2724	0	0	256,821	0	0		0	0	0	256,821	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	62,000	99354	0	0	(3,055)	0	0		0	0	0	(3,055)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	10/15/2012	10/15/2012	Sale	0	976,522	1.020408	0	0	(598)	0	0		0	0	0	(598)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	124,643	049261	0	0	194	0	0		0	0	0	194	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	1,573,513	995322	0	0	26,111	0	0		0	0	0	26,111	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	1,247,925	1.02632	0	0	54,935	0	0		0	0	0	54,935	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	172,005	168067	0	0	(90)	0	0		0	0	0	(90)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/22/2012	11/19/2012	11/19/2012	Sale	0	100,900	1.005247	0	0	93	0	0		0	0	0	93	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	07/16/2012	07/16/2012	Sale	0	2,364,477	.984737	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/31/2012	06/04/2012	06/04/2012	Sale	0	146,863,058	1.23645	0	0	1,561,931	0	0		0	0	0	1,561,931	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	216,500	1.2528	0	0	(4,960)	0	0		0	0	0	(4,960)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	8,922,896	.013091	0	0	(28,122)	0	0		0	0	0	(28,122)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/05/2012	01/05/2012	Sale	0	94,700	.01287	0	0	725	0	0		(935)	0	0	725	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	115,160	.072854	0	0	(496)	0	0		0	0	0	(496)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	52,303	.078431	0	0	(147)	0	0		0	0	0	(147)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A0R6WF0	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/05/2011	01/18/2027	01/18/2012	Sale	0	0	3	0	0	498	0	0		0	0	0	498	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/15/2012	11/15/2012	Sale	0	954,129	.997009	0	0	190	0	0		0	0	0	190	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/18/2012	11/19/2012	11/19/2012	Sale	0	119,300	1.03965	0	0	(143)	0	0		0	0	0	(143)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP59	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/03/2012	05/21/2042	05/02/2012	Sale	0	500,000	4	0	0	2,930	0	0		0	0	0	2,930	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	88,177	.260342	0	0	4,360	0	0		0	0	0	4,360	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/16/2012	05/17/2012	05/17/2012	Sale	0	122,400	.012444	0	0	1,260	0	0		0	0	0	1,260	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	1,787,861	1.05	0	0	(12,770)	0	0		0	0	0	(12,770)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	26,011,660	1.311455	0	0	(179,400)	0	0		0	0	0	(179,400)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/26/2012	08/17/2012	08/17/2012	Sale	0	125,900	12117	0	0	(1,218)	0	0		0	0	0	(1,218)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/03/2012	03/23/2012	03/23/2012	Sale	0	112,266	.000869	0	0	1,548	0	0		0	0	0	1,548	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/04/2012	05/17/2012	05/17/2012	Sale	0	61,800	.31277	0	0	4,128	0	0		0	0	0	4,128	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	.782038	0	0	1,210	0	0		0	0	0	1,210	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13UT40	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/16/2012	12/20/2042	12/20/2012	Sale	0	0	4	0	0	625	0	0		0	0	0	625	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	27,561,132	1.34235	0	0	(448,624)	0	0		0	0	0	(448,624)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	358,009	1.61359	0	0	(4,923)	0	0		0	0	0	(4,923)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/10/2012	08/17/2012	08/17/2012	Sale	0	144,935	.002095	0	0	2,183	0	0		0	0	0	2,183	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/02/2012	04/03/2012	04/03/2012	Sale	0	200,000	1.32106	0	0	1,944	0	0		0	0	0	1,944	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	2,414,513	1.278	0	0	6,613	0	0		0	0	0	6,613	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	658	.004496	0	0	(5)	0	0		0	0	0	(5)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	922,394	1.064396	0	0	(4,397)	0	0		0	0	0	(4,397)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/03/2012	03/02/2012	03/02/2012	Sale	0	110,465	1.58069	0	0	(343)	0	0		0	0	0	(343)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	1,431,040	1.34235	0	0	23,294	0	0		0	0	0	23,294	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A0RJ9G6	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	02/22/2012	03/15/2027	03/13/2012	Sale	0	(500,000)	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/23/2012	05/17/2012	05/17/2012	Sale	0	121,300	.002062	0	0	(4,307)	0	0		0	0	0	(4,307)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RMCW0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/27/2012	04/12/2042	04/10/2012	Sale	0	(1,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	953,668	.9975	0	0	3,729	0	0		0	0	0	3,729	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	186,392	.794597	0	0	(1,192)	0	0		0	0	0	(1,192)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	309,300	.012818	0	0	5,862	0	0		0	0	0	5,862	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/15/2012	11/15/2012	Sale	0	1,115,667	1.019493	0	0	24,387	0	0		0	0	0	24,387	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	329,794	.031766	0	0	(419)	0	0		0	0	0	(419)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	10/15/2012	10/15/2012	Sale	0	3,629,173	1.020408	0	0	(2,221)	0	0		0	0	0	(2,221)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	07/16/2012	07/16/2012	Sale	0	2,336,635	.973141	0	0	(27,842)	0	0		0	0	0	(27,842)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	505,483	.140243	0	0	31,862	0	0		0	0	0	31,862	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/08/2012	05/17/2012	05/17/2012	Sale	0	61,800	.78763	0	0	1,729	0	0		0	0	0	1,729	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	474,366	.172152	0	0	(13,560)	0	0		0	0	0	(13,560)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	300,382	.303564	0	0	11,699	0	0		(12,689)	0	0	11,699	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	1,001,774	1.255	0	0	(46,856)	0	0		0	0	0	(46,856)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/17/2012	02/02/2012	02/02/2012	Sale	0	474,904	1.27401	0	0	(16,100)	0	0		0	0	0	(16,100)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	61,800	.81418	0	0	224	0	0		0	0	0	224	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/06/2012	08/17/2012	08/17/2012	Sale	0	111,900	.78583	0	0	(1,636)	0	0		0	0	0	(1,636)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	335,100	.013	0	0	3,415	0	0		(68)	0	0	3,415	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/02/2012	08/02/2012	Sale	0	468,466	.999001	0	0	1,446	0	0		0	0	0	1,446	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/17/2012	08/17/2012	08/17/2012	Sale	0	260,200	.01257	0	0	121	0	0		0	0	0	121	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/20/2012	05/17/2012	05/17/2012	Sale	0	122,702	1.3208	0	0	(7,687)	0	0		0	0	0	(7,687)	0	0	FX (Foreign Exchange)
FNMA 15YR TBA FNMA 30YR TBA(REG A) - B8AOR5ZK8	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/05/2012	01/12/2042	01/05/2012	Sale	0	(2,000,000	5.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	527,603	1.6095	0	0	5,704	0	0		0	0	0	5,704	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/16/2012	09/13/2042	09/13/2012	Sale	0	0	3.5	0	0	2,617	0	0		0	0	0	2,617	0	0	AN (Anticipatory)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	85,600	.076155	0	0	(4,062)	0	0		0	0	0	(4,062)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	3,311,883	1.0005	0	0	55,068	0	0		0	0	0	55,068	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	700,249	.148181	0	0	(17,266)	0	0		11,447	0	0	(17,266)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	158,704	.173717	0	0	592	0	0		0	0	0	592	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	142,848,185	1.34657	0	0	5,905,641	0	0		(5,130,184)	0	0	5,905,641	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	08/15/2012	08/15/2012	Sale	0	1,963,774	.983865	0	0	(52,978)	0	0		0	0	0	(52,978)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	227,083	.838	0	0	(1,084)	0	0		0	0	0	(1,084)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	1,545,379	1.0618	0	0	99,261	0	0		0	0	0	99,261	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	50,000	.276985	0	0	(4,533)	0	0		0	0	0	(4,533)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/08/2012	04/26/2012	04/26/2012	Sale	0	170,000	.000896	0	0	(2,947)	0	0		0	0	0	(2,947)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	153,543	.168067	0	0	80	0	0		0	0	0	80	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/17/2012	08/17/2012	Sale	0	188,084	.171328	0	0	(6,779)	0	0		0	0	0	(6,779)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/27/2012	11/19/2012	11/19/2012	Sale	0	66,500	1.62164	0	0	(1,240)	0	0		0	0	0	(1,240)	0	0	FX (Foreign Exchange)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	UBS AG	01/05/2012	01/23/2042	01/19/2012	Sale	0	(500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS30G9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/13/2012	06/20/2042	06/13/2012	Sale	0	(1,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2010	06/29/2012	06/29/2012	Sale	0	510,168	1.392	0	0	(45,043)	0	0		33,225	0	0	(45,043)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	61,900	.068806	0	0	(6,182)	0	0		0	0	0	(6,182)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	05/18/2012	05/18/2012	Sale	0	2,513,475	.167912	0	0	(15,019)	0	0		0	0	0	(15,019)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	99,368	.004505	0	0	908	0	0		0	0	0	908	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	121,100	.56035	0	0	(2,888)	0	0		0	0	0	(2,888)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/20/2012	05/17/2012	05/17/2012	Sale	0	200,000	1.3224	0	0	(7,804)	0	0		0	0	0	(7,804)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	3,393,059	.997506	0	0	(46,403)	0	0		0	0	0	(46,403)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/31/2012	08/17/2012	08/17/2012	Sale	0	88,400	1.56733	0	0	21	0	0		0	0	0	21	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2012	11/19/2012	11/19/2012	Sale	0	63,000	1.6124	0	0	821	0	0		0	0	0	821	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	5,115,442	.01287	0	0	(103,988)	0	0		52,365	0	0	(103,988)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	235,685	.123778	0	0	365	0	0		0	0	0	365	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	.971534	0	0	2,568	0	0		0	0	0	2,568	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/21/2012	08/17/2012	08/17/2012	Sale	0	74,400	.051075	0	0	(2,531)	0	0		0	0	0	(2,531)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	05/18/2012	05/18/2012	Sale	0	24,277,594	1.5926	0	0	(181,404)	0	0		0	0	0	(181,404)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	05/17/2012	05/17/2012	Sale	0	74,000	.031864	0	0	(31)	0	0		0	0	0	(31)	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	124,245	.247525	0	0	(28)	0	0		0	0	0	(28)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	700,249	.148181	0	0	17,266	0	0		(11,447)	0	0	17,266	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/15/2012	08/17/2012	08/17/2012	Sale	0	123,700	.012717	0	0	(1,378)	0	0		0	0	0	(1,378)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	6,802,357	.012866	0	0	(87,312)	0	0		69,351	0	0	(87,312)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	7,288,253	1.57231	0	0	52,426	0	0		(84,407)	0	0	52,426	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AOR6B48	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	11/16/2011	01/12/2042	01/12/2012	Sale	0	0	.5	0	0	362	0	0		0	0	0	362	0	0	AN (Anticipatory)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/05/2012	01/05/2012	Sale	0	100,568	.012866	0	0	802	0	0		(1,026)	0	0	802	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/05/2012	05/17/2012	05/17/2012	Sale	0	200,000	1.3231	0	0	(7,906)	0	0		0	0	0	(7,906)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/19/2012	08/17/2012	08/17/2012	Sale	0	62,100	.049987	0	0	(806)	0	0		0	0	0	(806)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2009	03/30/2012	03/30/2012	Sale	0	484,256	1.3213	0	0	3,812	0	0		8,073	0	0	3,812	0	0	LD (Liability Cashflow)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	7,974	.049261	0	0	12	0	0		0	0	0	12	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	2,855,799	1.29145	0	0	(1,216)	0	0		(14,943)	0	0	(1,216)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/08/2012	11/19/2012	11/19/2012	Sale	0	75,600	1.603	0	0	547	0	0		0	0	0	547	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	371,700	1.26821	0	0	(11,287)	0	0		0	0	0	(11,287)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	3,284,425	.995322	0	0	54,502	0	0		0	0	0	54,502	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2012	03/02/2012	03/02/2012	Sale	0	208,400	.013134	0	0	13,830	0	0		0	0	0	13,830	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund	06/13/2012	09/20/2012	09/20/2012	Sale	0	234,059	.313185	0	0	(9,180)	0	0		0	0	0	(9,180)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/13/2012	05/17/2012	05/17/2012	Sale	0	61,300	.032474	0	0	(1,126)	0	0		0	0	0	(1,126)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/13/2012	05/17/2012	05/17/2012	Sale	0	121,900	1.00711	0	0	(2,814)	0	0		0	0	0	(2,814)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/07/2012	07/19/2042	07/05/2012	Sale	0	1,000,000	.4	0	0	2,813	0	0		0	0	0	2,813	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOR8C43	Bond Portfolio Hedge	D1	Interest	UBS AG	11/30/2011	01/23/2042	01/19/2012	Sale	0	1,000,000	4.5	0	0	0	0	0		(4,922)	0	0	0	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	02/17/2012	02/17/2012	Sale	0	1,411,545	1.001904	0	0	1,557	0	0		0	0	0	1,557	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	3,049,692	.977584	0	0	26,251	0	0		(12,880)	0	0	26,251	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2012	05/17/2012	05/17/2012	Sale	0	676,800	1.33335	0	0	31,750	0	0		0	0	0	31,750	0	0	FX (Foreign Exchange)
Long: Phillipines Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/03/2012	10/05/2012	10/05/2012	Sale	0	124,800	.023952	0	0	918	0	0		0	0	0	918	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/29/2012	05/17/2012	05/17/2012	Sale	0	64,700	1.013531	0	0	1,894	0	0		0	0	0	1,894	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	1,576,966	.997506	0	0	21,566	0	0		0	0	0	21,566	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	1,723,058	1.032	0	0	14,860	0	0		0	0	0	14,860	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	06/15/2012	06/15/2012	Sale	0	2,165,311	.973994	0	0	6,770	0	0		0	0	0	6,770	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	02/17/2012	02/17/2012	Sale	0	2,227,357	1.001904	0	0	2,457	0	0		0	0	0	2,457	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	128,133	.050641	0	0	2,612	0	0		643	0	0	2,612	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2012	03/30/2012	03/30/2012	Sale	0	12,290,474	1.001502	0	0	11,068	0	0		0	0	0	11,068	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	.976105	0	0	2,255	0	0		0	0	0	2,255	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	10/15/2012	10/15/2012	Sale	0	1,015,214	1.029654	0	0	9,732	0	0		0	0	0	9,732	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/31/2012	03/02/2012	03/02/2012	Sale	0	681,000	1.30905	0	0	(5,957)	0	0		0	0	0	(5,957)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	132,528	.004411	0	0	(368)	0	0		0	0	0	(368)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/30/2012	06/04/2012	06/04/2012	Sale	0	157,226,082	1.323697	0	0	8,801,093	0	0		0	0	0	8,801,093	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	06/15/2012	06/15/2012	Sale	0	2,338,684	.973994	0	0	7,312	0	0		0	0	0	7,312	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/17/2012	05/17/2012	Sale	0	61,800	.012568	0	0	21	0	0		0	0	0	21	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	83,550	.246682	0	0	(2,828)	0	0		0	0	0	(2,828)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2010	12/31/2012	12/31/2012	Sale	0	503,351	1.3734	0	0	(20,158)	0	0		24,591	0	0	(20,158)	0	0	LD (Liability Cashflow)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	485,424	1.5687	0	0	(309)	0	0		0	0	0	(309)	0	0	FX (Foreign Exchange)
FNMA 15YR TBA FNMA 30YR TBA(REG A) - B8A0R5ZK8	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	11/14/2011	01/12/2042	01/05/2012	Sale	0	2,000,000	5.5	0	0	14,063	0	0		(16,328)	0	0	14,063	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	06/15/2012	06/15/2012	Sale	0	1,421,043	.995619	0	0	26,519	0	0		0	0	0	26,519	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/08/2012	05/17/2012	05/17/2012	Sale	0	61,800	.012529	0	0	214	0	0		0	0	0	214	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2009	06/29/2012	06/29/2012	Sale	0	519,367	1.4171	0	0	(54,242)	0	0		42,397	0	0	(54,242)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/17/2012	08/17/2012	Sale	0	101,051	.994728	0	0	(1,738)	0	0		0	0	0	(1,738)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R8C43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/30/2011	01/23/2042	01/23/2012	Sale	0	0	4.5	0	0	525	0	0		0	0	0	525	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	04/03/2012	04/03/2012	Sale	0	1,431,184	1.342485	0	0	(9,152)	0	0		0	0	0	(9,152)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	4,005,955	1.29145	0	0	(1,706)	0	0		(20,961)	0	0	(1,706)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	86,600	95993	0	0	(7,449)	0	0		0	0	0	(7,449)	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	133,942	.266845	0	0	276	0	0		0	0	0	276	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/19/2012	03/19/2012	Sale	0	2,403,650	1.001051	0	0	(26,886)	0	0		0	0	0	(26,886)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	10/15/2012	10/15/2012	Sale	0	1,160,914	1.029654	0	0	11,128	0	0		0	0	0	11,128	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	6,602,053	1.57231	0	0	47,490	0	0		(76,460)	0	0	47,490	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RMCW0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/06/2012	04/12/2042	04/10/2012	Sale	0	500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 15YR TBA(REG B) - B8A0RDAJ1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	02/08/2012	02/16/2027	02/08/2012	Sale	0	(500,000)	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	57,112	.266845	0	0	118	0	0		0	0	0	118	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	127,700	1.61386	0	0	1,777	0	0		0	0	0	1,777	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	10,554,294	1.58385	0	0	11,661	0	0		0	0	0	11,661	0	0	FX (Foreign Exchange)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RDF23	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/06/2012	02/13/2042	01/18/2012	Sale	0	96,000,000	4.5	0	0	262,500	0	0		0	0	0	262,500	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/21/2012	10/11/2042	10/09/2012	Sale	0	50,000,000	3.5	0	0	121,094	0	0		0	0	0	121,094	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RT0D0	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	04/11/2012	05/14/2042	05/10/2012	Sale	0	50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0R6FB8	Bond Portfolio Hedge	D1	Interest	Nomura Securities Intl	12/15/2011	01/12/2042	01/10/2012	Sale	0	(100,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0R6G35	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/07/2011	01/12/2042	01/10/2012	Sale	0	122,000,000	3.5	0	0	1,248,594	0	0		(957,891)	0	0	1,248,594	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RJFG9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/28/2012	03/19/2042	02/28/2012	Sale	0	(36,000,000)	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0R6DT1	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	12/05/2011	01/12/2042	01/06/2012	Sale	0	(27,000,000)	4.5	0	0	0	0	0		219,375	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RZUX9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/10/2012	06/20/2042	06/18/2012	Sale	0	100,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORTOD0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/04/2012	05/14/2042	05/10/2012	Sale	0	(12,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORG030	Bond Portfolio Hedge	D1	Interest	UBS AG	01/12/2012	02/21/2042	02/16/2012	Sale	0	27,000,000	.5	0	0	(147,656)	0	0		0	0	0	(147,656)	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBSW7	Bond Portfolio Hedge	D1	Interest	UBS AG	01/06/2012	02/13/2042	02/13/2012	Sale	0	0	4.5	0	0	89,961	0	0		0	0	0	89,961	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORYP42	Bond Portfolio Hedge	D1	Interest	UBS AG	05/03/2012	05/14/2042	05/10/2012	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/27/2012	02/13/2042	02/09/2012	Sale	0	50,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	02/13/2042	02/09/2012	Sale	0	(17,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORMCW0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/27/2012	04/12/2042	03/27/2012	Sale	0	(12,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/31/2012	08/13/2042	07/31/2012	Sale	0	(50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/13/2012	03/02/2012	03/02/2012	Sale	0	1,264,736	1.32053	0	0	(29)	0	0		0	0	0	(29)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZ4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	10/03/2012	10/11/2042	10/09/2012	Sale	0	(94,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/09/2012	01/23/2042	01/13/2012	Sale	0	(173,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBSW7	Bond Portfolio Hedge	D1	Interest	UBS AG	02/08/2012	02/13/2042	02/09/2012	Sale	0	(100,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AORFHU4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/10/2012	02/13/2042	02/13/2012	Sale	0	0	3.5	0	0	334,219	0	0		0	0	0	334,219	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/06/2012	08/13/2042	07/31/2012	Sale	0	11,500,000	3.5	0	0	26,055	0	0		0	0	0	26,055	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORTOD0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/26/2012	05/14/2042	05/10/2012	Sale	0	(13,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORTOD0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/26/2012	05/14/2042	04/26/2012	Sale	0	(12,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	03/12/2042	03/12/2012	Sale	0	0	.4	0	0	172,734	0	0		0	0	0	172,734	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AORJZJ1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/05/2012	03/12/2042	03/05/2012	Sale	0	(42,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/06/2012	07/12/2042	07/10/2012	Sale	0	(11,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/20/2012	08/20/2012	Sale	0	2,288,783	.98697	0	0	(134,803)	0	0		0	0	0	(134,803)	0	0	FX (Foreign Exchange)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AOS8UW0	Bond Portfolio Hedge	D1	Interest	UBS AG	06/15/2012	07/19/2042	07/17/2012	Sale	0	(7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AORQZA4	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	03/09/2012	04/19/2042	03/20/2012	Sale	0	5,000,000	3.5	0	0	(72,852)	0	0		0	0	0	(72,852)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOR6G35	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/10/2012	01/12/2042	01/10/2012	Sale	0	(122,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP59	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/03/2012	05/21/2042	05/17/2012	Sale	0	17,500,000	.4	0	0	102,539	0	0		0	0	0	102,539	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	02/13/2042	02/06/2012	Sale	0	(50,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORMCW0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/23/2012	04/12/2042	03/26/2012	Sale	0	50,000,000	.4	0	0	1,953	0	0		0	0	0	1,953	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AORJZJ1	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/23/2012	03/12/2042	03/08/2012	Sale	0	41,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORFLU9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/11/2012	02/21/2042	02/16/2012	Sale	0	46,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/23/2012	08/13/2042	07/23/2012	Sale	0	(2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A123J26	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	11/26/2012	12/20/2042	12/18/2012	Sale	0	(40,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORER51	Bond Portfolio Hedge	D1	Interest	UBS AG	01/05/2012	02/21/2042	02/21/2012	Sale	0	0	.5	0	0	2,031	0	0		0	0	0	2,031	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORXHV3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/24/2012	05/21/2042	04/24/2012	Sale	0	8,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORMPE6	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/08/2012	03/12/2042	03/05/2012	Sale	0	7,000,000	5.5	0	0	(1,094)	0	0		0	0	0	(1,094)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	10,596,209	1.53868	0	0	(298,326)	0	0		103,352	0	0	(298,326)	0	0	FX (Foreign Exchange)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8AOSHVE9	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/02/2012	08/13/2042	07/20/2012	Sale	0	35,000,000	3.5	0	0	288,477	0	0		0	0	0	288,477	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNME MAE II GNMA2 30YR TBA(REG C) - B8A12V5J2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/02/2012	12/20/2042	12/20/2012	Sale	0	0	3	0	0	153,926	0	0		0	0	0	153,926	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9CL2	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	06/07/2012	07/19/2042	07/17/2012	Sale	0	(50,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	04/16/2012	04/16/2012	Sale	0	2,516,040	1.044	0	0	(21,931)	0	0		0	0	0	(21,931)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8AOYY1K4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	08/29/2012	10/11/2042	10/09/2012	Sale	0	10,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/07/2012	03/12/2042	03/07/2012	Sale	0	(500,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORM1E8	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/21/2011	01/12/2042	01/10/2012	Sale	0	(100,000,000)	4	0	0	0	0	0		531,250	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOS2RF4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/22/2012	06/13/2042	06/06/2012	Sale	0	7,500,000	4.5	0	0	19,629	0	0		0	0	0	19,629	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORYP42	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	05/01/2012	05/14/2042	05/10/2012	Sale	0	(20,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOR6DT1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/05/2011	01/12/2042	01/10/2012	Sale	0	(6,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNME MAE II GNMA2 30YR TBA(REG C) - B8AORWG1	Bond Portfolio Hedge	D1	Interest	UBS AG	04/09/2012	05/21/2042	05/21/2012	Sale	0	0	3.5	0	0	27,246	0	0		0	0	0	27,246	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORS1R0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/07/2012	04/12/2042	03/08/2012	Sale	0	128,000,000	4.5	0	0	(185,000)	0	0		0	0	0	(185,000)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AORJVB2	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	01/26/2012	03/15/2027	03/09/2012	Sale	0	2,000,000	5	0	0	4,766	0	0		0	0	0	4,766	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AOR6FB8	Bond Portfolio Hedge	D1	Interest	Nomura Securities Intl	12/15/2011	01/12/2042	01/07/2012	Sale	0	(100,000,000)	4.5	0	0	0	0	0		281,250	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/07/2012	03/12/2042	03/06/2012	Sale	0	50,000,000	4	0	0	(37,109)	0	0		0	0	0	(37,109)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	524,698	1.338515	0	0	18,665	0	0		(15,800)	0	0	18,665	0	0	FX (Foreign Exchange)
GNME MAE I GNMA 30YR TBA(REG C) - B8AORR3P4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/27/2012	05/21/2042	05/11/2012	Sale	0	29,000,000	4	0	0	382,891	0	0		0	0	0	382,891	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	11/20/2012	11/20/2012	Sale	0	501,200	1.28562	0	0	2,074	0	0		0	0	0	2,074	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/02/2012	02/13/2042	02/02/2012	Sale	0	17,000,000	4	0	0	(29,219)	0	0		0	0	0	(29,219)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	03/12/2042	03/06/2012	Sale	0	(10,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOS92B5	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/01/2012	07/12/2042	07/12/2012	Sale	0	0	4.5	0	0	5,566	0	0		0	0	0	5,566	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/06/2012	03/12/2042	03/12/2012	Sale	0	0	4	0	0	90,234	0	0		0	0	0	90,234	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/30/2012	09/13/2042	09/11/2012	Sale	0	(48,500,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AOR74G7	Bond Portfolio Hedge	D1	Interest	UBS AG	11/21/2011	01/18/2027	01/18/2012	Sale	0	0	5	0	0	801	0	0		0	0	0	801	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	511,343,997	1.291645	0	0	(10,116,863)	0	0		2,702,779	0	0	(10,116,863)	0	0	FX (Foreign Exchange)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOS2RF4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/01/2012	06/13/2042	06/06/2012	Sale	0	(7,500,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORH5J8	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	02/15/2012	03/12/2042	03/08/2012	Sale	0	50,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP67	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/23/2012	05/21/2042	04/23/2012	Sale	0	8,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9CL2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/04/2012	07/19/2042	07/17/2012	Sale	0	50,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNME MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	01/10/2012	01/23/2042	01/10/2012	Sale	0	(500,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSMUB5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/23/2012	09/20/2042	08/28/2012	Sale	0	(45,500,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/07/2012	07/19/2042	07/19/2012	Sale	0	0	4	0	0	44,434	0	0		0	0	0	44,434	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A11REA1	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	11/16/2012	11/20/2042	11/16/2012	Sale	0	(52,500,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/24/2012	03/02/2012	03/02/2012	Sale	0	6,835,946	1.34601	0	0	(129,557)	0	0		0	0	0	(129,557)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	02/21/2042	02/21/2012	Sale	0	0	4.5	0	0	(64,732)	0	0		0	0	0	(64,732)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS3069	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/02/2012	06/20/2042	06/20/2012	Sale	0	0	4	0	0	47,168	0	0		0	0	0	47,168	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RXY44	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/07/2012	05/21/2042	05/07/2012	Sale	0	(37,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RS1R0	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	03/08/2012	04/12/2042	04/10/2012	Sale	0	(50,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S9F05	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	10/16/2012	11/20/2042	11/20/2012	Sale	0	0	.4	0	0	12,813	0	0		0	0	0	12,813	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0R6G35	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/17/2011	01/12/2042	01/12/2012	Sale	0	0	3.5	0	0	17,725	0	0		0	0	0	17,725	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A0ZFHD6	Bond Portfolio Hedge	D1	Interest	UBS AG	09/21/2012	10/18/2042	10/16/2012	Sale	0	(25,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A149KJ6	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/27/2012	01/22/2043	12/31/2012	Sale	0	0	.3	0	0	88,074	0	0		0	0	0	88,074	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R80A2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/28/2011	01/23/2042	01/23/2012	Sale	0	0	.5	0	0	7,182	0	0		0	0	0	7,182	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A0ZFHD6	Bond Portfolio Hedge	D1	Interest	UBS AG	09/21/2012	10/18/2042	10/16/2012	Sale	0	(25,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RH5J8	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/07/2012	03/12/2042	03/07/2012	Sale	0	(50,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	01/31/2012	02/13/2042	01/31/2012	Sale	0	(25,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/19/2011	02/13/2042	01/05/2012	Sale	0	100,000,000	.4	0	0	0	0	0		(3,906)	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0RQZW6	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/27/2012	04/19/2042	03/27/2012	Sale	0	125,000,000	.4	0	0	(454,102)	0	0		0	0	0	(454,102)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S2N92	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/31/2012	06/13/2042	06/11/2012	Sale	0	(15,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0RQZW6	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/27/2012	04/19/2042	04/19/2012	Sale	0	0	.4	0	0	341,797	0	0		0	0	0	341,797	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A10H7T1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/09/2012	11/14/2042	11/08/2012	Sale	0	55,500,000	.3	0	0	101,895	0	0		0	0	0	101,895	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A10H7T1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/09/2012	11/14/2042	11/14/2012	Sale	0	0	.3	0	0	281,172	0	0		0	0	0	281,172	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/28/2012	11/30/2012	11/30/2012	Sale	0	787,767	1.2887	0	0	7,274	0	0		0	0	0	7,274	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	09/27/2012	09/27/2012	Sale	0	824,946	1.6161	0	0	1,582	0	0		0	0	0	1,582	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/26/2012	05/31/2012	05/31/2012	Sale	0	638,299	1.32345	0	0	41,936	0	0		0	0	0	41,936	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	11/30/2012	11/30/2012	Sale	0	795,558	1.29921	0	0	(851)	0	0		0	0	0	(851)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/27/2012	02/29/2012	02/29/2012	Sale	0	690,274	1.311	0	0	(14,058)	0	0		0	0	0	(14,058)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/26/2012	05/31/2012	05/31/2012	Sale	0	997,136	1.32345	0	0	65,511	0	0		0	0	0	65,511	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/27/2012	12/28/2012	12/28/2012	Sale	0	811,179	1.327	0	0	(2,995)	0	0		0	0	0	(2,995)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/06/2012	03/07/2012	03/07/2012	Sale	0	3,180,249	1.3126	0	0	(1,211)	0	0		0	0	0	(1,211)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/27/2012	01/31/2012	01/31/2012	Sale	0	1,075,879	1.311	0	0	(1,559)	0	0		0	0	0	(1,559)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/05/2012	07/06/2012	07/06/2012	Sale	0	1,923	.986	0	0	9	0	0		0	0	0	9	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	4,683,254	1.6095	0	0	50,630	0	0		0	0	0	50,630	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	1,318,927	1.3072	0	0	9,081	0	0		0	0	0	9,081	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/15/2012	11/15/2012	Sale	0	16,177,167	1.019493	0	0	353,613	0	0		0	0	0	353,613	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/27/2012	12/28/2012	12/28/2012	Sale	0	7,737,814	1.327	0	0	(28,572)	0	0		0	0	0	(28,572)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/17/2012	02/17/2012	Sale	0	4,168,618	.976658	0	0	(112,473)	0	0		0	0	0	(112,473)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	07/16/2012	07/16/2012	Sale	0	2,498,738	.984737	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	2,443,397	.962927	0	0	(58,543)	0	0		47,507	0	0	(58,543)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	04/19/2012	04/19/2012	Sale	0	20,613,047	1.007912	0	0	17,645	0	0		0	0	0	17,645	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/15/2011	01/17/2012	01/17/2012	Sale	0	435,637	1.406	0	0	40,992	0	0		(33,355)	0	0	40,992	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/26/2012	05/31/2012	05/31/2012	Sale	0	9,511,648	1.32345	0	0	624,911	0	0		0	0	0	624,911	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/27/2012	02/29/2012	02/29/2012	Sale	0	10,286,162	1.311	0	0	(209,489)	0	0		0	0	0	(209,489)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/17/2012	02/17/2012	Sale	0	19,973,860	976658	0	0	(538,914)	0	0		0	0	0	(538,914)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/02/2012	08/02/2012	Sale	0	436,034	999001	0	0	1,346	0	0		0	0	0	1,346	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	04/19/2012	04/19/2012	Sale	0	2,557,545	1.007912	0	0	2,189	0	0		0	0	0	2,189	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	06/15/2012	06/15/2012	Sale	0	2,526,352	995619	0	0	47,145	0	0		0	0	0	47,145	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	1,121,933	1.6095	0	0	12,129	0	0		0	0	0	12,129	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/27/2012	06/29/2012	06/29/2012	Sale	0	8,317,463	1.2467	0	0	149,443	0	0		0	0	0	149,443	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/15/2012	11/15/2012	Sale	0	15,820,399	997009	0	0	3,155	0	0		0	0	0	3,155	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	11/15/2012	11/15/2012	Sale	0	3,374,892	1.019493	0	0	73,771	0	0		0	0	0	73,771	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	2,492,019	1.29049	0	0	(49,648)	0	0		0	0	0	(49,648)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/02/2012	10/02/2012	Sale	0	33,718	1.017294	0	0	7	0	0		0	0	0	7	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	7,147,459	1.60226	0	0	154,167	0	0		0	0	0	154,167	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	1,005,600	1.33977	0	0	(36,681)	0	0		31,194	0	0	(36,681)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	97,855	128226	0	0	(6,414)	0	0		0	0	0	(6,414)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	167,573	80193	0	0	(3,546)	0	0		0	0	0	(3,546)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/14/2012	05/17/2012	05/17/2012	Sale	0	121,600	788843	0	0	(104)	0	0		0	0	0	(104)	0	0	FX (Foreign Exchange)
Long: Russian Ruble (New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/06/2012	10/05/2012	10/05/2012	Sale	0	63,300	031326	0	0	2,117	0	0		0	0	0	2,117	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	11/02/2012	11/02/2012	Sale	0	160,696,566	1.28688	0	0	297,198	0	0		0	0	0	297,198	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	363,300	1.31444	0	0	12,062	0	0		0	0	0	12,062	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	3,632	00437	0	0	(89)	0	0		0	0	0	(89)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	03/13/2012	03/13/2012	Sale	0	23,240,177	1.567	0	0	97,885	0	0		0	0	0	97,885	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/30/2010	03/30/2012	03/30/2012	Sale	0	464,392	1.2671	0	0	23,676	0	0		(11,763)	0	0	23,676	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/10/2012	11/19/2012	11/19/2012	Sale	0	139,314	1.018496	0	0	1,939	0	0		0	0	0	1,939	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	127,237	253485	0	0	776	0	0		0	0	0	776	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	04/13/2012	05/17/2012	05/17/2012	Sale	0	98,000	1.0373	0	0	4,129	0	0		0	0	0	4,129	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORFLU9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/11/2012	02/21/2042	02/21/2012	Sale	0	0	4	0	0	1,348	0	0		0	0	0	1,348	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP67	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/09/2012	05/21/2042	05/21/2012	Sale	0	0	4.5	0	0	2,813	0	0		0	0	0	2,813	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	11/20/2012	11/20/2012	Sale	0	2,613,800	167723	0	0	(104,165)	0	0		0	0	0	(104,165)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/02/2012	02/17/2012	02/17/2012	Sale	0	116,400	99997	0	0	354	0	0		0	0	0	354	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/02/2012	05/17/2012	05/17/2012	Sale	0	61,700	052723	0	0	3,340	0	0		0	0	0	3,340	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/09/2012	11/19/2012	11/19/2012	Sale	0	100,000	1.27126	0	0	805	0	0		0	0	0	805	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/17/2012	08/17/2012	Sale	0	74,600	9875	0	0	4,155	0	0		0	0	0	4,155	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund	05/14/2012	05/17/2012	05/17/2012	Sale	0	61,700	073128	0	0	496	0	0		0	0	0	496	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/23/2012	03/23/2012	Sale	0	1,101,909	000891	0	0	12,956	0	0		0	0	0	12,956	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/10/2012	11/19/2012	11/19/2012	Sale	0	65,800	1.27903	0	0	(127)	0	0		0	0	0	(127)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	344,407	29746	0	0	14,398	0	0		0	0	0	14,398	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	210,686	1.58385	0	0	(233)	0	0		0	0	0	(233)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	7,759,202	1.5682	0	0	(114,790)	0	0		0	0	0	(114,790)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	11/19/2012	11/19/2012	Sale	0	66,500	150726	0	0	966	0	0		0	0	0	966	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	173,200	1.017791	0	0	(2,293)	0	0		0	0	0	(2,293)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/17/2012	05/17/2012	05/17/2012	Sale	0	61,300	07624	0	0	(2,975)	0	0		0	0	0	(2,975)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/31/2012	03/02/2012	03/02/2012	Sale	0	209,600	1.577625	0	0	(1,060)	0	0		0	0	0	(1,060)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/30/2010	09/28/2012	09/28/2012	Sale	0	476,560	1.3003	0	0	(5,058)	0	0		(1,114)	0	0	(5,058)	0	0	LD (Liability Cashflow)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/05/2012	07/19/2042	07/05/2012	Sale	0	(1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	285,238	288259	0	0	(26,108)	0	0		0	0	0	(26,108)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	01/13/2012	01/13/2012	Sale	0	2,298,431	165153	0	0	(7,077)	0	0		0	0	0	(7,077)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	123,200	012573	0	0	(26)	0	0		0	0	0	(26)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	731,128	1.0725	0	0	(682)	0	0		0	0	0	(682)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	5,387,429	013091	0	0	16,979	0	0		0	0	0	16,979	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORT0D0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/13/2012	05/14/2042	05/10/2012	Sale	0	500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	11/19/2012	11/19/2012	Sale	0	113,300	1.02582	0	0	(1,666)	0	0		0	0	0	(1,666)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP67	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/10/2012	05/21/2042	05/10/2012	Sale	0	(1,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORT0D0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/13/2012	05/14/2042	05/14/2012	Sale	0	0	4	0	0	1,016	0	0		0	0	0	1,016	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/18/2012	05/18/2012	Sale	0	702,216	148597	0	0	44,764	0	0		0	0	0	44,764	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/05/2012	02/02/2012	02/02/2012	Sale	0	270,870	1.29908	0	0	(3,778)	0	0		0	0	0	(3,778)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/20/2012	06/20/2012	Sale	0	1,159,889	000856	0	0	(17,132)	0	0		0	0	0	(17,132)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	396,034	144155	0	0	(1,025)	0	0		0	0	0	(1,025)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	886,536	1.023018	0	0	726	0	0		0	0	0	726	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/19/2012	11/19/2012	11/19/2012	Sale	0	92,600	1.024779	0	0	1,849	0	0		0	0	0	1,849	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	88,502	261301	0	0	(109)	0	0		0	0	0	(109)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/08/2012	05/17/2012	05/17/2012	Sale	0	61,800	012532	0	0	199	0	0		0	0	0	199	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/30/2012	05/18/2012	05/18/2012	Sale	0	195,400	175079	0	0	(9,119)	0	0		0	0	0	(9,119)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2012	11/19/2012	11/19/2012	Sale	0	75,500	81911	0	0	19	0	0		0	0	0	19	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	286,323	148841	0	0	(587)	0	0		0	0	0	(587)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS3QG9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/02/2012	06/20/2042	06/20/2012	Sale	0	0	4	0	0	2,695	0	0		0	0	0	2,695	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	165,679	1.5495	0	0	(1,946)	0	0		0	0	0	(1,946)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/17/2012	05/17/2012	Sale	0	150,792	1.294	0	0	2,704	0	0		0	0	0	2,704	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	11/19/2012	11/19/2012	Sale	0	66,500	1.28501	0	0	182	0	0		0	0	0	182	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	1,751,064	1.0005	0	0	(29,115)	0	0		0	0	0	(29,115)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2009	03/30/2012	03/30/2012	Sale	0	550,080	1.5009	0	0	(62,012)	0	0		73,804	0	0	(62,012)	0	0	LD (Liability Cashflow)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	5,124,082	012892	0	0	55,221	0	0		(41,719)	0	0	55,221	0	0	FX (Foreign Exchange)
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	55,882	261097	0	0	(172)	0	0		0	0	0	(172)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	181,639	774335	0	0	966	0	0		745	0	0	966	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/01/2009	06/29/2012	06/29/2012	Sale	0	550,263	1.5014	0	0	(85,138)	0	0		73,199	0	0	(85,138)	0	0	LD (Liability Cashflow)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/05/2012	08/17/2012	08/17/2012	Sale	0	62,100	96827	0	0	4,761	0	0		0	0	0	4,761	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	08/15/2012	08/15/2012	Sale	0	2,121,009	983865	0	0	(57,220)	0	0		0	0	0	(57,220)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	156,841,366	1.34235	0	0	(2,552,973)	0	0		0	0	0	(2,552,973)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	09/17/2012	09/17/2012	Sale	0	1,161,871	1.030503	0	0	(1,674)	0	0		0	0	0	(1,674)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/15/2012	10/15/2012	Sale	0	109,554	1.017025	0	0	297	0	0		0	0	0	297	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/06/2012	11/19/2012	11/19/2012	Sale	0	118,100	.004314	0	0	(5,990)	0	0		0	0	0	(5,990)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/02/2012	05/17/2012	05/17/2012	Sale	0	257,700	1.58483	0	0	574	0	0		0	0	0	574	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/25/2012	08/17/2012	08/17/2012	Sale	0	151,000	1.5469	0	0	(2,030)	0	0		0	0	0	(2,030)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	61,900	.049602	0	0	(330)	0	0		0	0	0	(330)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/21/2012	05/18/2012	05/18/2012	Sale	0	72,900	1.098177	0	0	(2,579)	0	0		0	0	0	(2,579)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	177,787	.173717	0	0	(663)	0	0		0	0	0	(663)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/09/2012	05/17/2012	05/17/2012	Sale	0	243,200	1.3074	0	0	6,808	0	0		0	0	0	6,808	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	11/20/2012	11/20/2012	Sale	0	2,501,912	.147102	0	0	11,721	0	0		0	0	0	11,721	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2010	09/28/2012	09/28/2012	Sale	0	496,791	1.3555	0	0	(25,289)	0	0		19,019	0	0	(25,289)	0	0	LD (Liability Cashflow)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/31/2012	11/19/2012	11/19/2012	Sale	0	196,000	.01278	0	0	(6,977)	0	0		0	0	0	(6,977)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8A0RK4A1	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	02/22/2012	03/15/2027	03/13/2012	Sale	0	1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/02/2012	05/17/2012	05/17/2012	Sale	0	1,239,500	.012271	0	0	30,434	0	0		0	0	0	30,434	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	168,487	.794597	0	0	(1,077)	0	0		0	0	0	(1,077)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	2,173,143	.977517	0	0	18,856	0	0		0	0	0	18,856	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	1,032,327	1.025052	0	0	39,167	0	0		0	0	0	39,167	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	2,140,708	.962927	0	0	(51,291)	0	0		41,621	0	0	(51,291)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	02/21/2042	02/02/2012	Sale	0	1,500,000	4.5	0	0	1,289	0	0		0	0	0	1,289	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13UT40	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/16/2012	12/20/2042	12/17/2012	Sale	0	2,000,000	4	0	0	(1,406)	0	0		0	0	0	(1,406)	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2010	03/30/2012	03/30/2012	Sale	0	475,452	1.2971	0	0	12,683	0	0		(784)	0	0	12,683	0	0	LD (Liability Cashflow)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	03/23/2012	03/23/2012	Sale	0	1,058,512	.000856	0	0	30,441	0	0		(9,051)	0	0	30,441	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/11/2012	05/17/2012	05/17/2012	Sale	0	61,700	1.001242	0	0	(1,071)	0	0		0	0	0	(1,071)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	86,600	1.03425	0	0	557	0	0		0	0	0	557	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/02/2012	03/02/2012	03/02/2012	Sale	0	116,400	.013134	0	0	7,725	0	0		0	0	0	7,725	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	11/19/2012	11/19/2012	Sale	0	1,676,600	1.2871	0	0	7,295	0	0		0	0	0	7,295	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	244,156	.128226	0	0	16,003	0	0		0	0	0	16,003	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	363,300	.012572	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	262,400	1.29672	0	0	(4,144)	0	0		355	0	0	(4,144)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	709,620	1.04095	0	0	34	0	0		0	0	0	34	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	08/24/2012	11/19/2012	11/19/2012	Sale	0	157,100	.012714	0	0	4,802	0	0		0	0	0	4,802	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	1.54925	0	0	737	0	0		0	0	0	737	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/11/2012	08/17/2012	08/17/2012	Sale	0	124,000	.012628	0	0	(516)	0	0		0	0	0	(516)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/19/2012	03/19/2012	Sale	0	4,587,408	1.001051	0	0	(51,312)	0	0		0	0	0	(51,312)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	11919	0	0	420	0	0		0	0	0	420	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	06/29/2012	06/29/2012	Sale	0	522,666	1.4261	0	0	(57,541)	0	0		45,685	0	0	(57,541)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	08/17/2012	08/17/2012	Sale	0	721,400	1.237	0	0	4,257	0	0		0	0	0	4,257	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S3069	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/03/2012	06/20/2042	06/20/2012	Sale	0	0	4	0	0	2,695	0	0		0	0	0	2,695	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2011	12/31/2012	12/31/2012	Sale	0	519,734	1.4181	0	0	(36,540)	0	0		40,863	0	0	(36,540)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	49,200	140651	0	0	(2,949)	0	0		0	0	0	(2,949)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	10/03/2012	10/11/2042	10/03/2012	Sale	0	(1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	1,772,452	1.04095	0	0	85	0	0		0	0	0	85	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	152,091	166478	0	0	(8,414)	0	0		0	0	0	(8,414)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2012	11/19/2012	11/19/2012	Sale	0	151,200	012479	0	0	1,865	0	0		0	0	0	1,865	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	61,900	004394	0	0	408	0	0		0	0	0	408	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	157,942	147929	0	0	(648)	0	0		0	0	0	(648)	0	0	FX (Foreign Exchange)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	188,989	172152	0	0	5,402	0	0		0	0	0	5,402	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/09/2012	08/17/2012	08/17/2012	Sale	0	54,775	1.007465	0	0	(238)	0	0		0	0	0	(238)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund	09/10/2012	11/20/2012	11/20/2012	Sale	0	65,800	076171	0	0	(457)	0	0		0	0	0	(457)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2010	12/31/2012	12/31/2012	Sale	0	511,524	1.3957	0	0	(28,330)	0	0		32,709	0	0	(28,330)	0	0	LD (Liability Cashflow)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	161,611	7734	0	0	(1,630)	0	0		0	0	0	(1,630)	0	0	FX (Foreign Exchange)
Long: Philippines Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	10/15/2012	10/15/2012	Sale	0	122,500	02331	0	0	4,224	0	0		0	0	0	4,224	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/16/2012	11/20/2012	11/20/2012	Sale	0	23,310,630	1.589	0	0	36,675	0	0		0	0	0	36,675	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	702,156	1.03	0	0	6,544	0	0		0	0	0	6,544	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RT0D0	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	04/26/2012	05/14/2042	05/10/2012	Sale	0	(1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/22/2012	08/17/2012	08/17/2012	Sale	0	126,840	012493	0	0	(837)	0	0		0	0	0	(837)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	08/15/2012	08/15/2012	Sale	0	1,244,504	983865	0	0	(33,574)	0	0		0	0	0	(33,574)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/10/2012	12/12/2012	12/12/2012	Sale	0	1,351,185	1.293	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/27/2012	11/19/2012	11/19/2012	Sale	0	565,494	1.6192	0	0	(6,470)	0	0		0	0	0	(6,470)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	08/17/2012	08/17/2012	Sale	0	247,300	012626	0	0	(983)	0	0		0	0	0	(983)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/17/2012	08/17/2012	08/17/2012	Sale	0	282,000	1.27057	0	0	(9,071)	0	0		0	0	0	(9,071)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/25/2012	05/17/2012	05/17/2012	Sale	0	61,400	1.03167	0	0	(2,266)	0	0		0	0	0	(2,266)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	97997	0	0	3,950	0	0		0	0	0	3,950	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/18/2012	08/17/2012	08/17/2012	Sale	0	322,500	1.06528	0	0	(12,541)	0	0		0	0	0	(12,541)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/18/2012	11/19/2012	11/19/2012	Sale	0	1,111,262	1.6238	0	0	(22,173)	0	0		0	0	0	(22,173)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	23,965,994	012892	0	0	(258,273)	0	0		195,125	0	0	(258,273)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	5,749,753	1.2782	0	0	(33,288)	0	0		0	0	0	(33,288)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	3,058,453	980392	0	0	(17,491)	0	0		0	0	0	(17,491)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	125,390	83283	0	0	10,122	0	0		0	0	0	10,122	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/08/2012	05/17/2012	05/17/2012	Sale	0	474,600	1.582	0	0	210	0	0		0	0	0	210	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	181,420	307503	0	0	(1,411)	0	0		0	0	0	(1,411)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/08/2012	05/17/2012	05/17/2012	Sale	0	1,528,352	01226	0	0	38,968	0	0		0	0	0	38,968	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	3,568,629	1.011122	0	0	2,528	0	0		0	0	0	2,528	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	888,299	1.025052	0	0	(33,702)	0	0		0	0	0	(33,702)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	12/31/2012	12/31/2012	Sale	0	499,210	1.3621	0	0	(16,016)	0	0		20,477	0	0	(16,016)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORFLU9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/31/2012	02/21/2042	01/31/2012	Sale	0	(500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	1,395,206	.977517	0	0	12,106	0	0		0	0	0	12,106	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/15/2012	11/19/2012	11/19/2012	Sale	0	63,100	.315332	0	0	(1,088)	0	0		0	0	0	(1,088)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/17/2012	05/17/2012	Sale	0	122,600	1.59734	0	0	(1,231)	0	0		0	0	0	(1,231)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	7,761,676	1.5687	0	0	(4,948)	0	0		0	0	0	(4,948)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13UT40	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	12/17/2012	12/20/2042	12/17/2012	Sale	0	(2,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	181,000	1.55718	0	0	444	0	0		358	0	0	444	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/19/2012	11/19/2012	Sale	0	86,600	.11262	0	0	(638)	0	0		0	0	0	(638)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2011	09/28/2012	09/28/2012	Sale	0	520,247	1.4195	0	0	(48,745)	0	0		42,363	0	0	(48,745)	0	0	LD (Liability Cashflow)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	23,917,275	.012866	0	0	306,992	0	0		(243,841)	0	0	306,992	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	3,737	.004496	0	0	31	0	0		0	0	0	31	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/02/2012	08/02/2012	Sale	0	144,143	.999001	0	0	445	0	0		0	0	0	445	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/30/2012	05/18/2012	05/18/2012	Sale	0	134,000	.150792	0	0	(10,368)	0	0		0	0	0	(10,368)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	1,072,293	1.064736	0	0	41,170	0	0		0	0	0	41,170	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	11/19/2012	11/19/2012	Sale	0	113,311	1.2935	0	0	127	0	0		0	0	0	127	0	0	FX (Foreign Exchange)
FNMA 15YR TBA FNMA 30YR TBA(REG A) - B8AOERS1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/05/2012	02/13/2042	02/13/2012	Sale	0	0	5.5	0	0	3,984	0	0		0	0	0	3,984	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	61,500	.5383	0	0	(1,873)	0	0		0	0	0	(1,873)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/19/2012	11/19/2012	11/19/2012	Sale	0	451,200	1.3012	0	0	6,831	0	0		0	0	0	6,831	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/02/2012	02/02/2012	Sale	0	2,631,720	.013003	0	0	26,162	0	0		0	0	0	26,162	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/02/2012	03/02/2012	03/02/2012	Sale	0	137,600	1.31154	0	0	940	0	0		0	0	0	940	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	123,900	.789852	0	0	1,172	0	0		0	0	0	1,172	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	42,340	1.6031	0	0	576	0	0		0	0	0	576	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	303,603	.309195	0	0	(17,005)	0	0		0	0	0	(17,005)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	3,441,252	1.008929	0	0	(15,725)	0	0		0	0	0	(15,725)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP59	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/02/2012	05/21/2042	05/02/2012	Sale	0	(500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	200,056	.7734	0	0	(2,018)	0	0		0	0	0	(2,018)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	133,408	.265781	0	0	2,409	0	0		0	0	0	2,409	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/28/2012	05/17/2012	05/17/2012	Sale	0	146,546	.318026	0	0	12,049	0	0		0	0	0	12,049	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/19/2012	03/19/2012	Sale	0	2,225,462	1.001051	0	0	(24,893)	0	0		0	0	0	(24,893)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/23/2012	11/19/2012	11/19/2012	Sale	0	189,000	.312698	0	0	1,694	0	0		0	0	0	1,694	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	905,683	1.060445	0	0	(2,987)	0	0		0	0	0	(2,987)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	197,336	.05	0	0	(1,544)	0	0		0	0	0	(1,544)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	56,884	.265781	0	0	1,027	0	0		0	0	0	1,027	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AORT9A7	Bond Portfolio Hedge	D1	Interest	UBS AG	03/08/2012	04/17/2027	04/02/2012	Sale	0	1,000,000	3.5	0	0	(1,055)	0	0		0	0	0	(1,055)	0	0	AN (Anticipatory)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	04/19/2012	04/19/2012	Sale	0	4,631,219	1.010611	0	0	(16,324)	0	0		0	0	0	(16,324)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2009	03/30/2012	03/30/2012	Sale	0	533,331	1.4552	0	0	(45,263)	0	0		57,079	0	0	(45,263)	0	0	LD (Liability Cashflow)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORTOD0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/27/2012	05/14/2042	05/09/2012	Sale	0	500,000	.4	0	0	2,480	0	0		0	0	0	2,480	0	0	AN (Anticipatory)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	119,242	.792	0	0	(1,235)	0	0		0	0	0	(1,235)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	08/15/2012	08/15/2012	Sale	0	4,047,983	.983865	0	0	(109,206)	0	0		0	0	0	(109,206)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	395,396	.143922	0	0	13,640	0	0		0	0	0	13,640	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	66,523	1.2282	0	0	(81)	0	0		0	0	0	(81)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/18/2012	08/17/2012	08/17/2012	Sale	0	62,200	.049293	0	0	(56)	0	0		0	0	0	(56)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	30,258	.126167	0	0	1,522	0	0		0	0	0	1,522	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/30/2012	05/17/2012	05/17/2012	Sale	0	7,700	.012526	0	0	29	0	0		0	0	0	29	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/17/2012	05/17/2012	Sale	0	74,200	.004447	0	0	3,073	0	0		0	0	0	3,073	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/11/2012	08/17/2012	08/17/2012	Sale	0	62,300	.143264	0	0	2,530	0	0		0	0	0	2,530	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	06/29/2012	06/29/2012	Sale	0	533,991	1.457	0	0	(68,865)	0	0		56,976	0	0	(68,865)	0	0	LD (Liability Cashflow)
FANNIE MAE FNMA 15YR TBA(REG B) - B8AORDAJ1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/10/2012	02/16/2027	02/16/2012	Sale	0	0	.3	0	0	1,602	0	0		0	0	0	1,602	0	0	AN (Anticipatory)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/21/2012	05/21/2012	Sale	0	193,334	176109	0	0	(4,723)	0	0		0	0	0	(4,723)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	292,341	.073321	0	0	(19,496)	0	0		0	0	0	(19,496)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORZUX9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/10/2012	06/20/2042	05/15/2012	Sale	0	1,500,000	4.5	0	0	(3,340)	0	0		0	0	0	(3,340)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Philippines Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/27/2012	10/05/2012	10/05/2012	Sale	0	124,591	.023912	0	0	(1,127)	0	0		0	0	0	(1,127)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/20/2012	08/21/2012	08/21/2012	Sale	0	2,786,279	1.5705	0	0	14,016	0	0		0	0	0	14,016	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/30/2010	09/28/2012	09/28/2012	Sale	0	465,089	1.269	0	0	6,414	0	0		(12,530)	0	0	6,414	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	10/02/2012	10/02/2012	Sale	0	159,636,639	1.2865	0	0	868,602	0	0		0	0	0	868,602	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2009	09/28/2012	09/28/2012	Sale	0	536,629	1.4642	0	0	(65,127)	0	0		58,666	0	0	(65,127)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/09/2012	08/17/2012	08/17/2012	Sale	0	109,665	1.22943	0	0	(24)	0	0		0	0	0	(24)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund	06/13/2012	09/20/2012	09/20/2012	Sale	0	1,053,102	.000852	0	0	(47,796)	0	0		0	0	0	(47,796)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/05/2012	08/17/2012	08/17/2012	Sale	0	248,300	1.24642	0	0	(3,331)	0	0		0	0	0	(3,331)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	10/15/2012	10/15/2012	Sale	0	1,898,337	1.020408	0	0	(1,162)	0	0		0	0	0	(1,162)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/24/2012	02/02/2012	02/02/2012	Sale	0	1,300,000	1.30253	0	0	14,642	0	0		0	0	0	14,642	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/25/2012	11/19/2012	11/19/2012	Sale	0	88,000	149385	0	0	501	0	0		0	0	0	501	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	18,828	111732	0	0	289	0	0		0	0	0	289	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Chilean Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/23/2012	08/17/2012	08/17/2012	Sale	0	100,000	00194	0	0	(6,383)	0	0		0	0	0	(6,383)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/17/2012	08/17/2012	Sale	0	2,529,947	.012694	0	0	23,543	0	0		0	0	0	23,543	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	6,955,707	1.58385	0	0	7,685	0	0		0	0	0	7,685	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/13/2012	03/13/2012	03/13/2012	Sale	0	3,520,494	1.32056	0	0	(25,753)	0	0		0	0	0	(25,753)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/12/2012	11/19/2012	11/19/2012	Sale	0	215,800	1.58755	0	0	(523)	0	0		0	0	0	(523)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	72,900	1.0599	0	0	(4,560)	0	0		0	0	0	(4,560)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/18/2012	11/19/2012	11/19/2012	Sale	0	63,200	01261	0	0	1,426	0	0		0	0	0	1,426	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/21/2011	01/13/2012	01/13/2012	Sale	0	258,173	1.56741	0	0	(6,409)	0	0		2,212	0	0	(6,409)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2012	11/19/2012	11/19/2012	Sale	0	37,700	.814531	0	0	120	0	0		0	0	0	120	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	26,332,620	1.2782	0	0	(152,450)	0	0		0	0	0	(152,450)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	1,261,700	1.29182	0	0	(10,079)	0	0		0	0	0	(10,079)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	03/13/2012	03/13/2012	Sale	0	45,592,765	1.311	0	0	(3,478)	0	0		0	0	0	(3,478)	0	0	FX (Foreign Exchange)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORH5J8	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/07/2012	03/12/2042	03/07/2012	Sale	0	(44,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1010F5 GNME MAE II GNMA2 30YR TBA(REG C) - B8A0S8N99	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	09/17/2012	10/18/2042	10/16/2012	Sale	0	52,500,000	4.5	0	0	(260,449)	0	0		0	0	0	(260,449)	0	0	AN (Anticipatory)
	Bond Portfolio Hedge	D1	Interest	UBS AG	06/15/2012	07/19/2042	07/17/2012	Sale	0	7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R84M2	Bond Portfolio Hedge	D1	Interest	UBS AG	01/05/2012	01/23/2042	01/11/2012	Sale	0	76,000,000	4	0	0	133,594	0	0		0	0	0	133,594	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0R6FB8	Bond Portfolio Hedge	D1	Interest	UBS AG	11/16/2011	01/12/2042	01/12/2012	Sale	0	0	4.5	0	0	35,943	0	0		0	0	0	35,943	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0R4HE8	Bond Portfolio Hedge	D1	Interest	UBS AG	12/08/2011	01/12/2042	01/12/2012	Sale	0	0	4	0	0	6,384	0	0		0	0	0	6,384	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/23/2012	09/13/2042	09/11/2012	Sale	0	60,000,000	3.5	0	0	(194,531)	0	0		0	0	0	(194,531)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A10KGF4 GNMIE MAE I GNMA 30YR TBA(REG C) - B8A0S2G57	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/04/2012	12/12/2042	12/10/2012	Sale	0	(37,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/05/2012	06/20/2042	06/05/2012	Sale	0	(7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S4259	Bond Portfolio Hedge	D1	Interest	UBS AG	06/29/2012	07/12/2042	07/10/2012	Sale	0	80,000,000	3.5	0	0	(65,625)	0	0		0	0	0	(65,625)	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RDF23	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/18/2012	02/13/2042	01/18/2012	Sale	0	(96,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/21/2011	01/04/2012	01/04/2012	Sale	0	3,326,231	1.30491	0	0	(35,712)	0	0		17,083	0	0	(35,712)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13UT40	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	12/17/2012	12/20/2042	12/17/2012	Sale	0	(20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMIE MAE I GNMA 30YR TBA(REG C) - B8A0RP8W0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	01/23/2012	02/21/2042	02/17/2012	Sale	0	76,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	02/13/2042	02/09/2012	Sale	0	(50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0ZGA48	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	08/31/2012	10/11/2042	10/11/2012	Sale	0	0	3.5	0	0	153,125	0	0		0	0	0	153,125	0	0	AN (Anticipatory)
GNMIE MAE II GNMA2 30YR TBA(REG C) - B8A0ZFWD6	Bond Portfolio Hedge	D1	Interest	UBS AG	09/14/2012	10/18/2042	10/16/2012	Sale	0	25,000,000	3.5	0	0	121,094	0	0		0	0	0	121,094	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0R4HE8	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	12/02/2011	01/12/2042	01/10/2012	Sale	0	75,000,000	4	0	0	0	0	0		(855,469)	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S4259	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	06/22/2012	07/12/2042	07/10/2012	Sale	0	50,000,000	3.5	0	0	164,063	0	0		0	0	0	164,063	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	02/13/2042	02/09/2012	Sale	0	(50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RKV29	Bond Portfolio Hedge	D1	Interest	UBS AG	01/31/2012	03/19/2042	02/21/2012	Sale	0	12,000,000	4	0	0	(15,469)	0	0		0	0	0	(15,469)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/18/2012	05/18/2012	Sale	0	10,294,037	1.59548	0	0	95,361	0	0		0	0	0	95,361	0	0	FX (Foreign Exchange)
GNMIE MAE I GNMA 30YR TBA(REG C) - B8A0RQZW6	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/27/2012	04/19/2042	03/27/2012	Sale	0	(125,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	08/22/2012	09/13/2042	09/11/2012	Sale	0	(25,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/19/2012	02/02/2012	02/02/2012	Sale	0	9,671,030	1.29001	0	0	(203,840)	0	0		0	0	0	(203,840)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	03/12/2042	02/23/2012	Sale	0	65,000,000	4	0	0	(248,828)	0	0		0	0	0	(248,828)	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0S9NH9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/11/2012	07/19/2042	07/11/2012	Sale	0	(37,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	9,862,135	1.5677	0	0	(112,606)	0	0		0	0	0	(112,606)	0	0	FX (Foreign Exchange)
GNMIE MAE II GNMA2 30YR TBA(REG C) - B8A0ZFWD6	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/15/2012	10/18/2042	10/16/2012	Sale	0	(71,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0SHVE9	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/20/2012	08/13/2042	07/20/2012	Sale	0	(35,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/21/2011	01/04/2012	01/04/2012	Sale	0	123,000	1.56754	0	0	(513)	0	0		1,055	0	0	(513)	0	0	FX (Foreign Exchange)
GNMIE MAE II GNMA2 30YR TBA(REG C) - B8A0ZFWD6	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	09/14/2012	10/18/2042	10/16/2012	Sale	0	96,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMIE MAE II GNMA2 30YR TBA(REG C) - B8A0ZFWD6	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	09/14/2012	10/18/2042	10/18/2012	Sale	0	0	3.5	0	0	213,750	0	0		0	0	0	213,750	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP67	Bond Portfolio Hedge	D1	Interest	UBS AG	04/09/2012	05/21/2042	05/14/2012	Sale	0	5,000,000	4.5	0	0	10,742	0	0		0	0	0	10,742	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP67	Bond Portfolio Hedge	D1	Interest	UBS AG	04/09/2012	05/21/2042	05/21/2012	Sale	0	0	4.5	0	0	8,789	0	0		0	0	0	8,789	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RDF23	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/23/2012	02/13/2042	02/09/2012	Sale	0	50,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/11/2012	05/18/2012	05/18/2012	Sale	0	3,406,722	1.2922	0	0	52,727	0	0		0	0	0	52,727	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORXPZ5	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/28/2012	05/14/2042	05/14/2012	Sale	0	0	5.5	0	0	11,484	0	0		0	0	0	11,484	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	UBS AG	01/05/2012	01/23/2042	01/19/2012	Sale	0	(27,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AORKBS4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/09/2012	03/19/2042	03/15/2012	Sale	0	(50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	03/12/2042	03/12/2012	Sale	0	0	4	0	0	257,813	0	0		0	0	0	257,813	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8AOSN8V4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	08/22/2012	09/20/2042	09/18/2012	Sale	0	25,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBWI7	Bond Portfolio Hedge	D1	Interest	Nomura Securities Intl	12/15/2011	02/13/2042	02/09/2012	Sale	0	100,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOR6DT1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/16/2011	01/12/2042	01/06/2012	Sale	0	96,000,000	4.5	0	0	802,500	0	0		(851,250)	0	0	802,500	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/27/2012	09/13/2042	09/11/2012	Sale	0	44,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AOR6DT1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/16/2011	01/12/2042	01/12/2012	Sale	0	0	4.5	0	0	55,633	0	0		0	0	0	55,633	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/01/2012	02/13/2042	02/01/2012	Sale	0	(8,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/05/2012	08/20/2042	08/20/2012	Sale	0	0	4	0	0	42,383	0	0		0	0	0	42,383	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/05/2012	08/20/2042	08/15/2012	Sale	0	17,500,000	4	0	0	92,969	0	0		0	0	0	92,969	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZQVN1	Bond Portfolio Hedge	D1	Interest	Goldman Sachs & Co	10/03/2012	11/14/2042	11/12/2012	Sale	0	70,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKJU1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/02/2012	03/19/2042	03/09/2012	Sale	0	145,000,000	4.5	0	0	39,648	0	0		0	0	0	39,648	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORXHV3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/23/2012	05/21/2042	04/24/2012	Sale	0	8,500,000	4.5	0	0	(6,309)	0	0		0	0	0	(6,309)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORG030	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/16/2012	02/21/2042	02/16/2012	Sale	0	(9,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AORKBS4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/27/2012	03/19/2042	03/13/2012	Sale	0	(88,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AORJZJ1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/27/2012	03/12/2042	03/08/2012	Sale	0	36,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9FO5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/16/2012	11/20/2042	11/16/2012	Sale	0	(20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A11REA1	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	10/16/2012	11/20/2042	11/20/2012	Sale	0	0	4.5	0	0	45,117	0	0		0	0	0	45,117	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/09/2012	02/02/2012	02/02/2012	Sale	0	8,085,109	1.27758	0	0	250,733	0	0		0	0	0	250,733	0	0	FX (Foreign Exchange)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AORFBT3	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	05/21/2012	06/20/2042	06/18/2012	Sale	0	(29,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORRD16	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/28/2012	04/19/2042	04/04/2012	Sale	0	36,000,000	5	0	0	14,063	0	0		0	0	0	14,063	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AORQZW6	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	03/09/2012	04/19/2042	04/17/2012	Sale	0	(10,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSMUB5	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/08/2012	09/20/2042	09/20/2012	Sale	0	0	4	0	0	97,754	0	0		0	0	0	97,754	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZ4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/20/2012	10/11/2042	10/09/2012	Sale	0	(21,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/27/2012	02/13/2042	02/06/2012	Sale	0	50,000,000	4	0	0	52,734	0	0		0	0	0	52,734	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8AOSN8V4	Bond Portfolio Hedge	D1	Interest	UBS AG	09/14/2012	09/20/2042	09/14/2012	Sale	0	(25,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A10FC51	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/02/2012	11/20/2042	11/16/2012	Sale	0	(55,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/18/2012	05/18/2012	Sale	0	2,440,380	1.04023	0	0	126,285	0	0		0	0	0	126,285	0	0	FX (Foreign Exchange)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8AOSN8V4	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	09/14/2012	09/20/2042	09/18/2012	Sale	0	(25,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8AOSM2H3	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/18/2012	09/13/2042	09/06/2012	Sale	0	35,000,000	3.5	0	0	(27,344)	0	0		0	0	0	(27,344)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/16/2012	03/12/2042	03/08/2012	Sale	0	11,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	11/29/2011	01/23/2042	01/23/2012	Sale	0	0	4	0	0	33,398	0	0		0	0	0	33,398	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S30G9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/02/2012	06/20/2042	06/07/2012	Sale	0	17,500,000	.4	0	0	138,086	0	0		0	0	0	138,086	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S4259	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	07/06/2012	07/12/2042	07/10/2012	Sale	0	7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/08/2012	03/12/2042	03/06/2012	Sale	0	(100,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	04/16/2012	04/16/2012	Sale	0	10,416,952	1.5958	0	0	(75,722)	0	0		0	0	0	(75,722)	0	0	FX (Foreign Exchange)
GNME MAE I GNMA 30YR TBA(REG C) - B8A0R2G52	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	12/14/2011	01/23/2042	01/12/2012	Sale	0	(30,000,000	.4	0	0	0	0	0		18,750	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	02/03/2012	02/13/2042	02/09/2012	Sale	0	50,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RH5J8	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/16/2012	03/12/2042	03/07/2012	Sale	0	50,000,000	4.5	0	0	(136,719)	0	0		0	0	0	(136,719)	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0REHD5	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/08/2012	02/13/2042	02/08/2012	Sale	0	(7,000,000	5.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A0SAL62	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/02/2012	07/12/2042	07/02/2012	Sale	0	70,000,000	3.5	0	0	10,938	0	0		0	0	0	10,938	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	08/22/2012	09/13/2042	09/11/2012	Sale	0	(25,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0R4WE8	Bond Portfolio Hedge	D1	Interest	UBS AG	12/21/2011	01/12/2042	01/10/2012	Sale	0	(41,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0R6G36	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	01/06/2012	01/12/2042	01/10/2012	Sale	0	(7,000,000	5.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNME MAE I GNMA 30YR TBA(REG C) - B8A0RF8W0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/09/2012	02/21/2042	01/30/2012	Sale	0	88,000,000	.4	0	0	330,000	0	0		0	0	0	330,000	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1QH7T1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/09/2012	11/14/2042	11/08/2012	Sale	0	40,000,000	.3	0	0	(382,813)	0	0		0	0	0	(382,813)	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/27/2012	02/29/2012	02/29/2012	Sale	0	1,075,296	1.3391	0	0	(1,124)	0	0		0	0	0	(1,124)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	10/31/2012	10/31/2012	Sale	0	533,623	1.28464	0	0	(4,636)	0	0		0	0	0	(4,636)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Investment in Foreign Subsidiaries	N/A	Currency	Pru Global Fund	09/17/2012	09/28/2012	09/28/2012	Sale	0	36,051,006	1.62392	0	0	(202,464)	0	0		0	0	0	(202,464)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/29/2012	09/28/2012	09/28/2012	Sale	0	855,111	1.25326	0	0	(22,680)	0	0		0	0	0	(22,680)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/06/2012	03/08/2012	03/08/2012	Sale	0	3,220,506	1.3126	0	0	(36,067)	0	0		0	0	0	(36,067)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/27/2012	03/30/2012	03/30/2012	Sale	0	1,077,713	1.33915	0	0	5,996	0	0		0	0	0	5,996	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	11/30/2012	11/30/2012	Sale	0	509,263	1.29921	0	0	(545)	0	0		0	0	0	(545)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/29/2012	06/29/2012	06/29/2012	Sale	0	900,301	1.25339	0	0	(11,284)	0	0		0	0	0	(11,284)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/27/2012	06/29/2012	06/29/2012	Sale	0	871,946	1.2467	0	0	15,667	0	0		0	0	0	15,667	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/02/2012	10/02/2012	Sale	0	101,996	1.017294	0	0	21	0	0		0	0	0	21	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/15/2012	08/15/2012	Sale	0	2,089,536	.998742	0	0	24,406	0	0		0	0	0	24,406	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	04/19/2012	04/19/2012	Sale	0	4,302,019	1.007912	0	0	3,683	0	0		0	0	0	3,683	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	10/15/2012	10/15/2012	Sale	0	2,089,645	1.029654	0	0	20,031	0	0		0	0	0	20,031	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	10/15/2012	10/15/2012	Sale	0	16,833,254	1.029654	0	0	161,363	0	0		0	0	0	161,363	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	06/15/2012	06/15/2012	Sale	0	20,361,644	.995619	0	0	379,978	0	0		0	0	0	379,978	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	07/16/2012	07/16/2012	Sale	0	20,139,079	.984737	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	09/17/2012	09/17/2012	Sale	0	2,091,368	1.030503	0	0	(3,013)	0	0		0	0	0	(3,013)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	4,768,631	1.60876	0	0	(33,021)	0	0		0	0	0	(33,021)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	10/15/2012	10/15/2012	Sale	0	2,010,003	1.020408	0	0	(1,230)	0	0		0	0	0	(1,230)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/28/2012	03/30/2012	03/30/2012	Sale	0	9,541,306	1.3304	0	0	9,323	0	0		0	0	0	9,323	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/07/2012	08/17/2012	08/17/2012	Sale	0	64,700	81636	0	0	710	0	0		0	0	0	710	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	5,388,840	.013094	0	0	(342,295)	0	0		0	0	0	(342,295)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/04/2012	05/17/2012	05/17/2012	Sale	0	61,800	.004588	0	0	4,378	0	0		0	0	0	4,378	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	304,280	.307503	0	0	2,367	0	0		0	0	0	2,367	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	185,988	.792877	0	0	789	0	0		0	0	0	789	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	27,402,972	1.278	0	0	75,047	0	0		0	0	0	75,047	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	507,155	.140706	0	0	5,701	0	0		0	0	0	5,701	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/26/2012	08/17/2012	08/17/2012	Sale	0	62,900	.29663	0	0	1,159	0	0		0	0	0	1,159	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/15/2012	05/15/2012	Sale	0	2,244,901	1.009795	0	0	30,412	0	0		0	0	0	30,412	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	153,118	.167602	0	0	(634)	0	0		0	0	0	(634)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	01/13/2012	01/13/2012	Sale	0	22,073,037	1.5325	0	0	(57,613)	0	0		0	0	0	(57,613)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/05/2012	11/19/2012	11/19/2012	Sale	0	65,600	1.0128	0	0	(1,820)	0	0		0	0	0	(1,820)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	158,503	.173497	0	0	6,957	0	0		(5,540)	0	0	6,957	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	348,787	.0722	0	0	(16,803)	0	0		0	0	0	(16,803)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/13/2012	05/17/2012	05/17/2012	Sale	0	85,300	.07856	0	0	(6,536)	0	0		0	0	0	(6,536)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2011	06/29/2012	06/29/2012	Sale	0	512,772	1.3992	0	0	47,678	0	0		(35,854)	0	0	47,678	0	0	LD (Liability Cashflow)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RKJU1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/02/2012	03/19/2042	03/19/2012	Sale	0	0	4.5	0	0	2,461	0	0		0	0	0	2,461	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	09/17/2012	09/17/2012	Sale	0	993,127	1.007252	0	0	(21,461)	0	0		0	0	0	(21,461)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	04/16/2012	04/16/2012	Sale	0	43,973,647	1.3178	0	0	(387,080)	0	0		0	0	0	(387,080)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	226,291	.031746	0	0	(144)	0	0		0	0	0	(144)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	08/20/2012	08/20/2012	Sale	0	23,891,326	1.5918	0	0	321,193	0	0		0	0	0	321,193	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/01/2010	09/28/2012	09/28/2012	Sale	0	456,549	1.2457	0	0	14,953	0	0		(21,028)	0	0	14,953	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	62,000	.116618	0	0	(1,797)	0	0		0	0	0	(1,797)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/15/2012	08/15/2012	Sale	0	126,020	.998742	0	0	1,472	0	0		0	0	0	1,472	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/31/2012	08/17/2012	08/17/2012	Sale	0	408,500	1.23739	0	0	2,539	0	0		0	0	0	2,539	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	227,700	1.26608	0	0	6,543	0	0		0	0	0	6,543	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/17/2012	05/17/2012	Sale	0	122,600	1.30662	0	0	3,361	0	0		0	0	0	3,361	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	1,227,777	1.00975	0	0	36,295	0	0		(16,946)	0	0	36,295	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	875,452	1.094032	0	0	32,508	0	0		(19,556)	0	0	32,508	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/18/2012	11/19/2012	11/19/2012	Sale	0	88,500	.152467	0	0	(2,282)	0	0		0	0	0	(2,282)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/02/2011	01/04/2012	01/04/2012	Sale	0	4,606,757	1.34337	0	0	179,933	0	0		(154,866)	0	0	179,933	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	121,100	1.06125	0	0	(7,720)	0	0		0	0	0	(7,720)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	61,900	.16787	0	0	105	0	0		0	0	0	105	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/06/2012	02/13/2042	02/09/2012	Sale	0	(1,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	519,583	1.555	0	0	(24,024)	0	0		0	0	0	(24,024)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	6,462,606	1.5391	0	0	91,957	0	0		(62,981)	0	0	91,957	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	184,435	.548246	0	0	2,459	0	0		0	0	0	2,459	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	5,113,665	.012866	0	0	(65,637)	0	0		52,135	0	0	(65,637)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	03/13/2012	03/13/2012	Sale	0	2,415,123	150625	0	0	44,667	0	0		0	0	0	44,667	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	.538619	0	0	1,847	0	0		0	0	0	1,847	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2010	09/28/2012	09/28/2012	Sale	0	504,231	1.3758	0	0	(32,728)	0	0		26,424	0	0	(32,728)	0	0	LD (Liability Cashflow)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	857,313	1.555	0	0	(39,640)	0	0		0	0	0	(39,640)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/04/2012	08/17/2012	08/17/2012	Sale	0	62,000	06967	0	0	5,347	0	0		0	0	0	5,347	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	341,758	1.5687	0	0	(218)	0	0		0	0	0	(218)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	04/03/2012	04/03/2012	Sale	0	1,555,400	1.342485	0	0	9,947	0	0		0	0	0	9,947	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9F05	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	10/16/2012	11/20/2042	11/20/2012	Sale	0	0	4	0	0	1,250	0	0		0	0	0	1,250	0	0	AN (Anticipatory)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	144,857	173497	0	0	(6,358)	0	0		5,063	0	0	(6,358)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	09/17/2012	09/17/2012	Sale	0	1,788,659	1.007252	0	0	(38,652)	0	0		0	0	0	(38,652)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/30/2012	05/17/2012	05/17/2012	Sale	0	268,600	1.33196	0	0	12,333	0	0		0	0	0	12,333	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	1,377,188	977517	0	0	11,950	0	0		0	0	0	11,950	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AOS2N19	Bond Portfolio Hedge	D1	Interest	UBS AG	06/01/2012	06/18/2027	06/01/2012	Sale	0	(1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	51,901	077829	0	0	3,527	0	0		0	0	0	3,527	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	210,565	1.58294	0	0	(218)	0	0		0	0	0	(218)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	1,023,400	1.3072	0	0	7,046	0	0		0	0	0	7,046	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/15/2012	08/15/2012	Sale	0	468,344	998742	0	0	5,470	0	0		0	0	0	5,470	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	05/17/2012	05/17/2012	Sale	0	4,113,300	1.34279	0	0	220,523	0	0		0	0	0	220,523	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOR84M2	Bond Portfolio Hedge	D1	Interest	UBS AG	01/05/2012	01/23/2042	01/11/2012	Sale	0	500,000	4	0	0	879	0	0		0	0	0	879	0	0	AN (Anticipatory)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	185,949	792707	0	0	428	0	0		0	0	0	428	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	286,195	289226	0	0	2,488	0	0		0	0	0	2,488	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	455,675	165369	0	0	(17,764)	0	0		0	0	0	(17,764)	0	0	FX (Foreign Exchange)
Long: Chilean Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	08/17/2012	08/17/2012	Sale	0	119,283	002028	0	0	2,105	0	0		0	0	0	2,105	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	7,424,104	1.5677	0	0	(84,768)	0	0		0	0	0	(84,768)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AOS90V3	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	07/13/2012	07/17/2027	07/13/2012	Sale	0	(1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	187,659	8	0	0	(628)	0	0		0	0	0	(628)	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/05/2012	01/09/2012	01/09/2012	Sale	0	257,919	128775	0	0	13	0	0		0	0	0	13	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	131,407	051935	0	0	1,828	0	0		0	0	0	1,828	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/19/2012	05/17/2012	05/17/2012	Sale	0	122,500	798933	0	0	1,444	0	0		0	0	0	1,444	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/29/2010	12/31/2012	12/31/2012	Sale	0	451,821	1.2328	0	0	31,372	0	0		(26,593)	0	0	31,372	0	0	LD (Liability Cashflow)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZ0VN1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/03/2012	11/14/2042	11/09/2012	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	188,951	172117	0	0	887	0	0		0	0	0	887	0	0	FX (Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	06/13/2012	06/20/2012	06/20/2012	Sale	0	235,016	314465	0	0	1,825	0	0		0	0	0	1,825	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	402,700	012821	0	0	15,560	0	0		0	0	0	15,560	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/29/2012	08/17/2012	08/17/2012	Sale	0	61,900	121353	0	0	(692)	0	0		0	0	0	(692)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	7,510,061	1.586	0	0	25,570	0	0		0	0	0	25,570	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	11/19/2012	11/19/2012	Sale	0	105,800	119527	0	0	5,380	0	0		0	0	0	5,380	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	52,200	1.03086	0	0	(508)	0	0		0	0	0	(508)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/19/2012	05/17/2012	05/17/2012	Sale	0	60,400	1.32511	0	0	(2,476)	0	0		0	0	0	(2,476)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/16/2012	05/21/2012	05/21/2012	Sale	0	471,672	171174	0	0	1,742	0	0		0	0	0	1,742	0	0	FX (Foreign Exchange)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/03/2012	04/10/2012	04/10/2012	Sale	0	258,319	128974	0	0	(379)	0	0		0	0	0	(379)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0YY876	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/23/2012	10/18/2042	10/16/2012	Sale	0	2,000,000	4	0	0	(5,781)	0	0		0	0	0	(5,781)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/06/2012	08/17/2012	08/17/2012	Sale	0	74,600	120275	0	0	172	0	0		0	0	0	172	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/02/2009	03/30/2012	03/30/2012	Sale	0	470,971	1.2833	0	0	17,763	0	0		(5,842)	0	0	17,763	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2010	09/28/2012	09/28/2012	Sale	0	495,838	1.3529	0	0	(24,336)	0	0		18,071	0	0	(24,336)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/02/2012	08/02/2012	Sale	0	126,053	999001	0	0	389	0	0		0	0	0	389	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	945,226	98867	0	0	51,465	0	0		0	0	0	51,465	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	131,329	051904	0	0	5,147	0	0		0	0	0	5,147	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/30/2009	03/30/2012	03/30/2012	Sale	0	541,321	1.477	0	0	(53,252)	0	0		65,057	0	0	(53,252)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	225,682	83283	0	0	18,218	0	0		0	0	0	18,218	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	365,518	1.279	0	0	(14,089)	0	0		0	0	0	(14,089)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/08/2012	05/17/2012	05/17/2012	Sale	0	622,299	1.008369	0	0	15,123	0	0		0	0	0	15,123	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	68,718	1.57231	0	0	494	0	0		(796)	0	0	494	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/26/2012	11/19/2012	11/19/2012	Sale	0	256,383	1.60986	0	0	2,940	0	0		0	0	0	2,940	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/30/2009	06/29/2012	06/29/2012	Sale	0	541,687	1.478	0	0	(76,562)	0	0		64,649	0	0	(76,562)	0	0	LD (Liability Cashflow)
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	7,151,206	1.6031	0	0	(97,247)	0	0		0	0	0	(97,247)	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0R6FB8	Bond Portfolio Hedge	D1	Interest	UBS AG	01/06/2012	01/12/2042	01/09/2012	Sale	0	(2,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/09/2012	04/16/2012	04/16/2012	Sale	0	2,651,749	174952	0	0	34,005	0	0		0	0	0	34,005	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	5,238,905	01248	0	0	38,861	0	0		0	0	0	38,861	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	02/21/2042	01/12/2012	Sale	0	1,500,000	4.5	0	0	0	0	0		2,051	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund	12/14/2011	03/23/2012	03/23/2012	Sale	0	232,711	311381	0	0	(10,172)	0	0		2,289	0	0	(10,172)	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/13/2012	05/17/2012	05/17/2012	Sale	0	61,300	825825	0	0	(4,470)	0	0		0	0	0	(4,470)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	06/15/2012	06/15/2012	Sale	0	1,402,691	995619	0	0	26,176	0	0		0	0	0	26,176	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	12/17/2012	12/17/2012	Sale	0	1,853,143	996115	0	0	(36,517)	0	0		0	0	0	(36,517)	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	231,434	032468	0	0	75	0	0		0	0	0	75	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/02/2012	03/02/2012	03/02/2012	Sale	0	275,851	1.57967	0	0	(1,036)	0	0		0	0	0	(1,036)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/31/2012	09/04/2012	09/04/2012	Sale	0	150,431,528	1.231985	0	0	(2,956,773)	0	0		0	0	0	(2,956,773)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund	05/16/2012	08/17/2012	08/17/2012	Sale	0	472,095	171328	0	0	17,015	0	0		0	0	0	17,015	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2010	12/31/2012	12/31/2012	Sale	0	497,634	1.3578	0	0	(14,440)	0	0		18,912	0	0	(14,440)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	188,029	171277	0	0	(591)	0	0		0	0	0	(591)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	3,056,295	979701	0	0	(72,713)	0	0		0	0	0	(72,713)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/29/2011	09/28/2012	09/28/2012	Sale	0	520,246	1.4194	0	0	(48,711)	0	0		42,329	0	0	(48,711)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/03/2012	08/17/2012	08/17/2012	Sale	0	124,800	1.25895	0	0	2,900	0	0		0	0	0	2,900	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	01/05/2012	01/05/2012	Sale	0	376,881	012866	0	0	3,006	0	0		(3,845)	0	0	3,006	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Taiwan Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	03/23/2012	03/23/2012	Sale	0	440,123	033074	0	0	(9,807)	0	0		609	0	0	(9,807)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	223,664	031377	0	0	(7,845)	0	0		0	0	0	(7,845)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	97,200	004579	0	0	(6,708)	0	0		0	0	0	(6,708)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	680,000	.9975	0	0	2,659	0	0		0	0	0	2,659	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/24/2012	11/19/2012	11/19/2012	Sale	0	916,200	1.25272	0	0	(21,049)	0	0		0	0	0	(21,049)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	1,493,740	1.02632	0	0	(65,756)	0	0		0	0	0	(65,756)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/01/2011	01/17/2012	01/17/2012	Sale	0	105,900	.980219	0	0	624	0	0		(161)	0	0	624	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	688,351	1.00975	0	0	20,349	0	0		(9,501)	0	0	20,349	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	26,010,569	1.3114	0	0	115,038	0	0		0	0	0	115,038	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	101,144	.166478	0	0	(5,596)	0	0		0	0	0	(5,596)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/18/2012	05/18/2012	Sale	0	157,636	.172548	0	0	5,152	0	0		0	0	0	5,152	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	846,197	1.057474	0	0	(25,582)	0	0		0	0	0	(25,582)	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/13/2012	05/17/2012	05/17/2012	Sale	0	61,300	.553403	0	0	(711)	0	0		0	0	0	(711)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2009	03/30/2012	03/30/2012	Sale	0	526,988	1.4375	0	0	(38,786)	0	0		50,615	0	0	(38,786)	0	0	LD (Liability Cashflow)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RMCW0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/13/2012	04/12/2042	03/13/2012	Sale	0	(500,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/02/2012	05/17/2012	05/17/2012	Sale	0	1,386,800	1.32112	0	0	52,822	0	0		0	0	0	52,822	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	5,201,536	.01242	0	0	66,016	0	0		0	0	0	66,016	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	48,895	.073321	0	0	(3,261)	0	0		0	0	0	(3,261)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/05/2012	11/19/2012	11/19/2012	Sale	0	37,700	.004595	0	0	(511)	0	0		0	0	0	(511)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/24/2012	05/18/2012	05/18/2012	Sale	0	121,700	.178795	0	0	(8,091)	0	0		0	0	0	(8,091)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/11/2012	05/17/2012	05/17/2012	Sale	0	61,700	.123276	0	0	1,728	0	0		0	0	0	1,728	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/09/2012	11/19/2012	11/19/2012	Sale	0	127,532	1.2709	0	0	863	0	0		0	0	0	863	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RBC43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	01/23/2042	01/12/2012	Sale	0	(500,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/17/2012	05/17/2012	05/17/2012	Sale	0	61,300	.314337	0	0	(4,380)	0	0		0	0	0	(4,380)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	04/19/2012	04/19/2012	Sale	0	1,423,813	1.010611	0	0	(5,018)	0	0		0	0	0	(5,018)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	158,800	1.5794	0	0	1,207	0	0		0	0	0	1,207	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RYP59	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/03/2012	05/21/2042	05/17/2012	Sale	0	(1,000,000)	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA FNMA 30YR TBA(REG A) - B8A0RERS1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/05/2012	02/13/2042	01/10/2012	Sale	0	2,000,000	5.5	0	0	391	0	0		0	0	0	391	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/19/2012	11/19/2012	11/19/2012	Sale	0	81,000	1.3012	0	0	(1,226)	0	0		0	0	0	(1,226)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	1,064,979	1.057474	0	0	32,197	0	0		0	0	0	32,197	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	09/28/2012	09/28/2012	Sale	0	500,013	1.3642	0	0	(28,479)	0	0		22,194	0	0	(28,479)	0	0	LD (Liability Cashflow)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/21/2012	05/18/2012	05/18/2012	Sale	0	170,100	.150112	0	0	(12,450)	0	0		0	0	0	(12,450)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	38,783	.12097	0	0	368	0	0		0	0	0	368	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	153,013	.167487	0	0	(6,283)	0	0		0	0	0	(6,283)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	392,005	.076046	0	0	(1,896)	0	0		0	0	0	(1,896)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/09/2012	05/17/2012	05/17/2012	Sale	0	74,200	.124749	0	0	2,930	0	0		0	0	0	2,930	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/09/2012	05/17/2012	05/17/2012	Sale	0	121,600	.82074	0	0	(8,169)	0	0		0	0	0	(8,169)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	125,716	16702	0	0	854	0	0		0	0	0	854	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	1,072,293	1.064736	0	0	(41,170)	0	0		0	0	0	(41,170)	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	105,250	.173235	0	0	1,490	0	0		0	0	0	1,490	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	3,589	.004318	0	0	(87)	0	0		0	0	0	(87)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	67,248	1.53868	0	0	(1,893)	0	0		656	0	0	(1,893)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/09/2012	10/10/2012	10/10/2012	Sale	0	23,483	1.6037	0	0	(23)	0	0		0	0	0	(23)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/07/2012	11/19/2012	11/19/2012	Sale	0	187,900	1.2763	0	0	(766)	0	0		0	0	0	(766)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	247,366	129912	0	0	(1,231)	0	0		0	0	0	(1,231)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	715,790	1.05	0	0	(5,113)	0	0		0	0	0	(5,113)	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	297,599	300752	0	0	1,331	0	0		0	0	0	1,331	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/24/2012	11/19/2012	11/19/2012	Sale	0	132,800	120399	0	0	(7,666)	0	0		0	0	0	(7,666)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	195,983	81666	0	0	112	0	0		0	0	0	112	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	3,354,745	1.0005	0	0	55,780	0	0		0	0	0	55,780	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/23/2012	05/17/2012	05/17/2012	Sale	0	303,400	1.32672	0	0	(12,788)	0	0		0	0	0	(12,788)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 15YR TBA(REG B) - B8AORDAJ1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/10/2012	02/16/2027	02/08/2012	Sale	0	500,000	3	0	0	1,777	0	0		0	0	0	1,777	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/30/2012	11/19/2012	11/19/2012	Sale	0	91,400	1.58049	0	0	631	0	0		0	0	0	631	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/22/2012	08/17/2012	08/17/2012	Sale	0	210,700	1.27245	0	0	7,079	0	0		0	0	0	7,079	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORZUX9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/10/2012	06/20/2042	06/20/2012	Sale	0	0	4.5	0	0	2,168	0	0		0	0	0	2,168	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/07/2012	05/17/2012	05/17/2012	Sale	0	61,800	1.01828	0	0	(1,498)	0	0		0	0	0	(1,498)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/27/2012	11/19/2012	11/19/2012	Sale	0	132,900	1.28711	0	0	579	0	0		0	0	0	579	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/04/2012	05/17/2012	05/17/2012	Sale	0	61,800	1.00552	0	0	1,331	0	0		0	0	0	1,331	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2012	08/17/2012	08/17/2012	Sale	0	88,600	1.05431	0	0	992	0	0		0	0	0	992	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	586,825	1.064396	0	0	2,797	0	0		0	0	0	2,797	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2009	06/29/2012	06/29/2012	Sale	0	535,896	1.4622	0	0	(70,771)	0	0		58,876	0	0	(70,771)	0	0	LD (Liability Cashflow)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/20/2012	11/20/2012	Sale	0	381,809	075483	0	0	6,156	0	0		0	0	0	6,156	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/13/2012	11/13/2012	11/13/2012	Sale	0	839	000917	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	528,783	1.6131	0	0	2,229	0	0		0	0	0	2,229	0	0	FX (Foreign Exchange)
GNNME MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	11/29/2011	01/23/2042	01/19/2012	Sale	0	500,000	4	0	0	0	0	0		(3,301)	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	1,101,797	1.094032	0	0	40,913	0	0		(24,612)	0	0	40,913	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/27/2012	08/17/2012	08/17/2012	Sale	0	98,947	97407	0	0	(3,837)	0	0		0	0	0	(3,837)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	12/17/2012	12/17/2012	Sale	0	1,748,583	1.014507	0	0	2,131	0	0		0	0	0	2,131	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AORYLZ7	Bond Portfolio Hedge	D1	Interest	UBS AG	04/02/2012	05/17/2027	04/26/2012	Sale	0	1,000,000	3.5	0	0	4,297	0	0		0	0	0	4,297	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/02/2012	11/19/2012	11/19/2012	Sale	0	100,000	1.28465	0	0	(245)	0	0		0	0	0	(245)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	1,032,327	1.025052	0	0	(39,167)	0	0		0	0	0	(39,167)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2009	09/28/2012	09/28/2012	Sale	0	528,822	1.4427	0	0	(57,255)	0	0		50,831	0	0	(57,255)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/01/2011	09/28/2012	09/28/2012	Sale	0	499,906	1.364	0	0	(28,404)	0	0		22,120	0	0	(28,404)	0	0	LD (Liability Cashflow)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	5,155,802	012491	0	0	34,817	0	0		0	0	0	34,817	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	485,269	1.5682	0	0	(7,179)	0	0		0	0	0	(7,179)	0	0	FX (Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/18/2012	05/18/2012	Sale	0	891,781	1.085364	0	0	(21,397)	0	0		0	0	0	(21,397)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	8,309,638	1.5682	0	0	(122,933)	0	0		0	0	0	(122,933)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A14EK28	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/26/2012	01/14/2043	12/31/2012	Sale	0	0	3	0	0	399,490	0	0		0	0	0	399,490	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORDF23	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/06/2012	02/13/2042	02/13/2012	Sale	0	0	4.5	0	0	206,250	0	0		0	0	0	206,250	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RZUX9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/04/2012	06/20/2042	06/18/2012	Sale	0	(164,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A10KGF4	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/04/2012	12/12/2042	12/06/2012	Sale	0	(500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0S4SP2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/07/2012	06/20/2042	06/20/2012	Sale	0	0	.5	0	0	44,805	0	0		0	0	0	44,805	0	0	AN (Anticipatory)
GNMA2 MAE I GNMA 30YR TBA(REG C) - B8A0RF8W0	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	01/10/2012	02/21/2042	02/16/2012	Sale	0	500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA2 MAE I GNMA 30YR TBA(REG C) - B8A0RF8W0	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	01/10/2012	02/21/2042	02/21/2012	Sale	0	0	.4	0	0	1,328	0	0		0	0	0	1,328	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R8C43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	01/23/2042	01/19/2012	Sale	0	(111,000,000	4.5	0	0	0	0	0		86,719	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0SKRY3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/11/2012	08/20/2042	08/20/2012	Sale	0	0	.5	0	0	4,336	0	0		0	0	0	4,336	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/16/2012	09/13/2042	09/13/2012	Sale	0	0	3.5	0	0	204,141	0	0		0	0	0	204,141	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	05/18/2012	05/18/2012	Sale	0	507,776,332	1.275	0	0	(1,115,117)	0	0		0	0	0	(1,115,117)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S4259	Bond Portfolio Hedge	D1	Interest	Goldman Sachs & Co	06/12/2012	07/12/2042	07/10/2012	Sale	0	4,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/04/2012	01/14/2043	12/31/2012	Sale	0	0	3.5	0	0	53,520	0	0		0	0	0	53,520	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RG030	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/12/2012	02/21/2042	02/16/2012	Sale	0	9,000,000	.5	0	0	(56,250)	0	0		0	0	0	(56,250)	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8A0REHD5	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	01/06/2012	02/13/2042	02/13/2012	Sale	0	0	5.5	0	0	13,672	0	0		0	0	0	13,672	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A13USP4	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	12/17/2012	12/20/2042	12/18/2012	Sale	0	(52,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	04/16/2012	04/16/2012	Sale	0	529,602,084	1.3178	0	0	(4,661,849)	0	0		0	0	0	(4,661,849)	0	0	FX (Foreign Exchange)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A10H7T1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/18/2012	11/14/2042	11/08/2012	Sale	0	(40,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0ZQVN1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	10/15/2012	11/14/2042	11/12/2012	Sale	0	(274,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	01/23/2012	02/13/2042	02/06/2012	Sale	0	(100,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0YHEN1	Bond Portfolio Hedge	D1	Interest	UBS AG	08/15/2012	09/20/2042	09/20/2012	Sale	0	0	4.5	0	0	73,047	0	0		0	0	0	73,047	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	08/30/2012	10/11/2042	10/09/2012	Sale	0	23,500,000	3.5	0	0	428,691	0	0		0	0	0	428,691	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SKSY2	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	08/28/2012	09/13/2042	09/11/2012	Sale	0	(13,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8A0RJVB2	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	03/08/2012	03/15/2027	03/09/2012	Sale	0	(2,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA2 MAE I GNMA 30YR TBA(REG C) - B8A0RF8W0	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	01/13/2012	02/21/2042	02/17/2012	Sale	0	(67,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RH5J8	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	02/28/2012	03/12/2042	03/08/2012	Sale	0	(50,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SAQV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/17/2012	08/13/2042	07/31/2012	Sale	0	37,000,000	3.5	0	0	86,719	0	0		0	0	0	86,719	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0YY876	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	09/27/2012	10/18/2042	10/16/2012	Sale	0	(25,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0S2RF4	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/31/2012	06/13/2042	06/11/2012	Sale	0	(15,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	08/20/2012	08/20/2012	Sale	0	2,440,284	1.0523	0	0	(16,697)	0	0		0	0	0	(16,697)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0SHVL3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/05/2012	08/20/2042	08/20/2012	Sale	0	0	.4	0	0	310,000	0	0		0	0	0	310,000	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RFLU9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/11/2012	02/21/2042	01/31/2012	Sale	0	29,500,000	.4	0	0	133,672	0	0		0	0	0	133,672	0	0	AN (Anticipatory)
GNMA2 MAE I GNMA 30YR TBA(REG C) - B8A0RF8W0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	01/13/2012	02/21/2042	02/17/2012	Sale	0	(8,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/01/2012	02/13/2042	02/02/2012	Sale	0	(17,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	09/05/2012	09/13/2042	09/11/2012	Sale	0	(33,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8AOSM2H3	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	08/31/2012	09/13/2042	09/06/2012	Sale	0	(35,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORMCN0	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	03/09/2012	04/12/2042	04/10/2012	Sale	0	(45,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8AOSHVE9	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/02/2012	08/13/2042	08/13/2012	Sale	0	0	3.5	0	0	199,609	0	0		0	0	0	199,609	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOR7RH3	Bond Portfolio Hedge	D1	Interest	UBS AG	01/05/2012	01/23/2042	01/05/2012	Sale	0	(1,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/09/2012	03/12/2042	03/08/2012	Sale	0	50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKJU1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/02/2012	03/19/2042	03/19/2012	Sale	0	0	4.5	0	0	237,891	0	0		0	0	0	237,891	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/18/2012	02/02/2012	02/02/2012	Sale	0	919,417	1.54335	0	0	23,025	0	0		0	0	0	23,025	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOYY876	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/23/2012	10/18/2042	10/16/2012	Sale	0	20,500,000	4	0	0	(59,258)	0	0		0	0	0	(59,258)	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORMCN0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/07/2012	04/12/2042	04/12/2012	Sale	0	0	4	0	0	840	0	0		0	0	0	840	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A1OH7T1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/09/2012	11/14/2042	11/09/2012	Sale	0	(206,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOR0244	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/05/2012	04/12/2042	04/12/2012	Sale	0	0	3.5	0	0	131,152	0	0		0	0	0	131,152	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8AOSAL62	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/02/2012	07/12/2042	07/02/2012	Sale	0	(70,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORRD16	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	04/19/2042	04/17/2012	Sale	0	1,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A13UZ43	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	12/04/2012	01/14/2043	12/31/2012	Sale	0	0	3.5	0	0	48,072	0	0		0	0	0	48,072	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	UBS AG	06/22/2012	07/12/2042	07/10/2012	Sale	0	83,000,000	3.5	0	0	690,586	0	0		0	0	0	690,586	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8AORKBS4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	03/19/2042	03/15/2012	Sale	0	50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AORJVB2	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	01/26/2012	03/15/2027	03/15/2012	Sale	0	0	5	0	0	1,953	0	0		0	0	0	1,953	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORBC43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/30/2011	01/23/2042	01/23/2012	Sale	0	0	4.5	0	0	2,101	0	0		0	0	0	2,101	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/16/2012	08/13/2042	08/02/2012	Sale	0	(78,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8AOS3AG8	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/24/2012	06/20/2042	06/18/2012	Sale	0	(7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/06/2012	08/13/2042	08/13/2012	Sale	0	0	3.5	0	0	223,711	0	0		0	0	0	223,711	0	0	AN (Anticipatory)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/06/2012	11/20/2012	11/20/2012	Sale	0	3,180,808	1.59313	0	0	3,254	0	0		0	0	0	3,254	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	08/30/2012	09/13/2042	09/11/2012	Sale	0	(22,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORH5J8	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	02/15/2012	03/12/2042	03/07/2012	Sale	0	44,000,000	4.5	0	0	(118,594)	0	0		0	0	0	(118,594)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORLZ80	Bond Portfolio Hedge	D1	Interest	UBS AG	04/09/2012	04/19/2042	04/17/2012	Sale	0	(5,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZ4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/05/2012	10/11/2042	10/11/2012	Sale	0	0	3.5	0	0	238,086	0	0		0	0	0	238,086	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOYHEN1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	08/15/2012	09/20/2042	09/20/2012	Sale	0	0	4.5	0	0	85,664	0	0		0	0	0	85,664	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	08/20/2012	08/20/2012	Sale	0	554,940,411	1.2364	0	0	(1,032,322)	0	0		0	0	0	(1,032,322)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AOSODD8	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	04/12/2012	05/17/2027	05/15/2012	Sale	0	2,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AORTAY3	Bond Portfolio Hedge	D1	Interest	Royal Bank of Scotland	04/12/2012	04/17/2027	04/12/2012	Sale	0	(2,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS8UV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/13/2012	07/19/2042	07/19/2012	Sale	0	0	4	0	0	237,344	0	0		0	0	0	237,344	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	01/13/2012	02/13/2042	02/01/2012	Sale	0	8,000,000	4	0	0	22,500	0	0		0	0	0	22,500	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A0R3ZG2	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	11/29/2011	01/23/2042	01/19/2012	Sale	0	28,000,000	.4	0	0	0	0	0		(184,844)	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0S9NH9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/05/2012	07/19/2042	07/11/2012	Sale	0	37,000,000	.5	0	0	37,578	0	0		0	0	0	37,578	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A0YY1K4	Bond Portfolio Hedge	D1	Interest	UBS AG	10/09/2012	10/11/2042	10/09/2012	Sale	0	(34,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/16/2012	03/12/2042	03/07/2012	Sale	0	500,000	.4	0	0	(586)	0	0		0	0	0	(586)	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0S9NH9	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/05/2012	07/19/2042	07/19/2012	Sale	0	0	.5	0	0	30,352	0	0		0	0	0	30,352	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0SAQV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/31/2012	08/13/2042	07/31/2012	Sale	0	(11,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Deutsche Bank Securities Inc	01/31/2012	02/13/2042	02/06/2012	Sale	0	(25,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A0TMKG4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	08/29/2012	09/13/2042	08/31/2012	Sale	0	(10,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R8C43	Bond Portfolio Hedge	D1	Interest	UBS AG	11/30/2011	01/23/2042	01/23/2012	Sale	0	0	4.5	0	0	11,554	0	0		0	0	0	11,554	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	511,266,800	1.29145	0	0	(217,737)	0	0		(2,675,207)	0	0	(217,737)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0R80A2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/28/2011	01/23/2042	01/12/2012	Sale	0	9,000,000	.5	0	0	77,344	0	0		(43,594)	0	0	77,344	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RXYM4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/29/2012	05/21/2042	05/07/2012	Sale	0	37,000,000	.5	0	0	180,664	0	0		0	0	0	180,664	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RS1U3	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	03/09/2012	04/19/2042	03/16/2012	Sale	0	5,000,000	4.5	0	0	(19,531)	0	0		0	0	0	(19,531)	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A0RKBS4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/30/2012	03/19/2042	03/19/2012	Sale	0	0	.4	0	0	226,875	0	0		0	0	0	226,875	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	Goldman Sachs & Co	08/30/2012	10/11/2042	10/09/2012	Sale	0	15,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S9CL2	Bond Portfolio Hedge	D1	Interest	UBS AG	06/04/2012	07/19/2042	07/06/2012	Sale	0	55,000,000	4.5	0	0	81,641	0	0		0	0	0	81,641	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A114DB1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/18/2012	11/20/2042	10/23/2012	Sale	0	40,000,000	.3	0	0	120,313	0	0		0	0	0	120,313	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RLZ80	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/02/2012	04/19/2042	04/09/2012	Sale	0	145,000,000	4.5	0	0	674,023	0	0		0	0	0	674,023	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0R4WE8	Bond Portfolio Hedge	D1	Interest	UBS AG	12/21/2011	01/12/2042	01/05/2012	Sale	0	(8,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A0S8N99	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	07/06/2012	07/19/2042	07/17/2012	Sale	0	(7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNNME MAE I GNMA 30YR TBA(REG C) - B8A0RF8W0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/09/2012	02/21/2042	02/21/2012	Sale	0	0	.4	0	0	446,016	0	0		0	0	0	446,016	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	01/13/2012	02/13/2042	02/06/2012	Sale	0	50,000,000	.4	0	0	107,422	0	0		0	0	0	107,422	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/29/2012	06/29/2012	06/29/2012	Sale	0	576,312	1.25339	0	0	(7,224)	0	0		0	0	0	(7,224)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/28/2011	01/31/2012	01/31/2012	Sale	0	0	1.2946	0	0	0	0	0		3,304	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	09/28/2012	09/28/2012	Sale	0	831,800	1.2843	0	0	1,425	0	0		0	0	0	1,425	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/27/2012	07/31/2012	07/31/2012	Sale	0	559,465	1.24692	0	0	6,874	0	0		0	0	0	6,874	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/27/2012	07/31/2012	07/31/2012	Sale	0	551,445	1.2317	0	0	(45)	0	0		0	0	0	(45)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/09/2012	10/10/2012	10/10/2012	Sale	0	29,840	1.6037	0	0	(30)	0	0		0	0	0	(30)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/27/2012	06/29/2012	06/29/2012	Sale	0	558,161	1.2467	0	0	10,029	0	0		0	0	0	10,029	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	10/31/2012	10/31/2012	Sale	0	833,613	1.28464	0	0	(7,242)	0	0		0	0	0	(7,242)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/26/2012	04/30/2012	04/30/2012	Sale	0	9,491,104	1.3234	0	0	1,434	0	0		0	0	0	1,434	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	1,301,169	1.2896	0	0	24,316	0	0		0	0	0	24,316	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/03/2012	05/04/2012	05/04/2012	Sale	0	1,952,370	1.61975	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	2,480,418	.977517	0	0	21,522	0	0		0	0	0	21,522	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/18/2012	07/20/2012	07/20/2012	Sale	0	29,036	1.2235	0	0	159	0	0		0	0	0	159	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	03/19/2012	03/19/2012	Sale	0	2,559,738	1.008776	0	0	8,810	0	0		0	0	0	8,810	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	06/15/2012	06/15/2012	Sale	0	4,157,250	.973994	0	0	12,998	0	0		0	0	0	12,998	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/15/2012	11/15/2012	Sale	0	3,300,463	.997009	0	0	658	0	0		0	0	0	658	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	2,107,309	1.6095	0	0	22,782	0	0		0	0	0	22,782	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	5,431,437	1.2896	0	0	101,503	0	0		0	0	0	101,503	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/28/2012	11/30/2012	11/30/2012	Sale	0	7,514,485	1.2887	0	0	69,390	0	0		0	0	0	69,390	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/05/2012	07/06/2012	07/06/2012	Sale	0	8,249	.985999	0	0	38	0	0		0	0	0	38	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/15/2012	08/15/2012	Sale	0	16,411,375	1.008166	0	0	36,481	0	0		0	0	0	36,481	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	10/15/2012	10/15/2012	Sale	0	16,191,694	1.020408	0	0	(9,907)	0	0		0	0	0	(9,907)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	1,124,442	1.6131	0	0	4,740	0	0		0	0	0	4,740	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	09/27/2012	09/27/2012	Sale	0	824,946	1.6161	0	0	1,582	0	0		0	0	0	1,582	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/29/2012	05/31/2012	05/31/2012	Sale	0	8,570,452	1.2533	0	0	(114,884)	0	0		0	0	0	(114,884)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	04/19/2012	04/19/2012	Sale	0	4,313,541	1.010611	0	0	(15,204)	0	0		0	0	0	(15,204)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	4,612,067	1.555	0	0	(213,252)	0	0		0	0	0	(213,252)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/27/2012	02/29/2012	02/29/2012	Sale	0	10,257,220	1.3391	0	0	(10,724)	0	0		0	0	0	(10,724)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/27/2012	03/30/2012	03/30/2012	Sale	0	10,280,269	1.33915	0	0	57,192	0	0		0	0	0	57,192	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	02/17/2012	02/17/2012	Sale	0	2,478,238	.976658	0	0	(66,865)	0	0		0	0	0	(66,865)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	09/17/2012	09/17/2012	Sale	0	16,847,132	1.030503	0	0	(24,270)	0	0		0	0	0	(24,270)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	06/15/2012	06/15/2012	Sale	0	19,919,387	.973994	0	0	62,279	0	0		0	0	0	62,279	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	08/15/2012	08/15/2012	Sale	0	3,770,312	.983865	0	0	(101,715)	0	0		0	0	0	(101,715)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	06/14/2012	06/14/2012	Sale	0	1,265,250	1.254	0	0	0	0	0		0	0	0	0	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	30,161,845	1.34235	0	0	(490,957)	0	0		0	0	0	(490,957)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	4,005,164	1.34657	0	0	165,582	0	0		(143,840)	0	0	165,582	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS9F05	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	11/16/2012	11/20/2042	11/16/2012	Sale	0	(2,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/21/2012	05/21/2012	Sale	0	485,270	176109	0	0	11,856	0	0		0	0	0	11,856	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	05/17/2012	05/17/2012	Sale	0	552,427	1.052	0	0	30,667	0	0		0	0	0	30,667	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/29/2012	11/19/2012	11/19/2012	Sale	0	58,944	117661	0	0	2,110	0	0		0	0	0	2,110	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	09/28/2012	09/28/2012	Sale	0	520,136	1.4191	0	0	(48,601)	0	0		42,219	0	0	(48,601)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/01/2010	06/29/2012	06/29/2012	Sale	0	505,147	1.3783	0	0	(40,022)	0	0		28,220	0	0	(40,022)	0	0	LD (Liability Cashflow)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	206,044	291545	0	0	7,457	0	0		0	0	0	7,457	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2012	12/04/2012	12/04/2012	Sale	0	164,438,760	1.3006	0	0	1,024,107	0	0		0	0	0	1,024,107	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	170,158	121507	0	0	2,113	0	0		0	0	0	2,113	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORLZB0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/02/2012	04/19/2042	04/09/2012	Sale	0	1,500,000	4.5	0	0	6,973	0	0		0	0	0	6,973	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	4,913,220	012308	0	0	(6,964)	0	0		0	0	0	(6,964)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	150,093,111	1.311455	0	0	(1,035,180)	0	0		0	0	0	(1,035,180)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	29,113,897	1.22952	0	0	(1,230,838)	0	0		0	0	0	(1,230,838)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	126,066	049824	0	0	1,229	0	0		0	0	0	1,229	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/12/2012	05/17/2012	05/17/2012	Sale	0	97,100	1.04183	0	0	4,495	0	0		0	0	0	4,495	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	119,242	.792	0	0	1,235	0	0		0	0	0	1,235	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	702,156	1.03	0	0	(6,544)	0	0		0	0	0	(6,544)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/19/2012	05/17/2012	05/17/2012	Sale	0	61,200	.81234	0	0	3,521	0	0		0	0	0	3,521	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2010	03/30/2012	03/30/2012	Sale	0	485,862	1.3255	0	0	2,273	0	0		9,612	0	0	2,273	0	0	LD (Liability Cashflow)
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	918,971	1.060445	0	0	3,031	0	0		0	0	0	3,031	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/19/2012	02/02/2012	02/02/2012	Sale	0	700,000	1.29403	0	0	12,534	0	0		0	0	0	12,534	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/04/2012	11/19/2012	11/19/2012	Sale	0	37,700	.151077	0	0	(634)	0	0		0	0	0	(634)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/07/2012	03/12/2042	03/07/2012	Sale	0	(1,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	130,009	.049843	0	0	69	0	0		0	0	0	69	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	09/27/2012	09/27/2012	Sale	0	2,521,913	1.6161	0	0	4,838	0	0		0	0	0	4,838	0	0	FX (Foreign Exchange)
GNNME MAE II GNMA2 30YR TBA(REG C) - B8A118224	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/26/2012	11/20/2042	11/16/2012	Sale	0	(500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/29/2012	11/19/2012	11/19/2012	Sale	0	250,000	1.29223	0	0	(2,076)	0	0		0	0	0	(2,076)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	119,970	1.279	0	0	(4,624)	0	0		0	0	0	(4,624)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	3,554,439	1.011122	0	0	2,518	0	0		0	0	0	2,518	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/20/2012	08/17/2012	08/17/2012	Sale	0	62,200	.55107	0	0	409	0	0		0	0	0	409	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/27/2012	08/17/2012	08/17/2012	Sale	0	316,100	1.23701	0	0	(1,868)	0	0		0	0	0	(1,868)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	872,492	1.6131	0	0	3,678	0	0		0	0	0	3,678	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	10/31/2012	11/19/2012	11/19/2012	Sale	0	63,000	1.29688	0	0	747	0	0		0	0	0	747	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/26/2012	05/17/2012	05/17/2012	Sale	0	200,000	1.3333	0	0	(9,375)	0	0		0	0	0	(9,375)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	07/16/2012	07/16/2012	Sale	0	1,388,961	.973141	0	0	(16,550)	0	0		0	0	0	(16,550)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	05/14/2012	05/17/2012	05/17/2012	Sale	0	359,464	1.2838	0	0	(5,212)	0	0		0	0	0	(5,212)	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	1,560,952	1.0725	0	0	(1,455)	0	0		0	0	0	(1,455)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	5,228,756	.012668	0	0	38,137	0	0		0	0	0	38,137	0	0	FX (Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/11/2012	05/18/2012	05/18/2012	Sale	0	61,700	170675	0	0	(1,362)	0	0		0	0	0	(1,362)	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/06/2012	03/12/2042	03/12/2012	Sale	0	0	.4	0	0	2,578	0	0		0	0	0	2,578	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2009	12/31/2012	12/31/2012	Sale	0	529,812	1.4456	0	0	(46,619)	0	0		50,874	0	0	(46,619)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	331,426	.031923	0	0	475	0	0		0	0	0	475	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/31/2012	02/02/2012	02/02/2012	Sale	0	341,600	1.30905	0	0	(2,988)	0	0		0	0	0	(2,988)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	351,950	.072854	0	0	(1,517)	0	0		0	0	0	(1,517)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2011	01/17/2012	01/17/2012	Sale	0	2,312,110	.962927	0	0	(55,398)	0	0		44,954	0	0	(55,398)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	117,500	1.008705	0	0	(511)	0	0		0	0	0	(511)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/12/2012	11/19/2012	11/19/2012	Sale	0	118,900	.118552	0	0	5,118	0	0		0	0	0	5,118	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	130,763	.004352	0	0	5,432	0	0		0	0	0	5,432	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	115,531	.76735	0	0	4,946	0	0		(1,824)	0	0	4,946	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/30/2012	05/17/2012	05/17/2012	Sale	0	61,700	.01253	0	0	210	0	0		0	0	0	210	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	02/13/2012	02/13/2012	Sale	0	23,178,642	1.5827	0	0	(48,329)	0	0		0	0	0	(48,329)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/19/2012	03/19/2012	Sale	0	1,410,344	1.001051	0	0	(15,775)	0	0		0	0	0	(15,775)	0	0	FX (Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/19/2012	06/20/2012	06/20/2012	Sale	0	166,423	.000877	0	0	(1,504)	0	0		0	0	0	(1,504)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	11/02/2012	11/02/2012	Sale	0	161,810,433	1.2958	0	0	(1,411,065)	0	0		0	0	0	(1,411,065)	0	0	FX (Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	164,925	.05	0	0	1,706	0	0		0	0	0	1,706	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	703,519	1.032	0	0	6,067	0	0		0	0	0	6,067	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	03/02/2012	03/02/2012	Sale	0	3,625,543	1.311455	0	0	(25,005)	0	0		0	0	0	(25,005)	0	0	FX (Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/19/2012	11/19/2012	11/19/2012	Sale	0	63,100	554779	0	0	88	0	0		0	0	0	88	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/10/2012	08/17/2012	08/17/2012	Sale	0	258,869	012785	0	0	4,237	0	0		0	0	0	4,237	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	784794	0	0	988	0	0		0	0	0	988	0	0	FX (Foreign Exchange)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A11R321	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	10/26/2012	12/20/2042	12/20/2012	Sale	0	0	3.5	0	0	1,230	0	0		0	0	0	1,230	0	0	AN (Anticipatory)
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	181,543	165369	0	0	7,077	0	0		0	0	0	7,077	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/31/2012	03/02/2012	03/02/2012	Sale	0	3,132,700	1.30905	0	0	(27,401)	0	0		0	0	0	(27,401)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	42,318	1.60226	0	0	(913)	0	0		0	0	0	(913)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	08/15/2012	08/15/2012	Sale	0	1,260,787	983865	0	0	(34,013)	0	0		0	0	0	(34,013)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/01/2012	08/17/2012	08/17/2012	Sale	0	301,300	1.24235	0	0	(3,068)	0	0		0	0	0	(3,068)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	187,671	800048	0	0	(4,006)	0	0		0	0	0	(4,006)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/05/2012	08/20/2042	08/16/2012	Sale	0	1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	29,082,641	1.2282	0	0	35,519	0	0		0	0	0	35,519	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	10/15/2012	10/15/2012	Sale	0	1,116,669	1.020408	0	0	(683)	0	0		0	0	0	(683)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	1,091,705	1.084011	0	0	(5,471)	0	0		0	0	0	(5,471)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	11/20/2012	11/20/2012	Sale	0	23,086,472	1.57372	0	0	(260,833)	0	0		0	0	0	(260,833)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	67,267	1.5391	0	0	957	0	0		(656)	0	0	957	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	5,233,530	012679	0	0	(146,231)	0	0		0	0	0	(146,231)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/29/2011	12/31/2012	12/31/2012	Sale	0	500,626	1.3639	0	0	(16,701)	0	0		21,164	0	0	(16,701)	0	0	LD (Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/27/2012	02/02/2012	02/02/2012	Sale	0	200,000	1.321	0	0	(575)	0	0		0	0	0	(575)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/19/2012	08/17/2012	08/17/2012	Sale	0	124,000	1.57243	0	0	373	0	0		0	0	0	373	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/18/2012	05/18/2012	Sale	0	42,463,611	1.317968	0	0	1,474,599	0	0		0	0	0	1,474,599	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	62,000	969133	0	0	(2,732)	0	0		0	0	0	(2,732)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/24/2012	11/19/2012	11/19/2012	Sale	0	87,900	149723	0	0	697	0	0		0	0	0	697	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	231,434	032468	0	0	(75)	0	0		0	0	0	(75)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund	08/27/2012	11/19/2012	11/19/2012	Sale	0	78,400	11747	0	0	2,683	0	0		0	0	0	2,683	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AORT9A7	Bond Portfolio Hedge	D1	Interest	UBS AG	04/02/2012	04/17/2027	04/02/2012	Sale	0	(1,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	62,000	07126	0	0	(3,844)	0	0		0	0	0	(3,844)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	59,535	551329	0	0	469	0	0		0	0	0	469	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/31/2012	08/17/2012	08/17/2012	Sale	0	64,500	1.23739	0	0	(401)	0	0		0	0	0	(401)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/15/2012	08/15/2012	Sale	0	144,106	998742	0	0	1,683	0	0		0	0	0	1,683	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/22/2012	08/17/2012	08/17/2012	Sale	0	389,663	1.55865	0	0	(2,263)	0	0		0	0	0	(2,263)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	04/19/2012	04/19/2012	Sale	0	2,240,715	1.007912	0	0	1,918	0	0		0	0	0	1,918	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/20/2012	08/17/2012	08/17/2012	Sale	0	378,700	1.2161	0	0	(4,235)	0	0		0	0	0	(4,235)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/30/2011	01/04/2012	01/04/2012	Sale	0	6,816,214	012892	0	0	73,456	0	0		(55,496)	0	0	73,456	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/17/2012	05/17/2012	05/17/2012	Sale	0	61,300	1.009102	0	0	(1,533)	0	0		0	0	0	(1,533)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/28/2012	11/19/2012	11/19/2012	Sale	0	214,500	1.015981	0	0	2,462	0	0		0	0	0	2,462	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/25/2012	08/17/2012	08/17/2012	Sale	0	62,000	004309	0	0	(1,649)	0	0		0	0	0	(1,649)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/13/2012	02/17/2012	02/17/2012	Sale	0	352,353	83587	0	0	788	0	0		0	0	0	788	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOS3069	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/03/2012	06/20/2042	06/13/2012	Sale	0	1,000,000	4	0	0	10,039	0	0		0	0	0	10,039	0	0	AN (Anticipatory)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	12,693,849	012491	0	0	85,722	0	0		0	0	0	85,722	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund	11/18/2011	01/17/2012	01/17/2012	Sale	0	228,687	032082	0	0	4,248	0	0		(3,244)	0	0	4,248	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/21/2012	05/17/2012	05/17/2012	Sale	0	48,600	83215	0	0	3,887	0	0		0	0	0	3,887	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	4,977,572	012308	0	0	7,055	0	0		0	0	0	7,055	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund	08/09/2012	08/17/2012	08/17/2012	Sale	0	142,000	1.561685	0	0	(547)	0	0		0	0	0	(547)	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	121,100	07786	0	0	(8,273)	0	0		0	0	0	(8,273)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	115,531	76735	0	0	(4,946)	0	0		1,824	0	0	(4,946)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	12/17/2012	12/17/2012	Sale	0	970,875	1.014507	0	0	1,183	0	0		0	0	0	1,183	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	3,546,729	1.008929	0	0	16,207	0	0		0	0	0	16,207	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	1,029,472	1.29049	0	0	(20,510)	0	0		0	0	0	(20,510)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/15/2012	08/15/2012	Sale	0	226,967	998742	0	0	2,651	0	0		0	0	0	2,651	0	0	FX (Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	327,945	031588	0	0	10,559	0	0		0	0	0	10,559	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/31/2012	11/19/2012	11/19/2012	Sale	0	223,000	1.29598	0	0	2,492	0	0		0	0	0	2,492	0	0	FX (Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/19/2012	05/17/2012	05/17/2012	Sale	0	60,400	1.05413	0	0	(3,468)	0	0		0	0	0	(3,468)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund	03/16/2012	06/20/2012	06/20/2012	Sale	0	243,754	326158	0	0	6,914	0	0		0	0	0	6,914	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	10,997	800048	0	0	(235)	0	0		0	0	0	(235)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	05/17/2012	05/17/2012	Sale	0	123,400	800705	0	0	(1,724)	0	0		0	0	0	(1,724)	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	140288	0	0	3,862	0	0		0	0	0	3,862	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/22/2012	11/19/2012	11/19/2012	Sale	0	141,731	1.305265	0	0	2,580	0	0		0	0	0	2,580	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/09/2012	11/19/2012	11/19/2012	Sale	0	37,800	545019	0	0	(731)	0	0		0	0	0	(731)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/31/2012	03/02/2012	03/02/2012	Sale	0	402,600	1.30905	0	0	(3,521)	0	0		0	0	0	(3,521)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/05/2012	08/20/2042	08/15/2012	Sale	0	1,000,000	4	0	0	5,313	0	0		0	0	0	5,313	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/29/2012	05/17/2012	05/17/2012	Sale	0	398,800	1.33816	0	0	20,075	0	0		0	0	0	20,075	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/11/2012	08/17/2012	08/17/2012	Sale	0	400,000	1.24913	0	0	(6,222)	0	0		0	0	0	(6,222)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/31/2012	10/02/2012	10/02/2012	Sale	0	156,451,972	1.260835	0	0	(4,053,269)	0	0		0	0	0	(4,053,269)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/16/2012	09/13/2042	09/11/2012	Sale	0	1,000,000	3.5	0	0	1,016	0	0		0	0	0	1,016	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/01/2011	09/28/2012	09/28/2012	Sale	0	500,859	1.3666	0	0	(29,357)	0	0		23,068	0	0	(29,357)	0	0	LD (Liability Cashflow)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/18/2012	05/18/2012	Sale	0	85,800	147549	0	0	(4,899)	0	0		0	0	0	(4,899)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	07/30/2010	06/29/2012	06/29/2012	Sale	0	476,523	1.3002	0	0	(11,398)	0	0		(317)	0	0	(11,398)	0	0	LD (Liability Cashflow)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORCDE1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	02/21/2042	02/21/2012	Sale	0	0	4.5	0	0	(670)	0	0		0	0	0	(670)	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/08/2012	05/17/2012	05/17/2012	Sale	0	86,600	800384	0	0	1,176	0	0		0	0	0	1,176	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	09/01/2011	12/31/2012	12/31/2012	Sale	0	519,513	1.4174	0	0	(36,286)	0	0		40,611	0	0	(36,286)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	409,737	149142	0	0	702	0	0		0	0	0	702	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKVT0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/03/2012	04/19/2042	04/17/2012	Sale	0	(500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/29/2011	02/02/2012	02/02/2012	Sale	0	91,067	1.53868	0	0	2,564	0	0		(888)	0	0	2,564	0	0	FX (Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	704,792	149142	0	0	(1,207)	0	0		0	0	0	(1,207)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/04/2012	01/17/2012	01/17/2012	Sale	0	355,026	776337	0	0	(967)	0	0		0	0	0	(967)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	02/13/2012	02/13/2012	Sale	0	2,341,598	164959	0	0	(142,738)	0	0		0	0	0	(142,738)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	181,156	165017	0	0	(150)	0	0		0	0	0	(150)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Hungarian Forint	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	10,487	00437	0	0	257	0	0		0	0	0	257	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/27/2011	12/31/2012	12/31/2012	Sale	0	481,999	1.3155	0	0	1,063	0	0		3,512	0	0	1,063	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/11/2012	02/13/2012	02/13/2012	Sale	0	47,114,718	1.2684	0	0	(1,979,829)	0	0		0	0	0	(1,979,829)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/14/2012	10/15/2012	10/15/2012	Sale	0	1,973,554	1.029654	0	0	18,918	0	0		0	0	0	18,918	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/03/2009	06/29/2012	06/29/2012	Sale	0	534,247	1.4577	0	0	(69,122)	0	0		57,231	0	0	(69,122)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund	02/15/2012	05/17/2012	05/17/2012	Sale	0	305,954	309195	0	0	17,137	0	0		0	0	0	17,137	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RKV29	Bond Portfolio Hedge	D1	Interest	UBS AG	01/31/2012	03/19/2042	03/19/2012	Sale	0	0	4	0	0	1,348	0	0		0	0	0	1,348	0	0	AN (Anticipatory)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/10/2012	05/17/2012	05/17/2012	Sale	0	109,800	124097	0	0	3,782	0	0		0	0	0	3,782	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/16/2012	11/20/2012	11/20/2012	Sale	0	2,532,912	148925	0	0	19,279	0	0		0	0	0	19,279	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	7,971	049242	0	0	(206)	0	0		0	0	0	(206)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	25,224,850	013091	0	0	79,500	0	0		0	0	0	79,500	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	05/17/2012	05/17/2012	Sale	0	121,100	1.002687	0	0	(2,273)	0	0		0	0	0	(2,273)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	123,100	9842	0	0	(7,292)	0	0		0	0	0	(7,292)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2009	06/29/2012	06/29/2012	Sale	0	527,867	1.4399	0	0	(62,615)	0	0		50,741	0	0	(62,615)	0	0	LD (Liability Cashflow)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A11R321	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/18/2012	12/20/2042	12/18/2012	Sale	0	(500,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	02/13/2012	02/13/2012	Sale	0	49,291,415	1.327	0	0	(196,869)	0	0		0	0	0	(196,869)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	502,600	013	0	0	(5,122)	0	0		102	0	0	(5,122)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund	12/14/2011	03/23/2012	03/23/2012	Sale	0	1,058,512	000856	0	0	(30,441)	0	0		9,051	0	0	(30,441)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RBC43	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	12/20/2011	01/23/2042	01/19/2012	Sale	0	(1,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/07/2012	08/17/2012	08/17/2012	Sale	0	61,600	77089	0	0	2,917	0	0		0	0	0	2,917	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/24/2012	11/19/2012	11/19/2012	Sale	0	301,844	1.03705	0	0	(1,121)	0	0		0	0	0	(1,121)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	05/18/2012	05/18/2012	Sale	0	40,856,370	1.275	0	0	(89,724)	0	0		0	0	0	(89,724)	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/26/2012	08/17/2012	08/17/2012	Sale	0	62,900	799693	0	0	(187)	0	0		0	0	0	(187)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/17/2012	08/17/2012	Sale	0	591,600	1.22994	0	0	115	0	0		0	0	0	115	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/14/2012	06/15/2012	06/15/2012	Sale	0	2,213,386	995619	0	0	41,305	0	0		0	0	0	41,305	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/06/2012	08/17/2012	08/17/2012	Sale	0	61,900	288417	0	0	2,936	0	0		0	0	0	2,936	0	0	FX (Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RMCW0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/07/2012	04/12/2042	04/12/2012	Sale	0	0	4	0	0	1,680	0	0		0	0	0	1,680	0	0	AN (Anticipatory)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/03/2012	03/23/2012	03/23/2012	Sale	0	112,266	000869	0	0	(1,548)	0	0		0	0	0	(1,548)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	02/17/2012	02/17/2012	Sale	0	1,430,013	1.001904	0	0	1,578	0	0		0	0	0	1,578	0	0	FX (Foreign Exchange)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/18/2012	11/19/2012	11/19/2012	Sale	0	63,200	81858	0	0	25	0	0		0	0	0	25	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/18/2012	05/18/2012	Sale	0	126,154	167602	0	0	522	0	0		0	0	0	522	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/15/2012	05/17/2012	05/17/2012	Sale	0	124,390	1.571	0	0	(816)	0	0		0	0	0	(816)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	1,304,076	1.0725	0	0	1,216	0	0		0	0	0	1,216	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	699,647	1.02632	0	0	30,799	0	0		0	0	0	30,799	0	0	FX (Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	291,377	294464	0	0	(2,560)	0	0		0	0	0	(2,560)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	04/19/2012	04/19/2012	Sale	0	2,420,124	1.007912	0	0	2,072	0	0		0	0	0	2,072	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/12/2012	08/17/2012	08/17/2012	Sale	0	371,600	1.24666	0	0	5,055	0	0		0	0	0	5,055	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/18/2012	08/17/2012	08/17/2012	Sale	0	156,843	1.22737	0	0	(298)	0	0		0	0	0	(298)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	08/10/2012	08/17/2012	08/17/2012	Sale	0	489,800	012781	0	0	7,890	0	0		0	0	0	7,890	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP59	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/02/2012	05/21/2042	05/02/2012	Sale	0	(500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/30/2011	02/02/2012	02/02/2012	Sale	0	142,600	1.55272	0	0	2,689	0	0		(89)	0	0	2,689	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/22/2012	11/19/2012	11/19/2012	Sale	0	100,900	1.30648	0	0	(1,929)	0	0		0	0	0	(1,929)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/01/2012	11/19/2012	11/19/2012	Sale	0	111,300	118963	0	0	5,158	0	0		0	0	0	5,158	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/03/2011	09/28/2012	09/28/2012	Sale	0	532,158	1.452	0	0	(60,656)	0	0		54,216	0	0	(60,656)	0	0	LD (Liability Cashflow)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/07/2012	08/17/2012	08/17/2012	Sale	0	64,700	049353	0	0	(19)	0	0		0	0	0	(19)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	123,100	1.2735	0	0	4,234	0	0		0	0	0	4,234	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/22/2012	08/17/2012	08/17/2012	Sale	0	310,000	1.25482	0	0	6,206	0	0		0	0	0	6,206	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	3,721,392	1.2282	0	0	4,545	0	0		0	0	0	4,545	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/17/2012	03/02/2012	03/02/2012	Sale	0	258,894	1.31501	0	0	(1,081)	0	0		0	0	0	(1,081)	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	08/15/2012	08/17/2012	08/17/2012	Sale	0	3,666	004411	0	0	10	0	0		0	0	0	10	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/05/2012	11/19/2012	11/19/2012	Sale	0	65,600	1.5906	0	0	33	0	0		0	0	0	33	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBSW7	Bond Portfolio Hedge	D1	Interest	UBS AG	01/06/2012	02/13/2042	02/13/2012	Sale	0	0	4.5	0	0	3,672	0	0		0	0	0	3,672	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP59	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	04/11/2012	05/21/2042	05/02/2012	Sale	0	500,000	4	0	0	2,344	0	0		0	0	0	2,344	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBSW7	Bond Portfolio Hedge	D1	Interest	UBS AG	01/06/2012	02/13/2042	02/08/2012	Sale	0	2,000,000	4.5	0	0	2,891	0	0		0	0	0	2,891	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/14/2012	07/16/2012	07/16/2012	Sale	0	1,371,023	973141	0	0	(16,336)	0	0		0	0	0	(16,336)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	05/01/2009	06/29/2012	06/29/2012	Sale	0	491,330	1.3406	0	0	(26,205)	0	0		14,445	0	0	(26,205)	0	0	LD (Liability Cashflow)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	05/17/2012	05/17/2012	Sale	0	246,321	1.58238	0	0	168	0	0		0	0	0	168	0	0	FX (Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	10,364	004318	0	0	252	0	0		0	0	0	252	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/15/2012	11/19/2012	11/19/2012	Sale	0	25,558,867	1.22952	0	0	(1,080,544)	0	0		0	0	0	(1,080,544)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	02/17/2012	02/17/2012	Sale	0	3,244,135	1.002506	0	0	(1,627)	0	0		0	0	0	(1,627)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	08/17/2012	08/17/2012	Sale	0	349,070	1.60226	0	0	7,529	0	0		0	0	0	7,529	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/15/2012	05/17/2012	05/17/2012	Sale	0	12,682,285	01248	0	0	(94,073)	0	0		0	0	0	(94,073)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA(REG B) - B8AORK4A1	Bond Portfolio Hedge	D1	Interest	UBS AG	03/08/2012	03/15/2027	03/13/2012	Sale	0	(1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2011	01/17/2012	01/17/2012	Sale	0	230,496	121052	0	0	5,555	0	0		(4,938)	0	0	5,555	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/16/2012	04/19/2012	04/19/2012	Sale	0	1,438,589	1.007912	0	0	1,231	0	0		0	0	0	1,231	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	01/17/2012	01/17/2012	Sale	0	1,715,871	980392	0	0	(9,813)	0	0		0	0	0	(9,813)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/09/2012	10/10/2012	10/10/2012	Sale	0	74,520	1.6037	0	0	(74)	0	0		0	0	0	(74)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	05/15/2012	05/15/2012	Sale	0	4,627,478	1.009795	0	0	62,689	0	0		0	0	0	62,689	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/09/2012	01/17/2012	01/17/2012	Sale	0	290,435	171824	0	0	870	0	0		0	0	0	870	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/31/2012	03/02/2012	03/02/2012	Sale	0	262,000	1.30905	0	0	(2,292)	0	0		0	0	0	(2,292)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/25/2012	11/19/2012	11/19/2012	Sale	0	88,000	1.61326	0	0	(1,192)	0	0		0	0	0	(1,192)	0	0	FX (Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/18/2012	11/19/2012	11/19/2012	Sale	0	79,500	121358	0	0	(5,181)	0	0		0	0	0	(5,181)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	295,134	032552	0	0	481	0	0		0	0	0	481	0	0	FX (Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/12/2012	05/17/2012	05/17/2012	Sale	0	85,600	798786	0	0	(993)	0	0		0	0	0	(993)	0	0	FX (Foreign Exchange)
Long: Peruvian New Sol - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/26/2012	06/06/2012	06/06/2012	Sale	0	85,800	377786	0	0	(1,104)	0	0		0	0	0	(1,104)	0	0	FX (Foreign Exchange)
Long: Japanese Yen - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/06/2012	05/17/2012	05/17/2012	Sale	0	365,831	012385	0	0	16,797	0	0		0	0	0	16,797	0	0	FX (Foreign Exchange)
FNMA 15YR TBA FNMA 30YR TBA(REG A) - B8AQR5ZK8	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	11/14/2011	01/12/2042	01/12/2012	Sale	0	0	5.5	0	0	801	0	0		0	0	0	801	0	0	AN (Anticipatory)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/01/2012	05/17/2012	05/17/2012	Sale	0	61,900	07741	0	0	(3,894)	0	0		0	0	0	(3,894)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/30/2012	11/19/2012	11/19/2012	Sale	0	130,600	1.25122	0	0	3,161	0	0		0	0	0	3,161	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/15/2012	11/19/2012	11/19/2012	Sale	0	703,519	1.032	0	0	(6,067)	0	0		0	0	0	(6,067)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	12/29/2011	01/04/2012	01/04/2012	Sale	0	27,310,636	1.29145	0	0	(11,631)	0	0		(142,903)	0	0	(11,631)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/09/2012	01/17/2012	01/17/2012	Sale	0	1,366,304	977364	0	0	(12,071)	0	0		0	0	0	(12,071)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund	12/06/2011	01/05/2012	01/05/2012	Sale	0	94,700	01287	0	0	(725)	0	0		935	0	0	(725)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/08/2012	05/17/2012	05/17/2012	Sale	0	696,169	1.3273	0	0	(46,450)	0	0		0	0	0	(46,450)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/15/2011	01/04/2012	01/04/2012	Sale	0	78,338	1.30258	0	0	702	0	0		(263)	0	0	702	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	03/30/2011	12/31/2012	12/31/2012	Sale	0	507,786	1.3855	0	0	(24,592)	0	0		28,996	0	0	(24,592)	0	0	LD (Liability Cashflow)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/18/2012	04/19/2012	04/19/2012	Sale	0	2,246,715	1.010611	0	0	(7,919)	0	0		0	0	0	(7,919)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/15/2012	05/18/2012	05/18/2012	Sale	0	104,832	172548	0	0	3,426	0	0		0	0	0	3,426	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund	01/12/2012	02/17/2012	02/17/2012	Sale	0	119,491	79365	0	0	(6,075)	0	0		0	0	0	(6,075)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/30/2012	05/03/2012	05/03/2012	Sale	0	158,644,504	1.33186	0	0	1,972,544	0	0		0	0	0	1,972,544	0	0	FX (Foreign Exchange)
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/10/2012	05/17/2012	05/17/2012	Sale	0	123,400	074528	0	0	(3,291)	0	0		0	0	0	(3,291)	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBSW7	Bond Portfolio Hedge	D1	Interest	Nomura Securities Intl	12/15/2011	02/13/2042	01/07/2012	Sale	0	100,000,000	4.5	0	0	0	0	0		(97,656)	0	0	0	0	0	AN (Anticipatory)
GNMNE MAE I GNMA 30YR TBA(REG C) - B8AOR3ZG2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	12/14/2011	01/23/2042	01/19/2012	Sale	0	(30,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AOR6FB8	Bond Portfolio Hedge	D1	Interest	UBS AG	11/16/2011	01/12/2042	01/06/2012	Sale	0	49,000,000	4.5	0	0	419,180	0	0		(413,438)	0	0	419,180	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AOR6FB8	Bond Portfolio Hedge	D1	Interest	UBS AG	11/16/2011	01/12/2042	01/10/2012	Sale	0	100,000,000	4.5	0	0	0	0	0		(843,750)	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSKSY2	Bond Portfolio Hedge	D1	Interest	UBS AG	07/23/2012	09/13/2042	09/13/2012	Sale	0	0	3.5	0	0	314,531	0	0		0	0	0	314,531	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	03/13/2012	03/13/2012	Sale	0	2,470,810	1.0752	0	0	48,947	0	0		0	0	0	48,947	0	0	FX (Foreign Exchange)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8AORS1R0	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	03/20/2012	04/12/2042	03/20/2012	Sale	0	(12,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOSKRY3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/11/2012	08/20/2042	08/16/2012	Sale	0	37,000,000	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZQVN1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/03/2012	11/14/2042	11/14/2012	Sale	0	0	3.5	0	0	349,961	0	0		0	0	0	349,961	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8AOSM2H3	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	07/20/2012	09/13/2042	09/13/2012	Sale	0	0	3.5	0	0	92,969	0	0		0	0	0	92,969	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 15YR TBA(REG B) - B8AOSODD8	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	05/07/2012	05/17/2027	05/15/2012	Sale	0	(2,000,000)	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A12DG29	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/09/2012	12/12/2042	11/26/2012	Sale	0	232,000,000	3	0	0	(915,313)	0	0		0	0	0	(915,313)	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZQVN1	Bond Portfolio Hedge	D1	Interest	UBS AG	09/20/2012	11/14/2042	11/12/2012	Sale	0	21,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORA579	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	02/13/2042	02/09/2012	Sale	0	(33,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSK451	Bond Portfolio Hedge	D1	Interest	UBS AG	07/06/2012	08/20/2042	08/20/2012	Sale	0	0	4.5	0	0	55,859	0	0		0	0	0	55,859	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/12/2012	02/13/2012	02/13/2012	Sale	0	2,415,539	1.03096	0	0	(100,140)	0	0		0	0	0	(100,140)	0	0	FX (Foreign Exchange)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORBSW7	Bond Portfolio Hedge	D1	Interest	UBS AG	02/08/2012	02/13/2042	02/08/2012	Sale	0	(49,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMNE MAE I GNMA 30YR TBA(REG C) - B8AOS8UWO	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/05/2012	07/19/2042	07/17/2012	Sale	0	7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	07/06/2012	08/13/2042	08/13/2012	Sale	0	0	3.5	0	0	30,996	0	0		0	0	0	30,996	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORG030	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/12/2012	02/21/2042	02/21/2012	Sale	0	0	.5	0	0	11,250	0	0		0	0	0	11,250	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AOREHD5	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	01/06/2012	02/13/2042	02/08/2012	Sale	0	7,000,000	5.5	0	0	4,922	0	0		0	0	0	4,922	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORC7B4	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	02/06/2012	03/12/2042	03/08/2012	Sale	0	2,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORFLU9	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	01/23/2012	02/21/2042	02/16/2012	Sale	0	(46,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORWWG1	Bond Portfolio Hedge	D1	Interest	UBS AG	05/11/2012	05/21/2042	05/11/2012	Sale	0	(7,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOS4SP2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/05/2012	06/20/2042	06/05/2012	Sale	0	(37,000,000	.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA2 30YR TBA(REG C) - B8AORYM7	Bond Portfolio Hedge	D1	Interest	UBS AG	03/09/2012	04/19/2042	04/09/2012	Sale	0	2,500,000	3.5	0	0	12,598	0	0		0	0	0	12,598	0	0	AN (Anticipatory)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/09/2012	02/13/2012	02/13/2012	Sale	0	2,527,628	1.0788	0	0	(11,949)	0	0		0	0	0	(11,949)	0	0	FX (Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/22/2012	07/12/2042	07/10/2012	Sale	0	30,000,000	3.5	0	0	110,156	0	0		0	0	0	110,156	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOSHVL3	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/05/2012	08/20/2042	08/16/2012	Sale	0	28,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	11/20/2012	11/20/2012	Sale	0	13,172,450	1.29865	0	0	186,127	0	0		0	0	0	186,127	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOR84M2	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	12/14/2011	01/23/2042	01/11/2012	Sale	0	30,000,000	4	0	0	98,438	0	0		(7,031)	0	0	98,438	0	0	AN (Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	540,067,759	1.3114	0	0	2,388,587	0	0		0	0	0	2,388,587	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AOR80A2	Bond Portfolio Hedge	D1	Interest	UBS AG	11/28/2011	01/23/2042	01/12/2012	Sale	0	27,000,000	.5	0	0	210,938	0	0		(113,906)	0	0	210,938	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/16/2012	05/18/2012	05/18/2012	Sale	0	10,275,455	1.5926	0	0	(76,779)	0	0		0	0	0	(76,779)	0	0	FX (Foreign Exchange)
GNMA 1 GNMA 30YR TBA(REG C) - B8AOS3AG8	Bond Portfolio Hedge	D1	Interest	UBS AG	05/11/2012	06/20/2042	06/20/2012	Sale	0	0	3.5	0	0	20,215	0	0		0	0	0	20,215	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A123J26	Bond Portfolio Hedge	D1	Interest	UBS AG	10/23/2012	12/20/2042	12/18/2012	Sale	0	40,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOSAQV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/02/2012	08/13/2042	07/31/2012	Sale	0	50,000,000	3.5	0	0	281,250	0	0		0	0	0	281,250	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A10HT71	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	11/09/2012	11/14/2042	11/09/2012	Sale	0	(26,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORKV29	Bond Portfolio Hedge	D1	Interest	UBS AG	02/28/2012	03/19/2042	02/28/2012	Sale	0	(17,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOR0244	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/05/2012	04/12/2042	03/27/2012	Sale	0	40,000,000	3.5	0	0	(71,875)	0	0		0	0	0	(71,875)	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORBC43	Bond Portfolio Hedge	D1	Interest	UBS AG	12/02/2011	01/23/2042	01/19/2012	Sale	0	100,000,000	4.5	0	0	0	0	0		(765,625)	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AORJZJ1	Bond Portfolio Hedge	D1	Interest	JP Morgan Securities, Inc	02/07/2012	03/12/2042	03/08/2012	Sale	0	(77,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FHLM GOLD FGOLD 30YR TBA(REG A) - B8AORMPE6	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/05/2012	03/12/2042	03/05/2012	Sale	0	(7,000,000	5.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOZ4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/20/2012	10/11/2042	09/20/2012	Sale	0	(115,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/06/2011	01/04/2012	01/04/2012	Sale	0	69,194,978	1.338515	0	0	2,461,473	0	0		(2,083,604)	0	0	2,461,473	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORYP59	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	05/02/2012	05/21/2042	05/17/2012	Sale	0	(17,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8AORR3P4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	04/18/2012	05/21/2042	04/18/2012	Sale	0	(98,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8AORTOD0	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	03/13/2012	05/14/2042	05/14/2012	Sale	0	0	4	0	0	1,016	0	0		0	0	0	1,016	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8AORLZB0	Bond Portfolio Hedge	D1	Interest	RBC Capital Markets	03/16/2012	04/19/2042	04/17/2012	Sale	0	5,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8AOS4259	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	07/02/2012	07/12/2042	07/10/2012	Sale	0	(50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA2 30YR TBA(REG C) - B8AORWWG1	Bond Portfolio Hedge	D1	Interest	UBS AG	04/09/2012	05/21/2042	05/11/2012	Sale	0	7,500,000	3.5	0	0	44,531	0	0		0	0	0	44,531	0	0	AN (Anticipatory)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0RS1R0	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/07/2012	04/12/2042	04/10/2012	Sale	0	18,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RC7B4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/07/2012	03/12/2042	03/06/2012	Sale	0	10,000,000	4	0	0	(6,641)	0	0		0	0	0	(6,641)	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/30/2012	02/02/2012	02/02/2012	Sale	0	9,864,651	1.5681	0	0	87,443	0	0		0	0	0	87,443	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0Y1876	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	10/16/2012	10/18/2042	10/16/2012	Sale	0	(20,500,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0RR3P4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/27/2012	05/21/2042	04/18/2012	Sale	0	98,000,000	4	0	0	501,484	0	0		0	0	0	501,484	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0RR3P4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	03/27/2012	05/21/2042	05/21/2012	Sale	0	0	4	0	0	381,992	0	0		0	0	0	381,992	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0RFHU4	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	01/27/2012	02/13/2042	01/27/2012	Sale	0	(50,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Morgan Stanley & Co, Inc	02/02/2012	02/13/2042	02/06/2012	Sale	0	10,000,000	4	0	0	(24,219)	0	0		0	0	0	(24,219)	0	0	AN (Anticipatory)
GNMA 1 GNMA 30YR TBA(REG C) - B8A0RRD16	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/28/2012	04/19/2042	04/19/2012	Sale	0	0	5	0	0	78,750	0	0		0	0	0	78,750	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0S5YR3	Bond Portfolio Hedge	D1	Interest	UBS AG	06/01/2012	07/12/2042	07/10/2012	Sale	0	30,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0Z4Y64	Bond Portfolio Hedge	D1	Interest	UBS AG	09/07/2012	10/11/2042	10/11/2012	Sale	0	0	3.5	0	0	248,145	0	0		0	0	0	248,145	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0S2G57	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	05/24/2012	06/20/2042	06/05/2012	Sale	0	7,500,000	3.5	0	0	47,754	0	0		0	0	0	47,754	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RFLU9	Bond Portfolio Hedge	D1	Interest	UBS AG	01/31/2012	02/21/2042	01/31/2012	Sale	0	(29,500,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0S3JJ38	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	05/25/2012	06/13/2042	06/08/2012	Sale	0	(1,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GNMA MAE II GNMA2 30YR TBA(REG C) - B8A0SN8V4	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	09/14/2012	09/20/2042	09/17/2012	Sale	0	(71,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0S8UV2	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	06/13/2012	07/19/2042	07/16/2012	Sale	0	98,000,000	4	0	0	45,938	0	0		0	0	0	45,938	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	02/13/2042	02/06/2012	Sale	0	50,000,000	4	0	0	(3,906)	0	0		0	0	0	(3,906)	0	0	AN (Anticipatory)
GNMA MAE I GNMA 30YR TBA(REG C) - B8A0R3ZG2	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	11/29/2011	01/23/2042	01/10/2012	Sale	0	500,000	4	0	0	4,160	0	0		(3,301)	0	0	4,160	0	0	AN (Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A0RP2T1	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/28/2012	03/19/2042	03/15/2012	Sale	0	(27,000,000)	5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA(REG A) - B8A0S4259	Bond Portfolio Hedge	D1	Interest	Credit Suisse First Boston Cor	06/28/2012	07/12/2042	07/10/2012	Sale	0	(30,000,000)	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FED NATL MTG ASSN FNMA 30YR TBA(REG A) - B8A0RA579	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	02/06/2012	02/13/2042	02/06/2012	Sale	0	(50,000,000)	4	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	04/02/2012	04/16/2012	04/16/2012	Sale	0	584,510	1.6029	0	0	(6,819)	0	0		0	0	0	(6,819)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/28/2012	03/02/2012	03/02/2012	Sale	0	544,710,761	1.34235	0	0	(8,866,488)	0	0		0	0	0	(8,866,488)	0	0	FX (Foreign Exchange)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA(REG C) - B8A1010F5	Bond Portfolio Hedge	D1	Interest	Citigroup Capital Markets Inc	10/03/2012	10/18/2042	10/16/2012	Sale	0	(67,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FREDDIE MAC GOLD FGOLD 30YR TBA(REG A) - B8A10MJF7	Bond Portfolio Hedge	D1	Interest	Merrill Lynch,Pierce,Fenner &	10/02/2012	11/14/2042	11/12/2012	Sale	0	70,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FNMA 15YR TBA (REG B) FNMA 30YR TBA(REG A) - B8A0R6DT1	Bond Portfolio Hedge	D1	Interest	Barclays Capital Inc	12/05/2011	01/12/2042	01/10/2012	Sale	0	(27,000,000)	4.5	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
FANNIE MAE FNMA 30YR TBA(REG A) - B8A10H7T1	Bond Portfolio Hedge	D1	Interest	UBS AG	10/09/2012	11/14/2042	11/12/2012	Sale	0	22,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN (Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/29/2012	09/28/2012	09/28/2012	Sale	0	547,385	1.25326	0	0	(14,518)	0	0		0	0	0	(14,518)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	03/26/2012	03/28/2012	03/28/2012	Sale	0	126,846	1.3318	0	0	276	0	0		0	0	0	276	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	11/14/2012	11/15/2012	11/15/2012	Sale	0	1,963,912	.997009	0	0	392	0	0		0	0	0	392	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	09/17/2012	09/17/2012	Sale	0	2,443,967	1.2896	0	0	45,673	0	0		0	0	0	45,673	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/15/2012	10/15/2012	Sale	0	60,676	1.017025	0	0	165	0	0		0	0	0	165	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/02/2012	08/02/2012	Sale	0	259,458	.999001	0	0	801	0	0		0	0	0	801	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	05/29/2012	06/29/2012	06/29/2012	Sale	0	8,587,948	1.25339	0	0	(107,641)	0	0		0	0	0	(107,641)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	12/17/2012	12/17/2012	Sale	0	16,098,062	1.014507	0	0	19,622	0	0		0	0	0	19,622	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	03/19/2012	03/19/2012	Sale	0	20,472,731	1.001051	0	0	(228,995)	0	0		0	0	0	(228,995)	0	0	FX (Foreign Exchange)

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	01/13/2012	01/17/2012	01/17/2012	Sale	0	373,934	1.2684	0	0	1,562	0	0		0	0	0	1,562	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/12/2012	10/15/2012	10/15/2012	Sale	0	3,377,922	1.020408	0	0	(2,067)	0	0		0	0	0	(2,067)	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/13/2012	12/17/2012	12/17/2012	Sale	0	2,477,321	1.3072	0	0	17,056	0	0		0	0	0	17,056	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	09/17/2012	09/17/2012	Sale	0	3,435,361	1.007252	0	0	(74,236)	0	0		0	0	0	(74,236)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	1,326,752	1.29049	0	0	(26,432)	0	0		0	0	0	(26,432)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/13/2012	12/17/2012	12/17/2012	Sale	0	1,142,386	1.60876	0	0	(7,911)	0	0		0	0	0	(7,911)	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	07/16/2012	08/15/2012	08/15/2012	Sale	0	2,241,445	.983865	0	0	(60,469)	0	0		0	0	0	(60,469)	0	0	FX (Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/09/2012	10/10/2012	10/10/2012	Sale	0	29,840	1.6037	0	0	(30)	0	0		0	0	0	(30)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	02/16/2012	02/17/2012	02/17/2012	Sale	0	2,542,298	1.001904	0	0	2,805	0	0		0	0	0	2,805	0	0	FX (Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	09/26/2012	09/28/2012	09/28/2012	Sale	0	7,934,517	1.2843	0	0	13,592	0	0		0	0	0	13,592	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	12/14/2012	12/17/2012	12/17/2012	Sale	0	1,998,380	1.014507	0	0	2,436	0	0		0	0	0	2,436	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/14/2012	08/15/2012	08/15/2012	Sale	0	3,425,115	1.008166	0	0	7,614	0	0		0	0	0	7,614	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	10/02/2012	10/02/2012	10/02/2012	Sale	0	60,692	1.017294	0	0	12	0	0		0	0	0	12	0	0	FX (Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	06/13/2012	09/17/2012	09/17/2012	Sale	0	5,389,224	1.255	0	0	(252,070)	0	0		0	0	0	(252,070)	0	0	FX (Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	08/01/2012	08/15/2012	08/15/2012	Sale	0	435,920	.998742	0	0	5,092	0	0		0	0	0	5,092	0	0	FX (Foreign Exchange)
1229999. Subtotal - Forwards - Hedging Other												0	0	56,962,705	0	0	XXX	(28,835,785)	0	0	56,962,705	0	0	XXX
1269999. Subtotal - Forwards												0	0	56,962,705	0	0	XXX	(28,835,785)	0	0	56,962,705	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	(13,297,922)	(5,126,143)	0	XXX	0	28,716,059	0	(13,297,922)	0	0	XXX
1409999. Subtotal - Hedging Other												26,441,330	3	(12,925,361)	(19,353,692)	0	XXX	(698,621,851)	3,272,439	(926,328)	(27,649,063)	0	0	XXX
1419999. Subtotal - Replication												0	0	(39,651)	303,215	0	XXX	0	0	0	(39,651)	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												26,441,331	3	(26,262,933)	(24,176,620)	0	XXX	(698,621,851)	31,988,498	(926,328)	(40,986,635)	0	0	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
WNH3	10	1,000,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/16/2012	167.5716	162.5938	(49,778)	0	(49,778)	(49,778)	0	0	42,500	PD (Duration)
FVH3	725	72,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/05/2012	124.7513	124.4141	(244,485)	0	(244,485)	(244,485)	0	0	398,750	PD (Duration)
TYH3	1,479	147,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/11/2012	133.3763	132.7813	(880,049)	0	(880,049)	(880,049)	0	0	1,626,900	PD (Duration)
FVH3	178	17,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/04/2012	124.6419	124.4141	(40,556)	0	(40,556)	(40,556)	0	0	97,900	PD (Duration)
TYH3	851	85,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/03/2012	133.3450	132.7813	(479,777)	0	(479,777)	(479,777)	0	0	936,100	PD (Duration)
FVH3	82	8,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/05/2012	124.6653	124.4141	(20,605)	0	(20,605)	(20,605)	0	0	45,100	PD (Duration)
USH3	946	94,600,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	148.7044	147.5000	(1,139,367)	0	(1,139,367)	(1,139,367)	0	0	2,648,800	PD (Duration)
USH3	1,000	100,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	150.0950	147.5000	(2,595,030)	0	(2,595,030)	(2,595,030)	0	0	2,800,000	PD (Duration)
TUH3	14	2,800,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/05/2012	110.2506	110.2344	(455)	0	(455)	(455)	0	0	3,150	PD (Duration)
WNH3	17	1,700,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6028	162.5938	(34,155)	0	(34,155)	(34,155)	0	0	72,250	PD (Duration)
USH3	893	89,300,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/27/2012	149.2747	147.5000	(1,584,823)	0	(1,584,823)	(1,584,823)	0	0	2,500,400	PD (Duration)
USH3	54	5,400,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/27/2012	149.2669	147.5000	(95,413)	0	(95,413)	(95,413)	0	0	151,200	PD (Duration)
TUH3	10	2,000,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/04/2012	110.2194	110.2344	300	0	300	300	0	0	2,250	PD (Duration)
BJH3	5	578,269	10 YR JGB MINI (BJ) Mar 2013 0000BJH3	Bond Portfolio Hedge	D1	Interest	03/11/2013	SGX	11/27/2012	1.6678	1.6610	(3,391)	0	(3,391)	(3,391)	0	0	3,903	PD (Duration)
TUH3	29	5,800,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/06/2012	110.2428	110.2344	(490)	0	(490)	(490)	0	0	6,525	PD (Duration)
FVH3	1,500	150,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/05/2012	124.7513	124.4141	(505,830)	0	(505,830)	(505,830)	0	0	825,000	PD (Duration)
WNH3	28	2,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/21/2012	165.2591	162.5938	(74,630)	0	(74,630)	(74,630)	0	0	119,000	PD (Duration)
WNH3	1,425	142,500,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	165.7669	162.5938	(4,521,746)	0	(4,521,746)	(4,521,746)	0	0	6,056,250	PD (Duration)
FVH3	2,350	235,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/05/2012	124.6979	124.4141	(667,077)	0	(667,077)	(667,077)	0	0	1,292,500	PD (Duration)
TUH3	61	12,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/30/2012	110.2116	110.2344	2,782	0	2,782	2,782	0	0	13,725	PD (Duration)
FVH3	2,363	236,300,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/14/2012	124.4323	124.4141	(43,095)	0	(43,095)	(43,095)	0	0	1,299,650	PD (Duration)
FVH3	1,722	172,200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/12/2012	124.5563	124.4141	(244,858)	0	(244,858)	(244,858)	0	0	947,100	PD (Duration)
TUH3	402	80,400,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/10/2012	110.2506	110.2344	(13,073)	0	(13,073)	(13,073)	0	0	90,450	PD (Duration)
FVH3	2,321	232,100,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/19/2012	123.9948	124.4141	973,108	0	973,108	973,108	0	0	1,276,550	PD (Duration)
TUH3	858	171,600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/21/2012	110.1960	110.2344	65,942	0	65,942	65,942	0	0	193,050	PD (Duration)
TYH3	592	59,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/18/2012	132.0638	132.7813	424,742	0	424,742	424,742	0	0	651,200	PD (Duration)
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/10/2012	110.2506	110.2344	(98)	0	(98)	(98)	0	0	675	PD (Duration)
WNH3	64	6,400,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/20/2012	166.5403	162.5938	(252,582)	0	(252,582)	(252,582)	0	0	272,000	PD (Duration)
TYH3	1,140	114,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/07/2012	133.6419	132.7813	(981,147)	0	(981,147)	(981,147)	0	0	1,254,000	PD (Duration)

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
USH3	68	6,800,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	149.6575	147.5000	(146,712)	0	(146,712)	(146,712)	0	0	190,400	PD (Duration)
TYH3	339	33,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/07/2012	133.6107	132.7813	(281,168)	0	(281,168)	(281,168)	0	0	372,900	PD (Duration)
FVH3	700	70,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/07/2012	124.6732	124.4141	(181,367)	0	(181,367)	(181,367)	0	0	385,000	PD (Duration)
TUH3	501	100,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/03/2012	110.2272	110.2344	7,192	0	7,192	7,192	0	0	112,725	PD (Duration)
TYH3	359	35,900,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/18/2012	132.2357	132.7813	195,869	0	195,869	195,869	0	0	394,900	PD (Duration)
TUH3	2,131	426,200,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/05/2012	110.2506	110.2344	(69,300)	0	(69,300)	(69,300)	0	0	479,475	PD (Duration)
FVH3	2,575	257,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/06/2012	124.7591	124.4141	(888,459)	0	(888,459)	(888,459)	0	0	1,416,250	PD (Duration)
TUH3	7	1,400,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/14/2012	110.2506	110.2344	(228)	0	(228)	(228)	0	0	1,575	PD (Duration)
WNH3	156	15,600,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/19/2012	167.6653	162.5938	(791,168)	0	(791,168)	(791,168)	0	0	663,000	PD (Duration)
WNH3	681	68,100,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/28/2012	165.8294	162.5938	(2,203,481)	0	(2,203,481)	(2,203,481)	0	0	2,894,250	PD (Duration)
CNH3	18	1,807,773	CAN 10YR BOND FUTURE Mar 2013 0000CNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	MSE	11/27/2012	136.5698	136.1253	(8,299)	0	(8,299)	(8,299)	0	0	32,540	PD (Duration)
JBH3	1	1,156,537	JPN 10YR BOND (TSE) Mar 2013 0000JBH3	Bond Portfolio Hedge	D1	Interest	03/21/2013	TSE	11/27/2012	1.6669	1.6614	(5,537)	0	(5,537)	(5,537)	0	0	4,511	PD (Duration)
TYH3	528	52,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/18/2012	132.3450	132.7813	230,324	0	230,324	230,324	0	0	580,800	PD (Duration)
USH3	1,490	149,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/28/2012	149.5560	147.5000	(3,063,392)	0	(3,063,392)	(3,063,392)	0	0	4,172,000	PD (Duration)
TUH3	18	3,600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/05/2012	110.2506	110.2344	(585)	0	(585)	(585)	0	0	4,050	PD (Duration)
TUH3	4	800,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/10/2012	110.2506	110.2344	(130)	0	(130)	(130)	0	0	900	PD (Duration)
TYH3	1,477	147,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/12/2012	133.3138	132.7813	(786,547)	0	(786,547)	(786,547)	0	0	1,624,700	PD (Duration)
FVH3	200	20,000,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/11/2012	124.6035	124.4141	(37,897)	0	(37,897)	(37,897)	0	0	110,000	PD (Duration)
USH3	66	6,600,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	148.6966	147.5000	(78,975)	0	(78,975)	(78,975)	0	0	184,800	PD (Duration)
FVH3	365	36,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/03/2012	124.7122	124.4141	(108,827)	0	(108,827)	(108,827)	0	0	200,750	PD (Duration)
TUH3	3	600,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/03/2012	110.2272	110.2344	43	0	43	43	0	0	675	PD (Duration)
WNH3	2,426	242,600,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/27/2012	165.5482	162.5938	(7,167,387)	0	(7,167,387)	(7,167,387)	0	0	10,310,500	PD (Duration)
WNH3	13	1,300,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	166.2044	162.5938	(46,939)	0	(46,939)	(46,939)	0	0	55,250	PD (Duration)
1289999. Subtotal - Long Futures - Hedging Other												(28,438,603)	0	(28,438,603)	(28,438,603)	0	0	49,818,829	XXX
1329999. Subtotal - Long Futures												(28,438,603)	0	(28,438,603)	(28,438,603)	0	0	49,818,829	XXX
TYH3	(2)	(200,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/23/2012	132.8886	132.7813	215	0	215	215	0	0	2,200	PD (Duration)
FVH3	(18)	(1,800,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/26/2012	124.2878	124.4141	(2,273)	0	(2,273)	(2,273)	0	0	9,900	PD (Duration)
WNH3	(1)	(100,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/04/2012	166.4050	162.5938	3,811	0	3,811	3,811	0	0	4,250	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/18/2012	131.9362	132.7813	(845)	0	(845)	(845)	0	0	1,100	PD (Duration)
FVH3	(417)	(41,700,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	124.4141	103,717	0	103,717	103,717	0	0	229,350	PD (Duration)

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
FVH3	(1)	(100,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/11/2012	124.6237	124.4141	210	0	210	210	0	0	550	PD (Duration)
OEH3	(1)	(131,840)	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest	03/11/2013	EUR	11/27/2012	167.2234	168.5179	(1,280)	0	(1,280)	(1,280)	0	0	1,556	PD (Duration)
WNH3	(56)	(5,600,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	166.2097	162.5938	202,491	0	202,491	202,491	0	0	238,000	PD (Duration)
WNH3	(57)	(5,700,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	165.5925	162.5938	170,927	0	170,927	170,927	0	0	242,250	PD (Duration)
OEH3	(5)	(659,200)	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest	03/11/2013	EUR	12/04/2012	167.3684	168.5179	(5,710)	0	(5,710)	(5,710)	0	0	7,779	PD (Duration)
USH3	(2)	(200,000)	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	150.0612	147.5000	5,122	0	5,122	5,122	0	0	5,600	PD (Duration)
FVH3	(1)	(100,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/13/2012	124.4753	124.4141	61	0	61	61	0	0	550	PD (Duration)
FVH3	(1)	(100,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	124.4141	249	0	249	249	0	0	550	PD (Duration)
FVH3	(12)	(1,200,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	124.4141	2,985	0	2,985	2,985	0	0	6,600	PD (Duration)
WNH3	(149)	(14,900,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/24/2012	162.3425	162.5938	(37,441)	0	(37,441)	(37,441)	0	0	633,250	PD (Duration)
WNH3	(1)	(100,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	165.7487	162.5938	3,155	0	3,155	3,155	0	0	4,250	PD (Duration)
FVH3	(6)	(600,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/21/2012	124.4206	124.4141	39	0	39	39	0	0	3,300	PD (Duration)
FVH3	(705)	(70,500,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/26/2012	124.2878	124.4141	(89,026)	0	(89,026)	(89,026)	0	0	387,750	PD (Duration)
FVH3	(376)	(37,600,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/16/2012	124.6081	124.4141	72,957	0	72,957	72,957	0	0	206,800	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/20/2012	133.4050	132.7813	624	0	624	624	0	0	1,100	PD (Duration)
USH3	(7)	(700,000)	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	150.0534	147.5000	17,874	0	17,874	17,874	0	0	19,600	PD (Duration)
WNH3	(200)	(20,000,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	165.4362	162.5938	568,494	0	568,494	568,494	0	0	850,000	PD (Duration)
FVH3	(2)	(200,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/11/2012	124.5768	124.4141	326	0	326	326	0	0	1,100	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/28/2012	133.0300	132.7813	249	0	249	249	0	0	1,100	PD (Duration)
FVH3	(1)	(100,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/17/2012	124.3425	124.4141	(72)	0	(72)	(72)	0	0	550	PD (Duration)
USH3	(74)	(7,400,000)	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	150.0534	147.5000	188,952	0	188,952	188,952	0	0	207,200	PD (Duration)
USH3	(5)	(500,000)	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	150.0612	147.5000	12,806	0	12,806	12,806	0	0	14,000	PD (Duration)
TUH3	(3)	(600,000)	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/21/2012	110.2025	110.2344	(191)	0	(191)	(191)	0	0	675	PD (Duration)
OEH3	(4)	(527,360)	Euro-Bobl Future Mar 2013 00000EH3	Bond Portfolio Hedge	D1	Interest	03/11/2013	EUR	11/26/2012	167.4211	168.5179	(4,345)	0	(4,345)	(4,345)	0	0	6,223	PD (Duration)
WNH3	(13)	(1,300,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/13/2012	162.9987	162.5938	5,265	0	5,265	5,265	0	0	55,250	PD (Duration)
WNH3	(1)	(100,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/21/2012	165.2644	162.5938	2,671	0	2,671	2,671	0	0	4,250	PD (Duration)
TYH3	(433)	(43,300,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/23/2012	132.8886	132.7813	46,502	0	46,502	46,502	0	0	476,300	PD (Duration)
TUH3	(25)	(5,000,000)	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	110.2415	110.2344	358	0	358	358	0	0	5,625	PD (Duration)
FVH3	(255)	(25,500,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/21/2012	124.4206	124.4141	1,666	0	1,666	1,666	0	0	140,250	PD (Duration)

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
FVH3	(9)	(900,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/21/2012	124.4206	124.4141	59	0	59	59	0	0	4,950	PD (Duration)
TYH3	(6)	(600,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	132.8347	132.7813	320	0	320	320	0	0	6,600	PD (Duration)
WNH3	(7)	(700,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	162.5938	14,100	0	14,100	14,100	0	0	29,750	PD (Duration)
TYH3	(2)	(200,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/20/2012	133.3972	132.7813	1,232	0	1,232	1,232	0	0	2,200	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/12/2012	133.0612	132.7813	280	0	280	280	0	0	1,100	PD (Duration)
FVH3	(1)	(100,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/13/2012	124.3503	124.4141	(64)	0	(64)	(64)	0	0	550	PD (Duration)
TUH3	(2)	(400,000)	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/29/2012	110.2103	110.2344	(96)	0	(96)	(96)	0	0	450	PD (Duration)
TYH3	(153)	(15,300,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/20/2012	133.4050	132.7813	95,429	0	95,429	95,429	0	0	168,300	PD (Duration)
TYH3	(1,395)	(139,500,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	132.8347	132.7813	74,503	0	74,503	74,503	0	0	1,534,500	PD (Duration)
WNH3	(330)	(33,000,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/13/2012	162.9362	162.5938	113,015	0	113,015	113,015	0	0	1,402,500	PD (Duration)
WNH3	(34)	(3,400,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	165.5612	162.5938	100,894	0	100,894	100,894	0	0	144,500	PD (Duration)
WNH3	(1,558)	(155,800,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	162.5938	3,138,350	0	3,138,350	3,138,350	0	0	6,621,500	PD (Duration)
WNH3	(12)	(1,200,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	162.5938	24,172	0	24,172	24,172	0	0	51,000	PD (Duration)
USH3	(23)	(2,300,000)	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	150.0534	147.5000	58,728	0	58,728	58,728	0	0	64,400	PD (Duration)
TUH3	(6)	(1,200,000)	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/20/2012	110.2337	110.2344	(8)	0	(8)	(8)	0	0	1,350	PD (Duration)
FVH3	(9)	(900,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/26/2012	124.2956	124.4141	(1,066)	0	(1,066)	(1,066)	0	0	4,950	PD (Duration)
FVH3	(24)	(2,400,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/26/2012	124.2878	124.4141	(3,031)	0	(3,031)	(3,031)	0	0	13,200	PD (Duration)
WNH3	(124)	(12,400,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	165.4675	162.5938	356,341	0	356,341	356,341	0	0	527,000	PD (Duration)
WNH3	(275)	(27,500,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/05/2012	166.5612	162.5938	1,091,054	0	1,091,054	1,091,054	0	0	1,168,750	PD (Duration)
WNH3	(62)	(6,200,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/13/2012	162.9675	162.5938	23,171	0	23,171	23,171	0	0	263,500	PD (Duration)
TUH3	(173)	(34,600,000)	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/26/2012	110.1790	110.2344	(19,145)	0	(19,145)	(19,145)	0	0	38,925	PD (Duration)
TUH3	(16)	(3,200,000)	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/16/2012	110.2415	110.2344	229	0	229	229	0	0	3,600	PD (Duration)
TYH3	(696)	(69,600,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/20/2012	133.3972	132.7813	428,672	0	428,672	428,672	0	0	765,600	PD (Duration)
1349999. Subtotal - Short Futures - Hedging Other												6,767,683	0	6,767,683	6,767,683	0	0	16,587,982	XXX
1389999. Subtotal - Short Futures												6,767,683	0	6,767,683	6,767,683	0	0	16,587,982	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												(21,670,920)	0	(21,670,920)	(21,670,920)	0	0	66,406,811	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	XXX
1449999 - Totals												(21,670,920)	0	(21,670,920)	(21,670,920)	0	0	66,406,811	XXX

Broker Name	Net Cash Deposits
Jefferies Bache, LLC	22
Total Net Cash Deposits	22

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/18/2012	110.0794	08/17/2012	110.1556	Sale or Payoff	0	152	0	0	PD (Duration)
TUH3	7	1,400,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/21/2012	110.1960	11/27/2012	110.1790	Sale or Payoff	0	(237)	0	0	PD (Duration)
YMM2	7	683,830	AUD 3YR BOND FUT (SYDNEY EXCH) Jun 2012 0000YMM2	Bond Portfolio Hedge	D1	Interest	06/18/2012	SFE	03/13/2012	112.2961	05/28/2012	115.6052	Sale or Payoff	0	23,164	0	0	PD (Duration)
TUM2	1	200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/23/2012	110.1335	06/26/2012	110.1556	Sale or Payoff	0	44	0	0	PD (Duration)
TUM2	4	800,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/23/2012	110.1335	05/16/2012	110.2181	Sale or Payoff	0	677	0	0	PD (Duration)
TUU2	3	600,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/16/2012	110.1256	08/17/2012	110.1556	Sale or Payoff	0	180	0	0	PD (Duration)
TUM2	1	200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/02/2012	110.0710	06/26/2012	110.1556	Sale or Payoff	0	169	0	0	PD (Duration)
CNM2	16	1,586,121	CAN 10YR BOND FUTURE Jun 2012 0000CNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	MSE	02/27/2012	132.3344	05/17/2012	134.1884	Sale or Payoff	0	29,665	0	0	PD (Duration)
TUM2	1	200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/22/2012	110.1100	03/14/2012	109.9287	Sale or Payoff	0	(363)	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/31/2012	134.0638	08/17/2012	132.5143	Sale or Payoff	0	(1,549)	0	0	PD (Duration)
TUZ2	4	800,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	12/03/2012	110.2415	Sale or Payoff	0	802	0	0	PD (Duration)
UBH2	1	131,220	EURO BUXL 30YR BOND Mar 2012 0000UBH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUR	12/06/2011	161.1337	02/06/2012	169.6797	Sale or Payoff	0	8,546	0	0	PD (Duration)
FVM2	5	500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	123.1582	06/19/2012	124.2878	Sale or Payoff	0	5,648	0	0	PD (Duration)
FVM2	2	200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	123.1582	06/18/2012	124.3112	Sale or Payoff	0	2,306	0	0	PD (Duration)
FVM2	2	200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	06/07/2012	124.0847	Sale or Payoff	0	1,884	0	0	PD (Duration)
FVM2	4	400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	06/11/2012	124.1511	Sale or Payoff	0	4,034	0	0	PD (Duration)
FVZ2	5	500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5403	10/09/2012	124.5065	Sale or Payoff	0	(169)	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1028	09/11/2012	124.7161	Sale or Payoff	0	613	0	0	PD (Duration)
FVU2	4	400,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/18/2012	124.1419	09/06/2012	124.8425	Sale or Payoff	0	2,802	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/18/2012	124.1419	09/06/2012	124.5612	Sale or Payoff	0	419	0	0	PD (Duration)
FVZ2	2	200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.4323	10/09/2012	124.5065	Sale or Payoff	0	148	0	0	PD (Duration)
FVM2	3	300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.0801	06/19/2012	124.2878	Sale or Payoff	0	3,623	0	0	PD (Duration)
TYM2	54	5,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/27/2012	132.0794	05/09/2012	133.1550	Sale or Payoff	0	58,081	0	0	PD (Duration)
FVU2	1,350	135,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.0247	09/05/2012	124.8268	Sale or Payoff	0	1,082,872	0	0	PD (Duration)
FVM2	115	11,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/07/2012	123.3450	03/28/2012	122.4675	Sale or Payoff	0	(100,919)	0	0	PD (Duration)
USU2	7	700,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.4388	07/23/2012	152.6550	Sale or Payoff	0	22,513	0	0	PD (Duration)
USH2	580	58,000,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/01/2012	144.8763	03/01/2012	143.0925	Sale or Payoff	0	(1,034,610)	0	0	PD (Duration)
USU2	22	2,200,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/29/2012	147.9961	07/23/2012	152.8425	Sale or Payoff	0	106,619	0	0	PD (Duration)
USH2	2	200,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	142.5325	01/20/2012	142.5612	Sale or Payoff	0	57	0	0	PD (Duration)
TYH2	584	58,400,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/19/2011	131.3607	01/20/2012	130.4987	Sale or Payoff	0	(503,370)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TUU2	607	121,400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/21/2012	110.1100	08/17/2012	110.1556	Sale or Payoff	0	55,352	0	0	PD (Duration)
FVM2	286	28,600,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/21/2012	121.6419	05/14/2012	124.2643	Sale or Payoff	0	750,018	0	0	PD (Duration)
TYM2	887	88,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/02/2012	132.2200	05/16/2012	133.0925	Sale or Payoff	0	773,854	0	0	PD (Duration)
USU2	103	10,300,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	150.0013	08/29/2012	148.6237	Sale or Payoff	0	(141,889)	0	0	PD (Duration)
FVH2	350	35,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/09/2012	123.5013	03/09/2012	123.2568	Sale or Payoff	0	(85,558)	0	0	PD (Duration)
USH2	161	16,100,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/01/2011	140.3450	01/18/2012	144.9050	Sale or Payoff	0	734,150	0	0	PD (Duration)
FVM2	95	9,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/18/2012	123.5247	06/07/2012	124.0847	Sale or Payoff	0	53,194	0	0	PD (Duration)
FVM2	12	1,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/18/2012	123.5247	05/24/2012	123.9128	Sale or Payoff	0	4,657	0	0	PD (Duration)
TYM2	588	58,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.8607	03/20/2012	127.9050	Sale or Payoff	0	(1,737,943)	0	0	PD (Duration)
FVU2	1,185	118,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6732	09/10/2012	124.7253	Sale or Payoff	0	61,771	0	0	PD (Duration)
FVM2	1,079	107,900,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/18/2012	123.5247	05/24/2012	123.9440	Sale or Payoff	0	452,441	0	0	PD (Duration)
FVM2	184	18,400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/18/2012	123.5247	06/06/2012	124.3503	Sale or Payoff	0	151,904	0	0	PD (Duration)
USZ2	409	40,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/12/2012	149.6575	11/26/2012	150.0300	Sale or Payoff	0	152,328	0	0	PD (Duration)
USZ2	658	65,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	149.0950	11/01/2012	148.7175	Sale or Payoff	0	(248,434)	0	0	PD (Duration)
FVU2	1,018	101,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/21/2012	123.8763	09/06/2012	124.8425	Sale or Payoff	0	983,581	0	0	PD (Duration)
TUZ2	29	5,800,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/20/2012	110.2506	12/06/2012	110.2494	Sale or Payoff	0	(74)	0	0	PD (Duration)
USZ2	406	40,600,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	146.3776	11/15/2012	151.6862	Sale or Payoff	0	2,155,296	0	0	PD (Duration)
TYH2	642	64,200,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	129.9864	01/05/2012	130.4050	Sale or Payoff	0	268,751	0	0	PD (Duration)
USU2	77	7,700,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/18/2012	151.1575	08/29/2012	149.2175	Sale or Payoff	0	(149,385)	0	0	PD (Duration)
USZ2	3	300,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0403	09/12/2012	147.7487	Sale or Payoff	0	(6,875)	0	0	PD (Duration)
TYZ2	435	43,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/07/2012	132.3919	09/25/2012	133.0521	Sale or Payoff	0	287,203	0	0	PD (Duration)
FVZ2	216	21,600,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/29/2012	124.1348	12/06/2012	124.8893	Sale or Payoff	0	162,983	0	0	PD (Duration)
USU2	300	30,000,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.6575	08/02/2012	150.9987	Sale or Payoff	0	402,357	0	0	PD (Duration)
USU2	269	26,900,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.6575	08/27/2012	148.7487	Sale or Payoff	0	(244,470)	0	0	PD (Duration)
FVZ2	1,071	107,100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/29/2012	124.1348	12/06/2012	124.8737	Sale or Payoff	0	791,391	0	0	PD (Duration)
TYZ2	246	24,600,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/31/2012	132.9544	11/09/2012	134.0612	Sale or Payoff	0	272,276	0	0	PD (Duration)
TYM2	1,012	101,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4323	03/20/2012	127.9050	Sale or Payoff	0	(3,569,655)	0	0	PD (Duration)
TYU2	20	2,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	132.7513	06/04/2012	134.4987	Sale or Payoff	0	34,949	0	0	PD (Duration)
TYH3	215	21,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/20/2012	132.2324	Sale or Payoff	0	(271,281)	0	0	PD (Duration)
FVM2	1,016	101,600,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/16/2012	121.9700	05/09/2012	124.1458	Sale or Payoff	0	2,210,610	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USU2	119	11,900,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/23/2012	152.6575	08/29/2012	149.2175	Sale or Payoff	0	(409,367)	0	0	PD (Duration)
TYM2	341	34,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/03/2012	132.0013	05/16/2012	133.2956	Sale or Payoff	0	441,361	0	0	PD (Duration)
FVZ2	1,414	141,400,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/07/2012	124.0885	10/24/2012	123.9896	Sale or Payoff	0	(139,944)	0	0	PD (Duration)
FVH2	752	75,200,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/01/2011	122.6270	02/06/2012	123.7800	Sale or Payoff	0	867,061	0	0	PD (Duration)
USU2	666	66,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/24/2012	148.9075	08/30/2012	148.9675	Sale or Payoff	0	39,920	0	0	PD (Duration)
FVM2	444	44,400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/13/2012	122.7598	03/28/2012	122.5443	Sale or Payoff	0	(95,712)	0	0	PD (Duration)
TYU2	62	6,200,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/23/2012	133.5794	08/24/2012	133.6081	Sale or Payoff	0	1,779	0	0	PD (Duration)
TYM2	926	92,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/21/2012	128.5638	04/13/2012	131.4206	Sale or Payoff	0	2,645,411	0	0	PD (Duration)
TYZ2	981	98,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/01/2012	132.7492	11/13/2012	134.0768	Sale or Payoff	0	1,302,447	0	0	PD (Duration)
TYU2	39	3,900,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/23/2012	133.5950	08/24/2012	133.6081	Sale or Payoff	0	510	0	0	PD (Duration)
FVZ2	713	71,300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/23/2012	123.9935	12/06/2012	124.9050	Sale or Payoff	0	649,901	0	0	PD (Duration)
FVU2	144	14,400,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/22/2012	124.2591	09/12/2012	124.6315	Sale or Payoff	0	53,631	0	0	PD (Duration)
TYU2	190	19,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/02/2012	133.7044	08/02/2012	133.9987	Sale or Payoff	0	55,920	0	0	PD (Duration)
FVH3	2	200,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/27/2012	124.4310	12/11/2012	124.6237	Sale or Payoff	0	386	0	0	PD (Duration)
FVU2	167	16,700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/14/2012	123.8685	08/09/2012	124.1615	Sale or Payoff	0	48,929	0	0	PD (Duration)
TYM2	371	37,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.3137	03/09/2012	130.9050	Sale or Payoff	0	(151,643)	0	0	PD (Duration)
FVZ2	506	50,600,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.4167	11/07/2012	124.5052	Sale or Payoff	0	44,796	0	0	PD (Duration)
FVU2	272	27,200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	123.8216	07/19/2012	124.6068	Sale or Payoff	0	213,567	0	0	PD (Duration)
FVU2	275	27,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	123.8216	07/18/2012	124.6784	Sale or Payoff	0	235,624	0	0	PD (Duration)
TYU2	320	32,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/22/2012	133.0339	07/09/2012	134.4206	Sale or Payoff	0	443,755	0	0	PD (Duration)
TYM2	1,126	112,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	127.9388	04/10/2012	131.4987	Sale or Payoff	0	4,008,492	0	0	PD (Duration)
USU2	57	5,700,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	149.2200	08/30/2012	149.3112	Sale or Payoff	0	5,198	0	0	PD (Duration)
USU2	40	4,000,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	149.2200	08/30/2012	149.3425	Sale or Payoff	0	4,898	0	0	PD (Duration)
TYM2	1,039	103,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	128.0482	04/10/2012	131.5925	Sale or Payoff	0	3,682,543	0	0	PD (Duration)
USM2	43	4,300,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5403	03/02/2012	140.9987	Sale or Payoff	0	(66,290)	0	0	PD (Duration)
TYU2	878	87,800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/08/2012	133.5339	06/22/2012	133.0768	Sale or Payoff	0	(401,259)	0	0	PD (Duration)
USZ2	159	15,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/15/2012	149.3763	11/27/2012	150.5925	Sale or Payoff	0	193,374	0	0	PD (Duration)
FVM2	2,339	233,900,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.0801	03/27/2012	122.4987	Sale or Payoff	0	(1,359,860)	0	0	PD (Duration)
USZ2	640	64,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	09/12/2012	147.7487	Sale or Payoff	0	(1,316,638)	0	0	PD (Duration)
TYZ2	82	8,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	132.9388	09/14/2012	132.1550	Sale or Payoff	0	(64,272)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USU2	126	12,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	150.0013	08/29/2012	148.8737	Sale or Payoff	0	(142,073)	0	0	PD (Duration)
FVM2	1,043	104,300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7825	06/18/2012	124.3112	Sale or Payoff	0	551,424	0	0	PD (Duration)
USZ2	381	38,100,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/17/2012	145.2513	11/01/2012	148.3483	Sale or Payoff	0	1,179,982	0	0	PD (Duration)
USZ2	1,300	130,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0247	08/29/2012	150.0143	Sale or Payoff	0	(13,484)	0	0	PD (Duration)
TYU2	480	48,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/06/2012	133.3138	06/08/2012	134.0599	Sale or Payoff	0	358,133	0	0	PD (Duration)
FVU2	466	46,600,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/31/2012	124.9700	09/12/2012	124.6315	Sale or Payoff	0	(157,740)	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/25/2012	110.1556	Sale or Payoff	0	(474)	0	0	PD (Duration)
FVU2	628	62,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	123.8294	07/19/2012	124.6068	Sale or Payoff	0	488,182	0	0	PD (Duration)
USZ2	346	34,600,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0169	09/07/2012	149.7800	Sale or Payoff	0	(81,980)	0	0	PD (Duration)
TYM2	129	12,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/07/2012	132.7044	05/16/2012	133.2956	Sale or Payoff	0	76,264	0	0	PD (Duration)
FVU2	257	25,700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	123.8294	07/27/2012	124.4206	Sale or Payoff	0	151,936	0	0	PD (Duration)
FVU2	986	98,600,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/11/2012	123.9179	07/02/2012	124.2846	Sale or Payoff	0	361,602	0	0	PD (Duration)
FVU2	7	700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6107	09/10/2012	124.7253	Sale or Payoff	0	802	0	0	PD (Duration)
FVU2	35	3,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6107	09/10/2012	124.7018	Sale or Payoff	0	3,192	0	0	PD (Duration)
FVM2	553	55,300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	123.1582	03/20/2012	121.7253	Sale or Payoff	0	(792,420)	0	0	PD (Duration)
TYM2	364	36,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4082	03/20/2012	128.0768	Sale or Payoff	0	(1,212,613)	0	0	PD (Duration)
FVM2	43	4,300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7903	06/18/2012	124.3112	Sale or Payoff	0	22,398	0	0	PD (Duration)
FVU2	1,075	107,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/29/2012	123.9743	09/07/2012	124.5456	Sale or Payoff	0	614,095	0	0	PD (Duration)
FVU2	303	30,300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.0325	08/09/2012	124.1615	Sale or Payoff	0	39,064	0	0	PD (Duration)
FVU2	168	16,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.0325	08/15/2012	123.9753	Sale or Payoff	0	(9,618)	0	0	PD (Duration)
TYM2	47	4,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/02/2012	129.7825	04/27/2012	131.9987	Sale or Payoff	0	104,161	0	0	PD (Duration)
TYU2	317	31,700,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/14/2012	133.2200	08/14/2012	133.1393	Sale or Payoff	0	(25,577)	0	0	PD (Duration)
TYU2	904	90,400,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/26/2012	133.4700	07/09/2012	134.4206	Sale or Payoff	0	859,311	0	0	PD (Duration)
USU2	416	41,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/18/2012	151.2513	08/29/2012	149.2175	Sale or Payoff	0	(846,065)	0	0	PD (Duration)
TYM2	585	58,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4232	04/02/2012	129.7018	Sale or Payoff	0	(1,006,966)	0	0	PD (Duration)
FVU2	68	6,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6888	09/10/2012	124.7175	Sale or Payoff	0	1,951	0	0	PD (Duration)
FVU2	348	34,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6888	09/11/2012	124.6550	Sale or Payoff	0	(11,766)	0	0	PD (Duration)
TYZ2	1,250	125,000,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/25/2012	131.7200	11/09/2012	134.0612	Sale or Payoff	0	2,926,488	0	0	PD (Duration)
TYM2	111	11,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/24/2012	131.8607	05/09/2012	133.1393	Sale or Payoff	0	141,935	0	0	PD (Duration)
FVM2	72	7,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/12/2012	124.0222	Sale or Payoff	0	18,378	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVM2	33	3,300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/13/2012	123.9362	Sale or Payoff	0	5,587	0	0	PD (Duration)
FVM2	399	39,900,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/13/2012	123.9987	Sale or Payoff	0	92,494	0	0	PD (Duration)
TYM2	798	79,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	133.7200	05/30/2012	134.6380	Sale or Payoff	0	732,552	0	0	PD (Duration)
TYU2	580	58,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4700	06/13/2012	133.6862	Sale or Payoff	0	125,390	0	0	PD (Duration)
TYZ2	125	12,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/09/2012	133.8138	11/16/2012	134.2018	Sale or Payoff	0	48,508	0	0	PD (Duration)
TYM2	1	100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.4232	02/29/2012	131.4012	Sale or Payoff	0	(22)	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/14/2012	133.2513	08/16/2012	132.5605	Sale or Payoff	0	(691)	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/24/2012	124.5013	09/10/2012	124.7253	Sale or Payoff	0	224	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/02/2012	133.5950	07/03/2012	133.7175	Sale or Payoff	0	122	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/31/2012	134.6732	08/02/2012	134.5612	Sale or Payoff	0	(112)	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/07/2012	133.5325	08/08/2012	133.5300	Sale or Payoff	0	(3)	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/31/2012	124.9544	09/12/2012	124.6308	Sale or Payoff	0	(324)	0	0	PD (Duration)
XMH2	1	104,915	10Y BOND FUTURE Mar 2012 0000XMH2	Bond Portfolio Hedge	D1	Interest	03/16/2012	SFE	02/14/2012	124.2052	03/13/2012	124.9302	Sale or Payoff	0	725	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/26/2012	132.2982	11/07/2012	133.5300	Sale or Payoff	0	1,232	0	0	PD (Duration)
TUU2	3	600,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/11/2012	110.2038	08/20/2012	110.1556	Sale or Payoff	0	(289)	0	0	PD (Duration)
DUM2	3	383,250	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/05/2012	145.6867	05/16/2012	146.0653	Sale or Payoff	0	1,136	0	0	PD (Duration)
OEZ2	13	1,692,990	Euro-Bobl Future Dec 2012 00000EZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	10/17/2012	163.1155	10/17/2012	163.1081	Sale or Payoff	0	(97)	0	0	PD (Duration)
CNM2	7	698,429	CAN 10YR BOND FUTURE Jun 2012 00000CNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	MSE	02/27/2012	132.3344	03/08/2012	132.6010	Sale or Payoff	0	1,866	0	0	PD (Duration)
TUH2	7	1,400,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/08/2012	110.3057	02/22/2012	110.2025	Sale or Payoff	0	(1,445)	0	0	PD (Duration)
DUU2	10	1,257,950	Euro-Schatz Future Sep 2012 0000DUU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUR	05/16/2012	141.2237	06/19/2012	141.3633	Sale or Payoff	0	1,396	0	0	PD (Duration)
FVH2	2	200,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/27/2012	123.4317	03/09/2012	123.2568	Sale or Payoff	0	(350)	0	0	PD (Duration)
RXH2	3	391,590	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/03/2012	179.5626	01/04/2012	179.6359	Sale or Payoff	0	220	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	133.7513	06/14/2012	133.2487	Sale or Payoff	0	(503)	0	0	PD (Duration)
WNU2	173	17,300,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/16/2012	162.5950	09/05/2012	170.3737	Sale or Payoff	0	1,345,713	0	0	PD (Duration)
WNM2	5	500,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1732	06/01/2012	170.4050	Sale or Payoff	0	66,159	0	0	PD (Duration)
WNU2	138	13,800,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	164.0404	09/04/2012	170.4362	Sale or Payoff	0	882,621	0	0	PD (Duration)
WNM2	63	6,300,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/15/2012	148.8763	06/01/2012	170.4050	Sale or Payoff	0	1,356,307	0	0	PD (Duration)
WNM2	20	2,000,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.5104	03/01/2012	155.6237	Sale or Payoff	0	(37,734)	0	0	PD (Duration)
WNU2	3	300,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	162.7903	08/22/2012	163.8112	Sale or Payoff	0	3,063	0	0	PD (Duration)
WNH2	95	9,500,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	156.0013	02/29/2012	156.6536	Sale or Payoff	0	61,974	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
WNU2	200	20,000,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/12/2012	166.5013	09/05/2012	170.3737	Sale or Payoff Sale	0	774,488	0	0	PD (Duration)
WNZ2	64	6,400,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/04/2012	168.9935	11/20/2012	167.9362	Sale or Payoff Sale	0	(67,664)	0	0	PD (Duration)
OEM2	1	133,320	Euro-Bobl Future Jun 2012 0000OEM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/01/2012	165.5295	03/02/2012	165.8578	Sale or Payoff Sale	0	328	0	0	PD (Duration)
DUM2	12	1,533,000	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/01/2012	147.5308	05/16/2012	147.9620	Sale or Payoff Sale	0	5,174	0	0	PD (Duration)
BJH2	5	617,436	10 YR JGB MINI (BJ) Mar 2012 0000BJH2	Bond Portfolio Hedge	D1	Interest	03/09/2012	SGX	12/06/2011	1.8210	03/02/2012	1.8338	Sale or Payoff Sale	0	6,373	0	0	PD (Duration)
TYZ2	2	200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	132.7278	09/20/2012	132.6862	Sale or Payoff Sale	0	(83)	0	0	PD (Duration)
TYZ2	2	200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	132.7278	09/24/2012	132.9675	Sale or Payoff Sale	0	479	0	0	PD (Duration)
RXM2	4	503,340	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	05/24/2012	181.2048	05/24/2012	181.2503	Sale or Payoff Sale	0	182	0	0	PD (Duration)
CNU2	18	1,818,457	CAN 10YR BOND FUTURE Sep 2012 0000CNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	MSE	05/17/2012	135.1797	08/27/2012	136.2420	Sale or Payoff Sale	0	19,121	0	0	PD (Duration)
TUM2	17	3,400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/22/2012	110.1100	03/06/2012	110.1396	Sale or Payoff Sale	0	1,007	0	0	PD (Duration)
TUZ2	1	200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	12/03/2012	110.2259	Sale or Payoff Sale	0	169	0	0	PD (Duration)
WNU2	1	100,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/31/2012	170.4700	09/04/2012	170.4362	Sale or Payoff Sale	0	(34)	0	0	PD (Duration)
TYU2	3	300,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/31/2012	134.0638	08/28/2012	133.8112	Sale or Payoff Sale	0	(758)	0	0	PD (Duration)
TUZ2	1	200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	11/21/2012	110.1947	Sale or Payoff Sale	0	107	0	0	PD (Duration)
YMH2	7	734,405	AUD 3YR BOND FUT (SYDNEY EXCH) Mar 2012 0000YMH2	Bond Portfolio Hedge	D1	Interest	03/16/2012	SFE	12/14/2011	109.3199	03/13/2012	107.6818	Sale or Payoff Sale	0	(11,467)	0	0	PD (Duration)
FVH2	5	500,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/29/2011	122.7278	03/01/2012	123.2916	Sale or Payoff Sale	0	2,819	0	0	PD (Duration)
FVH2	2	200,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.7120	03/01/2012	123.2949	Sale or Payoff Sale	0	1,166	0	0	PD (Duration)
FVH2	3	300,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/22/2011	122.6575	02/29/2012	123.2793	Sale or Payoff Sale	0	1,865	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/18/2012	124.1497	09/07/2012	124.5456	Sale or Payoff Sale	0	396	0	0	PD (Duration)
FVU2	10	1,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1028	09/12/2012	124.6308	Sale or Payoff Sale	0	5,280	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1028	09/12/2012	124.5371	Sale or Payoff Sale	0	434	0	0	PD (Duration)
FVU2	2	200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1028	09/11/2012	124.7318	Sale or Payoff Sale	0	1,258	0	0	PD (Duration)
USM2	1,462	146,200,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/30/2012	149.5651	05/30/2012	147.8112	Sale or Payoff Sale	0	(2,564,187)	0	0	PD (Duration)
FVM2	347	34,700,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/07/2012	123.3450	03/28/2012	122.4831	Sale or Payoff Sale	0	(299,091)	0	0	PD (Duration)
FVM2	1,270	127,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/03/2012	122.4792	05/24/2012	123.9440	Sale or Payoff Sale	0	1,860,372	0	0	PD (Duration)
TYZ2	32	3,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	132.7513	08/31/2012	132.9831	Sale or Payoff Sale	0	7,418	0	0	PD (Duration)
USU2	276	27,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/29/2012	147.9961	07/19/2012	150.5300	Sale or Payoff Sale	0	699,338	0	0	PD (Duration)
TYZ2	104	10,400,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	132.6263	10/19/2012	132.3581	Sale or Payoff Sale	0	(27,891)	0	0	PD (Duration)
TYM2	64	6,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/10/2012	131.0794	05/07/2012	132.6237	Sale or Payoff Sale	0	98,836	0	0	PD (Duration)
TYZ2	373	37,300,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/15/2012	133.9857	11/20/2012	133.7956	Sale or Payoff Sale	0	(70,892)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
TYM2	3	300,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/30/2012	132.2357	05/16/2012	133.0925	Sale or Payoff	0	2,570	0	0	PD (Duration)
TYM2	590	59,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/23/2012	129.0482	04/18/2012	131.6550	Sale or Payoff	0	1,538,021	0	0	PD (Duration)
TUZ2	15	3,000,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	11/30/2012	110.2337	Sale or Payoff	0	2,774	0	0	PD (Duration)
TUZ2	501	100,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	12/03/2012	110.2415	Sale or Payoff	0	100,483	0	0	PD (Duration)
TUZ2	81	16,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	12/03/2012	110.2259	Sale or Payoff	0	13,715	0	0	PD (Duration)
USU2	270	27,000,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2513	08/28/2012	149.2800	Sale or Payoff	0	(262,254)	0	0	PD (Duration)
TYU2	30	3,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	133.6263	06/29/2012	133.5605	Sale or Payoff	0	(1,973)	0	0	PD (Duration)
TYM2	412	41,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.8607	03/21/2012	128.2643	Sale or Payoff	0	(1,069,680)	0	0	PD (Duration)
FVM2	41	4,100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/18/2012	123.5247	06/06/2012	124.3503	Sale or Payoff	0	33,848	0	0	PD (Duration)
TYZ2	479	47,900,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	133.9544	11/21/2012	133.4675	Sale or Payoff	0	(233,242)	0	0	PD (Duration)
USZ2	514	51,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	146.3776	11/15/2012	152.0925	Sale or Payoff	0	2,937,438	0	0	PD (Duration)
TYZ2	765	76,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	133.9544	11/27/2012	133.6862	Sale or Payoff	0	(205,162)	0	0	PD (Duration)
FVU2	37	3,700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/21/2012	123.8138	09/06/2012	124.8425	Sale or Payoff	0	38,062	0	0	PD (Duration)
TYZ2	595	59,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/20/2012	132.5482	09/28/2012	133.7018	Sale or Payoff	0	686,446	0	0	PD (Duration)
TYM2	826	82,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/08/2012	132.8138	05/16/2012	133.3737	Sale or Payoff	0	462,510	0	0	PD (Duration)
FVZ2	213	21,300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/27/2012	124.5872	12/11/2012	124.7246	Sale or Payoff	0	29,259	0	0	PD (Duration)
TUZ2	2	400,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/10/2012	110.2350	12/05/2012	110.2572	Sale or Payoff	0	89	0	0	PD (Duration)
TYH3	1,107	110,700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/10/2012	133.7643	Sale or Payoff	0	299,086	0	0	PD (Duration)
TYZ2	227	22,700,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	132.7591	08/31/2012	132.9987	Sale or Payoff	0	54,395	0	0	PD (Duration)
USM2	109	10,900,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	142.3841	03/05/2012	140.9362	Sale or Payoff	0	(157,818)	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/07/2012	123.8528	06/19/2012	123.9909	Sale or Payoff	0	138	0	0	PD (Duration)
FVH2	938	93,800,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/27/2011	122.6888	02/09/2012	123.4440	Sale or Payoff	0	708,427	0	0	PD (Duration)
TYM2	1,261	126,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/13/2012	130.5325	04/06/2012	130.8112	Sale or Payoff	0	351,428	0	0	PD (Duration)
USZ2	214	21,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	149.1888	11/01/2012	148.3483	Sale or Payoff	0	(179,853)	0	0	PD (Duration)
FVH2	93	9,300,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/27/2011	122.6810	02/27/2012	123.4909	Sale or Payoff	0	75,324	0	0	PD (Duration)
FVU2	1,476	147,600,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/22/2012	124.2591	09/12/2012	124.6308	Sale or Payoff	0	548,688	0	0	PD (Duration)
USZ2	461	46,100,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	149.2513	11/01/2012	148.3483	Sale or Payoff	0	(416,253)	0	0	PD (Duration)
TYM2	57	5,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4075	03/30/2012	129.8268	Sale or Payoff	0	(90,099)	0	0	PD (Duration)
TYM2	88	8,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/10/2012	132.6575	05/18/2012	133.7487	Sale or Payoff	0	96,025	0	0	PD (Duration)
WNZ2	120	12,000,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/26/2012	166.0013	11/26/2012	167.3425	Sale or Payoff	0	160,943	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYM2	562	56,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/30/2012	129.5638	04/27/2012	132.0925	Sale or Payoff Sale	0	1,421,124	0	0	PD (Duration)
FVU2	675	67,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/30/2012	124.7357	09/11/2012	124.7318	Sale or Payoff Sale	0	(2,626)	0	0	PD (Duration)
TYM2	2,112	211,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	133.6432	05/30/2012	134.6380	Sale or Payoff Sale	0	2,100,975	0	0	PD (Duration)
FVU2	35	3,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/30/2012	124.7357	09/11/2012	124.7161	Sale or Payoff Sale	0	(683)	0	0	PD (Duration)
FVZ2	363	36,300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/29/2012	124.1263	12/06/2012	124.8737	Sale or Payoff Sale	0	271,321	0	0	PD (Duration)
TYH2	115	11,500,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/05/2012	130.4700	02/17/2012	130.8268	Sale or Payoff Sale	0	41,034	0	0	PD (Duration)
USU2	135	13,500,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/18/2012	151.3138	08/29/2012	149.2175	Sale or Payoff Sale	0	(283,002)	0	0	PD (Duration)
FVU2	220	22,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/14/2012	123.8841	08/09/2012	124.1615	Sale or Payoff Sale	0	61,019	0	0	PD (Duration)
TYM2	1,188	118,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	130.4075	03/21/2012	128.2643	Sale or Payoff Sale	0	(2,546,104)	0	0	PD (Duration)
USZ2	17	1,700,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/13/2012	147.3763	11/01/2012	148.3483	Sale or Payoff Sale	0	16,525	0	0	PD (Duration)
TYM2	615	61,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/24/2012	131.8763	05/09/2012	133.1862	Sale or Payoff Sale	0	805,613	0	0	PD (Duration)
TYH2	712	71,200,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/19/2012	131.0325	02/24/2012	131.2018	Sale or Payoff Sale	0	120,552	0	0	PD (Duration)
USU2	38	3,800,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	149.2200	08/30/2012	149.1550	Sale or Payoff Sale	0	(2,472)	0	0	PD (Duration)
TYM2	167	16,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	128.0482	04/10/2012	131.5925	Sale or Payoff Sale	0	591,901	0	0	PD (Duration)
TYU2	160	16,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/08/2012	133.5339	06/21/2012	133.3581	Sale or Payoff Sale	0	(28,122)	0	0	PD (Duration)
USZ2	422	42,200,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/23/2012	150.0325	11/28/2012	150.8737	Sale or Payoff Sale	0	354,982	0	0	PD (Duration)
FVZ2	2,094	209,400,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/10/2012	124.4232	10/25/2012	123.7708	Sale or Payoff Sale	0	(1,365,974)	0	0	PD (Duration)
FVZ2	917	91,700,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/10/2012	124.4232	10/24/2012	123.9896	Sale or Payoff Sale	0	(397,591)	0	0	PD (Duration)
USZ2	34	3,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	09/12/2012	147.7800	Sale or Payoff Sale	0	(68,884)	0	0	PD (Duration)
USZ2	364	36,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	09/17/2012	145.5612	Sale or Payoff Sale	0	(1,545,088)	0	0	PD (Duration)
TYZ2	300	30,000,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	132.9388	09/19/2012	132.3893	Sale or Payoff Sale	0	(164,831)	0	0	PD (Duration)
FVU2	219	21,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6263	09/07/2012	124.5456	Sale or Payoff Sale	0	(17,670)	0	0	PD (Duration)
USU2	281	28,100,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	147.2591	06/12/2012	148.7487	Sale or Payoff Sale	0	418,585	0	0	PD (Duration)
FVZ2	121	12,100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5403	09/26/2012	124.6315	Sale or Payoff Sale	0	11,034	0	0	PD (Duration)
USU2	16	1,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	150.0013	08/30/2012	148.9675	Sale or Payoff Sale	0	(16,541)	0	0	PD (Duration)
FVH2	553	55,300,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/24/2012	123.1028	03/01/2012	123.2949	Sale or Payoff Sale	0	106,205	0	0	PD (Duration)
FVM2	2,514	251,400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	03/06/2012	123.4222	Sale or Payoff Sale	0	703,012	0	0	PD (Duration)
FVM2	1,411	141,100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/26/2012	122.0950	05/14/2012	124.2722	Sale or Payoff Sale	0	3,071,927	0	0	PD (Duration)
FVU2	58	5,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/31/2012	124.9700	09/12/2012	124.4987	Sale or Payoff Sale	0	(27,336)	0	0	PD (Duration)
FVU2	117	11,700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/31/2012	124.9700	09/12/2012	124.5371	Sale or Payoff Sale	0	(50,655)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USM2	82	8,200,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/30/2012	149.5950	05/30/2012	149.6237	Sale or Payoff	0	2,353	0	0	PD (Duration)
TUM2	6	1,200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/22/2012	110.1400	Sale or Payoff	0	(1,609)	0	0	PD (Duration)
TUM2	87	17,400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/26/2012	110.1556	Sale or Payoff	0	(20,613)	0	0	PD (Duration)
FVZ2	82	8,200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/10/2012	124.4153	10/25/2012	123.7708	Sale or Payoff	0	(52,850)	0	0	PD (Duration)
USM2	123	12,300,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	136.5325	05/16/2012	146.3099	Sale or Payoff	0	1,202,615	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/22/2012	110.1478	Sale or Payoff	0	(505)	0	0	PD (Duration)
TYM2	32	3,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/07/2012	132.7044	05/16/2012	133.2956	Sale or Payoff	0	18,918	0	0	PD (Duration)
TYZ2	228	22,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/09/2012	133.8450	11/14/2012	134.0925	Sale or Payoff	0	56,416	0	0	PD (Duration)
TYZ2	329	32,900,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	133.7513	08/31/2012	132.9831	Sale or Payoff	0	(252,733)	0	0	PD (Duration)
TYH2	200	20,000,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	130.0013	02/28/2012	131.7474	Sale or Payoff	0	349,222	0	0	PD (Duration)
USZ2	86	8,600,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	151.5325	10/16/2012	148.7175	Sale or Payoff	0	(242,095)	0	0	PD (Duration)
USZ2	10	1,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/07/2012	150.8450	10/23/2012	147.9675	Sale or Payoff	0	(28,776)	0	0	PD (Duration)
USZ2	68	6,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.4388	10/23/2012	147.9675	Sale or Payoff	0	(100,049)	0	0	PD (Duration)
TYM2	3,181	318,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4082	03/19/2012	128.1237	Sale or Payoff	0	(10,447,931)	0	0	PD (Duration)
TUM2	392	78,400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	110.1256	03/13/2012	110.0451	Sale or Payoff	0	(63,146)	0	0	PD (Duration)
TUU2	325	65,000,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/22/2012	110.1178	08/20/2012	110.1556	Sale or Payoff	0	24,559	0	0	PD (Duration)
FVM2	579	57,900,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.4232	03/28/2012	122.4597	Sale or Payoff	0	(557,865)	0	0	PD (Duration)
FVM2	30	3,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7903	06/18/2012	124.3190	Sale or Payoff	0	15,861	0	0	PD (Duration)
FVH2	1,000	100,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/09/2011	123.1575	02/07/2012	123.6230	Sale or Payoff	0	465,490	0	0	PD (Duration)
TYH3	56	5,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4388	12/21/2012	132.3737	Sale or Payoff	0	(59,643)	0	0	PD (Duration)
FVU2	1,280	128,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/20/2012	123.8464	09/06/2012	124.8425	Sale or Payoff	0	1,275,021	0	0	PD (Duration)
FVU2	337	33,700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/20/2012	123.8464	09/06/2012	124.6472	Sale or Payoff	0	269,869	0	0	PD (Duration)
TYU2	610	61,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/14/2012	133.2200	08/21/2012	132.3268	Sale or Payoff	0	(544,843)	0	0	PD (Duration)
USZ2	131	13,100,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/15/2012	149.3138	11/27/2012	150.5925	Sale or Payoff	0	167,508	0	0	PD (Duration)
TYM2	754	75,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4232	04/02/2012	129.6237	Sale or Payoff	0	(1,356,774)	0	0	PD (Duration)
FVU2	81	8,100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6888	09/10/2012	124.6784	Sale or Payoff	0	(840)	0	0	PD (Duration)
TUM2	154	30,800,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/30/2012	110.0710	06/21/2012	110.1478	Sale or Payoff	0	23,668	0	0	PD (Duration)
TYM2	326	32,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/24/2012	131.8607	05/09/2012	133.1862	Sale or Payoff	0	432,134	0	0	PD (Duration)
FVM2	315	31,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/15/2012	124.3112	Sale or Payoff	0	171,459	0	0	PD (Duration)
TYZ2	325	32,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/18/2012	132.2044	10/25/2012	131.9675	Sale or Payoff	0	(77,004)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVU2	2,147	214,700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/07/2012	123.9004	06/22/2012	123.8568	Sale or Payoff	0	(93,722)	0	0	PD (Duration)
TYH2	52	5,200,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/01/2011	129.4075	01/10/2012	130.7018	Sale or Payoff	0	67,304	0	0	PD (Duration)
TYZ2	133	13,300,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/21/2012	133.5807	11/29/2012	133.9043	Sale or Payoff	0	43,030	0	0	PD (Duration)
TYM2	1,000	100,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.4700	02/29/2012	131.0143	Sale or Payoff	0	(455,685)	0	0	PD (Duration)
DUH2	1	133,320	Euro-Schatz Future Mar 2012 0000DUH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	11/23/2011	148.3261	03/02/2012	149.0273	Sale or Payoff	0	701	0	0	PD (Duration)
TUU2	4	800,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/08/2012	110.2194	08/20/2012	110.1556	Sale or Payoff	0	(510)	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/08/2012	110.2194	08/20/2012	110.1634	Sale or Payoff	0	(112)	0	0	PD (Duration)
OEZ2	2	258,310	Euro-Bobl Future Dec 2012 0000OEZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	09/19/2012	163.1832	09/25/2012	163.3597	Sale or Payoff	0	353	0	0	PD (Duration)
TUZ2	3	600,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/28/2012	110.2741	10/05/2012	110.2181	Sale or Payoff	0	(336)	0	0	PD (Duration)
TUU2	3	600,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/26/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	274	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/15/2012	133.5280	06/19/2012	133.4831	Sale or Payoff	0	(45)	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/22/2012	110.1100	03/07/2012	110.1165	Sale or Payoff	0	26	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/22/2012	110.1100	03/20/2012	109.9290	Sale or Payoff	0	(724)	0	0	PD (Duration)
TUM2	7	1,400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/22/2012	110.1100	02/27/2012	110.1318	Sale or Payoff	0	305	0	0	PD (Duration)
TUM2	1	200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/16/2012	109.9694	06/19/2012	110.1947	Sale or Payoff	0	451	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	110.1881	08/17/2012	110.1556	Sale or Payoff	0	(65)	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/11/2012	133.2200	10/11/2012	133.2800	Sale or Payoff	0	60	0	0	PD (Duration)
JBH2	1	1,258,336	JPN 10YR BOND (TSE) Mar 2012 0000JBH2	Bond Portfolio Hedge	D1	Interest	03/21/2012	TSE	12/06/2011	1.8213	02/20/2012	1.8344	Sale or Payoff	0	13,178	0	0	PD (Duration)
OEZ2	12	1,562,760	Euro-Bobl Future Dec 2012 0000OEZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	10/17/2012	163.1025	10/17/2012	163.0928	Sale or Payoff	0	(116)	0	0	PD (Duration)
DUM2	17	2,266,440	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	147.1278	03/02/2012	147.1161	Sale or Payoff	0	(199)	0	0	PD (Duration)
TUZ2	3	600,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/09/2012	110.2194	12/05/2012	110.2572	Sale or Payoff	0	227	0	0	PD (Duration)
DUU2	19	2,390,865	Euro-Schatz Future Sep 2012 0000DUU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUR	05/16/2012	141.2237	05/24/2012	141.3387	Sale or Payoff	0	2,186	0	0	PD (Duration)
TUU2	2	400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/22/2012	110.1178	08/20/2012	110.1556	Sale or Payoff	0	151	0	0	PD (Duration)
FVH2	5	500,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/27/2012	123.4317	03/02/2012	123.2261	Sale or Payoff	0	(1,028)	0	0	PD (Duration)
WNZ2	13	1,300,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/05/2012	168.9310	11/29/2012	167.5925	Sale or Payoff	0	(17,400)	0	0	PD (Duration)
WNU2	509	50,900,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/06/2012	170.8216	09/05/2012	170.3737	Sale or Payoff	0	(227,967)	0	0	PD (Duration)
WNM2	58	5,800,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/15/2012	148.8763	06/06/2012	172.2175	Sale or Payoff	0	1,353,789	0	0	PD (Duration)
WNZ2	1,038	103,800,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/05/2012	168.9310	11/30/2012	167.1550	Sale or Payoff	0	(1,843,485)	0	0	PD (Duration)
WNM2	918	91,800,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.5104	05/23/2012	164.2175	Sale or Payoff	0	6,157,070	0	0	PD (Duration)
WNU2	26	2,600,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/17/2012	162.3770	08/22/2012	163.8112	Sale or Payoff	0	37,290	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNH2	555	55,500,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/09/2011	157.2122	02/29/2012	157.0612	Sale or Payoff	0	(83,804)	0	0	PD (Duration)
WNZ2	61	6,100,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/04/2012	168.9935	11/19/2012	169.0612	Sale or Payoff	0	4,133	0	0	PD (Duration)
BJZ2	5	608,865	10 YR JGB MINI (BJ) Dec 2012 0000BJZ2	Bond Portfolio Hedge	D1	Interest	12/11/2012	SGX	08/30/2012	1.8251	11/27/2012	1.8377	Sale or Payoff	0	6,315	0	0	PD (Duration)
TUM2	4	800,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/23/2012	110.1335	05/18/2012	110.1784	Sale or Payoff	0	359	0	0	PD (Duration)
DUU2	7	860,790	Euro-Schatz Future Sep 2012 0000DUU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUR	06/29/2012	137.3090	08/02/2012	137.7926	Sale or Payoff	0	3,385	0	0	PD (Duration)
TUU2	2	400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/26/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	182	0	0	PD (Duration)
BJU2	5	635,001	10 YR JGB MINI (BJ) Sep 2012 0000BJU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	SGX	05/28/2012	1.7957	08/30/2012	1.8079	Sale or Payoff	0	6,104	0	0	PD (Duration)
TUZ2	6	1,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	12/05/2012	110.2572	Sale or Payoff	0	1,391	0	0	PD (Duration)
TUU2	6	1,200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/29/2012	110.1335	08/20/2012	110.1556	Sale or Payoff	0	266	0	0	PD (Duration)
DUU2	34	4,278,390	Euro-Schatz Future Sep 2012 0000DUU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUR	05/16/2012	141.2237	05/24/2012	141.3324	Sale or Payoff	0	3,698	0	0	PD (Duration)
TUH2	6	1,200,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/16/2011	110.2975	02/22/2012	110.2025	Sale or Payoff	0	(1,140)	0	0	PD (Duration)
FVH2	5	500,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/29/2011	122.7278	03/09/2012	123.2568	Sale or Payoff	0	2,645	0	0	PD (Duration)
FVH2	7	700,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/29/2011	122.7278	03/12/2012	123.1540	Sale or Payoff	0	2,983	0	0	PD (Duration)
FVM2	1	100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	123.1582	06/18/2012	124.3112	Sale or Payoff	0	1,153	0	0	PD (Duration)
FVH2	14	1,400,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.7120	02/29/2012	123.2793	Sale or Payoff	0	7,942	0	0	PD (Duration)
FVM2	4	400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	06/18/2012	124.3112	Sale or Payoff	0	4,674	0	0	PD (Duration)
FVM2	4	400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	06/12/2012	124.2565	Sale or Payoff	0	4,456	0	0	PD (Duration)
FVM2	1	100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	06/13/2012	123.9987	Sale or Payoff	0	856	0	0	PD (Duration)
FVU2	3	300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/11/2012	123.9179	09/06/2012	124.8425	Sale or Payoff	0	2,774	0	0	PD (Duration)
FVZ2	1	100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.4167	10/09/2012	124.5065	Sale or Payoff	0	90	0	0	PD (Duration)
FVM2	5	500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/09/2012	123.1411	06/19/2012	124.2878	Sale or Payoff	0	5,733	0	0	PD (Duration)
FVZ2	3	300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/07/2012	124.2200	10/09/2012	124.5065	Sale or Payoff	0	860	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/13/2012	123.7669	09/06/2012	124.8425	Sale or Payoff	0	1,076	0	0	PD (Duration)
TYZ2	19	1,900,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	132.2669	09/28/2012	133.7018	Sale or Payoff	0	27,264	0	0	PD (Duration)
FVU2	38	3,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.0247	09/04/2012	124.8425	Sale or Payoff	0	31,075	0	0	PD (Duration)
TYZ2	272	27,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	132.2669	09/25/2012	132.7643	Sale or Payoff	0	135,304	0	0	PD (Duration)
TYU2	401	40,100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4401	06/11/2012	133.5456	Sale or Payoff	0	42,299	0	0	PD (Duration)
USU2	282	28,200,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.4388	07/23/2012	152.6237	Sale or Payoff	0	898,153	0	0	PD (Duration)
TYU2	31	3,100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	133.7982	08/30/2012	134.0768	Sale or Payoff	0	8,639	0	0	PD (Duration)
TYU2	20	2,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4075	06/11/2012	133.4206	Sale or Payoff	0	261	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYU2	576	57,600,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/13/2012	133.4857	06/25/2012	133.5143	Sale or Payoff	0	16,525	0	0	PD (Duration)
FVZ2	2,372	237,200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/12/2012	124.3145	11/15/2012	124.7630	Sale or Payoff	0	1,063,925	0	0	PD (Duration)
USU2	317	31,700,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/29/2012	147.9961	07/23/2012	152.8112	Sale or Payoff	0	1,526,382	0	0	PD (Duration)
FVZ2	1,445	144,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/12/2012	124.3145	11/19/2012	124.7083	Sale or Payoff	0	569,110	0	0	PD (Duration)
TYZ2	465	46,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	132.6263	10/22/2012	131.9831	Sale or Payoff	0	(299,081)	0	0	PD (Duration)
FVZ2	735	73,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/19/2012	123.9310	12/05/2012	124.8893	Sale or Payoff	0	704,407	0	0	PD (Duration)
USH2	650	65,000,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	142.5325	01/31/2012	145.4355	Sale or Payoff	0	1,886,944	0	0	PD (Duration)
USH2	287	28,700,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	142.5325	02/22/2012	141.5300	Sale or Payoff	0	(287,735)	0	0	PD (Duration)
FVZ2	877	87,700,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/27/2012	124.5794	12/12/2012	124.6843	Sale or Payoff	0	91,967	0	0	PD (Duration)
TYU2	45	4,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	132.7435	05/31/2012	133.9395	Sale or Payoff	0	53,823	0	0	PD (Duration)
USZ2	185	18,500,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/12/2012	149.9388	11/26/2012	150.0300	Sale or Payoff	0	16,870	0	0	PD (Duration)
FVH2	164	16,400,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/09/2012	123.5013	03/02/2012	123.2261	Sale or Payoff	0	(45,130)	0	0	PD (Duration)
TYH2	839	83,900,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/04/2012	130.5638	02/15/2012	131.4206	Sale or Payoff	0	718,868	0	0	PD (Duration)
TUZ2	61	12,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	11/30/2012	110.2259	Sale or Payoff	0	10,328	0	0	PD (Duration)
FVH2	950	95,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/01/2011	122.5325	02/01/2012	123.9831	Sale or Payoff	0	1,378,037	0	0	PD (Duration)
TYM2	710	71,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/03/2012	129.9544	04/27/2012	132.1081	Sale or Payoff	0	1,529,120	0	0	PD (Duration)
FVM2	458	45,800,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/09/2012	123.1411	03/28/2012	122.5443	Sale or Payoff	0	(273,360)	0	0	PD (Duration)
USM2	1,214	121,400,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/30/2012	149.5964	05/30/2012	147.8112	Sale or Payoff	0	(2,167,160)	0	0	PD (Duration)
USZ2	334	33,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	149.0950	11/01/2012	148.7487	Sale or Payoff	0	(115,668)	0	0	PD (Duration)
TUZ2	868	173,600,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/20/2012	110.2506	12/05/2012	110.2572	Sale or Payoff	0	11,340	0	0	PD (Duration)
TUU2	79	15,800,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/26/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	7,204	0	0	PD (Duration)
TYZ2	252	25,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	133.9544	11/28/2012	133.9987	Sale or Payoff	0	11,167	0	0	PD (Duration)
USU2	360	36,000,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2825	08/28/2012	149.3737	Sale or Payoff	0	(327,172)	0	0	PD (Duration)
TYU2	727	72,700,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/23/2012	133.7200	08/24/2012	133.6081	Sale or Payoff	0	(81,377)	0	0	PD (Duration)
TYZ2	17	1,700,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/21/2012	133.6107	11/30/2012	134.0143	Sale or Payoff	0	6,863	0	0	PD (Duration)
USU2	91	9,100,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2825	08/27/2012	148.8112	Sale or Payoff	0	(133,889)	0	0	PD (Duration)
TYU2	78	7,800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4075	06/11/2012	133.5456	Sale or Payoff	0	10,769	0	0	PD (Duration)
TYZ2	1,068	106,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/07/2012	132.3919	09/19/2012	132.3893	Sale or Payoff	0	(2,734)	0	0	PD (Duration)
FVZ2	570	57,000,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/29/2012	124.1348	12/07/2012	124.8268	Sale or Payoff	0	394,470	0	0	PD (Duration)
TYZ2	118	11,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	132.9232	09/19/2012	132.3893	Sale or Payoff	0	(62,990)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
USU2	52	5,200,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.6575	08/27/2012	148.7800	Sale or Payoff Sale	0	(45,633)	0	0	PD (Duration)
FVH2	440	44,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/02/2011	122.7825	02/07/2012	123.6230	Sale or Payoff Sale	0	369,816	0	0	PD (Duration)
TYM2	1,236	123,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4323	03/20/2012	128.0768	Sale or Payoff Sale	0	(4,147,339)	0	0	PD (Duration)
TYH3	1,380	138,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/17/2012	132.6706	Sale or Payoff Sale	0	(1,136,530)	0	0	PD (Duration)
TYM2	299	29,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/10/2012	131.0950	05/04/2012	132.6081	Sale or Payoff Sale	0	452,406	0	0	PD (Duration)
TYH3	370	37,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/10/2012	133.6237	Sale or Payoff Sale	0	47,934	0	0	PD (Duration)
USH2	208	20,800,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	141.0013	01/12/2012	143.9675	Sale or Payoff Sale	0	616,968	0	0	PD (Duration)
FVZ2	1,912	191,200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/09/2012	124.5182	11/29/2012	124.7005	Sale or Payoff Sale	0	348,519	0	0	PD (Duration)
FVZ2	29	2,900,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/09/2012	124.5182	12/03/2012	124.7722	Sale or Payoff Sale	0	7,364	0	0	PD (Duration)
FVM2	1,037	103,700,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/13/2012	122.7598	04/09/2012	123.2018	Sale or Payoff Sale	0	458,367	0	0	PD (Duration)
TYM2	182	18,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.4857	03/05/2012	130.9362	Sale or Payoff Sale	0	(99,997)	0	0	PD (Duration)
FVM2	1,032	103,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/13/2012	122.7598	04/09/2012	123.2097	Sale or Payoff Sale	0	464,220	0	0	PD (Duration)
TYM2	186	18,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/15/2012	133.3450	05/29/2012	133.7643	Sale or Payoff Sale	0	77,993	0	0	PD (Duration)
TYM2	43	4,300,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/15/2012	133.3450	05/29/2012	133.8737	Sale or Payoff Sale	0	22,734	0	0	PD (Duration)
USU2	119	11,900,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/23/2012	148.5638	08/30/2012	148.9675	Sale or Payoff Sale	0	48,039	0	0	PD (Duration)
TYU2	14	1,400,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/08/2012	133.6107	08/10/2012	133.7487	Sale or Payoff Sale	0	1,933	0	0	PD (Duration)
TYU2	72	7,200,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/08/2012	133.4700	08/08/2012	133.6706	Sale or Payoff Sale	0	14,441	0	0	PD (Duration)
USZ2	248	24,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	150.4388	10/16/2012	148.9675	Sale or Payoff Sale	0	(364,885)	0	0	PD (Duration)
TYM2	1,037	103,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/29/2012	129.7200	04/26/2012	131.9675	Sale or Payoff Sale	0	2,330,595	0	0	PD (Duration)
FVH2	62	6,200,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/27/2011	122.6810	02/28/2012	123.4909	Sale or Payoff Sale	0	50,216	0	0	PD (Duration)
FVH2	669	66,900,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/06/2012	123.8919	03/02/2012	123.2261	Sale or Payoff Sale	0	(445,425)	0	0	PD (Duration)
USM2	287	28,700,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/22/2012	140.1028	03/02/2012	140.9987	Sale or Payoff Sale	0	257,117	0	0	PD (Duration)
TYH2	529	52,900,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/11/2012	131.2357	02/17/2012	130.8268	Sale or Payoff Sale	0	(216,260)	0	0	PD (Duration)
TYM2	69	6,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4075	04/02/2012	129.6237	Sale or Payoff Sale	0	(123,083)	0	0	PD (Duration)
FVZ2	420	42,000,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/05/2012	124.4792	11/29/2012	124.7005	Sale or Payoff Sale	0	92,964	0	0	PD (Duration)
FVU2	723	72,300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/30/2012	124.7357	09/12/2012	124.6308	Sale or Payoff Sale	0	(75,787)	0	0	PD (Duration)
FVU2	41	4,100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/30/2012	124.7357	09/11/2012	124.7318	Sale or Payoff Sale	0	(159)	0	0	PD (Duration)
TYM2	850	85,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/10/2012	132.6575	05/18/2012	133.5768	Sale or Payoff Sale	0	781,418	0	0	PD (Duration)
FVM2	971	97,100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/28/2012	122.4323	05/14/2012	124.2722	Sale or Payoff Sale	0	1,786,504	0	0	PD (Duration)
TYH2	845	84,500,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/05/2012	130.4700	02/17/2012	130.7800	Sale or Payoff Sale	0	261,899	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYU2	1,219	121,900,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/22/2012	133.0339	07/02/2012	133.9987	Sale or Payoff	0	1,176,164	0	0	PD (Duration)
FVU2	1,086	108,600,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/18/2012	124.1419	08/09/2012	124.1615	Sale or Payoff	0	21,229	0	0	PD (Duration)
USU2	469	46,900,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	149.2200	08/31/2012	149.6237	Sale or Payoff	0	189,331	0	0	PD (Duration)
TYH2	893	89,300,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/19/2012	131.0325	02/22/2012	130.7800	Sale or Payoff	0	(225,536)	0	0	PD (Duration)
FVM2	278	27,800,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/15/2012	122.0794	04/09/2012	123.2018	Sale or Payoff	0	312,038	0	0	PD (Duration)
USM2	87	8,700,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5403	03/05/2012	140.9362	Sale or Payoff	0	(139,559)	0	0	PD (Duration)
USM2	329	32,900,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5403	03/02/2012	141.4987	Sale or Payoff	0	(342,694)	0	0	PD (Duration)
TYM2	366	36,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/26/2012	132.0794	05/09/2012	133.1862	Sale or Payoff	0	405,094	0	0	PD (Duration)
TUM2	2,893	578,600,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/22/2012	110.1100	03/13/2012	110.0451	Sale or Payoff	0	(375,616)	0	0	PD (Duration)
TYU2	281	28,100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/26/2012	133.3919	07/09/2012	134.4206	Sale or Payoff	0	289,062	0	0	PD (Duration)
FVM2	2,346	234,600,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/22/2012	121.9622	05/14/2012	124.2722	Sale or Payoff	0	5,419,119	0	0	PD (Duration)
FVM2	273	27,300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.0801	03/28/2012	122.4597	Sale or Payoff	0	(169,382)	0	0	PD (Duration)
TUM2	12	2,400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	110.1335	03/14/2012	109.9056	Sale or Payoff	0	(5,468)	0	0	PD (Duration)
TYZ2	600	60,000,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	132.9388	09/19/2012	132.4206	Sale or Payoff	0	(310,911)	0	0	PD (Duration)
USU2	169	16,900,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	147.2591	06/12/2012	148.8112	Sale or Payoff	0	262,310	0	0	PD (Duration)
USU2	180	18,000,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	147.2591	06/12/2012	148.9675	Sale or Payoff	0	307,508	0	0	PD (Duration)
FVH2	680	68,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/24/2012	123.1028	03/01/2012	123.2916	Sale or Payoff	0	128,378	0	0	PD (Duration)
USU2	615	61,500,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	147.2591	07/02/2012	149.5612	Sale or Payoff	0	1,415,808	0	0	PD (Duration)
TYU2	80	8,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/23/2012	133.5482	08/24/2012	133.6081	Sale or Payoff	0	4,795	0	0	PD (Duration)
FVM2	854	85,400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	03/20/2012	121.7253	Sale or Payoff	0	(1,210,393)	0	0	PD (Duration)
FVM2	67	6,700,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	03/13/2012	122.7956	Sale or Payoff	0	(23,250)	0	0	PD (Duration)
TYH2	1,607	160,700,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/09/2012	130.8607	02/29/2012	131.7002	Sale or Payoff	0	1,349,080	0	0	PD (Duration)
TYZ2	1,011	101,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/16/2012	134.0482	11/21/2012	133.4675	Sale or Payoff	0	(587,073)	0	0	PD (Duration)
FVZ2	15	1,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/26/2012	124.4544	12/07/2012	124.8268	Sale or Payoff	0	5,587	0	0	PD (Duration)
USZ2	30	3,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0247	09/07/2012	150.1550	Sale or Payoff	0	3,908	0	0	PD (Duration)
TYZ2	359	35,900,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/16/2012	134.0482	11/20/2012	133.6081	Sale or Payoff	0	(157,982)	0	0	PD (Duration)
TUM2	13	2,600,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/25/2012	110.1478	Sale or Payoff	0	(3,283)	0	0	PD (Duration)
TYM2	560	56,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/12/2012	131.1732	05/07/2012	132.6706	Sale or Payoff	0	838,566	0	0	PD (Duration)
TUM2	325	65,000,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/22/2012	110.1556	Sale or Payoff	0	(77,004)	0	0	PD (Duration)
TYZ2	417	41,700,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/22/2012	132.0638	11/07/2012	133.5456	Sale or Payoff	0	617,917	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USU2	109	10,900,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/18/2012	151.1888	08/29/2012	149.2175	Sale or Payoff	0	(214,873)	0	0	PD (Duration)
TYH2	51	5,100,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	130.0950	02/27/2012	131.6081	Sale or Payoff	0	77,166	0	0	PD (Duration)
USZ2	60	6,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0325	09/07/2012	150.1550	Sale or Payoff	0	7,346	0	0	PD (Duration)
USZ2	91	9,100,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0325	09/07/2012	150.2487	Sale or Payoff	0	19,673	0	0	PD (Duration)
USZ2	268	26,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0325	09/07/2012	150.4050	Sale or Payoff	0	99,814	0	0	PD (Duration)
USZ2	90	9,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0325	09/07/2012	150.2800	Sale or Payoff	0	22,270	0	0	PD (Duration)
TYH2	3	300,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	130.0013	02/27/2012	131.5300	Sale or Payoff	0	4,586	0	0	PD (Duration)
TYZ2	243	24,300,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/15/2012	133.8763	11/20/2012	133.6081	Sale or Payoff	0	(65,169)	0	0	PD (Duration)
FVU2	588	58,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/29/2012	123.9743	09/06/2012	124.8425	Sale or Payoff	0	510,458	0	0	PD (Duration)
TYU2	1,314	131,400,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/16/2012	132.3294	05/31/2012	133.9395	Sale or Payoff	0	2,115,717	0	0	PD (Duration)
FVH2	679	67,900,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/30/2011	122.5026	01/25/2012	123.5612	Sale or Payoff	0	718,796	0	0	PD (Duration)
USZ2	160	16,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/23/2012	150.1575	11/28/2012	150.8737	Sale or Payoff	0	114,590	0	0	PD (Duration)
TYM2	59	5,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4232	04/02/2012	129.6393	Sale or Payoff	0	(105,245)	0	0	PD (Duration)
USZ2	278	27,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/15/2012	149.3138	11/26/2012	150.0300	Sale or Payoff	0	199,101	0	0	PD (Duration)
TYH2	963	96,300,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/20/2012	130.3138	02/24/2012	131.2018	Sale or Payoff	0	855,207	0	0	PD (Duration)
FVU2	1,013	101,300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	124.0247	07/27/2012	124.4362	Sale or Payoff	0	416,852	0	0	PD (Duration)
TYH2	335	33,500,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	130.8138	01/20/2012	130.4987	Sale or Payoff	0	(105,545)	0	0	PD (Duration)
FVU2	92	9,200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	124.0247	07/27/2012	124.4206	Sale or Payoff	0	36,421	0	0	PD (Duration)
TYM2	447	44,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	133.7200	05/30/2012	134.6393	Sale or Payoff	0	410,934	0	0	PD (Duration)
TYU2	375	37,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/13/2012	133.5950	08/14/2012	133.1393	Sale or Payoff	0	(170,882)	0	0	PD (Duration)
TYH3	531	53,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/27/2012	133.2669	12/04/2012	133.5612	Sale or Payoff	0	156,281	0	0	PD (Duration)
TYU2	587	58,700,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4700	06/21/2012	133.3581	Sale or Payoff	0	(65,706)	0	0	PD (Duration)
TYU2	120	12,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4700	06/13/2012	133.6706	Sale or Payoff	0	24,068	0	0	PD (Duration)
TYM2	54	5,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/22/2012	128.6888	04/18/2012	131.6550	Sale or Payoff	0	160,174	0	0	PD (Duration)
TYM2	452	45,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.4700	03/01/2012	130.3581	Sale or Payoff	0	(502,595)	0	0	PD (Duration)
USZ2	98	9,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.3763	10/23/2012	147.9675	Sale or Payoff	0	(138,063)	0	0	PD (Duration)
USU2	597	59,700,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/23/2012	148.5325	08/30/2012	148.9675	Sale or Payoff	0	259,659	0	0	PD (Duration)
TYZ2	4	400,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/13/2012	132.6575	09/28/2012	133.4675	Sale or Payoff	0	3,240	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/13/2012	132.6575	09/28/2012	133.4831	Sale or Payoff	0	826	0	0	PD (Duration)
TUU2	2	400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/16/2012	110.1256	06/12/2012	110.1478	Sale or Payoff	0	89	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/31/2012	134.6732	08/02/2012	134.0612	Sale or Payoff	0	(612)	0	0	PD (Duration)
TUZ2	5	1,000,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/12/2012	110.2116	12/05/2012	110.2572	Sale or Payoff	0	456	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	131.9388	09/28/2012	133.4675	Sale or Payoff	0	1,529	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.2044	08/07/2012	133.8269	Sale or Payoff	0	(378)	0	0	PD (Duration)
RXH3	3	387,780	Euro-Bond Future Mar 2013 0000RXH3	Bond Portfolio Hedge	D1	Interest	03/11/2013	EUR	12/04/2012	188.6634	12/10/2012	190.6251	Sale or Payoff	0	5,885	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/12/2012	134.5794	07/19/2012	134.5456	Sale or Payoff	0	(34)	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/07/2012	110.2741	06/25/2012	110.1478	Sale or Payoff	0	(505)	0	0	PD (Duration)
TUM2	3	600,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/07/2012	110.2741	06/26/2012	110.1556	Sale or Payoff	0	(711)	0	0	PD (Duration)
DUM2	1	131,205	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/05/2012	145.6867	04/12/2012	145.8751	Sale or Payoff	0	188	0	0	PD (Duration)
TUU2	2	400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/25/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	182	0	0	PD (Duration)
TUZ2	5	1,000,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/17/2012	110.1413	08/27/2012	110.1947	Sale or Payoff	0	534	0	0	PD (Duration)
CNM2	9	892,193	CAN 10YR BOND FUTURE Jun 2012 0000CNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	MSE	02/27/2012	132.3344	05/17/2012	134.1884	Sale or Payoff	0	16,687	0	0	PD (Duration)
TUZ2	1	200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/18/2012	110.2350	10/05/2012	110.2181	Sale or Payoff	0	(34)	0	0	PD (Duration)
CNH2	16	1,602,323	CAN 10YR BOND FUTURE Mar 2012 0000CNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	MSE	11/29/2011	128.1576	02/27/2012	129.4056	Sale or Payoff	0	19,969	0	0	PD (Duration)
DUM2	10	1,277,500	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/08/2012	144.8528	05/16/2012	145.1332	Sale or Payoff	0	2,804	0	0	PD (Duration)
WNU2	1	100,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/31/2012	170.4700	09/04/2012	170.4362	Sale or Payoff	0	(34)	0	0	PD (Duration)
WNM2	30	3,000,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1263	05/31/2012	169.3737	Sale or Payoff	0	367,423	0	0	PD (Duration)
WNU2	9	900,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/01/2012	168.9935	09/05/2012	170.3737	Sale or Payoff	0	12,422	0	0	PD (Duration)
WNH2	99	9,900,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	158.0638	02/29/2012	156.6536	Sale or Payoff	0	(139,604)	0	0	PD (Duration)
WNZ2	10	1,000,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	162.3528	11/16/2012	168.9675	Sale or Payoff	0	66,146	0	0	PD (Duration)
WNM2	370	37,000,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9310	05/23/2012	164.2175	Sale or Payoff	0	2,326,006	0	0	PD (Duration)
WNZ2	523	52,300,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/05/2012	168.9310	11/28/2012	167.2175	Sale or Payoff	0	(896,159)	0	0	PD (Duration)
WNM2	26	2,600,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.5104	05/17/2012	163.8105	Sale or Payoff	0	163,803	0	0	PD (Duration)
WNM2	156	15,600,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9075	05/23/2012	164.2175	Sale or Payoff	0	984,351	0	0	PD (Duration)
WNU2	68	6,800,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	162.7903	08/24/2012	167.3737	Sale or Payoff	0	311,670	0	0	PD (Duration)
WNH2	828	82,800,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/06/2011	155.8997	02/29/2012	156.6536	Sale or Payoff	0	624,248	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/23/2012	110.1335	06/25/2012	110.1478	Sale or Payoff	0	57	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/23/2012	110.1335	06/22/2012	110.1556	Sale or Payoff	0	89	0	0	PD (Duration)
TUM2	9	1,800,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/23/2012	110.1335	05/30/2012	110.2025	Sale or Payoff	0	1,243	0	0	PD (Duration)
TUH2	21	4,200,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/22/2012	110.2119	02/22/2012	110.2181	Sale or Payoff	0	260	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYU2	8	800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/31/2012	134.6732	08/28/2012	133.8112	Sale or Payoff	0	(6,895)	0	0	PD (Duration)
TYU2	2	200,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/01/2012	134.6732	08/28/2012	133.8112	Sale or Payoff	0	(1,724)	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/26/2012	110.1100	08/20/2012	110.1634	Sale or Payoff	0	107	0	0	PD (Duration)
JBH2	1	1,234,873	JPN 10YR BOND (TSE) Mar 2012 0000JBH2	Bond Portfolio Hedge	D1	Interest	03/21/2012	TSE	12/06/2011	1.8213	03/02/2012	1.8323	Sale or Payoff	0	11,044	0	0	PD (Duration)
TUH2	1	200,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/13/2011	110.3288	01/31/2012	110.3744	Sale or Payoff	0	91	0	0	PD (Duration)
TYU2	2	200,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/31/2012	134.0638	07/11/2012	134.4518	Sale or Payoff	0	776	0	0	PD (Duration)
FVH2	1	100,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.7120	03/01/2012	123.2916	Sale or Payoff	0	580	0	0	PD (Duration)
FVZ2	3	300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/05/2012	124.5325	10/09/2012	124.5065	Sale or Payoff	0	(78)	0	0	PD (Duration)
TUU2	326	65,200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/18/2012	110.0794	06/06/2012	110.2415	Sale or Payoff	0	105,701	0	0	PD (Duration)
FVU2	288	28,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.0247	09/06/2012	124.6393	Sale or Payoff	0	177,013	0	0	PD (Duration)
FVM2	1,032	103,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/03/2012	122.4792	05/16/2012	124.0143	Sale or Payoff	0	1,584,298	0	0	PD (Duration)
TYH2	2,396	239,600,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/22/2012	130.9075	02/29/2012	131.7161	Sale or Payoff	0	1,937,430	0	0	PD (Duration)
FVM2	535	53,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/07/2012	123.3450	03/28/2012	122.5443	Sale or Payoff	0	(428,409)	0	0	PD (Duration)
TYU2	1,443	144,300,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	133.7982	08/30/2012	133.8425	Sale or Payoff	0	63,947	0	0	PD (Duration)
USH2	107	10,700,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/01/2012	144.8763	02/28/2012	143.9675	Sale or Payoff	0	(97,243)	0	0	PD (Duration)
USH2	120	12,000,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/01/2012	144.8763	02/29/2012	143.8112	Sale or Payoff	0	(127,807)	0	0	PD (Duration)
FVZ2	165	16,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/19/2012	123.9310	12/04/2012	124.7722	Sale or Payoff	0	138,796	0	0	PD (Duration)
USH2	352	35,200,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	142.5325	02/28/2012	143.9675	Sale or Payoff	0	505,099	0	0	PD (Duration)
TYZ2	227	22,700,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/15/2012	133.9857	11/16/2012	134.2331	Sale or Payoff	0	56,169	0	0	PD (Duration)
FVZ2	82	8,200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/19/2012	123.9310	12/05/2012	124.7878	Sale or Payoff	0	70,259	0	0	PD (Duration)
FVZ2	15	1,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5247	10/12/2012	124.4818	Sale or Payoff	0	(644)	0	0	PD (Duration)
TUU2	1,516	303,200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/21/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	138,244	0	0	PD (Duration)
TYM2	1,464	146,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/30/2012	132.2357	05/10/2012	132.5768	Sale or Payoff	0	499,502	0	0	PD (Duration)
FVM2	155	15,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/21/2012	121.6419	05/14/2012	124.2722	Sale or Payoff	0	407,689	0	0	PD (Duration)
FVU2	400	40,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/14/2012	123.8685	07/27/2012	124.4362	Sale or Payoff	0	227,101	0	0	PD (Duration)
TYU2	600	60,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/26/2012	133.3763	07/10/2012	134.4675	Sale or Payoff	0	654,714	0	0	PD (Duration)
USH2	4	400,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/01/2011	140.3450	01/13/2012	144.3425	Sale or Payoff	0	15,990	0	0	PD (Duration)
USU2	314	31,400,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2513	08/29/2012	149.2175	Sale or Payoff	0	(324,616)	0	0	PD (Duration)
FVZ2	422	42,200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/04/2012	124.6575	09/06/2012	124.3425	Sale or Payoff	0	(132,955)	0	0	PD (Duration)
TYZ2	421	42,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/12/2012	132.4544	09/25/2012	132.7643	Sale or Payoff	0	130,485	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TUU2	89	17,800,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/26/2012	110.1100	08/20/2012	110.1634	Sale or Payoff	0	9,507	0	0	PD (Duration)
USZ2	28	2,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	149.0950	11/01/2012	148.7487	Sale or Payoff	0	(9,697)	0	0	PD (Duration)
USZ2	25	2,500,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	149.0950	10/24/2012	147.5612	Sale or Payoff	0	(38,345)	0	0	PD (Duration)
TYU2	255	25,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/23/2012	133.7200	08/24/2012	133.6237	Sale or Payoff	0	(24,559)	0	0	PD (Duration)
USZ2	307	30,700,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0403	09/07/2012	149.8112	Sale or Payoff	0	(70,341)	0	0	PD (Duration)
USU2	146	14,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2825	08/27/2012	148.7800	Sale or Payoff	0	(219,374)	0	0	PD (Duration)
TUH2	410	82,000,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/14/2012	110.2116	02/22/2012	110.2181	Sale or Payoff	0	5,357	0	0	PD (Duration)
TYH2	956	95,600,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.6419	01/10/2012	130.7175	Sale or Payoff	0	1,028,240	0	0	PD (Duration)
TUZ2	1,206	241,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	12/05/2012	110.2572	Sale or Payoff	0	279,569	0	0	PD (Duration)
USU2	174	17,400,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/16/2012	145.6823	05/23/2012	146.2002	Sale or Payoff	0	90,110	0	0	PD (Duration)
FVZ2	474	47,400,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.3528	11/07/2012	124.5052	Sale or Payoff	0	72,219	0	0	PD (Duration)
TYZ2	1,229	122,900,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/31/2012	132.9544	11/09/2012	133.8425	Sale or Payoff	0	1,091,432	0	0	PD (Duration)
TYH3	108	10,800,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/20/2012	132.2331	Sale or Payoff	0	(136,196)	0	0	PD (Duration)
TYH3	101	10,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/17/2012	132.6393	Sale or Payoff	0	(86,337)	0	0	PD (Duration)
FVU2	359	35,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/22/2012	124.2513	09/12/2012	124.6315	Sale or Payoff	0	136,511	0	0	PD (Duration)
TYH2	81	8,100,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	03/05/2012	131.3138	03/05/2012	131.2018	Sale or Payoff	0	(9,067)	0	0	PD (Duration)
FVZ2	393	39,300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/09/2012	124.5182	12/03/2012	124.8425	Sale or Payoff	0	127,424	0	0	PD (Duration)
TYZ2	664	66,400,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/27/2012	133.4075	10/10/2012	132.8880	Sale or Payoff	0	(344,958)	0	0	PD (Duration)
TYZ2	781	78,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/27/2012	133.4075	10/03/2012	133.6393	Sale or Payoff	0	181,048	0	0	PD (Duration)
FVH2	662	66,200,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/01/2011	122.6270	02/07/2012	123.6230	Sale or Payoff	0	659,389	0	0	PD (Duration)
TYM2	1,214	121,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/15/2012	133.3450	05/29/2012	133.7643	Sale or Payoff	0	509,048	0	0	PD (Duration)
TYM2	674	67,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/21/2012	128.5638	04/16/2012	131.7175	Sale or Payoff	0	2,125,587	0	0	PD (Duration)
TYM2	339	33,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/13/2012	130.5325	04/10/2012	131.4987	Sale or Payoff	0	327,538	0	0	PD (Duration)
TYZ2	267	26,700,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/01/2012	132.7492	11/09/2012	133.8425	Sale or Payoff	0	291,911	0	0	PD (Duration)
FVZ2	1,141	114,100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/23/2012	123.9935	12/06/2012	124.8737	Sale or Payoff	0	1,004,368	0	0	PD (Duration)
TYM2	576	57,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/04/2012	132.2825	05/16/2012	133.2956	Sale or Payoff	0	583,525	0	0	PD (Duration)
FVH3	14	1,400,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/27/2012	124.4310	12/27/2012	124.2240	Sale or Payoff	0	(2,898)	0	0	PD (Duration)
TYM2	11	1,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/30/2012	129.5638	04/27/2012	131.9987	Sale or Payoff	0	26,784	0	0	PD (Duration)
USZ2	29	2,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.4075	10/22/2012	146.8737	Sale or Payoff	0	(73,480)	0	0	PD (Duration)
FVU2	190	19,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/31/2012	124.9128	Sale or Payoff	0	174,670	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
TYM2	429	42,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/30/2012	129.5638	04/26/2012	131.9675	Sale or Payoff	0	1,031,183	0	0	PD (Duration)
FVU2	168	16,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/29/2012	124.5065	Sale or Payoff	0	86,195	0	0	PD (Duration)
WNZ2	10	1,000,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/26/2012	166.0013	11/26/2012	167.4050	Sale or Payoff	0	14,037	0	0	PD (Duration)
USU2	148	14,800,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/28/2012	149.1888	08/30/2012	148.9675	Sale or Payoff	0	(32,754)	0	0	PD (Duration)
FVU2	164	16,400,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/31/2012	124.6628	Sale or Payoff	0	109,768	0	0	PD (Duration)
FVM2	721	72,100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/12/2012	123.0400	03/28/2012	122.5443	Sale or Payoff	0	(357,444)	0	0	PD (Duration)
TYM2	1,006	100,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/24/2012	131.8450	05/07/2012	132.6706	Sale or Payoff	0	830,518	0	0	PD (Duration)
TYH2	1,600	160,000,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/24/2012	130.1107	02/28/2012	131.6066	Sale or Payoff	0	2,393,552	0	0	PD (Duration)
TYH2	1,600	160,000,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/27/2012	131.5013	02/28/2012	131.6066	Sale or Payoff	0	168,552	0	0	PD (Duration)
FVU2	200	20,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/14/2012	123.9466	08/09/2012	124.1615	Sale or Payoff	0	42,972	0	0	PD (Duration)
TYZ2	1,496	149,600,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/27/2012	133.5169	10/10/2012	132.8880	Sale or Payoff	0	(940,819)	0	0	PD (Duration)
USU2	616	61,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	149.2200	08/30/2012	148.9675	Sale or Payoff	0	(155,577)	0	0	PD (Duration)
TYM2	514	51,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/26/2012	132.0794	05/09/2012	133.2175	Sale or Payoff	0	584,965	0	0	PD (Duration)
TYM2	385	38,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	128.0482	04/11/2012	131.2800	Sale or Payoff	0	1,244,249	0	0	PD (Duration)
USZ2	138	13,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	09/17/2012	145.5925	Sale or Payoff	0	(581,463)	0	0	PD (Duration)
FVM2	426	42,600,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.0801	03/20/2012	121.7253	Sale or Payoff	0	(577,154)	0	0	PD (Duration)
USZ2	273	27,300,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	09/14/2012	145.4362	Sale or Payoff	0	(1,192,941)	0	0	PD (Duration)
USM2	191	19,100,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	141.6653	03/05/2012	140.9362	Sale or Payoff	0	(139,262)	0	0	PD (Duration)
TYU2	60	6,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4232	06/11/2012	133.4206	Sale or Payoff	0	(154)	0	0	PD (Duration)
USM2	231	23,100,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	141.6653	04/06/2012	137.9987	Sale or Payoff	0	(846,990)	0	0	PD (Duration)
FVM2	1,330	133,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/15/2012	121.9700	04/18/2012	123.5300	Sale or Payoff	0	2,074,720	0	0	PD (Duration)
FVU2	82	8,200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6263	09/07/2012	124.4362	Sale or Payoff	0	(15,585)	0	0	PD (Duration)
FVM2	992	99,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7825	06/15/2012	124.3112	Sale or Payoff	0	524,460	0	0	PD (Duration)
FVM2	8	800,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7825	06/15/2012	124.3425	Sale or Payoff	0	4,480	0	0	PD (Duration)
FVU2	399	39,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6263	09/10/2012	124.7253	Sale or Payoff	0	39,502	0	0	PD (Duration)
FVH2	1,267	126,700,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/24/2012	123.1028	02/29/2012	123.2793	Sale or Payoff	0	223,534	0	0	PD (Duration)
FVM2	52	5,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/15/2012	121.9700	05/09/2012	124.1458	Sale or Payoff	0	113,141	0	0	PD (Duration)
TYZ2	896	89,600,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/20/2012	133.5638	11/28/2012	133.9987	Sale or Payoff	0	389,706	0	0	PD (Duration)
FVU2	92	9,200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/31/2012	124.9700	09/12/2012	124.4980	Sale or Payoff	0	(43,425)	0	0	PD (Duration)
USZ2	681	68,100,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/25/2012	148.0613	11/26/2012	150.0300	Sale or Payoff	0	1,340,665	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USM2	117	11,700,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	136.5325	05/18/2012	147.9661	Sale or Payoff	0	1,337,732	0	0	PD (Duration)
TYH3	165	16,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	133.5325	12/21/2012	132.5612	Sale or Payoff	0	(160,266)	0	0	PD (Duration)
TYM2	214	21,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/07/2012	132.7044	05/16/2012	133.3268	Sale or Payoff	0	133,202	0	0	PD (Duration)
USH2	363	36,300,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/01/2011	140.2207	01/20/2012	142.5612	Sale or Payoff	0	849,598	0	0	PD (Duration)
TYZ2	274	27,400,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/22/2012	132.0638	10/25/2012	131.9675	Sale or Payoff	0	(26,389)	0	0	PD (Duration)
TYM2	331	33,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/22/2012	128.7044	04/18/2012	131.6550	Sale or Payoff	0	976,637	0	0	PD (Duration)
FVU2	1,010	101,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6263	09/10/2012	124.7253	Sale or Payoff	0	99,993	0	0	PD (Duration)
USH3	673	67,300,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	148.7044	11/28/2012	150.0300	Sale or Payoff	0	892,105	0	0	PD (Duration)
TYH2	142	14,200,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	130.0013	02/28/2012	131.6066	Sale or Payoff	0	227,959	0	0	PD (Duration)
TUM2	2,911	582,200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	110.1256	03/13/2012	110.0306	Sale or Payoff	0	(553,265)	0	0	PD (Duration)
TYH2	84	8,400,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/19/2011	131.3138	01/20/2012	130.4987	Sale or Payoff	0	(68,465)	0	0	PD (Duration)
USZ2	294	29,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	151.5325	10/16/2012	148.9675	Sale or Payoff	0	(754,128)	0	0	PD (Duration)
TYM2	176	17,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4082	03/15/2012	128.8737	Sale or Payoff	0	(446,068)	0	0	PD (Duration)
FVM2	426	42,600,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.4232	03/28/2012	122.5443	Sale or Payoff	0	(374,407)	0	0	PD (Duration)
USZ2	698	69,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/07/2012	150.8450	10/24/2012	147.5612	Sale or Payoff	0	(2,292,099)	0	0	PD (Duration)
USZ2	17	1,700,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	150.4466	10/16/2012	148.9675	Sale or Payoff	0	(25,145)	0	0	PD (Duration)
TYH3	171	17,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4388	12/21/2012	132.3105	Sale or Payoff	0	(192,932)	0	0	PD (Duration)
TYH3	544	54,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4388	12/21/2012	132.3574	Sale or Payoff	0	(588,273)	0	0	PD (Duration)
TYH3	21	2,100,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4388	12/20/2012	132.2324	Sale or Payoff	0	(25,334)	0	0	PD (Duration)
TUZ2	607	121,400,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/17/2012	110.1413	11/21/2012	110.2181	Sale or Payoff	0	93,290	0	0	PD (Duration)
TYM2	202	20,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4232	04/06/2012	130.8112	Sale or Payoff	0	(123,611)	0	0	PD (Duration)
TYU2	1,641	164,100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	132.7513	05/31/2012	133.9395	Sale or Payoff	0	1,949,935	0	0	PD (Duration)
TYU2	282	28,200,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/26/2012	133.4700	07/10/2012	134.4675	Sale or Payoff	0	281,278	0	0	PD (Duration)
TYM2	477	47,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/30/2012	129.5794	04/27/2012	131.9987	Sale or Payoff	0	1,154,013	0	0	PD (Duration)
FVM2	216	21,600,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/14/2012	124.0847	Sale or Payoff	0	68,635	0	0	PD (Duration)
FVU2	1,000	100,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/26/2012	123.8763	09/06/2012	124.8425	Sale or Payoff	0	966,190	0	0	PD (Duration)
FVZ2	422	42,200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/12/2012	124.3216	11/21/2012	124.4831	Sale or Payoff	0	68,154	0	0	PD (Duration)
TYU2	665	66,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/02/2012	134.0325	08/02/2012	133.9987	Sale or Payoff	0	(22,484)	0	0	PD (Duration)
TYU2	733	73,300,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4700	06/21/2012	133.3581	Sale or Payoff	0	(82,048)	0	0	PD (Duration)
TYZ2	2,406	240,600,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/21/2012	133.5807	11/29/2012	133.9824	Sale or Payoff	0	966,394	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
YMH2	15	1,573,725	AUD 3YR BOND FUT (SYDNEY EXCH) Mar 2012 0000YMH2	Bond Portfolio Hedge	D1	Interest	03/16/2012	SFE	12/14/2011	109.3199	03/13/2012	107.6818	Sale or Payoff	0	(24,571)	0	0	PD (Duration)
TUM2	6	1,200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/30/2012	110.0710	06/19/2012	110.1947	Sale or Payoff	0	1,485	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/11/2012	133.1107	10/15/2012	133.2644	Sale or Payoff	0	154	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/08/2012	133.5169	11/15/2012	134.0300	Sale or Payoff	0	513	0	0	PD (Duration)
TUZ2	1	200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/28/2012	110.2741	11/21/2012	110.2181	Sale or Payoff	0	(112)	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/13/2012	132.6575	09/24/2012	132.9519	Sale or Payoff	0	294	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/24/2012	124.5013	09/12/2012	124.6308	Sale or Payoff	0	130	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/19/2012	132.1732	11/01/2012	132.7800	Sale or Payoff	0	607	0	0	PD (Duration)
TUM2	1	200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/16/2012	109.9694	05/18/2012	110.1784	Sale or Payoff	0	418	0	0	PD (Duration)
UBH2	1	127,930	EURO BUXL 30YR BOND Mar 2012 0000UBH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUR	12/06/2011	161.1337	01/06/2012	170.3974	Sale or Payoff	0	9,264	0	0	PD (Duration)
TYM2	1	100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/23/2012	133.6419	06/15/2012	134.3615	Sale or Payoff	0	720	0	0	PD (Duration)
TUZ2	3	600,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/01/2012	110.2663	12/03/2012	110.2415	Sale or Payoff	0	(148)	0	0	PD (Duration)
TUZ2	1	200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/01/2012	110.2663	11/21/2012	110.1947	Sale or Payoff	0	(143)	0	0	PD (Duration)
JBH2	3	3,704,618	JPN 10YR BOND (TSE) Mar 2012 0000JBH2	Bond Portfolio Hedge	D1	Interest	03/21/2012	TSE	12/06/2011	1.8213	03/02/2012	1.8323	Sale or Payoff	0	33,137	0	0	PD (Duration)
TYU2	7	700,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/31/2012	134.0638	06/04/2012	134.4675	Sale or Payoff	0	2,826	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/10/2012	133.7669	08/15/2012	132.7644	Sale or Payoff	0	(1,003)	0	0	PD (Duration)
FVH2	3	300,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/27/2012	123.4317	03/12/2012	123.1540	Sale or Payoff	0	(833)	0	0	PD (Duration)
FVH2	2	200,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/27/2012	123.4317	03/01/2012	123.2916	Sale or Payoff	0	(280)	0	0	PD (Duration)
RXH2	2	261,060	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	12/06/2011	181.2145	01/04/2012	186.2284	Sale or Payoff	0	10,028	0	0	PD (Duration)
OEM2	2	266,640	Euro-Bobl Future Jun 2012 00000EM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	02/29/2012	166.3466	03/02/2012	166.4350	Sale or Payoff	0	177	0	0	PD (Duration)
WNU2	105	10,500,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.5058	09/04/2012	170.4362	Sale or Payoff	0	622,697	0	0	PD (Duration)
WNU2	7	700,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/18/2012	165.1895	08/22/2012	163.8112	Sale or Payoff	0	(9,648)	0	0	PD (Duration)
WNU2	200	20,000,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/05/2012	168.6575	09/05/2012	170.3737	Sale or Payoff	0	343,238	0	0	PD (Duration)
WNM2	8	800,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/15/2012	148.8763	06/05/2012	173.7175	Sale or Payoff	0	198,730	0	0	PD (Duration)
WNM2	2	200,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9075	05/23/2012	164.2175	Sale or Payoff	0	12,620	0	0	PD (Duration)
WNZ2	68	6,800,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/24/2012	165.9232	11/19/2012	169.0612	Sale or Payoff	0	213,388	0	0	PD (Duration)
WNZ2	87	8,700,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/05/2012	168.9232	11/30/2012	167.1550	Sale or Payoff	0	(153,832)	0	0	PD (Duration)
WNZ2	200	20,000,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	161.2513	11/30/2012	167.1550	Sale or Payoff	0	1,180,738	0	0	PD (Duration)
TUZ2	4	800,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/17/2012	110.1413	11/21/2012	110.2181	Sale or Payoff	0	615	0	0	PD (Duration)
DUH2	12	1,599,840	Euro-Schatz Future Mar 2012 0000DUH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	11/30/2011	146.6542	03/02/2012	147.2668	Sale or Payoff	0	7,351	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
CNH2	16	1,602,323	CAN 10YR BOND FUTURE Mar 2012 0000CNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	MSE	11/29/2011	128.1576	02/27/2012	129.4056	Sale or Payoff	0	19,969	0	0	PD (Duration)
TUZ2	16	3,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/31/2012	110.1651	12/05/2012	110.2572	Sale or Payoff	0	2,948	0	0	PD (Duration)
TUH2	9	1,800,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/21/2012	110.2119	02/22/2012	110.2025	Sale or Payoff	0	(170)	0	0	PD (Duration)
CNM2	2	198,265	CAN 10YR BOND FUTURE Jun 2012 0000CNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	MSE	03/05/2012	134.3043	05/17/2012	135.6272	Sale or Payoff	0	2,646	0	0	PD (Duration)
OGH2	1	157,955	GILT FUTURE Mar 2012 00000GH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	LIF	01/04/2012	182.3377	02/07/2012	179.9644	Sale or Payoff	0	(2,373)	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	124.1263	09/04/2012	124.9519	Sale or Payoff	0	826	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1028	09/11/2012	124.6550	Sale or Payoff	0	552	0	0	PD (Duration)
FVZ2	10	1,000,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/12/2012	124.3145	10/09/2012	124.5065	Sale or Payoff	0	1,921	0	0	PD (Duration)
TYZ2	600	60,000,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	132.2669	09/25/2012	133.1550	Sale or Payoff	0	532,839	0	0	PD (Duration)
FVM2	300	30,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/23/2012	124.1028	06/19/2012	124.2097	Sale or Payoff	0	32,045	0	0	PD (Duration)
USZ2	92	9,200,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/23/2012	150.0950	11/28/2012	150.8737	Sale or Payoff	0	71,639	0	0	PD (Duration)
FVU2	200	20,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/14/2012	123.9778	08/09/2012	124.1615	Sale or Payoff	0	36,722	0	0	PD (Duration)
FVU2	492	49,200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6653	09/10/2012	124.7253	Sale or Payoff	0	29,490	0	0	PD (Duration)
USU2	90	9,000,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.4388	07/23/2012	152.8112	Sale or Payoff	0	303,520	0	0	PD (Duration)
FVU2	399	39,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/13/2012	123.7669	07/27/2012	124.4362	Sale or Payoff	0	267,057	0	0	PD (Duration)
TYU2	880	88,000,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/13/2012	133.4857	06/25/2012	133.4362	Sale or Payoff	0	(43,503)	0	0	PD (Duration)
TYM2	557	55,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/10/2012	131.0794	05/04/2012	132.6536	Sale or Payoff	0	876,849	0	0	PD (Duration)
FVZ2	13	1,300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/19/2012	123.9310	12/04/2012	124.8034	Sale or Payoff	0	11,342	0	0	PD (Duration)
TYZ2	455	45,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/11/2012	133.0026	10/16/2012	133.0300	Sale or Payoff	0	12,449	0	0	PD (Duration)
TYH2	444	44,400,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/23/2011	130.3607	02/15/2012	131.4206	Sale or Payoff	0	470,613	0	0	PD (Duration)
USM2	332	33,200,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/04/2012	137.2513	05/18/2012	147.9661	Sale or Payoff	0	3,557,334	0	0	PD (Duration)
TYH2	691	69,100,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/06/2012	131.5638	02/28/2012	131.6066	Sale or Payoff	0	29,606	0	0	PD (Duration)
USU2	1,503	150,300,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/10/2012	150.4700	08/29/2012	149.2175	Sale or Payoff	0	(1,882,598)	0	0	PD (Duration)
USZ2	243	24,300,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.4388	10/22/2012	146.8737	Sale or Payoff	0	(623,310)	0	0	PD (Duration)
FVZ2	1	100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/26/2012	124.5091	12/07/2012	124.8268	Sale or Payoff	0	318	0	0	PD (Duration)
TYM2	168	16,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/03/2012	129.9544	05/01/2012	132.1237	Sale or Payoff	0	364,445	0	0	PD (Duration)
USZ2	381	38,100,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	149.0950	11/01/2012	148.3483	Sale or Payoff	0	(284,487)	0	0	PD (Duration)
TUU2	326	65,200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/16/2012	110.1256	06/06/2012	110.2415	Sale or Payoff	0	75,572	0	0	PD (Duration)
TYU2	29	2,900,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4075	06/13/2012	133.7018	Sale or Payoff	0	8,535	0	0	PD (Duration)
TYU2	358	35,800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4075	06/13/2012	133.6706	Sale or Payoff	0	94,177	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYM2	88	8,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/08/2012	132.8138	05/16/2012	133.3112	Sale or Payoff	0	43,775	0	0	PD (Duration)
TYM2	195	19,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/09/2012	131.1732	05/04/2012	132.6081	Sale or Payoff	0	279,813	0	0	PD (Duration)
FVZ2	195	19,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.3528	10/25/2012	123.7708	Sale or Payoff	0	(113,493)	0	0	PD (Duration)
TYH3	172	17,200,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/20/2012	132.2018	Sale or Payoff	0	(222,279)	0	0	PD (Duration)
TYH3	7	700,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/04/2012	133.5612	Sale or Payoff	0	469	0	0	PD (Duration)
TYM2	537	53,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/03/2012	132.0013	05/16/2012	133.1081	Sale or Payoff	0	594,360	0	0	PD (Duration)
TYH2	142	14,200,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	130.8450	01/20/2012	130.4987	Sale or Payoff	0	(49,176)	0	0	PD (Duration)
TYM2	1,435	143,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.4857	03/01/2012	130.5612	Sale or Payoff	0	(1,326,564)	0	0	PD (Duration)
FVH2	3,562	356,200,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/05/2012	123.1504	02/29/2012	123.2793	Sale or Payoff	0	458,973	0	0	PD (Duration)
TYU2	366	36,600,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/08/2012	133.4700	08/10/2012	133.7487	Sale or Payoff	0	102,001	0	0	PD (Duration)
TYM2	468	46,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/12/2012	131.1107	05/07/2012	132.6862	Sale or Payoff	0	737,364	0	0	PD (Duration)
TYU2	58	5,800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/08/2012	133.6107	08/14/2012	133.1393	Sale or Payoff	0	(27,336)	0	0	PD (Duration)
TYU2	617	61,700,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	134.1263	08/02/2012	133.9987	Sale or Payoff	0	(78,705)	0	0	PD (Duration)
TYZ2	222	22,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/22/2012	132.0482	11/07/2012	133.5456	Sale or Payoff	0	332,432	0	0	PD (Duration)
TYM2	951	95,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4075	03/30/2012	129.8268	Sale or Payoff	0	(1,503,231)	0	0	PD (Duration)
TYM2	284	28,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4075	03/30/2012	129.9050	Sale or Payoff	0	(426,727)	0	0	PD (Duration)
FVU2	233	23,300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/14/2012	123.8685	07/27/2012	124.4362	Sale or Payoff	0	132,286	0	0	PD (Duration)
TYM2	1,600	160,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.3137	03/07/2012	131.2487	Sale or Payoff	0	(103,984)	0	0	PD (Duration)
WNZ2	50	5,000,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/26/2012	166.0013	11/26/2012	167.2487	Sale or Payoff	0	62,372	0	0	PD (Duration)
FVM2	420	42,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7747	06/15/2012	124.3112	Sale or Payoff	0	225,331	0	0	PD (Duration)
FVM2	1,382	138,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/28/2012	122.4323	05/16/2012	124.0143	Sale or Payoff	0	2,186,390	0	0	PD (Duration)
FVU2	12	1,200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/29/2012	124.4987	Sale or Payoff	0	6,063	0	0	PD (Duration)
FVU2	65	6,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/30/2012	124.7357	09/11/2012	124.6940	Sale or Payoff	0	(2,705)	0	0	PD (Duration)
FVU2	55	5,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/31/2012	124.9050	Sale or Payoff	0	50,133	0	0	PD (Duration)
TYM2	20	2,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	133.6432	05/29/2012	133.7643	Sale or Payoff	0	2,422	0	0	PD (Duration)
FVU2	288	28,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/08/2012	124.0482	07/02/2012	124.2846	Sale or Payoff	0	68,092	0	0	PD (Duration)
WNZ2	42	4,200,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/26/2012	166.0013	11/26/2012	167.2800	Sale or Payoff	0	53,705	0	0	PD (Duration)
TUU2	49	9,800,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/22/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	4,468	0	0	PD (Duration)
FVM2	679	67,900,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/23/2012	124.1028	06/19/2012	124.2018	Sale or Payoff	0	67,223	0	0	PD (Duration)
FVU2	25	2,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	123.8216	07/02/2012	124.2846	Sale or Payoff	0	11,575	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYU2	373	37,300,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.3607	06/13/2012	133.6706	Sale or Payoff	0	115,608	0	0	PD (Duration)
USM2	42	4,200,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/20/2012	135.8450	05/18/2012	147.9661	Sale or Payoff	0	509,087	0	0	PD (Duration)
TYM2	412	41,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	130.4075	03/27/2012	129.5456	Sale or Payoff	0	(355,117)	0	0	PD (Duration)
FVU2	233	23,300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9622	09/04/2012	124.9518	Sale or Payoff	0	230,583	0	0	PD (Duration)
FVH2	14	1,400,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/01/2011	122.7044	02/01/2012	123.9831	Sale or Payoff	0	17,902	0	0	PD (Duration)
USZ2	268	26,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	10/15/2012	149.6237	Sale or Payoff	0	(48,842)	0	0	PD (Duration)
USZ2	369	36,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	09/14/2012	145.6550	Sale or Payoff	0	(1,531,718)	0	0	PD (Duration)
USZ2	163	16,300,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	09/17/2012	145.4987	Sale or Payoff	0	(702,081)	0	0	PD (Duration)
USZ2	39	3,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	09/14/2012	144.7487	Sale or Payoff	0	(197,233)	0	0	PD (Duration)
FVH3	28	2,800,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	12/03/2012	124.7122	12/27/2012	124.2240	Sale or Payoff	0	(13,671)	0	0	PD (Duration)
TYZ2	362	36,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	132.9388	09/14/2012	131.8581	Sale or Payoff	0	(391,208)	0	0	PD (Duration)
TUM2	388	77,600,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	110.1335	05/16/2012	110.2181	Sale or Payoff	0	65,694	0	0	PD (Duration)
TYU2	258	25,800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4232	06/11/2012	133.4206	Sale or Payoff	0	(660)	0	0	PD (Duration)
USU2	73	7,300,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	147.2591	06/12/2012	148.9987	Sale or Payoff	0	126,993	0	0	PD (Duration)
USU2	24	2,400,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	150.0013	08/29/2012	148.6237	Sale or Payoff	0	(33,061)	0	0	PD (Duration)
USU2	434	43,400,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/18/2012	151.2825	08/29/2012	149.2175	Sale or Payoff	0	(896,236)	0	0	PD (Duration)
USZ2	308	30,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/17/2012	145.2513	11/15/2012	151.6862	Sale or Payoff	0	1,981,962	0	0	PD (Duration)
FVM2	1,000	100,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	03/13/2012	122.5925	Sale or Payoff	0	(550,135)	0	0	PD (Duration)
TYZ2	125	12,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/16/2012	134.0482	11/20/2012	133.6237	Sale or Payoff	0	(53,054)	0	0	PD (Duration)
TYZ2	292	29,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	131.8450	09/25/2012	132.7643	Sale or Payoff	0	268,440	0	0	PD (Duration)
USZ2	15	1,500,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/07/2012	150.0325	10/24/2012	147.5612	Sale or Payoff	0	(37,070)	0	0	PD (Duration)
TUM2	318	63,600,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/25/2012	110.1478	Sale or Payoff	0	(80,314)	0	0	PD (Duration)
TYH3	64	6,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	133.5325	12/21/2012	132.3737	Sale or Payoff	0	(74,164)	0	0	PD (Duration)
TUM2	48	9,600,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/25/2012	110.1556	Sale or Payoff	0	(11,373)	0	0	PD (Duration)
TUM2	2,516	503,200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/21/2012	110.1478	Sale or Payoff	0	(635,441)	0	0	PD (Duration)
TYM2	488	48,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/07/2012	132.7044	05/16/2012	133.3737	Sale or Payoff	0	326,626	0	0	PD (Duration)
FVU2	1,983	198,300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/21/2012	123.9544	09/12/2012	124.6308	Sale or Payoff	0	1,341,356	0	0	PD (Duration)
TYZ2	544	54,400,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/09/2012	133.8450	11/16/2012	134.2175	Sale or Payoff	0	202,607	0	0	PD (Duration)
USH3	650	65,000,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	148.7044	11/29/2012	150.0534	Sale or Payoff	0	876,852	0	0	PD (Duration)
TYM2	1,099	109,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/27/2012	132.0325	05/09/2012	133.1550	Sale or Payoff	0	1,233,562	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USZ2	23	2,300,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0325	09/07/2012	150.4675	Sale or Payoff	0	10,004	0	0	PD (Duration)
USZ2	639	63,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0325	09/07/2012	149.8425	Sale or Payoff	0	(121,448)	0	0	PD (Duration)
USH3	23	2,300,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	148.7044	11/29/2012	149.6550	Sale or Payoff	0	21,863	0	0	PD (Duration)
USZ2	48	4,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0325	09/07/2012	150.1862	Sale or Payoff	0	7,377	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/04/2012	124.3841	06/06/2012	124.0755	Sale or Payoff	0	(309)	0	0	PD (Duration)
TYM2	269	26,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4082	03/09/2012	130.9050	Sale or Payoff	0	(135,369)	0	0	PD (Duration)
FVM2	19	1,900,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7903	06/18/2012	124.2643	Sale or Payoff	0	9,006	0	0	PD (Duration)
FVM2	1,860	186,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7903	06/19/2012	124.2097	Sale or Payoff	0	779,926	0	0	PD (Duration)
TYZ2	523	52,300,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/15/2012	133.8763	11/20/2012	133.7956	Sale or Payoff	0	(42,198)	0	0	PD (Duration)
FVM2	163	16,300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7903	06/18/2012	124.3112	Sale or Payoff	0	84,903	0	0	PD (Duration)
FVH2	1,171	117,100,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/30/2011	122.5026	02/01/2012	123.9831	Sale or Payoff	0	1,733,648	0	0	PD (Duration)
USZ2	48	4,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/15/2012	149.3450	11/27/2012	150.5925	Sale or Payoff	0	59,877	0	0	PD (Duration)
FVU2	238	23,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/20/2012	123.8464	09/06/2012	124.7018	Sale or Payoff	0	203,605	0	0	PD (Duration)
TUM2	495	99,000,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/30/2012	110.0710	06/20/2012	110.1869	Sale or Payoff	0	114,748	0	0	PD (Duration)
TYH2	495	49,500,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	130.8138	02/03/2012	131.6237	Sale or Payoff	0	400,920	0	0	PD (Duration)
FVM2	497	49,700,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/07/2012	124.0847	Sale or Payoff	0	157,923	0	0	PD (Duration)
FVM2	24	2,400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/12/2012	124.1862	Sale or Payoff	0	10,064	0	0	PD (Duration)
FVM2	432	43,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/14/2012	124.0847	Sale or Payoff	0	137,269	0	0	PD (Duration)
FVM2	1	100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/07/2012	124.0847	Sale or Payoff	0	318	0	0	PD (Duration)
TYZ2	576	57,600,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/18/2012	132.2044	10/23/2012	132.3737	Sale or Payoff	0	97,525	0	0	PD (Duration)
TUZ2	36	7,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/21/2012	110.1491	12/05/2012	110.2572	Sale or Payoff	0	7,783	0	0	PD (Duration)
TYZ2	232	23,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/21/2012	133.5807	11/30/2012	134.0143	Sale or Payoff	0	100,598	0	0	PD (Duration)
USZ2	259	25,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/15/2012	149.4388	11/27/2012	150.5925	Sale or Payoff	0	298,806	0	0	PD (Duration)
TYU2	149	14,900,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/06/2012	133.3372	06/08/2012	134.0599	Sale or Payoff	0	107,684	0	0	PD (Duration)
TUZ2	4	800,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	08/27/2012	110.1947	Sale or Payoff	0	427	0	0	PD (Duration)
TUU2	3	600,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/18/2012	110.0794	08/17/2012	110.1556	Sale or Payoff	0	457	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/02/2012	133.5950	07/03/2012	133.8425	Sale or Payoff	0	247	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	110.1881	08/17/2012	110.1556	Sale or Payoff	0	(65)	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/31/2012	134.6732	08/02/2012	134.0300	Sale or Payoff	0	(643)	0	0	PD (Duration)
TUZ2	3	600,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/12/2012	110.2116	12/10/2012	110.2572	Sale or Payoff	0	274	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/23/2012	133.5794	08/28/2012	133.9987	Sale or Payoff Sale	0	419	0	0	PD (Duration)
TYZ2	2	200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/02/2012	132.5325	11/15/2012	134.0300	Sale or Payoff Sale	0	2,995	0	0	PD (Duration)
TUH3	5	1,000,000	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/21/2012	110.1960	11/27/2012	110.1790	Sale or Payoff Sale	0	(169)	0	0	PD (Duration)
JBM2	3	3,774,060	JPN 10YR BOND (TSE) Jun 2012 0000JBM2	Bond Portfolio Hedge	D1	Interest	06/20/2012	TSE	03/02/2012	1.7559	05/28/2012	1.7681	Sale or Payoff Sale	0	36,768	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.2513	08/07/2012	133.5925	Sale or Payoff Sale	0	(659)	0	0	PD (Duration)
BJM2	1	126,215	10 YR JGB MINI (BJ) Jun 2012 0000BJM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	SGX	03/02/2012	1.7560	05/23/2012	1.7681	Sale or Payoff Sale	0	1,201	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/18/2012	132.2200	10/26/2012	132.2956	Sale or Payoff Sale	0	76	0	0	PD (Duration)
TUH2	6	1,200,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/16/2011	110.2975	02/22/2012	110.2025	Sale or Payoff Sale	0	(1,140)	0	0	PD (Duration)
CNH2	6	587,515	CAN 10YR BOND FUTURE Mar 2012 0000CNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	MSE	11/29/2011	128.1576	01/06/2012	129.3394	Sale or Payoff Sale	0	7,091	0	0	PD (Duration)
RXM2	4	528,200	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	184.1175	03/05/2012	184.1784	Sale or Payoff Sale	0	244	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	132.3919	09/28/2012	133.4675	Sale or Payoff Sale	0	1,076	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	133.7513	06/19/2012	133.4831	Sale or Payoff Sale	0	(268)	0	0	PD (Duration)
RXH2	1	127,930	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/03/2012	179.5626	01/06/2012	180.0535	Sale or Payoff Sale	0	491	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/05/2012	133.9857	07/19/2012	134.5456	Sale or Payoff Sale	0	560	0	0	PD (Duration)
WNM2	326	32,600,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1732	05/31/2012	169.3737	Sale or Payoff Sale	0	3,977,384	0	0	PD (Duration)
WNZ2	26	2,600,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	162.3528	11/19/2012	169.0612	Sale or Payoff Sale	0	174,418	0	0	PD (Duration)
WNM2	138	13,800,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9075	05/24/2012	165.4661	Sale or Payoff Sale	0	1,043,089	0	0	PD (Duration)
WNU2	70	7,000,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/31/2012	167.9544	09/04/2012	170.4362	Sale or Payoff Sale	0	173,727	0	0	PD (Duration)
WNH2	416	41,600,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/07/2011	154.3372	02/29/2012	157.0612	Sale or Payoff Sale	0	1,133,185	0	0	PD (Duration)
WNM2	199	19,900,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/01/2012	156.6263	06/06/2012	172.2175	Sale or Payoff Sale	0	3,102,647	0	0	PD (Duration)
WNH2	45	4,500,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/09/2011	157.2122	02/29/2012	156.6550	Sale or Payoff Sale	0	(25,076)	0	0	PD (Duration)
WNZ2	2,426	242,600,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/04/2012	168.9935	11/27/2012	166.9362	Sale or Payoff Sale	0	(4,990,882)	0	0	PD (Duration)
WNZ2	28	2,800,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/04/2012	168.9935	11/21/2012	166.6550	Sale or Payoff Sale	0	(65,478)	0	0	PD (Duration)
TYZ2	4	400,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	132.7278	10/17/2012	132.0300	Sale or Payoff Sale	0	(2,791)	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/23/2012	110.1335	03/14/2012	109.9053	Sale or Payoff Sale	0	(913)	0	0	PD (Duration)
TUH2	2	400,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/21/2012	110.2119	02/22/2012	110.2181	Sale or Payoff Sale	0	25	0	0	PD (Duration)
TUU2	3	600,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/31/2012	110.2116	08/20/2012	110.1556	Sale or Payoff Sale	0	(336)	0	0	PD (Duration)
RXU2	4	503,340	Euro-Bond Future Sep 2012 0000RXU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/24/2012	179.8332	05/24/2012	179.7781	Sale or Payoff Sale	0	(220)	0	0	PD (Duration)
BJM2	5	628,141	10 YR JGB MINI (BJ) Jun 2012 0000BJM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	SGX	03/02/2012	1.7560	05/28/2012	1.7676	Sale or Payoff Sale	0	5,754	0	0	PD (Duration)
JBZ2	1	1,217,730	JPN 10YR BOND (TSE) Dec 2012 0000JBZ2	Bond Portfolio Hedge	D1	Interest	12/20/2012	TSE	08/30/2012	1.8250	11/27/2012	1.8369	Sale or Payoff Sale	0	11,853	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVZ2	7	700,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/10/2012	124.4232	10/09/2012	124.5065	Sale or Payoff Sale	0	584	0	0	PD (Duration)
FVZ2	1	100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/04/2012	124.6575	10/09/2012	124.5065	Sale or Payoff Sale	0	(151)	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1028	09/10/2012	124.7018	Sale or Payoff Sale	0	599	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/18/2012	124.1419	09/07/2012	124.5456	Sale or Payoff Sale	0	404	0	0	PD (Duration)
TYM2	344	34,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/02/2012	129.8138	04/27/2012	131.9987	Sale or Payoff Sale	0	751,619	0	0	PD (Duration)
TYM2	1,415	141,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/27/2012	132.0794	05/10/2012	132.5768	Sale or Payoff Sale	0	703,878	0	0	PD (Duration)
TYU2	395	39,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4401	06/11/2012	133.5143	Sale or Payoff Sale	0	29,323	0	0	PD (Duration)
TYU2	799	79,900,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4401	06/11/2012	133.4518	Sale or Payoff Sale	0	9,376	0	0	PD (Duration)
TYH2	825	82,500,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/22/2012	130.9075	02/29/2012	131.7002	Sale or Payoff Sale	0	653,917	0	0	PD (Duration)
FVU2	157	15,700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	123.8138	07/02/2012	124.2846	Sale or Payoff Sale	0	73,917	0	0	PD (Duration)
FVM2	2,692	269,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/16/2012	121.9544	05/09/2012	124.1458	Sale or Payoff Sale	0	5,899,309	0	0	PD (Duration)
FVU2	1,345	134,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/22/2012	123.7825	09/06/2012	124.8425	Sale or Payoff Sale	0	1,425,619	0	0	PD (Duration)
TYZ2	131	13,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	132.7513	08/31/2012	132.9987	Sale or Payoff Sale	0	32,415	0	0	PD (Duration)
TYH2	1,530	153,000,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	129.6263	01/10/2012	130.7018	Sale or Payoff Sale	0	1,645,614	0	0	PD (Duration)
FVZ2	696	69,600,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/12/2012	124.3145	11/07/2012	124.5052	Sale or Payoff Sale	0	132,743	0	0	PD (Duration)
USH2	2	200,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/01/2012	144.8763	02/28/2012	143.9675	Sale or Payoff Sale	0	(1,818)	0	0	PD (Duration)
FVU2	184	18,400,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	124.1263	06/06/2012	124.0755	Sale or Payoff Sale	0	(9,341)	0	0	PD (Duration)
TYU2	215	21,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/08/2012	133.4388	08/14/2012	133.1393	Sale or Payoff Sale	0	(64,379)	0	0	PD (Duration)
USM2	2	200,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5325	03/05/2012	140.9362	Sale or Payoff Sale	0	(3,193)	0	0	PD (Duration)
TYZ2	501	50,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	132.7825	08/31/2012	132.9831	Sale or Payoff Sale	0	100,483	0	0	PD (Duration)
FVM2	1,240	124,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/21/2012	121.6419	05/09/2012	124.1458	Sale or Payoff Sale	0	3,104,864	0	0	PD (Duration)
FVH2	1,000	100,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/09/2012	123.5013	03/06/2012	123.4831	Sale or Payoff Sale	0	(18,185)	0	0	PD (Duration)
TYZ2	31	3,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	132.2669	10/23/2012	132.3737	Sale or Payoff Sale	0	3,311	0	0	PD (Duration)
TYZ2	2,013	201,300,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/21/2012	133.4401	11/29/2012	133.9824	Sale or Payoff Sale	0	1,091,620	0	0	PD (Duration)
USU2	97	9,700,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	150.0013	08/29/2012	149.2175	Sale or Payoff Sale	0	(76,030)	0	0	PD (Duration)
TYZ2	869	86,900,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	132.2669	10/23/2012	132.2175	Sale or Payoff Sale	0	(42,959)	0	0	PD (Duration)
USH2	135	13,500,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/01/2011	140.3450	01/20/2012	142.5612	Sale or Payoff Sale	0	299,186	0	0	PD (Duration)
USZ2	78	7,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.3450	10/22/2012	146.8737	Sale or Payoff Sale	0	(192,762)	0	0	PD (Duration)
TUZ2	152	30,400,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	11/21/2012	110.1947	Sale or Payoff Sale	0	16,236	0	0	PD (Duration)
FVZ2	2	200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/26/2012	124.5794	12/07/2012	124.8268	Sale or Payoff Sale	0	495	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYU2	11	1,100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	133.6263	06/25/2012	133.5143	Sale or Payoff	0	(1,231)	0	0	PD (Duration)
FVZ2	592	59,200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/05/2012	124.5325	09/06/2012	124.3893	Sale or Payoff	0	(84,766)	0	0	PD (Duration)
TUZ2	10	2,000,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	12/04/2012	110.2337	Sale or Payoff	0	1,849	0	0	PD (Duration)
USU2	188	18,800,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2513	08/28/2012	149.3112	Sale or Payoff	0	(176,731)	0	0	PD (Duration)
TYZ2	284	28,400,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/26/2012	133.3294	09/28/2012	133.7018	Sale or Payoff	0	105,773	0	0	PD (Duration)
FVM2	1	100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/18/2012	123.5247	06/04/2012	124.5769	Sale or Payoff	0	1,052	0	0	PD (Duration)
TYZ2	1,068	106,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/12/2012	132.4544	09/25/2012	132.8737	Sale or Payoff	0	447,828	0	0	PD (Duration)
TUU2	376	75,200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/26/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	34,287	0	0	PD (Duration)
USZ2	74	7,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	149.0950	11/01/2012	148.6862	Sale or Payoff	0	(30,252)	0	0	PD (Duration)
TUU2	318	63,600,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/25/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	28,998	0	0	PD (Duration)
USZ2	669	66,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	146.3776	11/19/2012	151.4362	Sale or Payoff	0	3,384,210	0	0	PD (Duration)
USZ2	311	31,100,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	146.3776	11/26/2012	150.0300	Sale or Payoff	0	1,135,884	0	0	PD (Duration)
USZ2	209	20,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.7982	10/15/2012	149.6237	Sale or Payoff	0	(36,457)	0	0	PD (Duration)
TYH2	21	2,100,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.6419	01/18/2012	131.4675	Sale or Payoff	0	38,337	0	0	PD (Duration)
TYM2	525	52,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/08/2012	132.8138	05/18/2012	133.5768	Sale or Payoff	0	400,609	0	0	PD (Duration)
TYM2	8	800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/09/2012	131.1732	05/01/2012	132.1237	Sale or Payoff	0	7,605	0	0	PD (Duration)
USU2	236	23,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/18/2012	151.2200	08/29/2012	149.2175	Sale or Payoff	0	(472,604)	0	0	PD (Duration)
FVZ2	44	4,400,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/19/2012	123.9388	12/05/2012	124.8893	Sale or Payoff	0	41,825	0	0	PD (Duration)
FVZ2	947	94,700,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/07/2012	124.0885	10/24/2012	124.0365	Sale or Payoff	0	(49,334)	0	0	PD (Duration)
TYZ2	99	9,900,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/27/2012	133.4075	10/03/2012	133.6081	Sale or Payoff	0	19,856	0	0	PD (Duration)
FVZ2	13	1,300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/09/2012	124.5182	12/04/2012	124.7722	Sale or Payoff	0	3,301	0	0	PD (Duration)
USZ2	271	27,100,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/23/2012	147.7200	11/27/2012	150.5925	Sale or Payoff	0	778,431	0	0	PD (Duration)
USZ2	136	13,600,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/23/2012	147.7200	11/28/2012	150.8737	Sale or Payoff	0	428,902	0	0	PD (Duration)
TYH2	903	90,300,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/15/2011	130.5169	01/19/2012	130.6550	Sale or Payoff	0	124,673	0	0	PD (Duration)
FVZ2	2,353	235,300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5325	10/12/2012	124.4818	Sale or Payoff	0	(119,450)	0	0	PD (Duration)
FVZ2	222	22,200,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5325	10/03/2012	124.7331	Sale or Payoff	0	44,525	0	0	PD (Duration)
TYU2	81	8,100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	134.1263	08/02/2012	134.4206	Sale or Payoff	0	23,840	0	0	PD (Duration)
FVH2	1,043	104,300,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/06/2012	123.8919	03/01/2012	123.2916	Sale or Payoff	0	(626,084)	0	0	PD (Duration)
TYH3	405	40,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/03/2012	133.3450	12/21/2012	132.5612	Sale or Payoff	0	(317,443)	0	0	PD (Duration)
TYM2	557	55,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/26/2012	131.9544	05/09/2012	133.2175	Sale or Payoff	0	703,527	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
FVZ2	1,936	193,600,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/05/2012	124.4792	11/21/2012	124.4831	Sale or Payoff Sale	0	7,594	0	0	PD (Duration)
TYM2	427	42,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/10/2012	132.6575	05/29/2012	133.7643	Sale or Payoff Sale	0	472,610	0	0	PD (Duration)
FVU2	332	33,200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/30/2012	124.7357	09/11/2012	124.6550	Sale or Payoff Sale	0	(26,787)	0	0	PD (Duration)
WNZ2	126	12,600,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/26/2012	166.0013	11/26/2012	167.3737	Sale or Payoff Sale	0	172,927	0	0	PD (Duration)
WNZ2	14	1,400,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/26/2012	166.0013	11/26/2012	167.3112	Sale or Payoff Sale	0	18,339	0	0	PD (Duration)
TYH2	466	46,600,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/21/2011	130.4232	02/03/2012	131.6237	Sale or Payoff Sale	0	559,463	0	0	PD (Duration)
TYH2	115	11,500,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/21/2011	130.4232	02/10/2012	131.3581	Sale or Payoff Sale	0	107,518	0	0	PD (Duration)
FVU2	825	82,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/24/2012	124.4675	Sale or Payoff Sale	0	391,052	0	0	PD (Duration)
FVU2	190	19,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/31/2012	124.9362	Sale or Payoff Sale	0	179,123	0	0	PD (Duration)
FVH2	147	14,700,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/10/2012	123.5872	03/09/2012	123.2568	Sale or Payoff Sale	0	(48,567)	0	0	PD (Duration)
USH2	437	43,700,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	143.0247	01/12/2012	143.9675	Sale or Payoff Sale	0	411,983	0	0	PD (Duration)
TYM2	464	46,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	127.9388	04/10/2012	131.5925	Sale or Payoff Sale	0	1,695,312	0	0	PD (Duration)
TYH2	1	100,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/02/2011	129.0013	01/10/2012	130.7019	Sale or Payoff Sale	0	1,701	0	0	PD (Duration)
USZ2	556	55,600,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/06/2012	148.3450	11/28/2012	150.8737	Sale or Payoff Sale	0	1,405,952	0	0	PD (Duration)
USU2	45	4,500,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	149.2200	08/30/2012	149.2800	Sale or Payoff Sale	0	2,697	0	0	PD (Duration)
TYM2	178	17,800,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	131.0794	03/27/2012	129.5456	Sale or Payoff Sale	0	(273,018)	0	0	PD (Duration)
TYM2	1,422	142,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	131.0794	03/30/2012	129.8268	Sale or Payoff Sale	0	(1,781,140)	0	0	PD (Duration)
FVZ2	30	3,000,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/04/2012	124.6497	09/06/2012	124.3425	Sale or Payoff Sale	0	(9,217)	0	0	PD (Duration)
USZ2	12	1,200,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	149.8060	10/09/2012	147.9050	Sale or Payoff Sale	0	(22,812)	0	0	PD (Duration)
USM2	55	5,500,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	141.6653	05/16/2012	146.3099	Sale or Payoff Sale	0	255,450	0	0	PD (Duration)
USU2	134	13,400,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	150.0013	08/29/2012	148.6550	Sale or Payoff Sale	0	(180,406)	0	0	PD (Duration)
TYH3	945	94,500,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/27/2012	133.2513	12/04/2012	133.5612	Sale or Payoff Sale	0	292,893	0	0	PD (Duration)
USZ2	108	10,800,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0169	09/07/2012	149.8425	Sale or Payoff Sale	0	(18,839)	0	0	PD (Duration)
USZ2	85	8,500,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/12/2012	150.0325	11/26/2012	150.0300	Sale or Payoff Sale	0	(218)	0	0	PD (Duration)
TYM2	146	14,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/22/2012	128.7044	04/16/2012	131.7331	Sale or Payoff Sale	0	442,189	0	0	PD (Duration)
FVZ2	11	1,100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.3450	11/07/2012	124.5052	Sale or Payoff Sale	0	1,762	0	0	PD (Duration)
TYZ2	72	7,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	133.7513	09/14/2012	132.1550	Sale or Payoff Sale	0	(114,934)	0	0	PD (Duration)
TYU2	358	35,800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	134.1419	08/02/2012	134.4362	Sale or Payoff Sale	0	105,365	0	0	PD (Duration)
FVM2	40	4,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7903	06/18/2012	124.3268	Sale or Payoff Sale	0	21,460	0	0	PD (Duration)
TYM2	200	20,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.4635	03/05/2012	130.9362	Sale or Payoff Sale	0	(105,466)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYH2	97	9,700,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	129.6107	01/05/2012	130.4050	Sale or Payoff	0	77,049	0	0	PD (Duration)
TYH3	54	5,400,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4388	12/21/2012	132.3112	Sale or Payoff	0	(60,888)	0	0	PD (Duration)
FVU2	351	35,100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/21/2012	123.9466	09/12/2012	124.6308	Sale or Payoff	0	240,168	0	0	PD (Duration)
FVU2	199	19,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/20/2012	123.8464	09/06/2012	124.7175	Sale or Payoff	0	173,351	0	0	PD (Duration)
TYM2	197	19,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/02/2012	129.7825	04/27/2012	132.1081	Sale or Payoff	0	458,136	0	0	PD (Duration)
FVU2	293	29,300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/20/2012	123.8464	09/06/2012	124.6393	Sale or Payoff	0	232,345	0	0	PD (Duration)
TYH2	318	31,800,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/12/2012	131.1419	02/21/2012	130.7331	Sale or Payoff	0	(130,002)	0	0	PD (Duration)
USU2	300	30,000,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/08/2012	148.5638	08/30/2012	148.9675	Sale or Payoff	0	121,107	0	0	PD (Duration)
FVH2	1,821	182,100,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/30/2011	122.6895	01/25/2012	123.5612	Sale or Payoff	0	1,587,442	0	0	PD (Duration)
FVZ2	1,294	129,400,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/07/2012	124.2200	10/24/2012	124.0365	Sale or Payoff	0	(237,549)	0	0	PD (Duration)
FVM2	204	20,400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/14/2012	124.1940	Sale or Payoff	0	87,134	0	0	PD (Duration)
FVM2	1,105	110,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/12/2012	124.2565	Sale or Payoff	0	541,038	0	0	PD (Duration)
FVU2	163	16,300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/18/2012	124.1497	08/09/2012	124.1615	Sale or Payoff	0	1,913	0	0	PD (Duration)
FVM2	216	21,600,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/14/2012	124.0847	Sale or Payoff	0	68,635	0	0	PD (Duration)
FVM2	49	4,900,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/14/2012	124.1003	Sale or Payoff	0	16,336	0	0	PD (Duration)
USZ2	450	45,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.4075	10/19/2012	146.9987	Sale or Payoff	0	(1,083,965)	0	0	PD (Duration)
TYU2	546	54,600,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/14/2012	133.2044	08/21/2012	132.3268	Sale or Payoff	0	(479,148)	0	0	PD (Duration)
TYU2	341	34,100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4700	06/19/2012	133.5612	Sale or Payoff	0	31,096	0	0	PD (Duration)
TYM2	483	48,300,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/21/2012	128.1107	04/13/2012	131.4206	Sale or Payoff	0	1,598,701	0	0	PD (Duration)
TUZ2	3	600,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/01/2012	110.2741	12/05/2012	110.2572	Sale or Payoff	0	(101)	0	0	PD (Duration)
TYM2	3	300,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	130.7832	03/05/2012	131.0136	Sale or Payoff	0	691	0	0	PD (Duration)
DUM2	16	2,044,000	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/16/2012	143.8237	05/16/2012	144.5819	Sale or Payoff	0	12,131	0	0	PD (Duration)
TUM2	1	200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/12/2012	110.1960	06/22/2012	110.1556	Sale or Payoff	0	(81)	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/01/2012	134.2200	08/07/2012	133.8425	Sale or Payoff	0	(378)	0	0	PD (Duration)
YMM2	6	581,970	AUD 3YR BOND FUT (SYDNEY EXCH) Jun 2012 0000YMM2	Bond Portfolio Hedge	D1	Interest	06/18/2012	SFE	03/13/2012	112.2961	06/01/2012	116.3809	Sale or Payoff	0	24,509	0	0	PD (Duration)
TYU2	4	400,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/02/2012	133.4232	07/19/2012	134.5456	Sale or Payoff	0	4,490	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	110.1881	08/20/2012	110.1556	Sale or Payoff	0	(65)	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/31/2012	124.9544	09/12/2012	124.6315	Sale or Payoff	0	(323)	0	0	PD (Duration)
CNU2	9	877,749	CAN 10YR BOND FUTURE Sep 2012 0000CNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	MSE	05/17/2012	135.1797	06/19/2012	137.2572	Sale or Payoff	0	18,698	0	0	PD (Duration)
TUZ2	4	800,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/01/2012	110.2663	11/21/2012	110.2181	Sale or Payoff	0	(385)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TUM2	1	200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/07/2012	110.2741	06/26/2012	110.1556	Sale or Payoff	0	(237)	0	0	PD (Duration)
TUM2	1	200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/07/2012	110.2741	06/22/2012	110.1556	Sale or Payoff	0	(237)	0	0	PD (Duration)
TUH2	3	600,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/08/2012	110.3057	02/22/2012	110.2181	Sale or Payoff	0	(525)	0	0	PD (Duration)
FVZ2	1	100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/27/2012	124.5716	12/07/2012	124.8268	Sale or Payoff	0	255	0	0	PD (Duration)
FVH2	7	700,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/27/2012	123.4317	02/29/2012	123.2793	Sale or Payoff	0	(1,067)	0	0	PD (Duration)
RXH2	1	127,930	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/03/2012	179.5626	01/05/2012	179.9895	Sale or Payoff	0	427	0	0	PD (Duration)
TUZ2	3	600,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/19/2012	110.2194	10/05/2012	110.2181	Sale or Payoff	0	(8)	0	0	PD (Duration)
WNU2	27	2,700,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/16/2012	162.5638	09/05/2012	170.3737	Sale or Payoff	0	210,868	0	0	PD (Duration)
WNM2	74	7,400,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9075	05/25/2012	165.3341	Sale or Payoff	0	549,564	0	0	PD (Duration)
WNH2	210	21,000,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/07/2012	154.7825	03/01/2012	156.4050	Sale or Payoff	0	340,712	0	0	PD (Duration)
WNU2	59	5,900,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/01/2012	168.9857	09/05/2012	170.3737	Sale or Payoff	0	81,896	0	0	PD (Duration)
WNM2	190	19,000,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8997	05/31/2012	169.3737	Sale or Payoff	0	2,180,060	0	0	PD (Duration)
WNH2	121	12,100,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/09/2011	157.2122	03/01/2012	156.4050	Sale or Payoff	0	(97,677)	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/18/2012	110.0794	08/17/2012	110.1556	Sale or Payoff	0	152	0	0	PD (Duration)
TUM2	2	400,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/02/2012	110.0710	06/26/2012	110.1556	Sale or Payoff	0	339	0	0	PD (Duration)
TUU2	2	400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/22/2012	110.1178	08/20/2012	110.1556	Sale or Payoff	0	151	0	0	PD (Duration)
DUH2	10	1,333,200	Euro-Schatz Future Mar 2012 0000DUH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	01/19/2012	141.4261	03/02/2012	141.5547	Sale or Payoff	0	1,286	0	0	PD (Duration)
TUZ2	3	600,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	11/21/2012	110.2181	Sale or Payoff	0	461	0	0	PD (Duration)
FVM2	6	600,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/12/2012	123.0400	06/19/2012	124.2878	Sale or Payoff	0	7,487	0	0	PD (Duration)
FVU2	4	400,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	124.0247	09/06/2012	124.8425	Sale or Payoff	0	3,271	0	0	PD (Duration)
FVU2	7	700,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1107	09/10/2012	124.7253	Sale or Payoff	0	4,302	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/11/2012	123.9179	09/05/2012	124.8269	Sale or Payoff	0	909	0	0	PD (Duration)
TYU2	15	1,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4401	06/11/2012	133.4206	Sale or Payoff	0	(293)	0	0	PD (Duration)
FVU2	105	10,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.0247	09/05/2012	124.8425	Sale or Payoff	0	85,864	0	0	PD (Duration)
FVM2	493	49,300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/23/2012	124.1028	06/19/2012	124.1706	Sale or Payoff	0	33,402	0	0	PD (Duration)
FVU2	219	21,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.0247	09/04/2012	124.9518	Sale or Payoff	0	203,041	0	0	PD (Duration)
FVM2	98	9,800,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/07/2012	123.3450	03/28/2012	122.4518	Sale or Payoff	0	(87,532)	0	0	PD (Duration)
TYH3	20	2,000,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/30/2012	133.5247	12/21/2012	132.5612	Sale or Payoff	0	(19,270)	0	0	PD (Duration)
FVM2	89	8,900,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/07/2012	123.3450	03/28/2012	122.5443	Sale or Payoff	0	(71,268)	0	0	PD (Duration)
FVM2	928	92,800,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/07/2012	123.3841	03/28/2012	122.5443	Sale or Payoff	0	(779,360)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYH2	221	22,100,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	129.6263	01/05/2012	130.4050	Sale or Payoff	0	172,090	0	0	PD (Duration)
USM2	11	1,100,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	142.3763	03/05/2012	140.9362	Sale or Payoff	0	(15,841)	0	0	PD (Duration)
TYZ2	896	89,600,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/15/2012	133.9857	11/20/2012	133.7331	Sale or Payoff	0	(226,294)	0	0	PD (Duration)
TYZ2	41	4,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	132.6263	10/23/2012	132.2175	Sale or Payoff	0	(16,761)	0	0	PD (Duration)
FVZ2	90	9,000,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5247	10/24/2012	124.0365	Sale or Payoff	0	(43,944)	0	0	PD (Duration)
TYH2	950	95,000,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/19/2011	131.3607	01/20/2012	130.5300	Sale or Payoff	0	(789,151)	0	0	PD (Duration)
TUU2	400	80,000,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/21/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	36,476	0	0	PD (Duration)
TYH2	1,170	117,000,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/23/2011	130.3607	02/10/2012	131.3581	Sale or Payoff	0	1,167,005	0	0	PD (Duration)
TYU2	225	22,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	132.7435	06/04/2012	134.4987	Sale or Payoff	0	394,932	0	0	PD (Duration)
TYZ2	345	34,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/21/2012	133.4401	11/28/2012	133.9987	Sale or Payoff	0	192,720	0	0	PD (Duration)
FVM2	1,621	162,100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	123.1582	03/20/2012	121.7253	Sale or Payoff	0	(2,322,808)	0	0	PD (Duration)
USU2	300	30,000,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2513	08/29/2012	148.7487	Sale or Payoff	0	(450,768)	0	0	PD (Duration)
TUZ2	251	50,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	11/21/2012	110.2181	Sale or Payoff	0	38,576	0	0	PD (Duration)
TYU2	605	60,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	133.6263	06/29/2012	133.5449	Sale or Payoff	0	(49,238)	0	0	PD (Duration)
FVZ2	758	75,800,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/05/2012	124.5325	09/06/2012	124.3425	Sale or Payoff	0	(144,065)	0	0	PD (Duration)
TYH2	277	27,700,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/06/2012	131.5638	02/29/2012	131.7002	Sale or Payoff	0	37,776	0	0	PD (Duration)
TYM2	167	16,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/11/2012	131.2200	05/07/2012	132.6393	Sale or Payoff	0	237,026	0	0	PD (Duration)
USZ2	200	20,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	146.3776	11/15/2012	152.1550	Sale or Payoff	0	1,155,472	0	0	PD (Duration)
TUZ2	402	80,400,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/20/2012	110.2506	12/10/2012	110.2572	Sale or Payoff	0	5,252	0	0	PD (Duration)
USU2	31	3,100,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/17/2012	146.2357	05/23/2012	146.2002	Sale or Payoff	0	(1,100)	0	0	PD (Duration)
USU2	61	6,100,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/17/2012	146.2357	05/24/2012	146.7865	Sale or Payoff	0	33,599	0	0	PD (Duration)
FVZ2	316	31,600,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/27/2012	124.5872	12/07/2012	124.8268	Sale or Payoff	0	75,722	0	0	PD (Duration)
USU2	85	8,500,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.6575	07/31/2012	151.3425	Sale or Payoff	0	143,220	0	0	PD (Duration)
TYM2	394	39,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/09/2012	131.1732	05/01/2012	132.1706	Sale or Payoff	0	392,991	0	0	PD (Duration)
TYU2	983	98,300,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/06/2012	133.3450	06/08/2012	134.0599	Sale or Payoff	0	702,707	0	0	PD (Duration)
TYZ2	254	25,400,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	132.9700	09/25/2012	132.8737	Sale or Payoff	0	(24,463)	0	0	PD (Duration)
TYH3	253	25,300,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/20/2012	132.2175	Sale or Payoff	0	(323,004)	0	0	PD (Duration)
TYH3	706	70,600,000	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/29/2012	133.4942	12/20/2012	132.2168	Sale or Payoff	0	(901,843)	0	0	PD (Duration)
FVZ2	378	37,800,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/19/2012	123.9388	12/06/2012	124.9050	Sale or Payoff	0	365,220	0	0	PD (Duration)
FVH2	390	39,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/01/2011	122.6270	02/01/2012	123.9831	Sale or Payoff	0	528,891	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVH2	500	50,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/27/2011	122.6888	02/23/2012	123.2800	Sale or Payoff Sale	0	295,595	0	0	PD (Duration)
TYZ2	163	16,300,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	132.9857	09/25/2012	132.8737	Sale or Payoff Sale	0	(18,245)	0	0	PD (Duration)
FVH2	438	43,800,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/05/2012	123.1504	02/28/2012	123.4909	Sale or Payoff Sale	0	149,135	0	0	PD (Duration)
TYH2	13	1,300,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/15/2011	130.5169	01/20/2012	130.5300	Sale or Payoff Sale	0	170	0	0	PD (Duration)
TYH2	642	64,200,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/15/2011	130.5169	01/18/2012	131.4518	Sale or Payoff Sale	0	600,231	0	0	PD (Duration)
TYU2	502	50,200,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/08/2012	133.4700	08/10/2012	133.7643	Sale or Payoff Sale	0	147,746	0	0	PD (Duration)
FVZ2	20	2,000,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/12/2012	124.3067	11/19/2012	124.7083	Sale or Payoff Sale	0	8,033	0	0	PD (Duration)
TYZ2	602	60,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/22/2012	132.0794	11/07/2012	133.5456	Sale or Payoff Sale	0	882,646	0	0	PD (Duration)
TYM2	437	43,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/29/2012	129.7200	04/18/2012	131.6550	Sale or Payoff Sale	0	845,569	0	0	PD (Duration)
TYH2	1,545	154,500,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/14/2012	131.3919	02/29/2012	131.7002	Sale or Payoff Sale	0	476,249	0	0	PD (Duration)
FVH2	40	4,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/06/2012	123.8919	03/01/2012	123.2916	Sale or Payoff Sale	0	(24,011)	0	0	PD (Duration)
FVH3	2,345	234,500,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/27/2012	124.4310	12/13/2012	124.4349	Sale or Payoff Sale	0	9,198	0	0	PD (Duration)
TYH2	427	42,700,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/11/2012	131.2357	02/21/2012	130.7331	Sale or Payoff Sale	0	(214,593)	0	0	PD (Duration)
FVH2	570	57,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/20/2011	123.1028	02/09/2012	123.4440	Sale or Payoff Sale	0	194,478	0	0	PD (Duration)
USZ2	52	5,200,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.4075	10/23/2012	147.9675	Sale or Payoff Sale	0	(74,883)	0	0	PD (Duration)
TYM2	613	61,300,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/09/2012	131.1107	05/01/2012	132.1237	Sale or Payoff Sale	0	621,009	0	0	PD (Duration)
FVU2	190	19,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/31/2012	124.9284	Sale or Payoff Sale	0	177,639	0	0	PD (Duration)
TYM2	1,081	108,100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.3137	03/05/2012	130.9362	Sale or Payoff Sale	0	(408,067)	0	0	PD (Duration)
TYM2	23	2,300,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/24/2012	131.8450	05/09/2012	133.1393	Sale or Payoff Sale	0	29,769	0	0	PD (Duration)
USZ2	650	65,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/29/2012	151.3763	11/29/2012	150.9675	Sale or Payoff Sale	0	(265,727)	0	0	PD (Duration)
TYU2	752	75,200,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/22/2012	133.0339	07/09/2012	134.4675	Sale or Payoff Sale	0	1,078,075	0	0	PD (Duration)
TYZ2	901	90,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/18/2012	131.9700	10/25/2012	131.9675	Sale or Payoff Sale	0	(2,307)	0	0	PD (Duration)
FVU2	2,335	233,500,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/08/2012	124.0417	07/02/2012	124.2846	Sale or Payoff Sale	0	567,203	0	0	PD (Duration)
FVM2	344	34,400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/23/2012	124.0950	06/19/2012	124.2018	Sale or Payoff Sale	0	36,744	0	0	PD (Duration)
FVU2	122	12,200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9622	08/31/2012	124.9050	Sale or Payoff Sale	0	115,016	0	0	PD (Duration)
TYU2	574	57,400,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/08/2012	133.5339	06/21/2012	133.3425	Sale or Payoff Sale	0	(109,858)	0	0	PD (Duration)
TUM2	374	74,800,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	110.1335	03/13/2012	110.0306	Sale or Payoff Sale	0	(76,926)	0	0	PD (Duration)
USM2	103	10,300,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	141.6653	04/06/2012	139.3737	Sale or Payoff Sale	0	(236,037)	0	0	PD (Duration)
TUM2	391	78,200,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	110.1335	05/18/2012	110.1784	Sale or Payoff Sale	0	35,135	0	0	PD (Duration)
FVZ2	799	79,900,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5403	09/06/2012	124.3893	Sale or Payoff Sale	0	(120,647)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVM2	600	60,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/15/2012	121.9700	04/26/2012	123.7409	Sale or Payoff Sale	0	1,062,527	0	0	PD (Duration)
FVZ2	1,016	101,600,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5403	09/26/2012	124.6315	Sale or Payoff Sale	0	92,649	0	0	PD (Duration)
USU2	77	7,700,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	147.2591	07/19/2012	150.5300	Sale or Payoff Sale	0	251,858	0	0	PD (Duration)
FVU2	1,200	120,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/07/2012	123.9503	06/22/2012	123.8034	Sale or Payoff Sale	0	(176,312)	0	0	PD (Duration)
TYZ2	766	76,600,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/15/2012	134.0638	11/20/2012	133.6081	Sale or Payoff Sale	0	(349,055)	0	0	PD (Duration)
FVU2	191	19,100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/07/2012	123.9503	06/22/2012	123.8568	Sale or Payoff Sale	0	(17,872)	0	0	PD (Duration)
FVU2	24	2,400,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/31/2012	124.9700	09/12/2012	124.5215	Sale or Payoff Sale	0	(10,766)	0	0	PD (Duration)
USM2	418	41,800,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/30/2012	149.5950	05/30/2012	147.8112	Sale or Payoff Sale	0	(745,633)	0	0	PD (Duration)
USM2	92	9,200,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	136.5325	05/17/2012	146.8112	Sale or Payoff Sale	0	945,639	0	0	PD (Duration)
USM2	2	200,000	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	136.5325	05/17/2012	148.4987	Sale or Payoff Sale	0	23,932	0	0	PD (Duration)
TUM2	54	10,800,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/22/2012	110.1400	Sale or Payoff Sale	0	(14,482)	0	0	PD (Duration)
USZ2	15	1,500,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0169	09/07/2012	149.8112	Sale or Payoff Sale	0	(3,085)	0	0	PD (Duration)
TYZ2	387	38,700,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/09/2012	133.8450	11/16/2012	134.2018	Sale or Payoff Sale	0	138,087	0	0	PD (Duration)
USZ2	112	11,200,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	150.0325	09/07/2012	150.4362	Sale or Payoff Sale	0	45,213	0	0	PD (Duration)
FVZ2	517	51,700,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/23/2012	123.9857	12/06/2012	124.9050	Sale or Payoff Sale	0	475,286	0	0	PD (Duration)
USZ2	35	3,500,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	150.4466	10/15/2012	149.6237	Sale or Payoff Sale	0	(28,801)	0	0	PD (Duration)
TYZ2	1,000	100,000,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/09/2012	133.1575	10/16/2012	133.0300	Sale or Payoff Sale	0	(127,560)	0	0	PD (Duration)
FVU2	1,529	152,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.0325	08/24/2012	124.4675	Sale or Payoff Sale	0	665,023	0	0	PD (Duration)
FVZ2	675	67,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.4323	11/07/2012	124.5052	Sale or Payoff Sale	0	49,211	0	0	PD (Duration)
TYH2	718	71,800,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/12/2012	131.1419	02/22/2012	130.7800	Sale or Payoff Sale	0	(259,869)	0	0	PD (Duration)
TYH2	864	86,400,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/12/2012	131.1419	02/21/2012	130.5925	Sale or Payoff Sale	0	(474,712)	0	0	PD (Duration)
USU2	47	4,700,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/24/2012	148.8763	08/30/2012	148.9675	Sale or Payoff Sale	0	4,286	0	0	PD (Duration)
FVU2	81	8,100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/19/2012	124.6888	09/10/2012	124.7018	Sale or Payoff Sale	0	1,058	0	0	PD (Duration)
TYZ2	250	25,000,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/25/2012	131.7200	11/07/2012	133.5456	Sale or Payoff Sale	0	456,391	0	0	PD (Duration)
USZ2	33	3,300,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.4075	10/16/2012	148.7175	Sale or Payoff Sale	0	(22,772)	0	0	PD (Duration)
FVM2	65	6,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/13/2012	124.0768	Sale or Payoff Sale	0	20,146	0	0	PD (Duration)
FVU2	729	72,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/12/2012	123.8450	07/19/2012	124.6068	Sale or Payoff Sale	0	555,305	0	0	PD (Duration)
TYM2	165	16,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.4700	03/01/2012	130.5612	Sale or Payoff Sale	0	(149,954)	0	0	PD (Duration)
TYZ2	212	21,200,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/09/2012	133.8138	11/16/2012	134.2331	Sale or Payoff Sale	0	88,895	0	0	PD (Duration)
TYU2	596	59,600,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/06/2012	133.3372	06/11/2012	133.4206	Sale or Payoff Sale	0	49,717	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
DUH2	16	2,133,120	Euro-Schatz Future Mar 2012 0000DUH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	11/30/2011	146.6542	03/02/2012	147.2668	Sale or Payoff Sale	0	9,802	0	0	PD (Duration)
RXM2	1	134,235	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	02/29/2012	185.3811	02/29/2012	185.7384	Sale or Payoff Sale	0	357	0	0	PD (Duration)
YMM2	8	781,520	AUD 3YR BOND FUT (SYDNEY EXCH) Jun 2012 0000YMM2	Bond Portfolio Hedge	D1	Interest	06/18/2012	SFE	03/13/2012	112.2961	05/28/2012	115.6052	Sale or Payoff Sale	0	26,473	0	0	PD (Duration)
TUM2	3	600,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/22/2012	110.1100	05/18/2012	110.1784	Sale or Payoff Sale	0	410	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/31/2012	132.9544	11/09/2012	133.8581	Sale or Payoff Sale	0	904	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/15/2012	133.7825	06/19/2012	133.4831	Sale or Payoff Sale	0	(299)	0	0	PD (Duration)
XMH2	2	209,830	10Y BOND FUTURE Mar 2012 0000XMH2	Bond Portfolio Hedge	D1	Interest	03/16/2012	SFE	02/13/2012	123.9499	03/13/2012	124.2915	Sale or Payoff Sale	0	683	0	0	PD (Duration)
TYM2	1	100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.4857	02/29/2012	131.4012	Sale or Payoff Sale	0	(85)	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/11/2012	133.2200	10/11/2012	133.0925	Sale or Payoff Sale	0	(128)	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/15/2012	133.1888	10/22/2012	132.0143	Sale or Payoff Sale	0	(1,174)	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/05/2012	133.0638	10/05/2012	132.9050	Sale or Payoff Sale	0	(159)	0	0	PD (Duration)
TUU2	5	1,000,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/11/2012	110.2038	08/20/2012	110.1556	Sale or Payoff Sale	0	(482)	0	0	PD (Duration)
DUM2	11	1,455,575	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/05/2012	145.6867	03/06/2012	145.7544	Sale or Payoff Sale	0	745	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/18/2012	132.2200	10/23/2012	132.2175	Sale or Payoff Sale	0	(3)	0	0	PD (Duration)
USH3	1	100,000	U.S. Long Bond Future Mar 2013 0000USH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	09/13/2012	145.2200	11/29/2012	150.0534	Sale or Payoff Sale	0	4,833	0	0	PD (Duration)
FVH2	1	100,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/27/2012	123.4317	03/01/2012	123.2949	Sale or Payoff Sale	0	(137)	0	0	PD (Duration)
WNZ2	100	10,000,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/13/2012	163.2513	11/30/2012	167.1550	Sale or Payoff Sale	0	390,369	0	0	PD (Duration)
WNU2	2	200,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	162.7825	09/04/2012	170.4362	Sale or Payoff Sale	0	15,307	0	0	PD (Duration)
WNM2	7	700,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.5104	05/18/2012	166.6230	Sale or Payoff Sale	0	63,788	0	0	PD (Duration)
WNZ2	134	13,400,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/04/2012	168.9857	11/28/2012	167.2175	Sale or Payoff Sale	0	(236,937)	0	0	PD (Duration)
WNU2	476	47,600,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/31/2012	167.9544	09/05/2012	170.3737	Sale or Payoff Sale	0	1,151,594	0	0	PD (Duration)
WNH2	236	23,600,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/06/2011	155.8997	02/29/2012	157.0612	Sale or Payoff Sale	0	274,115	0	0	PD (Duration)
WNM2	253	25,300,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8997	05/25/2012	165.3341	Sale or Payoff Sale	0	1,880,891	0	0	PD (Duration)
WNM2	370	37,000,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8841	05/23/2012	164.2175	Sale or Payoff Sale	0	2,343,350	0	0	PD (Duration)
WNH2	67	6,700,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/09/2011	157.2122	02/29/2012	156.1550	Sale or Payoff Sale	0	(70,836)	0	0	PD (Duration)
WNH2	30	3,000,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/09/2011	157.2122	03/01/2012	156.4050	Sale or Payoff Sale	0	(24,217)	0	0	PD (Duration)
WNZ2	24	2,400,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/04/2012	168.9935	11/28/2012	167.2175	Sale or Payoff Sale	0	(42,624)	0	0	PD (Duration)
WNZ2	17	1,700,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/04/2012	168.9935	11/26/2012	165.9987	Sale or Payoff Sale	0	(50,911)	0	0	PD (Duration)
WNU2	697	69,700,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	163.9083	09/04/2012	170.4362	Sale or Payoff Sale	0	4,549,931	0	0	PD (Duration)
WNM2	252	25,200,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/26/2012	150.2513	06/06/2012	172.2175	Sale or Payoff Sale	0	5,535,480	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNM2	185	18,500,000	US ULTRA T-BOND Jun 2012 0000IWNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8919	05/25/2012	165.3341	Sale or Payoff	0	1,376,800	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/18/2012	110.0794	08/20/2012	110.1556	Sale or Payoff	0	152	0	0	PD (Duration)
JBU2	1	1,270,003	JPN 10YR BOND (TSE) Sep 2012 0000JBU2	Bond Portfolio Hedge	D1	Interest	09/20/2012	TSE	05/28/2012	1.7962	08/30/2012	1.8079	Sale or Payoff	0	11,663	0	0	PD (Duration)
OEM2	9	1,199,880	Euro-Bobl Future Jun 2012 0000OEM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	02/29/2012	166.3466	03/02/2012	166.4350	Sale or Payoff	0	796	0	0	PD (Duration)
TYZ2	5	500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	132.7278	09/18/2012	132.1706	Sale or Payoff	0	(2,786)	0	0	PD (Duration)
JBM2	1	1,256,281	JPN 10YR BOND (TSE) Jun 2012 0000JBM2	Bond Portfolio Hedge	D1	Interest	06/20/2012	TSE	03/02/2012	1.7559	05/28/2012	1.7681	Sale or Payoff	0	12,254	0	0	PD (Duration)
TUH2	1	200,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/15/2011	110.2897	02/22/2012	110.2025	Sale or Payoff	0	(174)	0	0	PD (Duration)
DUM2	22	2,810,500	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	147.1278	05/16/2012	147.4666	Sale or Payoff	0	7,454	0	0	PD (Duration)
TUH2	2	400,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/14/2011	110.3210	02/22/2012	110.2025	Sale or Payoff	0	(474)	0	0	PD (Duration)
TUZ2	4	800,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/31/2012	110.1651	12/10/2012	110.2572	Sale or Payoff	0	737	0	0	PD (Duration)
WNZ2	1	100,000	US ULTRA T-BOND Dec 2012 0000IWNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/30/2012	167.3138	11/30/2012	167.1550	Sale or Payoff	0	(159)	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/31/2012	110.2116	08/20/2012	110.1556	Sale or Payoff	0	(112)	0	0	PD (Duration)
CNZ2	18	1,808,954	CAN 10YR BOND FUTURE Dec 2012 0000CNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	MSE	08/27/2012	137.4779	11/27/2012	138.6775	Sale or Payoff	0	21,592	0	0	PD (Duration)
TUH2	2	400,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/13/2011	110.3288	02/09/2012	110.2728	Sale or Payoff	0	(224)	0	0	PD (Duration)
TUU2	2	400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/25/2012	110.1100	08/20/2012	110.1556	Sale or Payoff	0	182	0	0	PD (Duration)
FVH2	12	1,200,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/29/2011	122.7278	03/02/2012	123.2261	Sale or Payoff	0	5,979	0	0	PD (Duration)
FVZ2	3	300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/12/2012	124.3216	10/09/2012	124.5065	Sale or Payoff	0	555	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1107	09/07/2012	124.5456	Sale or Payoff	0	435	0	0	PD (Duration)
FVZ2	7	700,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5325	10/09/2012	124.5065	Sale or Payoff	0	(182)	0	0	PD (Duration)
FVM2	1	100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	06/06/2012	124.3503	Sale or Payoff	0	1,208	0	0	PD (Duration)
FVZ2	1	100,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.3528	10/09/2012	124.5065	Sale or Payoff	0	154	0	0	PD (Duration)
FVU2	3	300,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	124.1028	09/12/2012	124.6315	Sale or Payoff	0	1,586	0	0	PD (Duration)
FVU2	2	200,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/07/2012	123.8528	09/05/2012	124.8269	Sale or Payoff	0	1,948	0	0	PD (Duration)
FVM2	8	800,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.0801	06/19/2012	124.2878	Sale or Payoff	0	9,661	0	0	PD (Duration)
FVH2	2,457	245,700,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/06/2012	123.8841	03/02/2012	123.2261	Sale or Payoff	0	(1,616,695)	0	0	PD (Duration)
TYU2	4	400,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/13/2012	133.4857	06/22/2012	133.0768	Sale or Payoff	0	(1,635)	0	0	PD (Duration)
TYZ2	808	80,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/11/2012	133.0026	10/19/2012	132.3581	Sale or Payoff	0	(520,768)	0	0	PD (Duration)
USH2	327	32,700,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	142.5325	01/27/2012	142.8737	Sale or Payoff	0	111,569	0	0	PD (Duration)
TYM2	176	17,600,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/10/2012	131.0794	05/07/2012	132.6393	Sale or Payoff	0	274,549	0	0	PD (Duration)
TYM2	369	36,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/10/2012	131.0794	05/04/2012	132.6081	Sale or Payoff	0	564,087	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYZ2	901	90,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/11/2012	133.0026	10/16/2012	133.0300	Sale or Payoff Sale	0	24,651	0	0	PD (Duration)
TUU2	107	21,400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/21/2012	110.1100	08/17/2012	110.1556	Sale or Payoff Sale	0	9,757	0	0	PD (Duration)
FVM2	928	92,800,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/05/2012	123.3294	03/28/2012	122.5443	Sale or Payoff Sale	0	(728,610)	0	0	PD (Duration)
FVH2	1,000	100,000,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/09/2012	123.5013	03/06/2012	123.5378	Sale or Payoff Sale	0	36,503	0	0	PD (Duration)
FVZ2	168	16,800,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/29/2012	124.1497	09/06/2012	124.3425	Sale or Payoff Sale	0	32,382	0	0	PD (Duration)
TYH2	121	12,100,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/04/2012	130.5638	02/17/2012	130.7800	Sale or Payoff Sale	0	26,159	0	0	PD (Duration)
USU2	43	4,300,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2513	08/28/2012	149.3737	Sale or Payoff Sale	0	(37,735)	0	0	PD (Duration)
TYU2	793	79,300,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	133.6263	06/29/2012	133.5293	Sale or Payoff Sale	0	(76,929)	0	0	PD (Duration)
TUZ2	445	89,000,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	12/05/2012	110.2572	Sale or Payoff Sale	0	103,158	0	0	PD (Duration)
TUU2	22	4,400,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/21/2012	110.1022	08/20/2012	110.1556	Sale or Payoff Sale	0	2,350	0	0	PD (Duration)
TYZ2	613	61,300,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/26/2012	133.3294	10/03/2012	133.6081	Sale or Payoff Sale	0	170,837	0	0	PD (Duration)
TUU2	13	2,600,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/25/2012	110.1022	08/20/2012	110.1556	Sale or Payoff Sale	0	1,389	0	0	PD (Duration)
WNM2	823	82,300,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/30/2012	165.7825	05/30/2012	169.2786	Sale or Payoff Sale	0	2,877,299	0	0	PD (Duration)
FVM2	41	4,100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/23/2012	124.1107	06/19/2012	124.1706	Sale or Payoff Sale	0	2,458	0	0	PD (Duration)
TUU2	36	7,200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/26/2012	110.1100	08/21/2012	110.1634	Sale or Payoff Sale	0	3,845	0	0	PD (Duration)
USZ2	415	41,500,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	146.3776	11/19/2012	151.2175	Sale or Payoff Sale	0	2,008,542	0	0	PD (Duration)
USZ2	254	25,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	146.3776	11/19/2012	151.1862	Sale or Payoff Sale	0	1,221,387	0	0	PD (Duration)
TYH2	960	96,000,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	129.9864	01/03/2012	130.8268	Sale or Payoff Sale	0	806,870	0	0	PD (Duration)
USU2	156	15,600,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	150.2825	08/27/2012	148.8737	Sale or Payoff Sale	0	(219,774)	0	0	PD (Duration)
TYH2	11	1,100,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.6419	01/10/2012	130.7018	Sale or Payoff Sale	0	11,659	0	0	PD (Duration)
TUH2	2,893	578,600,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/14/2012	110.2116	02/22/2012	110.2025	Sale or Payoff Sale	0	(52,609)	0	0	PD (Duration)
USZ2	409	40,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/12/2012	150.0013	11/26/2012	150.0300	Sale or Payoff Sale	0	11,734	0	0	PD (Duration)
FVZ2	963	96,300,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/27/2012	124.5872	12/12/2012	124.6843	Sale or Payoff Sale	0	93,463	0	0	PD (Duration)
FVU2	41	4,100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	124.1263	06/06/2012	124.0755	Sale or Payoff Sale	0	(2,081)	0	0	PD (Duration)
TYZ2	98	9,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	132.7591	08/31/2012	133.0456	Sale or Payoff Sale	0	28,077	0	0	PD (Duration)
TYZ2	155	15,500,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/30/2012	132.7591	08/31/2012	133.0143	Sale or Payoff Sale	0	39,564	0	0	PD (Duration)
TYM2	22	2,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/03/2012	132.0013	05/16/2012	133.0925	Sale or Payoff Sale	0	24,006	0	0	PD (Duration)
TYM2	252	25,200,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/09/2012	131.1263	05/01/2012	132.1237	Sale or Payoff Sale	0	251,355	0	0	PD (Duration)
FVH2	407	40,700,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/27/2011	122.6888	02/27/2012	123.4909	Sale or Payoff Sale	0	326,466	0	0	PD (Duration)
TYZ2	1,050	105,000,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/10/2012	132.9857	09/25/2012	133.0521	Sale or Payoff Sale	0	69,810	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYH2	942	94,200,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/15/2011	130.5169	01/18/2012	131.4675	Sale or Pairoff	0	895,432	0	0	PD (Duration)
TYM2	410	41,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/12/2012	131.1107	05/07/2012	132.6393	Sale or Pairoff	0	626,763	0	0	PD (Duration)
FVZ2	275	27,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5325	10/03/2012	124.7253	Sale or Pairoff	0	53,007	0	0	PD (Duration)
FVZ2	377	37,700,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/06/2012	124.5325	09/26/2012	124.6315	Sale or Pairoff	0	37,324	0	0	PD (Duration)
TYZ2	288	28,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/01/2012	132.7492	11/14/2012	134.0925	Sale or Pairoff	0	386,870	0	0	PD (Duration)
FVM2	113	11,300,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/13/2012	122.7903	03/28/2012	122.5443	Sale or Pairoff	0	(27,807)	0	0	PD (Duration)
FVH2	448	44,800,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/20/2011	123.1028	02/07/2012	123.6230	Sale or Pairoff	0	233,040	0	0	PD (Duration)
TYM2	160	16,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4075	03/30/2012	129.8737	Sale or Pairoff	0	(245,410)	0	0	PD (Duration)
TYM2	79	7,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	131.4075	03/30/2012	129.8425	Sale or Pairoff	0	(123,640)	0	0	PD (Duration)
FVU2	6	600,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/29/2012	124.4909	Sale or Pairoff	0	2,985	0	0	PD (Duration)
FVU2	10	1,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/31/2012	124.8659	Sale or Pairoff	0	8,724	0	0	PD (Duration)
TYM2	84	8,400,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	133.6432	05/29/2012	133.7643	Sale or Pairoff	0	10,173	0	0	PD (Duration)
TYH2	360	36,000,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/21/2011	130.4232	02/08/2012	131.0768	Sale or Pairoff	0	235,328	0	0	PD (Duration)
FVU2	506	50,600,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/30/2012	124.7357	09/11/2012	124.7161	Sale or Pairoff	0	(9,875)	0	0	PD (Duration)
TYM2	719	71,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.3137	03/05/2012	130.8737	Sale or Pairoff	0	(316,353)	0	0	PD (Duration)
TYM2	75	7,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/10/2012	132.6575	05/18/2012	133.5925	Sale or Pairoff	0	70,121	0	0	PD (Duration)
FVU2	190	19,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/19/2012	123.9935	08/31/2012	124.9206	Sale or Pairoff	0	176,154	0	0	PD (Duration)
FVU2	358	35,800,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/22/2012	124.2669	09/12/2012	124.6315	Sale or Pairoff	0	130,537	0	0	PD (Duration)
FVH2	764	76,400,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/10/2012	123.5872	03/12/2012	123.1540	Sale or Pairoff	0	(330,997)	0	0	PD (Duration)
TYU2	49	4,900,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/22/2012	133.0339	06/29/2012	133.5293	Sale or Pairoff	0	24,275	0	0	PD (Duration)
USH2	246	24,600,000	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	143.0247	01/13/2012	144.3425	Sale or Pairoff	0	324,167	0	0	PD (Duration)
FVM2	625	62,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/23/2012	124.1028	06/19/2012	124.1706	Sale or Pairoff	0	42,345	0	0	PD (Duration)
TYM2	137	13,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	131.3364	03/05/2012	130.9362	Sale or Pairoff	0	(54,818)	0	0	PD (Duration)
WNH3	588	58,800,000	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	165.7214	11/26/2012	164.6081	Sale or Pairoff	0	(654,600)	0	0	PD (Duration)
FVZ2	164	16,400,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/31/2012	124.3294	09/06/2012	124.3425	Sale or Pairoff	0	2,143	0	0	PD (Duration)
FVM2	82	8,200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/15/2012	122.0794	04/18/2012	123.5300	Sale or Pairoff	0	118,946	0	0	PD (Duration)
USU2	35	3,500,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	149.2200	08/31/2012	149.1862	Sale or Pairoff	0	(1,183)	0	0	PD (Duration)
TYZ2	48	4,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/27/2012	133.5169	10/16/2012	133.0300	Sale or Pairoff	0	(23,373)	0	0	PD (Duration)
FVH3	2,289	228,900,000	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/27/2012	124.4010	12/27/2012	124.2240	Sale or Pairoff	0	(405,370)	0	0	PD (Duration)
TYZ2	119	11,900,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	131.8607	09/25/2012	132.7643	Sale or Pairoff	0	107,539	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USZ2	124	12,400,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/06/2012	148.3138	11/28/2012	150.8737	Sale or Payoff	0	317,433	0	0	PD (Duration)
TUM2	835	167,000,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/01/2012	110.1335	06/20/2012	110.1869	Sale or Payoff	0	89,191	0	0	PD (Duration)
TYZ2	151	15,100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	131.8763	09/25/2012	132.7643	Sale or Payoff	0	134,098	0	0	PD (Duration)
USU2	352	35,200,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	147.2591	07/19/2012	150.6862	Sale or Payoff	0	1,206,349	0	0	PD (Duration)
FVM2	265	26,500,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/30/2012	123.7825	06/15/2012	124.3112	Sale or Payoff	0	140,103	0	0	PD (Duration)
FVM2	268	26,800,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/15/2012	121.9700	04/19/2012	123.5378	Sale or Payoff	0	420,158	0	0	PD (Duration)
FVM2	2	200,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.1426	03/16/2012	121.9675	Sale or Payoff	0	(2,350)	0	0	PD (Duration)
FVU2	3,409	340,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/07/2012	123.9503	07/02/2012	124.2846	Sale or Payoff	0	1,139,465	0	0	PD (Duration)
USZ2	79	7,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/15/2012	149.3138	11/27/2012	150.5925	Sale or Payoff	0	101,017	0	0	PD (Duration)
FVU2	39	3,900,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/31/2012	124.9700	09/12/2012	124.5449	Sale or Payoff	0	(16,580)	0	0	PD (Duration)
TYZ2	230	23,000,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	131.8294	09/25/2012	132.7643	Sale or Payoff	0	215,036	0	0	PD (Duration)
TYU2	508	50,800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/13/2012	133.5325	08/14/2012	133.1393	Sale or Payoff	0	(199,738)	0	0	PD (Duration)
TUM2	580	116,000,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/26/2012	110.1556	Sale or Payoff	0	(137,422)	0	0	PD (Duration)
TUM2	49	9,800,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	06/06/2012	110.2741	06/22/2012	110.1556	Sale or Payoff	0	(11,610)	0	0	PD (Duration)
TYM2	25	2,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/12/2012	131.1732	05/07/2012	132.6862	Sale or Payoff	0	37,827	0	0	PD (Duration)
FVZ2	409	40,900,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/31/2012	124.6888	09/06/2012	124.3425	Sale or Payoff	0	(141,641)	0	0	PD (Duration)
TYM2	59	5,900,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/22/2012	128.7044	04/16/2012	131.7175	Sale or Payoff	0	177,771	0	0	PD (Duration)
TYH2	1,549	154,900,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	130.0950	02/24/2012	131.2018	Sale or Payoff	0	1,714,456	0	0	PD (Duration)
TYM2	370	37,000,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/27/2012	132.0325	05/09/2012	133.2175	Sale or Payoff	0	438,428	0	0	PD (Duration)
TYZ2	358	35,800,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	133.7513	09/14/2012	132.2331	Sale or Payoff	0	(543,510)	0	0	PD (Duration)
TYU2	98	9,800,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	134.1419	08/02/2012	134.4206	Sale or Payoff	0	27,312	0	0	PD (Duration)
TYU2	241	24,100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	134.1419	08/02/2012	134.4987	Sale or Payoff	0	85,992	0	0	PD (Duration)
TYH2	146	14,600,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	130.0013	02/28/2012	131.6278	Sale or Payoff	0	237,465	0	0	PD (Duration)
TYH2	149	14,900,000	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	130.0013	02/27/2012	131.6081	Sale or Payoff	0	239,415	0	0	PD (Duration)
USZ2	183	18,300,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.4075	10/23/2012	147.9675	Sale or Payoff	0	(263,531)	0	0	PD (Duration)
USZ2	169	16,900,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	150.4466	10/15/2012	149.5925	Sale or Payoff	0	(144,347)	0	0	PD (Duration)
FVU2	280	28,000,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/29/2012	123.9743	09/06/2012	124.5612	Sale or Payoff	0	164,325	0	0	PD (Duration)
USZ2	170	17,000,000	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	149.4075	10/22/2012	146.8737	Sale or Payoff	0	(430,748)	0	0	PD (Duration)
FVM2	1,050	105,000,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/11/2012	124.1511	Sale or Payoff	0	403,420	0	0	PD (Duration)
FVM2	154	15,400,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/14/2012	124.1628	Sale or Payoff	0	60,965	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVZ2	905	90,500,000	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/12/2012	124.3216	11/19/2012	124.7083	Sale or Payoff	0	349,995	0	0	PD (Duration)
FVM2	51	5,100,000	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7669	06/07/2012	124.1003	Sale or Payoff	0	17,002	0	0	PD (Duration)
TYM2	205	20,500,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	133.7200	06/04/2012	135.4362	Sale or Payoff	0	351,819	0	0	PD (Duration)
USU2	215	21,500,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.5013	07/31/2012	151.3425	Sale or Payoff	0	395,856	0	0	PD (Duration)
USU2	112	11,200,000	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/06/2012	149.5013	07/23/2012	152.6550	Sale or Payoff	0	353,213	0	0	PD (Duration)
FVU2	354	35,400,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/07/2012	123.9004	06/19/2012	123.9909	Sale or Payoff	0	32,033	0	0	PD (Duration)
TYU2	92	9,200,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	134.1575	08/02/2012	134.4987	Sale or Payoff	0	31,389	0	0	PD (Duration)
TYU2	539	53,900,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.4700	06/19/2012	133.5456	Sale or Payoff	0	40,730	0	0	PD (Duration)
TYU2	625	62,500,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/02/2012	134.0325	07/10/2012	134.4675	Sale or Payoff	0	271,838	0	0	PD (Duration)
FVH2	15	1,500,000	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/24/2012	123.2903	03/12/2012	123.1540	Sale or Payoff	0	(2,046)	0	0	PD (Duration)
TYM2	1,117	111,700,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/21/2012	128.1107	04/11/2012	131.2800	Sale or Payoff	0	3,540,125	0	0	PD (Duration)
TYM2	1	100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	130.7832	03/02/2012	131.0612	Sale or Payoff	0	278	0	0	PD (Duration)
TUU2	3	600,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/08/2012	110.2194	08/20/2012	110.1556	Sale or Payoff	0	(383)	0	0	PD (Duration)
TUZ2	7	1,400,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	09/13/2012	110.2650	Sale or Payoff	0	1,732	0	0	PD (Duration)
RXZ2	1	128,885	Euro-Bond Future Dec 2012 0000RXZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	09/06/2012	176.9107	09/13/2012	176.6263	Sale or Payoff	0	(284)	0	0	PD (Duration)
TYU2	1	100,000	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/13/2012	133.4075	06/14/2012	133.2487	Sale or Payoff	0	(159)	0	0	PD (Duration)
BJH2	1	123,487	10 YR JGB MINI (BJ) Mar 2012 0000BJH2	Bond Portfolio Hedge	D1	Interest	03/09/2012	SGX	02/02/2012	1.8740	03/02/2012	1.8730	Sale or Payoff	0	(94)	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/13/2012	132.6575	09/28/2012	133.7175	Sale or Payoff	0	1,060	0	0	PD (Duration)
YMM2	1	103,695	AUD 3YR BOND FUT (SYDNEY EXCH) Jun 2012 0000YMM2	Bond Portfolio Hedge	D1	Interest	06/18/2012	SFE	03/13/2012	112.2961	04/13/2012	112.8790	Sale or Payoff	0	583	0	0	PD (Duration)
TUU2	1	200,000	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/16/2012	110.1256	08/17/2012	110.1556	Sale or Payoff	0	60	0	0	PD (Duration)
TYZ2	1	100,000	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/08/2012	133.2051	10/11/2012	133.0925	Sale or Payoff	0	(113)	0	0	PD (Duration)
TUM2	4	800,000	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/22/2012	110.1100	05/16/2012	110.2181	Sale or Payoff	0	865	0	0	PD (Duration)
FVU2	1	100,000	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/23/2012	124.3607	09/06/2012	124.8425	Sale or Payoff	0	482	0	0	PD (Duration)
RXZ2	2	260,460	Euro-Bond Future Dec 2012 0000RXZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	10/17/2012	182.6370	10/17/2012	182.6296	Sale or Payoff	0	(15)	0	0	PD (Duration)
TYM2	1	100,000	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/23/2012	133.6419	05/23/2012	133.7175	Sale or Payoff	0	76	0	0	PD (Duration)
TUZ2	6	1,200,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/01/2012	110.2663	12/05/2012	110.2572	Sale or Payoff	0	(109)	0	0	PD (Duration)
TUH2	5	1,000,000	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/18/2012	110.3366	02/22/2012	110.2025	Sale or Payoff	0	(1,341)	0	0	PD (Duration)
DUM2	5	658,550	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/05/2012	145.6867	03/19/2012	145.3416	Sale or Payoff	0	(1,725)	0	0	PD (Duration)
TUZ2	9	1,800,000	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/20/2012	110.1413	09/13/2012	110.2650	Sale or Payoff	0	2,227	0	0	PD (Duration)
JBU2	3	3,780,242	JPN 10YR BOND (TSE) Sep 2012 0000JBU2	Bond Portfolio Hedge	D1	Interest	09/20/2012	TSE	05/28/2012	1.7987	06/20/2012	1.8095	Sale or Payoff	0	32,180	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
WNZ2	1	100,000	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6419	11/19/2012	169.0612	Sale or Payoff Sale	0	3,419	0	0	PD (Duration)
WNU2	1,742	174,200,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	162.7903	09/04/2012	170.4362	Sale or Payoff Sale	0	13,319,119	0	0	PD (Duration)
WNU2	1	100,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	162.7903	08/27/2012	167.0925	Sale or Payoff Sale	0	4,302	0	0	PD (Duration)
WNM2	105	10,500,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8997	05/29/2012	165.9315	Sale or Payoff Sale	0	843,337	0	0	PD (Duration)
WNM2	185	18,500,000	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9153	05/25/2012	165.3341	Sale or Payoff Sale	0	1,372,464	0	0	PD (Duration)
WNU2	8	800,000	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/05/2012	172.2982	09/05/2012	170.3737	Sale or Payoff Sale	0	(15,395)	0	0	PD (Duration)
WNH2	824	82,400,000	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/08/2011	156.0560	02/29/2012	157.0612	Sale or Payoff Sale	0	828,328	0	0	PD (Duration)
1289999. Subtotal - Long Futures - Hedging Other														0	188,381,353	0	0	XXX
1329999. Subtotal - Long Futures														0	188,381,353	0	0	XXX
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	124.3138	Short Sale Closing Purchase	0	(542)	0	0	PD (Duration)
USZ2	(7)	(700,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	11/29/2012	151.3763	Short Sale Closing Purchase	0	(30,643)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8972	05/14/2012	162.5013	Short Sale Closing Purchase	0	(4,604)	0	0	PD (Duration)
FVZ2	(5)	(500,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	10/19/2012	123.9388	Short Sale Closing Purchase	0	(1,888)	0	0	PD (Duration)
FVZ2	(9)	(900,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/21/2012	124.6107	Short Sale Closing Purchase	0	(9,375)	0	0	PD (Duration)
RXU2	(1)	(124,265)	Euro-Bond Future Sep 2012 0000RXU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/24/2012	179.7781	06/29/2012	177.0469	Short Sale Closing Purchase	0	2,731	0	0	PD (Duration)
OEZ2	(4)	(518,600)	Euro-Bobl Future Dec 2012 00000EZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	09/26/2012	162.6251	11/26/2012	163.6948	Short Sale Closing Purchase	0	(4,279)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/15/2012	132.3581	05/31/2012	134.0638	Short Sale Closing Purchase	0	(1,706)	0	0	PD (Duration)
WNH2	(2)	(200,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	03/01/2012	156.4075	Short Sale Closing Purchase	0	3,478	0	0	PD (Duration)
OEH2	(6)	(794,460)	Euro-Bobl Future Mar 2012 00000EH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	11/30/2011	163.6179	02/22/2012	166.5858	Short Sale Closing Purchase	0	(17,807)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	11/16/2012	124.8060	Short Sale Closing Purchase	0	(1,253)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	123.7409	08/29/2012	124.5091	Short Sale Closing Purchase	0	(768)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/05/2012	164.3425	11/26/2012	166.0013	Short Sale Closing Purchase	0	(1,659)	0	0	PD (Duration)
TYH2	(2)	(200,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	129.9049	02/09/2012	130.8607	Short Sale Closing Purchase	0	(1,912)	0	0	PD (Duration)
TYH2	(5)	(500,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	02/29/2012	131.6541	Short Sale Closing Purchase	0	(7,652)	0	0	PD (Duration)
FVM2	(47)	(4,700,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0872	Short Sale Closing Purchase	0	(43,448)	0	0	PD (Duration)
RXM2	(1)	(132,325)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	02/29/2012	185.7384	03/06/2012	185.6664	Short Sale Closing Purchase	0	72	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/28/2012	123.3730	05/21/2012	124.0872	Short Sale Closing Purchase	0	(714)	0	0	PD (Duration)
WNM2	(45)	(4,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8972	04/04/2012	150.0013	Short Sale Closing Purchase	0	355,314	0	0	PD (Duration)
USU2	(944)	(94,400,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	147.1392	05/30/2012	147.2591	Short Sale Closing Purchase	0	(113,217)	0	0	PD (Duration)
USM2	(24)	(2,400,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/23/2012	147.9050	05/29/2012	147.7240	Short Sale Closing Purchase	0	4,343	0	0	PD (Duration)
WNM2	(305)	(30,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.3099	04/26/2012	157.3763	Short Sale Closing Purchase	0	(630,249)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNU2	(264)	(26,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	07/27/2012	173.2200	Short Sale Closing Purchase	0	(2,315,152)	0	0	PD (Duration)
WNZ2	(150)	(15,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/02/2012	166.0013	Short Sale Closing Purchase	0	(53,118)	0	0	PD (Duration)
WNZ2	(42)	(4,200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/04/2012	165.2513	Short Sale Closing Purchase	0	16,627	0	0	PD (Duration)
WNZ2	(165)	(16,500,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	166.7175	11/02/2012	162.3450	Short Sale Closing Purchase	0	721,453	0	0	PD (Duration)
WNZ2	(79)	(7,900,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/07/2012	166.9075	Short Sale Closing Purchase	0	(99,569)	0	0	PD (Duration)
WNZ2	(375)	(37,500,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/13/2012	161.3450	Short Sale Closing Purchase	0	1,613,298	0	0	PD (Duration)
WNZ2	(131)	(13,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/07/2012	166.6575	Short Sale Closing Purchase	0	(132,359)	0	0	PD (Duration)
WNZ2	(208)	(20,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/04/2012	165.1888	Short Sale Closing Purchase	0	95,343	0	0	PD (Duration)
WNZ2	(121)	(12,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/02/2012	165.9388	Short Sale Closing Purchase	0	(35,286)	0	0	PD (Duration)
WNM2	(9)	(900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/30/2012	150.9987	05/22/2012	164.7513	Short Sale Closing Purchase	0	(123,773)	0	0	PD (Duration)
WNU2	(100)	(10,000,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	164.3659	08/13/2012	168.4388	Short Sale Closing Purchase	0	(407,287)	0	0	PD (Duration)
WNZ2	(46)	(4,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.8737	11/08/2012	165.7513	Short Sale Closing Purchase	0	5,632	0	0	PD (Duration)
WNM2	(33)	(3,300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/22/2012	164.5925	05/29/2012	165.8776	Short Sale Closing Purchase	0	(42,410)	0	0	PD (Duration)
WNH3	(181)	(18,100,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/21/2012	165.2643	11/26/2012	165.7214	Short Sale Closing Purchase	0	(82,720)	0	0	PD (Duration)
WNZ2	(180)	(18,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/20/2012	167.6862	11/26/2012	166.0013	Short Sale Closing Purchase	0	303,289	0	0	PD (Duration)
WNM2	(142)	(14,200,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8815	03/12/2012	155.8450	Short Sale Closing Purchase	0	289,183	0	0	PD (Duration)
WNZ2	(420)	(42,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/27/2012	165.3425	11/26/2012	166.0013	Short Sale Closing Purchase	0	(276,700)	0	0	PD (Duration)
WNU2	(398)	(39,800,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	170.5300	08/27/2012	167.0950	Short Sale Closing Purchase	0	1,367,106	0	0	PD (Duration)
WNH2	(383)	(38,300,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	02/07/2012	154.9700	Short Sale Closing Purchase	0	1,216,572	0	0	PD (Duration)
WNH2	(200)	(20,000,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/07/2011	154.8737	02/29/2012	157.0638	Short Sale Closing Purchase	0	(438,012)	0	0	PD (Duration)
WNM2	(36)	(3,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/27/2012	151.4050	05/18/2012	166.3450	Short Sale Closing Purchase	0	(537,842)	0	0	PD (Duration)
WNH2	(16)	(1,600,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/05/2012	155.8112	02/29/2012	155.7825	Short Sale Closing Purchase	0	459	0	0	PD (Duration)
WNU2	(272)	(27,200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/30/2012	172.1237	08/27/2012	167.0950	Short Sale Closing Purchase	0	1,367,804	0	0	PD (Duration)
WNU2	(243)	(24,300,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/19/2012	167.7200	Short Sale Closing Purchase	0	(862,513)	0	0	PD (Duration)
WNU2	(35)	(3,500,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/20/2012	168.0638	Short Sale Closing Purchase	0	(136,261)	0	0	PD (Duration)
WNU2	(17)	(1,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/20/2012	167.9075	Short Sale Closing Purchase	0	(63,528)	0	0	PD (Duration)
WNU2	(28)	(2,800,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/28/2012	169.7825	Short Sale Closing Purchase	0	(157,134)	0	0	PD (Duration)
WNZ2	(171)	(17,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/14/2012	168.9075	Short Sale Closing Purchase	0	(1,390,040)	0	0	PD (Duration)
TYU2	(323)	(32,300,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.0925	08/07/2012	133.5482	Short Sale Closing Purchase	0	175,814	0	0	PD (Duration)
TYU2	(193)	(19,300,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/21/2012	132.3893	08/23/2012	133.4388	Short Sale Closing Purchase	0	(202,541)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNZ2	(20)	(2,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/26/2012	165.9987	11/26/2012	166.0013	Short Sale Closing Purchase	0	(51)	0	0	PD (Duration)
WNZ2	(47)	(4,700,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	167.8425	11/26/2012	166.0013	Short Sale Closing Purchase	0	86,536	0	0	PD (Duration)
WNH2	(321)	(32,100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/31/2012	159.9513	03/01/2012	154.5964	Short Sale Closing Purchase	0	1,718,926	0	0	PD (Duration)
WNM2	(149)	(14,900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/21/2012	166.4987	05/29/2012	165.8776	Short Sale Closing Purchase	0	92,545	0	0	PD (Duration)
WNM2	(147)	(14,700,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	150.7487	05/18/2012	166.4075	Short Sale Closing Purchase	0	(2,301,845)	0	0	PD (Duration)
WNM2	(438)	(43,800,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1393	04/25/2012	156.9089	Short Sale Closing Purchase	0	100,952	0	0	PD (Duration)
WNH2	(40)	(4,000,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	160.0300	02/29/2012	156.5013	Short Sale Closing Purchase	0	141,148	0	0	PD (Duration)
WNH2	(500)	(50,000,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	159.4050	01/12/2012	158.8138	Short Sale Closing Purchase	0	295,595	0	0	PD (Duration)
WNZ2	(166)	(16,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/04/2012	164.4987	11/26/2012	166.0013	Short Sale Closing Purchase	0	(249,425)	0	0	PD (Duration)
WNH2	(98)	(9,800,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/03/2012	154.6550	03/01/2012	154.9714	Short Sale Closing Purchase	0	(31,006)	0	0	PD (Duration)
WNU2	(438)	(43,800,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/10/2012	170.9362	08/27/2012	167.0950	Short Sale Closing Purchase	0	1,682,441	0	0	PD (Duration)
WNU2	(7)	(700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/22/2012	165.7175	08/31/2012	168.8138	Short Sale Closing Purchase	0	(21,674)	0	0	PD (Duration)
WNM2	(71)	(7,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/21/2012	166.4362	05/29/2012	165.8776	Short Sale Closing Purchase	0	39,661	0	0	PD (Duration)
WNH2	(79)	(7,900,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	01/12/2012	158.2513	Short Sale Closing Purchase	0	84,914	0	0	PD (Duration)
WNH2	(364)	(36,400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	02/03/2012	155.0013	Short Sale Closing Purchase	0	1,574,251	0	0	PD (Duration)
FVZ2	(3)	(300,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/20/2012	124.6784	11/26/2012	124.4544	Short Sale Closing Purchase	0	672	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/11/2012	124.4753	11/26/2012	124.4544	Short Sale Closing Purchase	0	21	0	0	PD (Duration)
FVH2	(7)	(700,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/10/2012	123.5300	02/24/2012	123.3216	Short Sale Closing Purchase	0	1,459	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/21/2012	133.4050	11/26/2012	133.3294	Short Sale Closing Purchase	0	76	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/11/2012	123.2800	05/21/2012	124.0872	Short Sale Closing Purchase	0	(1,615)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/20/2012	123.9544	Short Sale Closing Purchase	0	(365)	0	0	PD (Duration)
OEM2	(14)	(1,848,700)	Euro-Bobl Future Jun 2012 00000EM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	165.3143	03/05/2012	165.3061	Short Sale Closing Purchase	0	114	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/01/2012	123.1582	Short Sale Closing Purchase	0	5	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	02/29/2012	123.1739	Short Sale Closing Purchase	0	(22)	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/23/2012	133.3269	11/26/2012	133.3294	Short Sale Closing Purchase	0	(3)	0	0	PD (Duration)
FVH3	(4)	(400,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/16/2012	124.6081	11/30/2012	124.7122	Short Sale Closing Purchase	0	(416)	0	0	PD (Duration)
FVU2	(5)	(500,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(833)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/09/2012	131.9362	05/23/2012	132.6888	Short Sale Closing Purchase	0	(753)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/08/2012	123.9831	05/23/2012	123.9388	Short Sale Closing Purchase	0	44	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/06/2011	129.3737	03/06/2012	131.2044	Short Sale Closing Purchase	0	(1,831)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/06/2011	129.3737	03/07/2012	131.7128	Short Sale Closing Purchase	0	(2,339)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/09/2012	162.7487	11/26/2012	166.0013	Short Sale Closing Purchase	0	(3,253)	0	0	PD (Duration)
WNH2	(4)	(400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	02/29/2012	157.0638	Short Sale Closing Purchase	0	4,331	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/25/2012	123.7253	11/26/2012	124.4544	Short Sale Closing Purchase	0	(729)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8972	03/12/2012	155.8138	Short Sale Closing Purchase	0	2,083	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	151.1230	05/29/2012	165.7513	Short Sale Closing Purchase	0	(14,628)	0	0	PD (Duration)
FVM2	(3)	(300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/25/2012	123.5768	05/21/2012	124.0872	Short Sale Closing Purchase	0	(1,531)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/04/2012	134.4050	06/05/2012	133.8138	Short Sale Closing Purchase	0	591	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	168.0300	08/27/2012	167.0950	Short Sale Closing Purchase	0	935	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/31/2012	165.1270	Short Sale Closing Purchase	0	520	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/16/2012	128.2800	04/27/2012	132.1263	Short Sale Closing Purchase	0	(3,846)	0	0	PD (Duration)
TYM2	(2)	(200,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	131.0136	03/09/2012	130.9075	Short Sale Closing Purchase	0	212	0	0	PD (Duration)
USZ2	(12)	(1,200,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	11/29/2012	151.3763	Short Sale Closing Purchase	0	(52,531)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	11/02/2012	148.5950	Short Sale Closing Purchase	0	(1,596)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	09/19/2012	146.5950	Short Sale Closing Purchase	0	404	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	149.7168	05/29/2012	165.7513	Short Sale Closing Purchase	0	(16,035)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7331	05/21/2012	124.0872	Short Sale Closing Purchase	0	(354)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/29/2012	133.4980	07/02/2012	133.4232	Short Sale Closing Purchase	0	75	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/15/2012	134.0300	11/20/2012	133.6732	Short Sale Closing Purchase	0	357	0	0	PD (Duration)
FVH2	(2)	(200,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/05/2012	123.1699	02/24/2012	123.3216	Short Sale Closing Purchase	0	(303)	0	0	PD (Duration)
FVH3	(2)	(200,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	12/12/2012	124.5794	Short Sale Closing Purchase	0	167	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.3269	08/23/2012	166.0950	Short Sale Closing Purchase	0	(1,768)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/25/2012	123.7175	11/26/2012	124.4544	Short Sale Closing Purchase	0	(737)	0	0	PD (Duration)
TYH2	(86)	(8,600,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/28/2011	129.9518	03/07/2012	131.7128	Short Sale Closing Purchase	0	(151,444)	0	0	PD (Duration)
TYM2	(107)	(10,700,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4011	05/14/2012	133.0794	Short Sale Closing Purchase	0	(179,574)	0	0	PD (Duration)
FVU2	(13)	(1,300,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/22/2012	123.7722	08/29/2012	124.5091	Short Sale Closing Purchase	0	(9,580)	0	0	PD (Duration)
TYH2	(13)	(1,300,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	03/06/2012	131.7044	Short Sale Closing Purchase	0	(20,549)	0	0	PD (Duration)
TYH2	(829)	(82,900,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	02/29/2012	131.2769	Short Sale Closing Purchase	0	(955,995)	0	0	PD (Duration)
USM2	(33)	(3,300,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/29/2012	147.7240	Short Sale Closing Purchase	0	(171,145)	0	0	PD (Duration)
USH2	(9)	(900,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.3972	02/29/2012	143.8138	Short Sale Closing Purchase	0	(3,750)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
TYM2	(207)	(20,700,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.9939	05/16/2012	133.3763	Short Sale Closing Purchase	0	(493,149)	0	0	PD (Duration)
TYM2	(19)	(1,900,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.9939	05/14/2012	133.0794	Short Sale Closing Purchase	0	(39,624)	0	0	PD (Duration)
USZ2	(79)	(7,900,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	11/29/2012	151.3763	Short Sale Closing Purchase	0	(345,827)	0	0	PD (Duration)
TYZ2	(73)	(7,300,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/23/2012	132.2331	11/26/2012	133.3294	Short Sale Closing Purchase	0	(80,031)	0	0	PD (Duration)
FVZ2	(6)	(600,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/28/2012	124.1315	11/26/2012	124.4544	Short Sale Closing Purchase	0	(1,937)	0	0	PD (Duration)
FVU2	(6)	(600,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/28/2012	124.4700	Short Sale Closing Purchase	0	(4,187)	0	0	PD (Duration)
FVU2	(188)	(18,800,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(31,325)	0	0	PD (Duration)
TYU2	(115)	(11,500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/15/2012	132.3737	08/23/2012	133.3138	Short Sale Closing Purchase	0	(108,107)	0	0	PD (Duration)
FVM2	(13)	(1,300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/26/2012	122.0690	05/22/2012	124.0872	Short Sale Closing Purchase	0	(26,236)	0	0	PD (Duration)
USU2	(10)	(1,000,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	146.2002	08/22/2012	146.2825	Short Sale Closing Purchase	0	(824)	0	0	PD (Duration)
FVU2	(23)	(2,300,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	124.3138	Short Sale Closing Purchase	0	(12,457)	0	0	PD (Duration)
FVU2	(759)	(75,900,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(126,466)	0	0	PD (Duration)
TYH2	(254)	(25,400,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	129.9049	02/29/2012	131.2769	Short Sale Closing Purchase	0	(348,498)	0	0	PD (Duration)
FVM2	(203)	(20,300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0872	Short Sale Closing Purchase	0	(187,660)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/16/2012	162.8737	11/26/2012	166.0013	Short Sale Closing Purchase	0	(3,128)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/19/2012	124.7044	Short Sale Closing Purchase	0	(1,135)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/19/2012	124.8372	Short Sale Closing Purchase	0	(1,268)	0	0	PD (Duration)
WNH2	(1)	(100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	154.4050	03/01/2012	154.9714	Short Sale Closing Purchase	0	(566)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	168.0300	08/27/2012	167.0950	Short Sale Closing Purchase	0	935	0	0	PD (Duration)
TYZ2	(4)	(400,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	132.0300	11/20/2012	133.9075	Short Sale Closing Purchase	0	(7,510)	0	0	PD (Duration)
OEZ2	(1)	(128,615)	Euro-Bobl Future Dec 2012 0000OEZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	09/26/2012	162.6251	09/28/2012	162.8739	Short Sale Closing Purchase	0	(249)	0	0	PD (Duration)
WNU2	(2)	(200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	08/27/2012	167.0950	Short Sale Closing Purchase	0	(5,849)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/04/2012	168.9935	Short Sale Closing Purchase	0	(3,346)	0	0	PD (Duration)
FVH2	(6)	(600,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/21/2012	123.1933	02/24/2012	123.2903	Short Sale Closing Purchase	0	(582)	0	0	PD (Duration)
WNH2	(1)	(100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	159.4050	01/03/2012	158.2207	Short Sale Closing Purchase	0	1,184	0	0	PD (Duration)
FVZ2	(13)	(1,300,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	11/19/2012	124.8372	Short Sale Closing Purchase	0	(16,690)	0	0	PD (Duration)
WNH3	(1)	(100,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	12/03/2012	164.8763	Short Sale Closing Purchase	0	(268)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9050	05/25/2012	165.5950	Short Sale Closing Purchase	0	(7,690)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/24/2012	124.4050	11/26/2012	124.5091	Short Sale Closing Purchase	0	(104)	0	0	PD (Duration)
USM2	(2)	(200,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/25/2012	147.5086	Short Sale Closing Purchase	0	(9,942)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVM2	(8)	(800,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/06/2012	123.3067	Short Sale Closing Purchase	0	(1,151)	0	0	PD (Duration)
FVH2	(5)	(500,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/23/2012	123.0612	02/24/2012	123.3216	Short Sale Closing Purchase	0	(1,302)	0	0	PD (Duration)
FVZ2	(8)	(800,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	10/09/2012	124.5169	Short Sale Closing Purchase	0	(7,583)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0794	Short Sale Closing Purchase	0	(917)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	123.7409	08/29/2012	124.5091	Short Sale Closing Purchase	0	(768)	0	0	PD (Duration)
WNU2	(25)	(2,500,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/19/2012	167.4987	08/23/2012	166.0950	Short Sale Closing Purchase	0	35,092	0	0	PD (Duration)
WNU2	(400)	(40,000,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	08/01/2012	172.8450	Short Sale Closing Purchase	0	(3,357,806)	0	0	PD (Duration)
WNZ2	(21)	(2,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/02/2012	165.8763	Short Sale Closing Purchase	0	(4,812)	0	0	PD (Duration)
WNZ2	(99)	(9,900,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/19/2012	161.2513	Short Sale Closing Purchase	0	435,192	0	0	PD (Duration)
WNZ2	(406)	(40,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/02/2012	165.7825	Short Sale Closing Purchase	0	(54,961)	0	0	PD (Duration)
WNM2	(283)	(28,300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/16/2012	162.4050	05/29/2012	165.8776	Short Sale Closing Purchase	0	(982,757)	0	0	PD (Duration)
TYU2	(32)	(3,200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/24/2012	133.6237	08/29/2012	133.9544	Short Sale Closing Purchase	0	(10,582)	0	0	PD (Duration)
WNM2	(114)	(11,400,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/30/2012	150.9987	05/22/2012	164.6575	Short Sale Closing Purchase	0	(1,557,104)	0	0	PD (Duration)
WNZ2	(31)	(3,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	162.3581	08/31/2012	169.2825	Short Sale Closing Purchase	0	(214,657)	0	0	PD (Duration)
WNU2	(193)	(19,300,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	167.6237	08/22/2012	163.8138	Short Sale Closing Purchase	0	735,318	0	0	PD (Duration)
TYU2	(753)	(75,300,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/21/2012	132.3581	08/23/2012	133.4388	Short Sale Closing Purchase	0	(813,756)	0	0	PD (Duration)
WNZ2	(40)	(4,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/12/2012	162.9987	11/14/2012	168.9388	Short Sale Closing Purchase	0	(237,602)	0	0	PD (Duration)
TYU2	(840)	(84,000,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	133.9831	08/07/2012	133.5807	Short Sale Closing Purchase	0	337,982	0	0	PD (Duration)
WNZ2	(47)	(4,700,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	165.6237	11/26/2012	166.0013	Short Sale Closing Purchase	0	(17,745)	0	0	PD (Duration)
WNM2	(71)	(7,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	156.7175	05/10/2012	159.0950	Short Sale Closing Purchase	0	(168,807)	0	0	PD (Duration)
WNM2	(91)	(9,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/27/2012	151.4050	05/22/2012	164.7513	Short Sale Closing Purchase	0	(1,214,514)	0	0	PD (Duration)
WNU2	(160)	(16,000,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/29/2012	167.0300	08/24/2012	167.3763	Short Sale Closing Purchase	0	(55,410)	0	0	PD (Duration)
WNU2	(69)	(6,900,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/22/2012	165.6862	08/28/2012	168.1575	Short Sale Closing Purchase	0	(170,520)	0	0	PD (Duration)
WNM2	(383)	(38,300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/11/2012	160.4050	05/29/2012	165.8776	Short Sale Closing Purchase	0	(2,096,021)	0	0	PD (Duration)
WNZ2	(185)	(18,500,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.8425	11/07/2012	166.0638	Short Sale Closing Purchase	0	(40,942)	0	0	PD (Duration)
WNU2	(77)	(7,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/24/2012	175.6550	08/27/2012	167.0950	Short Sale Closing Purchase	0	659,115	0	0	PD (Duration)
WNU2	(116)	(11,600,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	07/24/2012	173.6263	Short Sale Closing Purchase	0	(1,096,859)	0	0	PD (Duration)
WNU2	(81)	(8,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/14/2012	168.4388	Short Sale Closing Purchase	0	(345,723)	0	0	PD (Duration)
WNU2	(14)	(1,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/20/2012	168.0950	Short Sale Closing Purchase	0	(54,942)	0	0	PD (Duration)
WNZ2	(78)	(7,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/03/2012	165.6237	11/26/2012	166.0013	Short Sale Closing Purchase	0	(29,450)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNU2	(10)	(1,000,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	167.7800	08/22/2012	163.8138	Short Sale Closing Purchase	0	39,662	0	0	PD (Duration)
WNZ2	(224)	(22,400,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/15/2012	168.3138	Short Sale Closing Purchase	0	(1,687,871)	0	0	PD (Duration)
WNZ2	(35)	(3,500,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/19/2012	169.0638	Short Sale Closing Purchase	0	(289,980)	0	0	PD (Duration)
WNH2	(67)	(6,700,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	155.9362	02/29/2012	155.7825	Short Sale Closing Purchase	0	10,297	0	0	PD (Duration)
WNH2	(477)	(47,700,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	155.9362	03/01/2012	156.4075	Short Sale Closing Purchase	0	(224,815)	0	0	PD (Duration)
WNZ2	(198)	(19,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/03/2012	165.6862	11/26/2012	166.0013	Short Sale Closing Purchase	0	(62,382)	0	0	PD (Duration)
WNM2	(53)	(5,300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/26/2012	157.0925	05/25/2012	165.5950	Short Sale Closing Purchase	0	(450,636)	0	0	PD (Duration)
WNZ2	(158)	(15,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/04/2012	164.5300	11/26/2012	166.0013	Short Sale Closing Purchase	0	(232,467)	0	0	PD (Duration)
TYU2	(500)	(50,000,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/04/2012	134.4349	06/06/2012	133.3372	Short Sale Closing Purchase	0	548,857	0	0	PD (Duration)
WNM2	(170)	(17,000,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1393	04/10/2012	156.6888	Short Sale Closing Purchase	0	76,596	0	0	PD (Duration)
WNM2	(281)	(28,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	150.7487	05/18/2012	166.2526	Short Sale Closing Purchase	0	(4,356,593)	0	0	PD (Duration)
WNH2	(80)	(8,000,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	160.0300	02/29/2012	156.3763	Short Sale Closing Purchase	0	292,295	0	0	PD (Duration)
WNH2	(16)	(1,600,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	159.4050	01/06/2012	155.6575	Short Sale Closing Purchase	0	59,959	0	0	PD (Duration)
WNM2	(21)	(2,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/13/2012	154.9050	05/15/2012	163.4388	Short Sale Closing Purchase	0	(179,210)	0	0	PD (Duration)
WNZ2	(63)	(6,300,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/03/2012	165.6550	11/26/2012	166.0013	Short Sale Closing Purchase	0	(21,818)	0	0	PD (Duration)
WNH3	(38)	(3,800,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	11/30/2012	166.2825	Short Sale Closing Purchase	0	(63,629)	0	0	PD (Duration)
WNH3	(275)	(27,500,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	12/04/2012	165.9388	Short Sale Closing Purchase	0	(365,938)	0	0	PD (Duration)
USU2	(140)	(14,000,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	146.7865	05/30/2012	147.2591	Short Sale Closing Purchase	0	(66,170)	0	0	PD (Duration)
WNH3	(426)	(42,600,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	12/13/2012	163.1888	Short Sale Closing Purchase	0	604,628	0	0	PD (Duration)
WNH2	(418)	(41,800,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/03/2012	154.6550	03/01/2012	154.7214	Short Sale Closing Purchase	0	(27,751)	0	0	PD (Duration)
WNU2	(87)	(8,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/22/2012	165.7175	08/28/2012	168.1575	Short Sale Closing Purchase	0	(212,285)	0	0	PD (Duration)
FVU2	(208)	(20,800,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	123.8425	06/07/2012	123.8528	Short Sale Closing Purchase	0	(2,157)	0	0	PD (Duration)
WNU2	(66)	(6,600,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/30/2012	171.9987	08/27/2012	167.0950	Short Sale Closing Purchase	0	323,644	0	0	PD (Duration)
WNZ2	(4)	(400,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	166.0300	11/09/2012	167.9075	Short Sale Closing Purchase	0	(7,510)	0	0	PD (Duration)
WNM2	(198)	(19,800,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/06/2012	153.6550	05/25/2012	165.5950	Short Sale Closing Purchase	0	(2,364,132)	0	0	PD (Duration)
WNM2	(106)	(10,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/06/2012	153.6550	05/22/2012	164.6888	Short Sale Closing Purchase	0	(1,169,584)	0	0	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/20/2012	133.3972	11/30/2012	133.6419	Short Sale Closing Purchase	0	(245)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/05/2012	129.9362	05/11/2012	132.7825	Short Sale Closing Purchase	0	(2,846)	0	0	PD (Duration)
FVM2	(3)	(300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/02/2012	123.7253	05/21/2012	124.0872	Short Sale Closing Purchase	0	(1,086)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/02/2012	123.7253	05/21/2012	124.0325	Short Sale Closing Purchase	0	(615)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USH2	(6)	(600,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/18/2011	143.1253	02/28/2012	143.9700	Short Sale Closing Purchase	0	(5,069)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/20/2012	124.6784	11/26/2012	124.5794	Short Sale Closing Purchase	0	99	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/15/2012	123.9753	08/23/2012	124.3607	Short Sale Closing Purchase	0	(771)	0	0	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	12/11/2012	133.4206	12/19/2012	132.1732	Short Sale Closing Purchase	0	1,247	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/16/2012	132.3347	05/31/2012	134.0638	Short Sale Closing Purchase	0	(1,729)	0	0	PD (Duration)
FVM2	(4)	(400,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/16/2012	121.8496	04/12/2012	123.2832	Short Sale Closing Purchase	0	(5,735)	0	0	PD (Duration)
FVU2	(10)	(1,000,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	06/05/2012	124.0325	Short Sale Closing Purchase	0	(2,604)	0	0	PD (Duration)
TYU2	(2)	(200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/15/2012	132.3581	05/29/2012	132.9075	Short Sale Closing Purchase	0	(1,099)	0	0	PD (Duration)
OGM2	(1)	(159,175)	GILT FUTURE Jun 2012 00000GM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	LIF	03/21/2012	177.7163	05/17/2012	188.0648	Short Sale Closing Purchase	0	(10,348)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/14/2012	122.4153	Short Sale Closing Purchase	0	1,495	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/28/2012	122.3997	Short Sale Closing Purchase	0	763	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/15/2012	121.8919	Short Sale Closing Purchase	0	2,542	0	0	PD (Duration)
FVH3	(2)	(200,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/16/2012	124.6081	11/27/2012	124.4310	Short Sale Closing Purchase	0	354	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/23/2012	133.3737	11/26/2012	133.3294	Short Sale Closing Purchase	0	44	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/03/2012	165.7175	11/26/2012	166.0013	Short Sale Closing Purchase	0	(284)	0	0	PD (Duration)
OGU2	(1)	(158,035)	GILT FUTURE Sep 2012 00000GU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	LIF	05/17/2012	187.0123	08/23/2012	191.9904	Short Sale Closing Purchase	0	(4,978)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/07/2012	133.2644	06/12/2012	133.6263	Short Sale Closing Purchase	0	(362)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/06/2011	129.3737	02/29/2012	131.2769	Short Sale Closing Purchase	0	(1,903)	0	0	PD (Duration)
OGZ2	(3)	(481,890)	GILT FUTURE Dec 2012 00000GZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	LIF	08/23/2012	189.1813	09/12/2012	188.6192	Short Sale Closing Purchase	0	1,686	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/08/2012	124.1862	08/22/2012	123.9388	Short Sale Closing Purchase	0	495	0	0	PD (Duration)
WNH2	(1)	(100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	03/01/2012	156.4075	Short Sale Closing Purchase	0	1,739	0	0	PD (Duration)
OEM2	(21)	(2,679,180)	Euro-Bobl Future Jun 2012 00000EM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	165.3009	05/23/2012	168.2429	Short Sale Closing Purchase	0	(61,782)	0	0	PD (Duration)
OEM2	(5)	(658,550)	Euro-Bobl Future Jun 2012 00000EM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	165.3009	03/19/2012	163.7765	Short Sale Closing Purchase	0	7,622	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/30/2012	122.6315	05/21/2012	124.0872	Short Sale Closing Purchase	0	(1,456)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	07/30/2012	171.4075	Short Sale Closing Purchase	0	(7,237)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/24/2012	134.9206	07/30/2012	134.3919	Short Sale Closing Purchase	0	529	0	0	PD (Duration)
USM2	(11)	(1,100,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/29/2012	147.7240	Short Sale Closing Purchase	0	(57,048)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/19/2012	161.2825	Short Sale Closing Purchase	0	4,365	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/24/2012	163.0638	Short Sale Closing Purchase	0	2,583	0	0	PD (Duration)
USH2	(1)	(100,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/18/2011	142.5911	02/28/2012	143.9700	Short Sale Closing Purchase	0	(1,379)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVM2	(3)	(300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/09/2012	123.2565	05/21/2012	124.0872	Short Sale Closing Purchase	0	(2,492)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	09/13/2012	146.4700	Short Sale Closing Purchase	0	529	0	0	PD (Duration)
USZ2	(2)	(200,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	09/13/2012	147.3763	Short Sale Closing Purchase	0	(755)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	129.4980	04/23/2012	132.0482	Short Sale Closing Purchase	0	(2,550)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	129.4980	04/04/2012	129.3763	Short Sale Closing Purchase	0	122	0	0	PD (Duration)
OEH2	(2)	(266,640)	Euro-Bobl Future Mar 2012 0000OEH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	01/09/2012	158.9226	03/02/2012	159.7119	Short Sale Closing Purchase	0	(1,579)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/07/2012	123.9519	05/23/2012	123.9388	Short Sale Closing Purchase	0	13	0	0	PD (Duration)
RXH2	(2)	(268,470)	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/09/2012	176.2391	02/29/2012	178.1822	Short Sale Closing Purchase	0	(3,886)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/16/2012	148.7175	11/29/2012	151.3763	Short Sale Closing Purchase	0	(2,659)	0	0	PD (Duration)
RXH2	(1)	(134,235)	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/30/2012	183.3728	02/29/2012	183.9951	Short Sale Closing Purchase	0	(622)	0	0	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	132.8347	12/07/2012	133.5794	Short Sale Closing Purchase	0	(745)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/09/2012	124.4987	11/21/2012	124.6107	Short Sale Closing Purchase	0	(112)	0	0	PD (Duration)
TYM2	(53)	(5,300,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4011	05/10/2012	132.9075	Short Sale Closing Purchase	0	(79,838)	0	0	PD (Duration)
TUU2	(15)	(3,000,000)	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	110.1084	08/24/2012	110.2194	Short Sale Closing Purchase	0	(3,330)	0	0	PD (Duration)
TYM2	(26)	(2,600,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4011	05/10/2012	132.9075	Short Sale Closing Purchase	0	(39,166)	0	0	PD (Duration)
TYM2	(21)	(2,100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/07/2012	131.4248	05/17/2012	133.4232	Short Sale Closing Purchase	0	(41,965)	0	0	PD (Duration)
TYM2	(199)	(19,900,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/07/2012	131.4248	05/24/2012	133.7982	Short Sale Closing Purchase	0	(472,289)	0	0	PD (Duration)
TYH2	(142)	(14,200,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	03/07/2012	131.7128	Short Sale Closing Purchase	0	(225,652)	0	0	PD (Duration)
USH2	(2)	(200,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.4050	02/28/2012	143.9700	Short Sale Closing Purchase	0	(1,130)	0	0	PD (Duration)
TYM2	(37)	(3,700,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	130.9050	05/16/2012	133.3763	Short Sale Closing Purchase	0	(91,438)	0	0	PD (Duration)
TUU2	(19)	(3,800,000)	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	110.1009	08/24/2012	110.2194	Short Sale Closing Purchase	0	(4,502)	0	0	PD (Duration)
TYU2	(449)	(44,900,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/15/2012	132.3581	08/23/2012	133.3138	Short Sale Closing Purchase	0	(429,103)	0	0	PD (Duration)
FVU2	(23)	(2,300,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	124.3919	Short Sale Closing Purchase	0	(14,254)	0	0	PD (Duration)
FVZ2	(234)	(23,400,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/29/2012	124.1706	11/26/2012	124.4544	Short Sale Closing Purchase	0	(66,412)	0	0	PD (Duration)
USU2	(13)	(1,300,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	146.9128	08/22/2012	146.2825	Short Sale Closing Purchase	0	8,193	0	0	PD (Duration)
FVZ2	(255)	(25,500,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/21/2012	124.6107	Short Sale Closing Purchase	0	(265,614)	0	0	PD (Duration)
FVZ2	(60)	(6,000,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/19/2012	124.8372	Short Sale Closing Purchase	0	(76,091)	0	0	PD (Duration)
FVZ2	(31)	(3,100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/28/2012	124.6628	11/26/2012	124.5091	Short Sale Closing Purchase	0	4,764	0	0	PD (Duration)
USH2	(20)	(2,000,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/21/2011	142.5768	02/28/2012	143.9700	Short Sale Closing Purchase	0	(27,864)	0	0	PD (Duration)
FVM2	(1,006)	(100,600,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0872	Short Sale Closing Purchase	0	(929,982)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
USU2	(1)	(100,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	146.2002	08/02/2012	150.0645	Short Sale Closing Purchase	0	(3,864)	0	0	PD (Duration)
FVU2	(38)	(3,800,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(6,332)	0	0	PD (Duration)
TYH2	(4)	(400,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/31/2012	132.3105	03/07/2012	131.7128	Short Sale Closing Purchase	0	2,391	0	0	PD (Duration)
USH2	(2)	(200,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/27/2012	142.1855	02/29/2012	143.8138	Short Sale Closing Purchase	0	(3,257)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	127.9831	05/15/2012	133.4232	Short Sale Closing Purchase	0	(5,440)	0	0	PD (Duration)
FVZ2	(7)	(700,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/26/2012	124.4544	Short Sale Closing Purchase	0	(6,198)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/21/2012	124.4857	Short Sale Closing Purchase	0	(917)	0	0	PD (Duration)
WNH2	(1)	(100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	154.4050	03/01/2012	154.7214	Short Sale Closing Purchase	0	(316)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.6081	02/29/2012	131.2769	Short Sale Closing Purchase	0	(1,669)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/10/2012	124.4128	11/26/2012	124.5794	Short Sale Closing Purchase	0	(167)	0	0	PD (Duration)
TUH3	(4)	(800,000)	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/27/2012	110.1790	12/03/2012	110.2272	Short Sale Closing Purchase	0	(385)	0	0	PD (Duration)
FVH2	(10)	(1,000,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	02/01/2012	124.0254	Short Sale Closing Purchase	0	(15,046)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/02/2012	132.1237	05/24/2012	133.7982	Short Sale Closing Purchase	0	(1,674)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/02/2012	132.1237	05/16/2012	133.3763	Short Sale Closing Purchase	0	(1,253)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/28/2012	165.4700	Short Sale Closing Purchase	0	177	0	0	PD (Duration)
WNZ2	(6)	(600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	11/26/2012	166.0013	Short Sale Closing Purchase	0	(2,125)	0	0	PD (Duration)
FVH2	(5)	(500,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/03/2012	123.0612	02/24/2012	123.3216	Short Sale Closing Purchase	0	(1,302)	0	0	PD (Duration)
RXM2	(1)	(125,835)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	02/29/2012	185.3760	05/24/2012	193.0746	Short Sale Closing Purchase	0	(7,699)	0	0	PD (Duration)
WNH3	(1)	(100,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	11/30/2012	165.7591	Short Sale Closing Purchase	0	(1,151)	0	0	PD (Duration)
USH2	(1)	(100,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/13/2012	144.1230	02/28/2012	143.9700	Short Sale Closing Purchase	0	153	0	0	PD (Duration)
TYH2	(3)	(300,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/06/2011	129.3737	02/29/2012	131.2769	Short Sale Closing Purchase	0	(5,710)	0	0	PD (Duration)
USH2	(3)	(300,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.4050	02/28/2012	143.9700	Short Sale Closing Purchase	0	(1,695)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	02/29/2012	131.2769	Short Sale Closing Purchase	0	(1,153)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.7005	05/29/2012	165.7513	Short Sale Closing Purchase	0	(10,051)	0	0	PD (Duration)
FVM2	(5)	(500,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/05/2012	123.2207	Short Sale Closing Purchase	0	(290)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.2402	05/21/2012	124.0872	Short Sale Closing Purchase	0	(847)	0	0	PD (Duration)
USH2	(8)	(800,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.3972	02/28/2012	143.9700	Short Sale Closing Purchase	0	(4,583)	0	0	PD (Duration)
FVZ2	(8)	(800,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	10/09/2012	124.5169	Short Sale Closing Purchase	0	(7,645)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	124.3138	Short Sale Closing Purchase	0	(542)	0	0	PD (Duration)
FVH2	(13)	(1,300,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	02/24/2012	123.3216	Short Sale Closing Purchase	0	(10,410)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVH2	(3)	(300,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	02/24/2012	123.2903	Short Sale Closing Purchase	0	(2,309)	0	0	PD (Duration)
WNZ2	(37)	(3,700,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	164.9362	11/26/2012	166.0013	Short Sale Closing Purchase	0	(39,407)	0	0	PD (Duration)
WNH2	(72)	(7,200,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/20/2012	156.3425	03/01/2012	156.4075	Short Sale Closing Purchase	0	(4,684)	0	0	PD (Duration)
WNU2	(23)	(2,300,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	08/01/2012	171.9700	Short Sale Closing Purchase	0	(172,949)	0	0	PD (Duration)
WNZ2	(22)	(2,200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/07/2012	167.0325	Short Sale Closing Purchase	0	(30,478)	0	0	PD (Duration)
WNZ2	(43)	(4,300,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	166.7175	11/07/2012	166.0638	Short Sale Closing Purchase	0	28,109	0	0	PD (Duration)
WNZ2	(448)	(44,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	162.3581	09/07/2012	164.2200	Short Sale Closing Purchase	0	(834,147)	0	0	PD (Duration)
WNU2	(62)	(6,200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/30/2012	172.0612	08/27/2012	167.0950	Short Sale Closing Purchase	0	307,904	0	0	PD (Duration)
WNU2	(21)	(2,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/22/2012	165.3737	08/27/2012	167.0950	Short Sale Closing Purchase	0	(36,148)	0	0	PD (Duration)
WNZ2	(34)	(3,400,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.9987	11/09/2012	167.9075	Short Sale Closing Purchase	0	(64,900)	0	0	PD (Duration)
WNM2	(191)	(19,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8815	03/06/2012	157.6075	Short Sale Closing Purchase	0	52,333	0	0	PD (Duration)
WNM2	(12)	(1,200,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/21/2012	166.4675	05/29/2012	165.8776	Short Sale Closing Purchase	0	7,078	0	0	PD (Duration)
WNU2	(77)	(7,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/24/2012	175.6237	08/27/2012	167.0950	Short Sale Closing Purchase	0	656,709	0	0	PD (Duration)
WNH2	(404)	(40,400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/15/2011	159.0300	02/29/2012	157.0638	Short Sale Closing Purchase	0	794,341	0	0	PD (Duration)
WNM2	(91)	(9,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	156.7175	05/10/2012	159.1575	Short Sale Closing Purchase	0	(222,045)	0	0	PD (Duration)
WNH2	(797)	(79,700,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	02/29/2012	157.0638	Short Sale Closing Purchase	0	862,894	0	0	PD (Duration)
WNU2	(5)	(500,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/29/2012	167.0300	08/27/2012	167.0950	Short Sale Closing Purchase	0	(325)	0	0	PD (Duration)
WNM2	(129)	(12,900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.4349	04/26/2012	157.3763	Short Sale Closing Purchase	0	(250,439)	0	0	PD (Duration)
TUU2	(1,330)	(266,000,000)	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	110.2415	06/20/2012	110.1413	Short Sale Closing Purchase	0	266,751	0	0	PD (Duration)
WNU2	(14)	(1,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/28/2012	169.6888	Short Sale Closing Purchase	0	(77,255)	0	0	PD (Duration)
FVU2	(384)	(38,400,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	123.8347	06/07/2012	123.8528	Short Sale Closing Purchase	0	(6,983)	0	0	PD (Duration)
WNU2	(44)	(4,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/20/2012	167.9388	Short Sale Closing Purchase	0	(165,800)	0	0	PD (Duration)
WNU2	(129)	(12,900,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/28/2012	169.7513	Short Sale Closing Purchase	0	(719,908)	0	0	PD (Duration)
WNM2	(390)	(39,000,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/26/2012	157.0612	05/25/2012	165.5950	Short Sale Closing Purchase	0	(3,328,186)	0	0	PD (Duration)
WNZ2	(5)	(500,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/03/2012	165.5925	11/26/2012	166.0013	Short Sale Closing Purchase	0	(2,044)	0	0	PD (Duration)
WNZ2	(201)	(20,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/14/2012	168.9388	Short Sale Closing Purchase	0	(1,640,188)	0	0	PD (Duration)
TYU2	(498)	(49,800,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/21/2012	132.3893	08/23/2012	133.4075	Short Sale Closing Purchase	0	(507,056)	0	0	PD (Duration)
WNU2	(135)	(13,500,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/13/2012	169.0300	08/27/2012	167.0950	Short Sale Closing Purchase	0	261,217	0	0	PD (Duration)
WNM2	(96)	(9,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/12/2012	155.0612	05/25/2012	165.5950	Short Sale Closing Purchase	0	(1,011,246)	0	0	PD (Duration)
WNM2	(45)	(4,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/22/2012	164.5300	05/29/2012	165.8776	Short Sale Closing Purchase	0	(60,644)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVU2	(838)	(83,800,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	123.8425	06/07/2012	123.8919	Short Sale Closing Purchase	0	(41,427)	0	0	PD (Duration)
WNU2	(77)	(7,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/01/2012	171.8737	08/27/2012	167.0950	Short Sale Closing Purchase	0	367,959	0	0	PD (Duration)
WNZ2	(76)	(7,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/14/2012	168.2800	11/26/2012	166.0013	Short Sale Closing Purchase	0	173,180	0	0	PD (Duration)
TYU2	(3,000)	(300,000,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/04/2012	134.4349	06/06/2012	133.8151	Short Sale Closing Purchase	0	1,859,340	0	0	PD (Duration)
WNM2	(134)	(13,400,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1393	04/25/2012	156.5638	Short Sale Closing Purchase	0	77,126	0	0	PD (Duration)
WNH2	(96)	(9,600,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	160.0300	02/29/2012	157.0638	Short Sale Closing Purchase	0	284,754	0	0	PD (Duration)
WNH2	(98)	(9,800,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	159.4050	01/12/2012	158.2513	Short Sale Closing Purchase	0	113,062	0	0	PD (Duration)
WNH2	(308)	(30,800,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	159.4050	01/06/2012	156.9700	Short Sale Closing Purchase	0	749,962	0	0	PD (Duration)
WNU2	(69)	(6,900,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/26/2012	175.3737	08/27/2012	167.0950	Short Sale Closing Purchase	0	571,230	0	0	PD (Duration)
WNH3	(275)	(27,500,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	12/11/2012	164.7200	Short Sale Closing Purchase	0	(30,782)	0	0	PD (Duration)
WNZ2	(240)	(24,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/14/2012	168.6237	11/26/2012	166.0013	Short Sale Closing Purchase	0	629,386	0	0	PD (Duration)
WNU2	(10)	(1,000,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	167.7487	08/22/2012	163.8138	Short Sale Closing Purchase	0	39,349	0	0	PD (Duration)
WNH3	(31)	(3,100,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/20/2012	166.5456	11/26/2012	165.7214	Short Sale Closing Purchase	0	25,551	0	0	PD (Duration)
FVU2	(4)	(400,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/02/2012	124.0222	08/22/2012	123.9388	Short Sale Closing Purchase	0	334	0	0	PD (Duration)
OEU2	(5)	(629,175)	Euro-Bobl Future Sep 2012 0000OEU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/23/2012	161.5266	05/24/2012	161.6195	Short Sale Closing Purchase	0	(465)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/28/2012	165.2175	11/26/2012	166.0013	Short Sale Closing Purchase	0	(784)	0	0	PD (Duration)
OGM2	(1)	(160,395)	GILT FUTURE Jun 2012 00000GM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	LIF	03/21/2012	177.7163	05/16/2012	187.6035	Short Sale Closing Purchase	0	(9,887)	0	0	PD (Duration)
FVM2	(3)	(300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/06/2012	123.3067	Short Sale Closing Purchase	0	(432)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/30/2012	122.5325	Short Sale Closing Purchase	0	1,261	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/12/2012	163.1237	11/21/2012	166.6575	Short Sale Closing Purchase	0	(3,534)	0	0	PD (Duration)
USH2	(2)	(200,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/13/2012	144.1230	02/29/2012	143.8138	Short Sale Closing Purchase	0	618	0	0	PD (Duration)
OEZ2	(2)	(259,560)	Euro-Bobl Future Dec 2012 00000EZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	10/19/2012	163.7392	10/31/2012	164.7123	Short Sale Closing Purchase	0	(1,946)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	09/12/2012	124.3216	Short Sale Closing Purchase	0	(760)	0	0	PD (Duration)
OEM2	(1)	(127,580)	Euro-Bobl Future Jun 2012 00000EM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	04/11/2012	163.1687	05/23/2012	165.1367	Short Sale Closing Purchase	0	(1,968)	0	0	PD (Duration)
TYU2	(2)	(200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/04/2012	134.4675	06/07/2012	133.2982	Short Sale Closing Purchase	0	2,339	0	0	PD (Duration)
USM2	(2)	(200,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/22/2012	140.1081	05/23/2012	146.8191	Short Sale Closing Purchase	0	(13,422)	0	0	PD (Duration)
USU2	(16)	(1,600,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	147.1392	08/22/2012	146.2825	Short Sale Closing Purchase	0	13,706	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	132.7175	09/04/2012	133.6107	Short Sale Closing Purchase	0	(893)	0	0	PD (Duration)
OEH2	(20)	(2,666,400)	Euro-Bobl Future Mar 2012 00000EH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	11/30/2011	163.6179	03/02/2012	167.4278	Short Sale Closing Purchase	0	(76,197)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/22/2012	133.2644	05/23/2012	133.7200	Short Sale Closing Purchase	0	(456)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/18/2012	160.4388	Short Sale Closing Purchase	0	5,208	0	0	PD (Duration)
FVU2	(6)	(600,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	123.8659	08/22/2012	123.9388	Short Sale Closing Purchase	0	(437)	0	0	PD (Duration)
WNH2	(3)	(300,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/13/2012	154.5918	03/01/2012	154.5964	Short Sale Closing Purchase	0	(14)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/20/2012	121.4987	05/01/2012	123.7982	Short Sale Closing Purchase	0	(2,299)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.6081	02/29/2012	131.6541	Short Sale Closing Purchase	0	(2,046)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9519	05/25/2012	165.5950	Short Sale Closing Purchase	0	(7,643)	0	0	PD (Duration)
OEH2	(2)	(266,640)	Euro-Bobl Future Mar 2012 00000EH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	01/04/2012	162.9512	03/02/2012	163.9438	Short Sale Closing Purchase	0	(1,985)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	10/23/2012	147.7200	Short Sale Closing Purchase	0	(721)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/07/2012	123.9519	05/21/2012	124.0794	Short Sale Closing Purchase	0	(128)	0	0	PD (Duration)
USH2	(2)	(200,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	141.2175	02/29/2012	143.8138	Short Sale Closing Purchase	0	(5,193)	0	0	PD (Duration)
OEM2	(6)	(765,480)	Euro-Bobl Future Jun 2012 00000EM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/19/2012	161.5530	05/23/2012	166.2346	Short Sale Closing Purchase	0	(28,090)	0	0	PD (Duration)
FVH3	(2)	(200,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	12/20/2012	124.1419	Short Sale Closing Purchase	0	1,042	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.3269	08/23/2012	166.3450	Short Sale Closing Purchase	0	(2,018)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.3269	08/20/2012	162.4075	Short Sale Closing Purchase	0	1,919	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.5286	02/29/2012	131.2769	Short Sale Closing Purchase	0	(1,748)	0	0	PD (Duration)
OEM2	(2)	(255,160)	Euro-Bobl Future Jun 2012 00000EM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/16/2012	160.0981	05/23/2012	165.0041	Short Sale Closing Purchase	0	(9,812)	0	0	PD (Duration)
RXM2	(2)	(251,670)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	05/08/2012	185.9327	05/24/2012	187.8563	Short Sale Closing Purchase	0	(3,847)	0	0	PD (Duration)
TYM2	(256)	(25,600,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4011	05/11/2012	132.7825	Short Sale Closing Purchase	0	(353,635)	0	0	PD (Duration)
TUZ2	(173)	(34,600,000)	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/24/2012	110.2181	11/26/2012	110.1960	Short Sale Closing Purchase	0	7,667	0	0	PD (Duration)
TYH2	(190)	(19,000,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	03/06/2012	131.2044	Short Sale Closing Purchase	0	(205,329)	0	0	PD (Duration)
TYM2	(449)	(44,900,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.9939	05/15/2012	133.4232	Short Sale Closing Purchase	0	(1,090,728)	0	0	PD (Duration)
TYM2	(224)	(22,400,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.9939	05/15/2012	133.4232	Short Sale Closing Purchase	0	(544,149)	0	0	PD (Duration)
TYU2	(86)	(8,600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/14/2012	132.0065	08/23/2012	133.3138	Short Sale Closing Purchase	0	(112,423)	0	0	PD (Duration)
TYU2	(107)	(10,700,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/14/2012	132.0065	08/23/2012	133.3138	Short Sale Closing Purchase	0	(139,875)	0	0	PD (Duration)
USH2	(6)	(600,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/18/2011	143.1253	02/22/2012	141.5325	Short Sale Closing Purchase	0	9,556	0	0	PD (Duration)
TUH2	(128)	(25,600,000)	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/21/2011	110.1478	03/02/2012	110.2350	Short Sale Closing Purchase	0	(22,328)	0	0	PD (Duration)
FVM2	(110)	(11,000,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/26/2012	122.0690	05/23/2012	123.9388	Short Sale Closing Purchase	0	(205,672)	0	0	PD (Duration)
TUM2	(18)	(3,600,000)	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	110.1400	05/21/2012	110.2119	Short Sale Closing Purchase	0	(2,590)	0	0	PD (Duration)
FVZ2	(23)	(2,300,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/26/2012	124.4544	Short Sale Closing Purchase	0	(20,364)	0	0	PD (Duration)
FVZ2	(201)	(20,100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/28/2012	124.6628	11/26/2012	124.4544	Short Sale Closing Purchase	0	41,884	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
FVZ2	(3)	(300,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	11/16/2012	124.8060	Short Sale Closing Purchase	0	(3,734)	0	0	PD (Duration)
FVM2	(81)	(8,100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0325	Short Sale Closing Purchase	0	(70,450)	0	0	PD (Duration)
FVU2	(12)	(1,200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	123.7409	08/29/2012	124.4935	Short Sale Closing Purchase	0	(9,031)	0	0	PD (Duration)
TUH2	(116)	(23,200,000)	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/23/2011	110.2259	03/02/2012	110.2350	Short Sale Closing Purchase	0	(2,109)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	09/28/2012	149.4388	Short Sale Closing Purchase	0	(2,440)	0	0	PD (Duration)
WNU2	(4)	(400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.3268	08/27/2012	167.0950	Short Sale Closing Purchase	0	(11,073)	0	0	PD (Duration)
FVZ2	(3)	(300,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	11/16/2012	124.7591	Short Sale Closing Purchase	0	(3,594)	0	0	PD (Duration)
FVU2	(3)	(300,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/23/2012	123.6315	08/22/2012	123.9388	Short Sale Closing Purchase	0	(922)	0	0	PD (Duration)
FVH2	(4)	(400,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	12/05/2011	122.7161	02/24/2012	123.3216	Short Sale Closing Purchase	0	(2,422)	0	0	PD (Duration)
TYZ2	(6)	(600,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	132.0300	11/26/2012	133.3294	Short Sale Closing Purchase	0	(7,797)	0	0	PD (Duration)
FVH3	(2)	(200,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	11/30/2012	124.7122	Short Sale Closing Purchase	0	(99)	0	0	PD (Duration)
USU2	(1)	(100,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	146.7865	08/22/2012	146.2825	Short Sale Closing Purchase	0	504	0	0	PD (Duration)
OEU2	(4)	(503,340)	Euro-Bobl Future Sep 2012 00000EU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/23/2012	161.5266	05/24/2012	161.6069	Short Sale Closing Purchase	0	(321)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9519	05/25/2012	165.5950	Short Sale Closing Purchase	0	(7,643)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/08/2012	131.1980	04/30/2012	132.2982	Short Sale Closing Purchase	0	(1,100)	0	0	PD (Duration)
FVH2	(3)	(300,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	02/24/2012	123.3216	Short Sale Closing Purchase	0	(2,402)	0	0	PD (Duration)
FVH3	(9)	(900,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/16/2012	124.6081	11/27/2012	124.3997	Short Sale Closing Purchase	0	1,875	0	0	PD (Duration)
FVZ2	(15)	(1,500,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/29/2012	124.1706	11/26/2012	124.4544	Short Sale Closing Purchase	0	(4,257)	0	0	PD (Duration)
TYM2	(2)	(200,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	130.9050	04/30/2012	132.2982	Short Sale Closing Purchase	0	(2,786)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/07/2012	123.2871	05/23/2012	123.9388	Short Sale Closing Purchase	0	(652)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/22/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(167)	0	0	PD (Duration)
WNM2	(2)	(200,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1393	05/25/2012	165.5950	Short Sale Closing Purchase	0	(16,911)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.6237	02/29/2012	131.2769	Short Sale Closing Purchase	0	(1,653)	0	0	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/20/2012	133.3972	12/31/2012	132.7513	Short Sale Closing Purchase	0	646	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/24/2012	124.9043	08/29/2012	124.5091	Short Sale Closing Purchase	0	790	0	0	PD (Duration)
USM2	(2)	(200,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	142.3815	05/29/2012	147.7240	Short Sale Closing Purchase	0	(10,685)	0	0	PD (Duration)
USH2	(2)	(200,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.3972	02/29/2012	143.8138	Short Sale Closing Purchase	0	(833)	0	0	PD (Duration)
USU2	(2)	(200,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	146.9128	08/22/2012	146.2825	Short Sale Closing Purchase	0	1,261	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/30/2012	123.9857	Short Sale Closing Purchase	0	(823)	0	0	PD (Duration)
FVU2	(16)	(1,600,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(2,666)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVH2	(104)	(10,400,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/25/2011	122.9592	01/26/2012	123.8294	Short Sale Closing Purchase	0	(90,503)	0	0	PD (Duration)
FVH2	(112)	(11,200,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	01/26/2012	123.8294	Short Sale Closing Purchase	0	(146,561)	0	0	PD (Duration)
FVH2	(32)	(3,200,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.7097	01/26/2012	123.8294	Short Sale Closing Purchase	0	(35,832)	0	0	PD (Duration)
WNM2	(307)	(30,700,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.3099	04/25/2012	156.5638	Short Sale Closing Purchase	0	(384,944)	0	0	PD (Duration)
WNU2	(140)	(14,000,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	07/25/2012	175.9075	Short Sale Closing Purchase	0	(1,603,982)	0	0	PD (Duration)
WNU2	(111)	(11,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/13/2012	169.0612	08/27/2012	167.0950	Short Sale Closing Purchase	0	218,247	0	0	PD (Duration)
WNU2	(20)	(2,000,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/22/2012	165.7487	08/27/2012	167.0950	Short Sale Closing Purchase	0	(26,926)	0	0	PD (Duration)
WNZ2	(124)	(12,400,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/27/2012	165.0950	Short Sale Closing Purchase	0	68,464	0	0	PD (Duration)
WNZ2	(29)	(2,900,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/07/2012	166.7200	Short Sale Closing Purchase	0	(31,113)	0	0	PD (Duration)
WNZ2	(39)	(3,900,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/04/2012	165.1575	Short Sale Closing Purchase	0	19,095	0	0	PD (Duration)
WNZ2	(33)	(3,300,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	165.8425	11/26/2012	166.0013	Short Sale Closing Purchase	0	(5,241)	0	0	PD (Duration)
WNU2	(507)	(50,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	164.3659	08/17/2012	163.2513	Short Sale Closing Purchase	0	565,116	0	0	PD (Duration)
WNU2	(22)	(2,200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	164.3659	08/13/2012	168.4075	Short Sale Closing Purchase	0	(88,916)	0	0	PD (Duration)
WNU2	(47)	(4,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	164.3659	08/13/2012	168.3763	Short Sale Closing Purchase	0	(188,488)	0	0	PD (Duration)
WNH2	(31)	(3,100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/25/2011	161.6308	01/12/2012	158.2513	Short Sale Closing Purchase	0	104,766	0	0	PD (Duration)
WNM2	(279)	(27,900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	156.4675	05/11/2012	160.6263	Short Sale Closing Purchase	0	(1,160,308)	0	0	PD (Duration)
WNZ2	(26)	(2,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	167.9675	11/26/2012	166.0013	Short Sale Closing Purchase	0	51,121	0	0	PD (Duration)
WNM2	(317)	(31,700,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	151.0925	05/18/2012	166.2526	Short Sale Closing Purchase	0	(4,805,764)	0	0	PD (Duration)
WNU2	(116)	(11,600,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	170.1862	08/27/2012	167.0950	Short Sale Closing Purchase	0	358,578	0	0	PD (Duration)
WNZ2	(160)	(16,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/24/2012	165.9284	09/07/2012	167.0325	Short Sale Closing Purchase	0	(176,660)	0	0	PD (Duration)
WNH2	(316)	(31,600,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	02/09/2012	153.8138	Short Sale Closing Purchase	0	1,369,126	0	0	PD (Duration)
WNU2	(82)	(8,200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/21/2012	169.2800	08/23/2012	166.0950	Short Sale Closing Purchase	0	261,165	0	0	PD (Duration)
WNH2	(109)	(10,900,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	02/07/2012	155.0013	Short Sale Closing Purchase	0	342,824	0	0	PD (Duration)
WNU2	(79)	(7,900,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	07/24/2012	174.3138	Short Sale Closing Purchase	0	(801,312)	0	0	PD (Duration)
WNU2	(87)	(8,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/29/2012	167.0925	08/23/2012	166.0950	Short Sale Closing Purchase	0	86,777	0	0	PD (Duration)
WNU2	(8)	(800,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/20/2012	167.8763	Short Sale Closing Purchase	0	(29,645)	0	0	PD (Duration)
WNU2	(41)	(4,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/20/2012	168.1263	Short Sale Closing Purchase	0	(162,183)	0	0	PD (Duration)
TYU2	(1,755)	(175,500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/04/2012	134.4987	06/06/2012	133.3372	Short Sale Closing Purchase	0	2,038,508	0	0	PD (Duration)
WNZ2	(412)	(41,200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/16/2012	169.0013	Short Sale Closing Purchase	0	(3,387,728)	0	0	PD (Duration)
WNM2	(525)	(52,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9050	04/05/2012	151.3763	Short Sale Closing Purchase	0	3,427,562	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
WNZ2	(3)	(300,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.9362	11/09/2012	167.9075	Short Sale Closing Purchase	0	(5,914)	0	0	PD (Duration)
WNH2	(70)	(7,000,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	155.9362	03/01/2012	154.6263	Short Sale Closing Purchase	0	91,696	0	0	PD (Duration)
TYU2	(1,177)	(117,700,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	134.1081	08/07/2012	133.5638	Short Sale Closing Purchase	0	640,659	0	0	PD (Duration)
WNZ2	(31)	(3,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	167.7487	11/26/2012	166.0013	Short Sale Closing Purchase	0	54,171	0	0	PD (Duration)
WNH2	(14)	(1,400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3347	02/03/2012	155.0013	Short Sale Closing Purchase	0	60,667	0	0	PD (Duration)
FVU2	(2,025)	(202,500,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	124.0755	06/07/2012	123.9004	Short Sale Closing Purchase	0	354,572	0	0	PD (Duration)
WNH2	(136)	(13,600,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/27/2012	155.8737	03/01/2012	154.5964	Short Sale Closing Purchase	0	173,721	0	0	PD (Duration)
USU2	(263)	(26,300,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	146.9128	05/30/2012	147.2591	Short Sale Closing Purchase	0	(91,080)	0	0	PD (Duration)
WNH3	(270)	(27,000,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	11/30/2012	165.8763	Short Sale Closing Purchase	0	(342,410)	0	0	PD (Duration)
FVU2	(274)	(27,400,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	123.8425	06/07/2012	123.9004	Short Sale Closing Purchase	0	(15,878)	0	0	PD (Duration)
TYU2	(126)	(12,600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.1081	08/07/2012	133.5807	Short Sale Closing Purchase	0	66,447	0	0	PD (Duration)
WNH2	(712)	(71,200,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	02/01/2012	159.0013	Short Sale Closing Purchase	0	231,304	0	0	PD (Duration)
WNM2	(333)	(33,300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8893	03/06/2012	157.6075	Short Sale Closing Purchase	0	93,842	0	0	PD (Duration)
TYU2	(315)	(31,500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.0612	08/08/2012	133.4388	Short Sale Closing Purchase	0	196,069	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/12/2012	131.0769	05/15/2012	133.4232	Short Sale Closing Purchase	0	(2,346)	0	0	PD (Duration)
USH2	(2)	(200,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/18/2011	143.1253	02/22/2012	141.5325	Short Sale Closing Purchase	0	3,185	0	0	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/23/2012	132.8887	11/30/2012	133.5950	Short Sale Closing Purchase	0	(706)	0	0	PD (Duration)
OEU2	(1)	(123,925)	Euro-Bobl Future Sep 2012 00000EU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/23/2012	161.5266	05/31/2012	162.5627	Short Sale Closing Purchase	0	(1,036)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/10/2012	159.2800	05/29/2012	165.7513	Short Sale Closing Purchase	0	(6,471)	0	0	PD (Duration)
OEU2	(24)	(3,019,080)	Euro-Bobl Future Sep 2012 00000EU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/23/2012	161.5266	06/19/2012	161.3522	Short Sale Closing Purchase	0	4,187	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/19/2012	133.4519	06/26/2012	133.4388	Short Sale Closing Purchase	0	13	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/09/2012	124.1784	08/22/2012	124.3919	Short Sale Closing Purchase	0	(214)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/16/2012	121.8496	05/01/2012	123.7982	Short Sale Closing Purchase	0	(3,897)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/10/2012	123.4440	05/21/2012	124.0872	Short Sale Closing Purchase	0	(643)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	06/05/2012	124.1732	Short Sale Closing Purchase	0	(802)	0	0	PD (Duration)
TYU2	(2)	(200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/16/2012	132.5605	08/22/2012	132.9700	Short Sale Closing Purchase	0	(819)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/06/2012	124.5560	Short Sale Closing Purchase	0	(1,568)	0	0	PD (Duration)
FVZ2	(8)	(800,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/19/2012	124.8372	Short Sale Closing Purchase	0	(10,145)	0	0	PD (Duration)
FVM2	(5)	(500,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/02/2012	123.0801	Short Sale Closing Purchase	0	413	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/07/2012	132.7331	05/23/2012	133.7200	Short Sale Closing Purchase	0	(987)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
USU2	(1)	(100,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	146.2002	07/06/2012	149.4075	Short Sale Closing Purchase	0	(3,207)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7409	05/21/2012	124.0872	Short Sale Closing Purchase	0	(693)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/07/2012	131.4248	03/21/2012	128.3450	Short Sale Closing Purchase	0	3,080	0	0	PD (Duration)
RXH2	(1)	(130,905)	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/06/2012	177.5260	02/01/2012	178.6476	Short Sale Closing Purchase	0	(1,122)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/20/2012	123.9466	Short Sale Closing Purchase	0	(174)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	10/24/2012	124.0169	Short Sale Closing Purchase	0	(456)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/08/2012	123.9831	05/24/2012	124.0013	Short Sale Closing Purchase	0	(18)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	11/05/2012	124.3763	Short Sale Closing Purchase	0	(823)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	133.7019	05/23/2012	133.7200	Short Sale Closing Purchase	0	(18)	0	0	PD (Duration)
WNM2	(3)	(300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.3099	05/25/2012	165.5950	Short Sale Closing Purchase	0	(30,855)	0	0	PD (Duration)
OEH2	(9)	(1,199,880)	Euro-Bobl Future Mar 2012 00000EH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	01/04/2012	162.9512	03/02/2012	163.9438	Short Sale Closing Purchase	0	(8,933)	0	0	PD (Duration)
USU2	(4)	(400,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	146.9128	08/22/2012	146.2825	Short Sale Closing Purchase	0	2,521	0	0	PD (Duration)
WNH2	(2)	(200,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/04/2012	157.3418	03/01/2012	156.4075	Short Sale Closing Purchase	0	1,868	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/17/2012	131.4050	05/15/2012	133.4232	Short Sale Closing Purchase	0	(2,018)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/03/2012	124.4909	08/22/2012	123.9388	Short Sale Closing Purchase	0	552	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	131.0137	03/06/2012	131.4544	Short Sale Closing Purchase	0	(441)	0	0	PD (Duration)
USZ2	(3)	(300,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	09/13/2012	148.2513	Short Sale Closing Purchase	0	(3,758)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	129.4980	04/23/2012	132.0325	Short Sale Closing Purchase	0	(2,535)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/03/2012	124.4987	08/22/2012	123.9388	Short Sale Closing Purchase	0	1,120	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/23/2012	123.6315	08/22/2012	123.9388	Short Sale Closing Purchase	0	(615)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/11/2012	131.6862	05/23/2012	132.6888	Short Sale Closing Purchase	0	(1,003)	0	0	PD (Duration)
FVM2	(3)	(300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/07/2012	123.9518	05/21/2012	124.0872	Short Sale Closing Purchase	0	(406)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/03/2012	128.9831	05/09/2012	132.9544	Short Sale Closing Purchase	0	(3,971)	0	0	PD (Duration)
FVM2	(3)	(300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/07/2012	123.2871	04/12/2012	123.2832	Short Sale Closing Purchase	0	12	0	0	PD (Duration)
OGH2	(4)	(634,300)	GILT FUTURE Mar 2012 00000GH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	LIF	11/28/2011	175.5088	02/27/2012	180.7054	Short Sale Closing Purchase	0	(20,786)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/15/2012	132.3737	05/31/2012	134.0638	Short Sale Closing Purchase	0	(1,690)	0	0	PD (Duration)
WNZ2	(2)	(200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/05/2012	164.3425	11/26/2012	166.0013	Short Sale Closing Purchase	0	(3,318)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/06/2012	133.2800	06/08/2012	134.0482	Short Sale Closing Purchase	0	(768)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.7005	05/29/2012	165.7513	Short Sale Closing Purchase	0	(10,051)	0	0	PD (Duration)
TYM2	(20)	(2,000,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4011	05/10/2012	132.9075	Short Sale Closing Purchase	0	(30,128)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
USM2	(12)	(1,200,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	142.3815	05/29/2012	147.7240	Short Sale Closing Purchase	0	(64,110)	0	0	PD (Duration)
TYM2	(6)	(600,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/07/2012	131.4248	05/18/2012	133.7669	Short Sale Closing Purchase	0	(14,052)	0	0	PD (Duration)
TYM2	(153)	(15,300,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/07/2012	131.4248	05/23/2012	133.3138	Short Sale Closing Purchase	0	(289,007)	0	0	PD (Duration)
TUU2	(226)	(45,200,000)	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/22/2012	110.1081	08/24/2012	110.2194	Short Sale Closing Purchase	0	(50,317)	0	0	PD (Duration)
TYU2	(53)	(5,300,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/10/2012	131.7956	08/23/2012	133.3138	Short Sale Closing Purchase	0	(80,464)	0	0	PD (Duration)
TUZ2	(25)	(5,000,000)	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/24/2012	110.2181	11/19/2012	110.2585	Short Sale Closing Purchase	0	(2,017)	0	0	PD (Duration)
TUZ2	(4)	(800,000)	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/24/2012	110.2181	11/19/2012	110.2506	Short Sale Closing Purchase	0	(260)	0	0	PD (Duration)
TYZ2	(11)	(1,100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	132.8503	11/26/2012	133.6888	Short Sale Closing Purchase	0	(9,223)	0	0	PD (Duration)
TYH2	(34)	(3,400,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	03/05/2012	131.3919	Short Sale Closing Purchase	0	(43,118)	0	0	PD (Duration)
TYH2	(12)	(1,200,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	03/06/2012	131.2396	Short Sale Closing Purchase	0	(13,391)	0	0	PD (Duration)
USM2	(4)	(400,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/23/2012	146.8191	Short Sale Closing Purchase	0	(17,125)	0	0	PD (Duration)
TYZ2	(61)	(6,100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	132.7331	11/26/2012	133.3294	Short Sale Closing Purchase	0	(36,375)	0	0	PD (Duration)
FVU2	(110)	(11,000,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/23/2012	123.6315	08/29/2012	124.5091	Short Sale Closing Purchase	0	(96,532)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/26/2012	122.0690	05/30/2012	124.0794	Short Sale Closing Purchase	0	(4,021)	0	0	PD (Duration)
FVM2	(117)	(11,700,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/26/2012	122.0690	05/21/2012	124.0872	Short Sale Closing Purchase	0	(236,128)	0	0	PD (Duration)
TYM2	(10)	(1,000,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	130.9200	05/17/2012	133.4232	Short Sale Closing Purchase	0	(25,032)	0	0	PD (Duration)
FVZ2	(23)	(2,300,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/21/2012	124.4857	Short Sale Closing Purchase	0	(21,082)	0	0	PD (Duration)
FVU2	(23)	(2,300,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	124.1888	Short Sale Closing Purchase	0	(9,582)	0	0	PD (Duration)
TYU2	(92)	(9,200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/16/2012	132.3347	08/23/2012	133.3138	Short Sale Closing Purchase	0	(90,079)	0	0	PD (Duration)
TYU2	(256)	(25,600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/11/2012	131.6862	08/23/2012	133.3138	Short Sale Closing Purchase	0	(416,655)	0	0	PD (Duration)
FVH2	(6)	(600,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/18/2012	123.4831	02/24/2012	123.3216	Short Sale Closing Purchase	0	969	0	0	PD (Duration)
TYM2	(8)	(800,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.9939	04/02/2012	129.6107	Short Sale Closing Purchase	0	11,066	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/27/2012	123.7565	05/23/2012	123.9388	Short Sale Closing Purchase	0	(182)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/27/2012	123.7565	05/30/2012	123.9857	Short Sale Closing Purchase	0	(229)	0	0	PD (Duration)
FVH2	(3)	(300,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/30/2012	123.9284	02/24/2012	123.3216	Short Sale Closing Purchase	0	1,820	0	0	PD (Duration)
FVZ2	(2)	(200,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	11/01/2012	124.2200	Short Sale Closing Purchase	0	(1,318)	0	0	PD (Duration)
RXM2	(1)	(125,835)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	05/08/2012	185.9327	05/24/2012	187.8567	Short Sale Closing Purchase	0	(1,924)	0	0	PD (Duration)
TUH3	(1)	(200,000)	US 2YR NT FUT Mar 2013 0000TUH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/27/2012	110.1791	12/05/2012	110.2506	Short Sale Closing Purchase	0	(143)	0	0	PD (Duration)
OEM2	(4)	(510,320)	Euro-Bobl Future Jun 2012 00000EM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	165.3009	05/23/2012	168.2429	Short Sale Closing Purchase	0	(11,768)	0	0	PD (Duration)
WNU2	(2)	(200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	05/31/2012	169.9700	Short Sale Closing Purchase	0	(11,599)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
USU2	(2)	(200,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	146.9128	08/22/2012	146.2825	Short Sale Closing Purchase	0	1,261	0	0	PD (Duration)
USM2	(2)	(200,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	142.3815	05/29/2012	147.7240	Short Sale Closing Purchase	0	(10,685)	0	0	PD (Duration)
OEH2	(14)	(1,866,480)	Euro-Bobl Future Mar 2012 0000OEH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	11/30/2011	163.6179	03/02/2012	167.4278	Short Sale Closing Purchase	0	(53,338)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/22/2012	124.3659	08/29/2012	124.4935	Short Sale Closing Purchase	0	(128)	0	0	PD (Duration)
FVU2	(15)	(1,500,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(2,499)	0	0	PD (Duration)
FVH2	(3)	(300,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.7800	01/31/2012	124.0489	Short Sale Closing Purchase	0	(3,807)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/21/2012	123.8730	08/29/2012	124.5091	Short Sale Closing Purchase	0	(1,272)	0	0	PD (Duration)
USM2	(1)	(100,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/24/2012	147.3776	Short Sale Closing Purchase	0	(4,840)	0	0	PD (Duration)
USU2	(5)	(500,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	147.1392	08/22/2012	146.2825	Short Sale Closing Purchase	0	4,283	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/01/2012	124.3893	08/29/2012	124.5091	Short Sale Closing Purchase	0	(240)	0	0	PD (Duration)
FVM2	(4)	(400,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0325	Short Sale Closing Purchase	0	(3,479)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	04/02/2012	122.5794	Short Sale Closing Purchase	0	1,167	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.2402	05/23/2012	123.9388	Short Sale Closing Purchase	0	(1,397)	0	0	PD (Duration)
USM2	(2)	(200,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/25/2012	147.5086	Short Sale Closing Purchase	0	(9,942)	0	0	PD (Duration)
USM2	(1)	(100,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/24/2012	147.3776	Short Sale Closing Purchase	0	(4,840)	0	0	PD (Duration)
USU2	(1)	(100,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	146.2002	08/22/2012	146.2825	Short Sale Closing Purchase	0	(82)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/29/2012	124.5091	Short Sale Closing Purchase	0	(1,474)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0325	Short Sale Closing Purchase	0	(1,740)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/23/2012	123.9388	Short Sale Closing Purchase	0	(1,552)	0	0	PD (Duration)
WNM2	(386)	(38,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8972	03/12/2012	155.8450	Short Sale Closing Purchase	0	792,121	0	0	PD (Duration)
WNM2	(264)	(26,400,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/12/2012	155.0300	05/25/2012	165.5950	Short Sale Closing Purchase	0	(2,789,176)	0	0	PD (Duration)
WNM2	(110)	(11,000,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8972	03/16/2012	148.5950	Short Sale Closing Purchase	0	1,023,234	0	0	PD (Duration)
WNH2	(204)	(20,400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/14/2011	159.4987	02/29/2012	157.0638	Short Sale Closing Purchase	0	496,728	0	0	PD (Duration)
WNM2	(219)	(21,900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.3099	04/26/2012	157.4401	Short Sale Closing Purchase	0	(466,518)	0	0	PD (Duration)
WNU2	(124)	(12,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	08/13/2012	168.4388	Short Sale Closing Purchase	0	(494,545)	0	0	PD (Duration)
WNU2	(115)	(11,500,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	07/24/2012	173.6263	Short Sale Closing Purchase	0	(1,055,213)	0	0	PD (Duration)
WNU2	(134)	(13,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	07/27/2012	173.2513	Short Sale Closing Purchase	0	(1,179,303)	0	0	PD (Duration)
WNZ2	(228)	(22,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/19/2012	161.5950	Short Sale Closing Purchase	0	923,885	0	0	PD (Duration)
WNZ2	(100)	(10,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	11/02/2012	162.3450	Short Sale Closing Purchase	0	330,213	0	0	PD (Duration)
WNZ2	(56)	(5,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/19/2012	161.1888	Short Sale Closing Purchase	0	249,669	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNU2	(47)	(4,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/13/2012	169.0300	08/27/2012	167.0950	Short Sale Closing Purchase	0	90,942	0	0	PD (Duration)
WNZ2	(18)	(1,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/19/2012	161.2200	Short Sale Closing Purchase	0	79,688	0	0	PD (Duration)
TYU2	(9)	(900,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/24/2012	133.6237	08/28/2012	133.9075	Short Sale Closing Purchase	0	(2,554)	0	0	PD (Duration)
WNU2	(20)	(2,000,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	164.3659	08/16/2012	163.5013	Short Sale Closing Purchase	0	17,293	0	0	PD (Duration)
WNU2	(127)	(12,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/30/2012	164.3659	08/22/2012	163.8138	Short Sale Closing Purchase	0	70,120	0	0	PD (Duration)
WNZ2	(14)	(1,400,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	165.8737	11/26/2012	166.0013	Short Sale Closing Purchase	0	(1,786)	0	0	PD (Duration)
WNM2	(21)	(2,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	156.4675	05/15/2012	163.2825	Short Sale Closing Purchase	0	(143,116)	0	0	PD (Duration)
WNM2	(295)	(29,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9518	04/05/2012	151.3763	Short Sale Closing Purchase	0	1,939,792	0	0	PD (Duration)
WNZ2	(232)	(23,200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/12/2012	162.9987	11/09/2012	167.9075	Short Sale Closing Purchase	0	(1,138,844)	0	0	PD (Duration)
WNM2	(472)	(47,200,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/14/2012	162.7175	05/29/2012	165.8776	Short Sale Closing Purchase	0	(1,491,586)	0	0	PD (Duration)
WNH2	(24)	(2,400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	156.1862	03/01/2012	156.4075	Short Sale Closing Purchase	0	(5,311)	0	0	PD (Duration)
WNU2	(441)	(44,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	170.4987	08/27/2012	167.0950	Short Sale Closing Purchase	0	1,501,027	0	0	PD (Duration)
WNM2	(470)	(47,000,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/11/2012	160.4050	05/25/2012	165.5950	Short Sale Closing Purchase	0	(2,439,328)	0	0	PD (Duration)
WNZ2	(46)	(4,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.8425	11/08/2012	165.7513	Short Sale Closing Purchase	0	4,195	0	0	PD (Duration)
WNZ2	(197)	(19,700,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	164.8737	11/26/2012	166.0013	Short Sale Closing Purchase	0	(222,129)	0	0	PD (Duration)
WNU2	(37)	(3,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/14/2012	168.5325	Short Sale Closing Purchase	0	(161,392)	0	0	PD (Duration)
WNU2	(36)	(3,600,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/14/2012	168.4700	Short Sale Closing Purchase	0	(154,780)	0	0	PD (Duration)
WNZ2	(25)	(2,500,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	167.5612	11/26/2012	166.0013	Short Sale Closing Purchase	0	38,999	0	0	PD (Duration)
WNM2	(86)	(8,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/08/2012	155.5612	05/15/2012	163.2825	Short Sale Closing Purchase	0	(664,033)	0	0	PD (Duration)
WNM2	(66)	(6,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/08/2012	155.5612	05/15/2012	163.4388	Short Sale Closing Purchase	0	(519,919)	0	0	PD (Duration)
WNM2	(127)	(12,700,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/22/2012	164.6237	05/29/2012	165.8776	Short Sale Closing Purchase	0	(159,244)	0	0	PD (Duration)
WNZ2	(91)	(9,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.9362	11/08/2012	165.7513	Short Sale Closing Purchase	0	16,830	0	0	PD (Duration)
TYU2	(146)	(14,600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.0925	08/07/2012	133.5807	Short Sale Closing Purchase	0	74,713	0	0	PD (Duration)
TYH3	(17)	(1,700,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/21/2012	133.1003	11/27/2012	133.2513	Short Sale Closing Purchase	0	(2,567)	0	0	PD (Duration)
WNM2	(184)	(18,400,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.7005	05/10/2012	159.1888	Short Sale Closing Purchase	0	(641,841)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	165.6550	11/26/2012	166.0013	Short Sale Closing Purchase	0	(346)	0	0	PD (Duration)
WNH3	(35)	(3,500,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/19/2012	167.6706	11/26/2012	165.7214	Short Sale Closing Purchase	0	68,223	0	0	PD (Duration)
WNZ2	(235)	(23,500,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/26/2012	165.8737	11/26/2012	166.0013	Short Sale Closing Purchase	0	(29,977)	0	0	PD (Duration)
WNM2	(268)	(26,800,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1393	04/13/2012	156.2200	Short Sale Closing Purchase	0	246,376	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/22/2012	165.3425	08/28/2012	168.1575	Short Sale Closing Purchase	0	(2,815)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
WNM2	(52)	(5,200,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	156.3737	05/10/2012	158.9700	Short Sale Closing Purchase	0	(135,008)	0	0	PD (Duration)
TYU2	(306)	(30,600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/21/2012	132.3268	08/23/2012	133.7200	Short Sale Closing Purchase	0	(426,315)	0	0	PD (Duration)
WNM2	(86)	(8,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/12/2012	154.9987	05/25/2012	165.5950	Short Sale Closing Purchase	0	(911,283)	0	0	PD (Duration)
TYU2	(326)	(32,600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.0612	08/07/2012	133.5482	Short Sale Closing Purchase	0	167,259	0	0	PD (Duration)
WNH2	(315)	(31,500,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	01/26/2012	154.8763	Short Sale Closing Purchase	0	1,401,707	0	0	PD (Duration)
TYU2	(412)	(41,200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.0612	08/07/2012	133.5169	Short Sale Closing Purchase	0	224,258	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	07/02/2012	124.0222	08/22/2012	124.3138	Short Sale Closing Purchase	0	(292)	0	0	PD (Duration)
FVU2	(4)	(400,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/09/2012	124.1784	08/23/2012	124.3607	Short Sale Closing Purchase	0	(729)	0	0	PD (Duration)
TYU2	(2)	(200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/19/2012	133.4518	06/27/2012	133.3614	Short Sale Closing Purchase	0	181	0	0	PD (Duration)
OEZ2	(1)	(130,310)	Euro-Bobl Future Dec 2012 00000EZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	10/17/2012	164.3249	10/22/2012	163.8584	Short Sale Closing Purchase	0	466	0	0	PD (Duration)
USM2	(1)	(100,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5456	05/29/2012	147.7240	Short Sale Closing Purchase	0	(5,178)	0	0	PD (Duration)
FVM2	(6)	(600,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/05/2012	123.3301	Short Sale Closing Purchase	0	(1,004)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/18/2012	172.3737	08/27/2012	167.0950	Short Sale Closing Purchase	0	5,279	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/09/2012	123.1411	Short Sale Closing Purchase	0	43	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/30/2012	134.4519	07/31/2012	134.6732	Short Sale Closing Purchase	0	(221)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/12/2012	163.1237	11/26/2012	166.0013	Short Sale Closing Purchase	0	(2,878)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	145.6550	11/29/2012	151.3763	Short Sale Closing Purchase	0	(5,721)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/19/2012	124.2565	11/21/2012	124.6107	Short Sale Closing Purchase	0	(354)	0	0	PD (Duration)
USZ2	(8)	(800,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	145.8737	11/29/2012	151.3763	Short Sale Closing Purchase	0	(44,020)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/19/2012	133.4831	06/27/2012	133.3614	Short Sale Closing Purchase	0	122	0	0	PD (Duration)
FVZ2	(2)	(200,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	09/12/2012	124.3145	Short Sale Closing Purchase	0	(1,507)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/19/2012	146.5925	11/29/2012	151.3763	Short Sale Closing Purchase	0	(4,784)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/01/2012	148.4987	11/29/2012	151.3763	Short Sale Closing Purchase	0	(2,878)	0	0	PD (Duration)
FVH2	(12)	(1,200,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/04/2012	123.0840	02/24/2012	123.3216	Short Sale Closing Purchase	0	(2,852)	0	0	PD (Duration)
RXU2	(2)	(251,590)	Euro-Bond Future Sep 2012 0000RXU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/24/2012	179.7781	06/19/2012	178.9209	Short Sale Closing Purchase	0	1,714	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/10/2012	170.6862	08/27/2012	167.0950	Short Sale Closing Purchase	0	3,591	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/27/2012	122.4675	05/01/2012	123.7982	Short Sale Closing Purchase	0	(1,331)	0	0	PD (Duration)
OGU2	(2)	(316,070)	GILT FUTURE Sep 2012 00000GU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	LIF	05/16/2012	188.0287	08/23/2012	193.4186	Short Sale Closing Purchase	0	(10,780)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	134.4206	07/31/2012	134.6732	Short Sale Closing Purchase	0	(253)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/28/2012	122.5612	05/21/2012	124.0872	Short Sale Closing Purchase	0	(1,526)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	07/20/2012	173.1575	Short Sale Closing Purchase	0	(8,987)	0	0	PD (Duration)
WNU2	(2)	(200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	170.6237	08/27/2012	167.0950	Short Sale Closing Purchase	0	7,057	0	0	PD (Duration)
USM2	(3)	(300,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/24/2012	147.3776	Short Sale Closing Purchase	0	(14,519)	0	0	PD (Duration)
USM2	(4)	(400,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/25/2012	147.5086	Short Sale Closing Purchase	0	(19,883)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/22/2012	122.0222	05/01/2012	123.7982	Short Sale Closing Purchase	0	(3,552)	0	0	PD (Duration)
WNZ2	(2)	(200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/27/2012	165.4388	Short Sale Closing Purchase	0	417	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7253	05/21/2012	124.0872	Short Sale Closing Purchase	0	(362)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	131.0137	03/16/2012	128.6107	Short Sale Closing Purchase	0	2,403	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	129.4980	04/10/2012	131.2044	Short Sale Closing Purchase	0	(1,706)	0	0	PD (Duration)
USU2	(1)	(100,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	146.7865	07/06/2012	149.5013	Short Sale Closing Purchase	0	(2,715)	0	0	PD (Duration)
RXM2	(2)	(266,640)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	02/29/2012	185.7384	03/02/2012	185.3826	Short Sale Closing Purchase	0	712	0	0	PD (Duration)
ONH2	(1)	(1,258,336)	JPN 10YR BOND(LIF) Mar 2012 00000NH2	Bond Portfolio Hedge	D1	Interest	03/09/2012	LIF	02/17/2012	1.8104	02/20/2012	1.8108	Short Sale Closing Purchase	0	(386)	0	0	PD (Duration)
RXM2	(8)	(1,006,680)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/05/2012	182.4246	05/24/2012	190.0627	Short Sale Closing Purchase	0	(61,105)	0	0	PD (Duration)
FVH2	(1)	(100,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.7800	02/13/2012	123.4785	Short Sale Closing Purchase	0	(699)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/27/2012	170.8112	08/27/2012	167.0950	Short Sale Closing Purchase	0	3,716	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	130.9050	03/19/2012	128.8607	Short Sale Closing Purchase	0	2,044	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/05/2012	162.0612	11/26/2012	166.0013	Short Sale Closing Purchase	0	(3,940)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/26/2012	128.9831	05/07/2012	132.6888	Short Sale Closing Purchase	0	(3,706)	0	0	PD (Duration)
FVH2	(10)	(1,000,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/09/2012	123.1699	02/24/2012	123.3216	Short Sale Closing Purchase	0	(1,517)	0	0	PD (Duration)
RXM2	(4)	(532,680)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/28/2012	183.6546	04/02/2012	184.2571	Short Sale Closing Purchase	0	(2,410)	0	0	PD (Duration)
TYU2	(26)	(2,600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/10/2012	131.7878	08/23/2012	133.3138	Short Sale Closing Purchase	0	(39,676)	0	0	PD (Duration)
TYM2	(31)	(3,100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4011	05/10/2012	132.9075	Short Sale Closing Purchase	0	(46,698)	0	0	PD (Duration)
TYM2	(67)	(6,700,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4011	05/14/2012	133.0794	Short Sale Closing Purchase	0	(112,443)	0	0	PD (Duration)
FVH2	(475)	(47,500,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	02/24/2012	123.3216	Short Sale Closing Purchase	0	(380,363)	0	0	PD (Duration)
TUU2	(17)	(3,400,000)	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/22/2012	110.1006	08/24/2012	110.2194	Short Sale Closing Purchase	0	(4,040)	0	0	PD (Duration)
TUZ2	(16)	(3,200,000)	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/24/2012	110.2181	11/16/2012	110.2585	Short Sale Closing Purchase	0	(1,291)	0	0	PD (Duration)
TYH2	(143)	(14,300,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/07/2012	131.1393	03/08/2012	131.5026	Short Sale Closing Purchase	0	(51,944)	0	0	PD (Duration)
TYU2	(153)	(15,300,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	132.3034	08/24/2012	133.7995	Short Sale Closing Purchase	0	(228,900)	0	0	PD (Duration)
USH2	(8)	(800,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.4050	02/28/2012	143.9700	Short Sale Closing Purchase	0	(4,520)	0	0	PD (Duration)
FVZ2	(23)	(2,300,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	11/16/2012	124.8060	Short Sale Closing Purchase	0	(28,809)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYU2	(87)	(8,700,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/16/2012	132.3268	08/28/2012	133.8138	Short Sale Closing Purchase	0	(129,363)	0	0	PD (Duration)
FVH2	(166)	(16,600,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.7097	02/24/2012	123.3216	Short Sale Closing Purchase	0	(101,581)	0	0	PD (Duration)
FVM2	(20)	(2,000,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/26/2012	122.0690	05/30/2012	123.9857	Short Sale Closing Purchase	0	(38,332)	0	0	PD (Duration)
TYU2	(15)	(1,500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/16/2012	132.3347	08/23/2012	133.6575	Short Sale Closing Purchase	0	(19,843)	0	0	PD (Duration)
TYU2	(200)	(20,000,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/12/2012	133.2018	08/24/2012	133.7995	Short Sale Closing Purchase	0	(119,528)	0	0	PD (Duration)
USU2	(10)	(1,000,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	146.7865	08/22/2012	146.2825	Short Sale Closing Purchase	0	5,039	0	0	PD (Duration)
TYU2	(5)	(500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/05/2012	133.9675	08/28/2012	133.8138	Short Sale Closing Purchase	0	768	0	0	PD (Duration)
FVU2	(7)	(700,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	05/31/2012	124.2513	Short Sale Closing Purchase	0	(3,354)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/31/2012	132.3105	03/08/2012	131.5026	Short Sale Closing Purchase	0	808	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/23/2012	123.6315	08/22/2012	124.3919	Short Sale Closing Purchase	0	(760)	0	0	PD (Duration)
TYM2	(2)	(200,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/19/2012	127.9831	04/30/2012	132.2982	Short Sale Closing Purchase	0	(8,630)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/23/2012	131.9206	05/15/2012	133.4232	Short Sale Closing Purchase	0	(1,503)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/26/2012	123.7331	05/23/2012	123.9388	Short Sale Closing Purchase	0	(206)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/22/2012	132.3894	05/31/2012	134.0638	Short Sale Closing Purchase	0	(1,674)	0	0	PD (Duration)
USH2	(1)	(100,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/18/2011	143.1253	02/22/2012	141.5325	Short Sale Closing Purchase	0	1,593	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/16/2012	132.3347	05/31/2012	134.0638	Short Sale Closing Purchase	0	(1,729)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/22/2012	124.3659	08/29/2012	124.5091	Short Sale Closing Purchase	0	(286)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/08/2012	123.9511	08/29/2012	124.5091	Short Sale Closing Purchase	0	(1,116)	0	0	PD (Duration)
TYM2	(4)	(400,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/07/2012	131.4248	04/30/2012	132.2982	Short Sale Closing Purchase	0	(3,493)	0	0	PD (Duration)
USM2	(3)	(300,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/29/2012	147.7240	Short Sale Closing Purchase	0	(15,559)	0	0	PD (Duration)
RXH2	(2)	(256,330)	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	12/05/2011	181.4435	01/19/2012	187.2058	Short Sale Closing Purchase	0	(11,525)	0	0	PD (Duration)
RXH2	(2)	(268,470)	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	12/05/2011	181.4435	02/29/2012	187.9713	Short Sale Closing Purchase	0	(13,056)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	132.7956	05/31/2012	134.0638	Short Sale Closing Purchase	0	(1,268)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.2402	05/21/2012	124.0794	Short Sale Closing Purchase	0	(839)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/29/2012	123.2402	05/22/2012	124.0872	Short Sale Closing Purchase	0	(847)	0	0	PD (Duration)
USM2	(5)	(500,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/29/2012	147.7240	Short Sale Closing Purchase	0	(25,931)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/23/2012	123.6315	08/29/2012	124.5091	Short Sale Closing Purchase	0	(1,755)	0	0	PD (Duration)
FVM2	(6)	(600,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0872	Short Sale Closing Purchase	0	(5,547)	0	0	PD (Duration)
FVH2	(5)	(500,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.7097	02/24/2012	123.3216	Short Sale Closing Purchase	0	(3,060)	0	0	PD (Duration)
WNZ2	(40)	(4,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/04/2012	164.4675	11/26/2012	166.0013	Short Sale Closing Purchase	0	(61,352)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNZ2	(460)	(46,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	11/01/2012	163.4874	Short Sale Closing Purchase	0	993,500	0	0	PD (Duration)
WNZ2	(272)	(27,200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/11/2012	165.0013	Short Sale Closing Purchase	0	175,679	0	0	PD (Duration)
WNZ2	(128)	(12,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/27/2012	165.0325	Short Sale Closing Purchase	0	78,672	0	0	PD (Duration)
WNZ2	(196)	(19,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/31/2012	163.6888	Short Sale Closing Purchase	0	383,842	0	0	PD (Duration)
WNZ2	(56)	(5,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/26/2012	167.2487	11/29/2012	167.5950	Short Sale Closing Purchase	0	(19,393)	0	0	PD (Duration)
WNZ2	(226)	(22,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/10/2012	164.4700	Short Sale Closing Purchase	0	266,031	0	0	PD (Duration)
WNM2	(128)	(12,800,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9518	04/10/2012	156.6888	Short Sale Closing Purchase	0	161,672	0	0	PD (Duration)
WNZ2	(143)	(14,300,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.9675	11/09/2012	167.9075	Short Sale Closing Purchase	0	(277,429)	0	0	PD (Duration)
WNU2	(51)	(5,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/22/2012	165.6237	08/28/2012	168.1575	Short Sale Closing Purchase	0	(129,224)	0	0	PD (Duration)
WNM2	(224)	(22,400,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	156.7175	05/10/2012	158.9700	Short Sale Closing Purchase	0	(504,573)	0	0	PD (Duration)
TYU2	(59)	(5,900,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	134.2175	08/07/2012	133.5638	Short Sale Closing Purchase	0	38,568	0	0	PD (Duration)
WNH2	(211)	(21,100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	02/06/2012	155.3138	Short Sale Closing Purchase	0	597,695	0	0	PD (Duration)
WNH2	(138)	(13,800,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	02/03/2012	155.0013	Short Sale Closing Purchase	0	434,035	0	0	PD (Duration)
WNM2	(145)	(14,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/27/2012	151.4050	05/18/2012	166.4075	Short Sale Closing Purchase	0	(2,175,371)	0	0	PD (Duration)
WNU2	(173)	(17,300,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/24/2012	174.3425	08/27/2012	167.0950	Short Sale Closing Purchase	0	1,253,807	0	0	PD (Duration)
WNM2	(122)	(12,200,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/22/2012	164.5612	05/29/2012	165.8776	Short Sale Closing Purchase	0	(160,600)	0	0	PD (Duration)
WNU2	(446)	(44,600,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/29/2012	166.7573	Short Sale Closing Purchase	0	(1,153,673)	0	0	PD (Duration)
WNM2	(48)	(4,800,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/08/2012	155.5612	05/15/2012	163.3450	Short Sale Closing Purchase	0	(373,623)	0	0	PD (Duration)
WNZ2	(224)	(22,400,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/15/2012	169.0950	Short Sale Closing Purchase	0	(1,862,871)	0	0	PD (Duration)
WNZ2	(258)	(25,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/26/2012	166.0013	Short Sale Closing Purchase	0	(1,347,441)	0	0	PD (Duration)
WNZ2	(31)	(3,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/20/2012	167.9388	Short Sale Closing Purchase	0	(221,964)	0	0	PD (Duration)
WNZ2	(161)	(16,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	167.6237	11/26/2012	166.0013	Short Sale Closing Purchase	0	261,213	0	0	PD (Duration)
WNU2	(691)	(69,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/09/2012	169.9661	08/27/2012	167.0950	Short Sale Closing Purchase	0	1,983,937	0	0	PD (Duration)
WNM2	(53)	(5,300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.7005	05/10/2012	159.2513	Short Sale Closing Purchase	0	(188,191)	0	0	PD (Duration)
TYZ2	(267)	(26,700,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	132.7331	08/30/2012	132.7825	Short Sale Closing Purchase	0	(13,199)	0	0	PD (Duration)
WNU2	(7)	(700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/30/2012	172.1550	08/27/2012	167.0950	Short Sale Closing Purchase	0	35,420	0	0	PD (Duration)
WNZ2	(96)	(9,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/14/2012	168.6550	11/26/2012	166.0013	Short Sale Closing Purchase	0	254,754	0	0	PD (Duration)
WNU2	(164)	(16,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/22/2012	165.3425	08/27/2012	167.0950	Short Sale Closing Purchase	0	(287,420)	0	0	PD (Duration)
WNM2	(145)	(14,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/13/2012	154.9050	05/15/2012	163.4700	Short Sale Closing Purchase	0	(1,241,934)	0	0	PD (Duration)
WNH3	(193)	(19,300,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	11/30/2012	166.4075	Short Sale Closing Purchase	0	(347,291)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNH2	(192)	(19,200,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	159.4128	01/12/2012	158.2513	Short Sale Closing Purchase	0	223,008	0	0	PD (Duration)
WNH3	(174)	(17,400,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	11/30/2012	166.3138	Short Sale Closing Purchase	0	(296,789)	0	0	PD (Duration)
WNH2	(734)	(73,400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	01/25/2012	154.5638	Short Sale Closing Purchase	0	3,495,576	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/20/2012	133.6081	11/26/2012	133.5638	Short Sale Closing Purchase	0	44	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	05/02/2012	123.7253	05/21/2012	124.0872	Short Sale Closing Purchase	0	(362)	0	0	PD (Duration)
FVH2	(3)	(300,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/10/2012	123.5300	02/24/2012	123.2903	Short Sale Closing Purchase	0	719	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/24/2012	162.1237	11/26/2012	166.0013	Short Sale Closing Purchase	0	(3,878)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	129.2487	02/29/2012	131.6541	Short Sale Closing Purchase	0	(2,405)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/20/2012	123.9466	Short Sale Closing Purchase	0	(174)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	07/30/2012	124.6341	Short Sale Closing Purchase	0	(1,724)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/16/2012	132.5605	08/17/2012	132.6575	Short Sale Closing Purchase	0	(97)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/07/2012	124.2722	08/22/2012	123.9388	Short Sale Closing Purchase	0	667	0	0	PD (Duration)
WNH2	(2)	(200,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	02/29/2012	157.0638	Short Sale Closing Purchase	0	4,525	0	0	PD (Duration)
FVM2	(6)	(600,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	02/29/2012	123.1426	Short Sale Closing Purchase	0	121	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/15/2012	122.0950	Short Sale Closing Purchase	0	2,136	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/01/2012	123.1582	Short Sale Closing Purchase	0	9	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	02/29/2012	123.2044	Short Sale Closing Purchase	0	(42)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/19/2012	124.2565	11/19/2012	124.7044	Short Sale Closing Purchase	0	(448)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/30/2012	122.6159	05/21/2012	124.0872	Short Sale Closing Purchase	0	(1,471)	0	0	PD (Duration)
FVZ2	(2)	(200,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	09/27/2012	124.5872	Short Sale Closing Purchase	0	(2,052)	0	0	PD (Duration)
RXU2	(6)	(754,770)	Euro-Bond Future Sep 2012 0000RXU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/24/2012	179.7781	06/19/2012	178.8706	Short Sale Closing Purchase	0	5,445	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	166.7175	11/16/2012	169.1575	Short Sale Closing Purchase	0	(2,440)	0	0	PD (Duration)
OGU2	(1)	(155,995)	GILT FUTURE Sep 2012 00000GU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	LIF	05/16/2012	188.0287	08/06/2012	194.6599	Short Sale Closing Purchase	0	(6,631)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/24/2012	165.4675	05/29/2012	165.7513	Short Sale Closing Purchase	0	(284)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/02/2012	165.6263	Short Sale Closing Purchase	0	21	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/12/2012	164.7200	Short Sale Closing Purchase	0	927	0	0	PD (Duration)
WNH2	(1)	(100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/13/2012	154.5918	03/01/2012	154.9714	Short Sale Closing Purchase	0	(380)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/18/2012	131.2487	03/08/2012	131.5026	Short Sale Closing Purchase	0	(254)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/20/2012	128.1550	05/02/2012	132.3138	Short Sale Closing Purchase	0	(4,159)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.2246	03/30/2012	122.5325	Short Sale Closing Purchase	0	1,384	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9050	05/18/2012	165.8138	Short Sale Closing Purchase	0	(7,909)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/13/2012	172.0925	08/27/2012	167.0950	Short Sale Closing Purchase	0	4,997	0	0	PD (Duration)
USU2	(2)	(200,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	146.7865	08/22/2012	146.2825	Short Sale Closing Purchase	0	1,008	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	129.4980	04/16/2012	131.6575	Short Sale Closing Purchase	0	(2,160)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.6237	02/29/2012	131.2769	Short Sale Closing Purchase	0	(1,653)	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/16/2012	134.1081	11/23/2012	133.3926	Short Sale Closing Purchase	0	715	0	0	PD (Duration)
FVH3	(1)	(100,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	12/21/2012	124.2591	Short Sale Closing Purchase	0	404	0	0	PD (Duration)
FVH3	(1)	(100,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	12/21/2012	124.2044	Short Sale Closing Purchase	0	458	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/06/2012	133.4831	06/11/2012	133.9075	Short Sale Closing Purchase	0	(424)	0	0	PD (Duration)
WNU2	(2)	(200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.3268	08/27/2012	167.5013	Short Sale Closing Purchase	0	(6,349)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	165.4987	11/26/2012	166.0013	Short Sale Closing Purchase	0	(503)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/05/2012	133.9362	06/07/2012	133.2982	Short Sale Closing Purchase	0	638	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/04/2012	134.1081	06/06/2012	133.9857	Short Sale Closing Purchase	0	122	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.9939	03/01/2012	130.5638	Short Sale Closing Purchase	0	430	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	04/13/2012	131.5769	05/15/2012	133.4232	Short Sale Closing Purchase	0	(1,846)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/23/2012	123.6472	05/21/2012	124.0872	Short Sale Closing Purchase	0	(880)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/02/2012	149.6237	11/29/2012	151.3763	Short Sale Closing Purchase	0	(1,753)	0	0	PD (Duration)
WNU2	(2)	(200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/30/2012	171.3425	08/27/2012	167.0950	Short Sale Closing Purchase	0	8,495	0	0	PD (Duration)
TYH2	(245)	(24,500,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/21/2011	129.6159	02/29/2012	131.6541	Short Sale Closing Purchase	0	(499,362)	0	0	PD (Duration)
USH2	(5)	(500,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/18/2011	142.5911	02/28/2012	143.9700	Short Sale Closing Purchase	0	(6,894)	0	0	PD (Duration)
TYH2	(2)	(200,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	130.1237	03/05/2012	131.3138	Short Sale Closing Purchase	0	(2,380)	0	0	PD (Duration)
USH2	(3)	(300,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.4050	02/29/2012	143.8138	Short Sale Closing Purchase	0	(1,226)	0	0	PD (Duration)
TYM2	(115)	(11,500,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.9939	05/15/2012	133.4232	Short Sale Closing Purchase	0	(279,362)	0	0	PD (Duration)
TYM2	(34)	(3,400,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	131.0847	05/16/2012	133.3763	Short Sale Closing Purchase	0	(77,915)	0	0	PD (Duration)
TYU2	(242)	(24,200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	132.7956	08/24/2012	133.7995	Short Sale Closing Purchase	0	(242,941)	0	0	PD (Duration)
TYZ2	(156)	(15,600,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/23/2012	132.2253	11/20/2012	133.9075	Short Sale Closing Purchase	0	(262,431)	0	0	PD (Duration)
TYZ2	(448)	(44,800,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/23/2012	132.2253	11/23/2012	133.3926	Short Sale Closing Purchase	0	(522,960)	0	0	PD (Duration)
TYU2	(184)	(18,400,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/17/2012	132.4050	08/24/2012	133.7995	Short Sale Closing Purchase	0	(256,591)	0	0	PD (Duration)
FVH2	(649)	(64,900,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/25/2011	122.9592	02/24/2012	123.3216	Short Sale Closing Purchase	0	(235,204)	0	0	PD (Duration)
USH2	(27)	(2,700,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/18/2011	143.1253	02/28/2012	143.9700	Short Sale Closing Purchase	0	(22,809)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
FVU2	(103)	(10,300,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/29/2012	124.5091	Short Sale Closing Purchase	0	(75,904)	0	0	PD (Duration)
TUM2	(269)	(53,800,000)	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	110.1400	05/22/2012	110.2122	Short Sale Closing Purchase	0	(38,875)	0	0	PD (Duration)
TUM2	(4)	(800,000)	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	110.1400	05/21/2012	110.2116	Short Sale Closing Purchase	0	(573)	0	0	PD (Duration)
FVM2	(26)	(2,600,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/26/2012	122.0690	05/21/2012	124.0794	Short Sale Closing Purchase	0	(52,270)	0	0	PD (Duration)
TYU2	(85)	(8,500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	132.7878	08/24/2012	133.7995	Short Sale Closing Purchase	0	(85,995)	0	0	PD (Duration)
FVZ2	(18)	(1,800,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/28/2012	124.6628	11/26/2012	124.5794	Short Sale Closing Purchase	0	1,501	0	0	PD (Duration)
TUM2	(2)	(400,000)	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/21/2012	110.1400	05/21/2012	110.2038	Short Sale Closing Purchase	0	(255)	0	0	PD (Duration)
TYM2	(43)	(4,300,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/08/2012	131.1980	05/24/2012	133.7982	Short Sale Closing Purchase	0	(111,807)	0	0	PD (Duration)
TYH2	(356)	(35,600,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	129.9049	02/29/2012	131.6541	Short Sale Closing Purchase	0	(622,731)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	124.1888	Short Sale Closing Purchase	0	(417)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	156.6543	05/29/2012	165.7513	Short Sale Closing Purchase	0	(9,097)	0	0	PD (Duration)
FVZ2	(9)	(900,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	11/16/2012	124.7747	Short Sale Closing Purchase	0	(10,921)	0	0	PD (Duration)
TYZ2	(2)	(200,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/17/2012	132.0300	11/23/2012	133.3926	Short Sale Closing Purchase	0	(2,725)	0	0	PD (Duration)
RXU2	(1)	(122,970)	Euro-Bond Future Sep 2012 0000RXU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/24/2012	179.7781	08/02/2012	180.3780	Short Sale Closing Purchase	0	(600)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/15/2012	132.3737	05/31/2012	134.0638	Short Sale Closing Purchase	0	(1,690)	0	0	PD (Duration)
FVH2	(3)	(300,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	01/31/2012	124.0489	Short Sale Closing Purchase	0	(4,584)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/24/2012	167.3737	08/27/2012	167.0950	Short Sale Closing Purchase	0	279	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/31/2012	124.2487	08/29/2012	124.5091	Short Sale Closing Purchase	0	(260)	0	0	PD (Duration)
TYH2	(2)	(200,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/18/2012	131.2487	02/29/2012	131.2769	Short Sale Closing Purchase	0	(56)	0	0	PD (Duration)
WNH2	(4)	(400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	02/29/2012	157.0638	Short Sale Closing Purchase	0	9,049	0	0	PD (Duration)
RXM2	(1)	(132,325)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	02/29/2012	185.7384	03/06/2012	185.9972	Short Sale Closing Purchase	0	(259)	0	0	PD (Duration)
USM2	(1)	(100,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/22/2012	140.1081	05/23/2012	146.8191	Short Sale Closing Purchase	0	(6,711)	0	0	PD (Duration)
USU2	(1)	(100,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/29/2012	148.6237	08/31/2012	149.6263	Short Sale Closing Purchase	0	(1,003)	0	0	PD (Duration)
USZ2	(11)	(1,100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	10/09/2012	147.8138	Short Sale Closing Purchase	0	(8,966)	0	0	PD (Duration)
FVM2	(21)	(2,100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0872	Short Sale Closing Purchase	0	(19,413)	0	0	PD (Duration)
FVZ2	(5)	(500,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/29/2012	124.1706	10/09/2012	124.5169	Short Sale Closing Purchase	0	(1,732)	0	0	PD (Duration)
FVZ2	(8)	(800,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	10/09/2012	124.5169	Short Sale Closing Purchase	0	(7,708)	0	0	PD (Duration)
WNH2	(63)	(6,300,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/26/2012	155.8112	03/01/2012	156.4075	Short Sale Closing Purchase	0	(37,568)	0	0	PD (Duration)
WNU2	(354)	(35,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	08/02/2012	171.8138	Short Sale Closing Purchase	0	(2,606,596)	0	0	PD (Duration)
WNU2	(162)	(16,200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	07/25/2012	176.0013	Short Sale Closing Purchase	0	(1,871,224)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNU2	(23)	(2,300,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	08/01/2012	171.6575	Short Sale Closing Purchase	0	(165,761)	0	0	PD (Duration)
WNZ2	(32)	(3,200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/19/2012	161.6263	Short Sale Closing Purchase	0	128,668	0	0	PD (Duration)
WNZ2	(18)	(1,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	164.9675	11/26/2012	166.0013	Short Sale Closing Purchase	0	(18,609)	0	0	PD (Duration)
WNZ2	(284)	(28,400,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/18/2012	161.5638	Short Sale Closing Purchase	0	1,159,679	0	0	PD (Duration)
FVH3	(15)	(1,500,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/26/2012	124.2878	11/27/2012	124.4010	Short Sale Closing Purchase	0	(1,699)	0	0	PD (Duration)
TYU2	(267)	(26,700,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/24/2012	133.6237	08/28/2012	133.8138	Short Sale Closing Purchase	0	(50,746)	0	0	PD (Duration)
WNZ2	(190)	(19,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.8112	11/07/2012	166.0638	Short Sale Closing Purchase	0	(47,986)	0	0	PD (Duration)
TYU2	(589)	(58,900,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	134.4987	08/07/2012	133.5807	Short Sale Closing Purchase	0	540,693	0	0	PD (Duration)
TYU2	(13)	(1,300,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	134.4987	08/07/2012	133.5638	Short Sale Closing Purchase	0	12,154	0	0	PD (Duration)
WNZ2	(40)	(4,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	162.3581	09/07/2012	167.0325	Short Sale Closing Purchase	0	(186,977)	0	0	PD (Duration)
WNM2	(25)	(2,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/21/2012	166.5300	05/29/2012	165.8776	Short Sale Closing Purchase	0	16,309	0	0	PD (Duration)
WNZ2	(7)	(700,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	167.3815	11/07/2012	166.0638	Short Sale Closing Purchase	0	9,224	0	0	PD (Duration)
TYZ2	(32)	(3,200,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/29/2012	132.8503	08/30/2012	132.7825	Short Sale Closing Purchase	0	2,168	0	0	PD (Duration)
WNH2	(487)	(48,700,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/10/2012	156.1550	03/01/2012	156.4075	Short Sale Closing Purchase	0	(122,997)	0	0	PD (Duration)
WNH2	(206)	(20,600,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/09/2011	154.7800	02/29/2012	157.0638	Short Sale Closing Purchase	0	(470,465)	0	0	PD (Duration)
WNM2	(98)	(9,800,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	156.7175	05/10/2012	159.1263	Short Sale Closing Purchase	0	(236,063)	0	0	PD (Duration)
WNU2	(153)	(15,300,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/29/2012	167.0300	08/23/2012	166.0950	Short Sale Closing Purchase	0	143,046	0	0	PD (Duration)
TUU2	(2,000)	(400,000,000)	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	110.2415	06/19/2012	110.1569	Short Sale Closing Purchase	0	338,630	0	0	PD (Duration)
TUU2	(18)	(3,600,000)	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	110.2415	06/21/2012	110.1022	Short Sale Closing Purchase	0	5,016	0	0	PD (Duration)
FVU2	(662)	(66,200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/06/2012	123.8347	06/07/2012	123.8919	Short Sale Closing Purchase	0	(37,898)	0	0	PD (Duration)
WNU2	(85)	(8,500,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/20/2012	168.0013	Short Sale Closing Purchase	0	(325,608)	0	0	PD (Duration)
WNU2	(258)	(25,800,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/14/2012	168.5013	Short Sale Closing Purchase	0	(1,117,317)	0	0	PD (Duration)
WNU2	(235)	(23,500,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/28/2012	169.7200	Short Sale Closing Purchase	0	(1,304,117)	0	0	PD (Duration)
WNM2	(2)	(200,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9206	04/10/2012	156.6888	Short Sale Closing Purchase	0	2,464	0	0	PD (Duration)
WNZ2	(144)	(14,400,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	165.7175	11/26/2012	166.0013	Short Sale Closing Purchase	0	(40,869)	0	0	PD (Duration)
WNM2	(161)	(16,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9050	04/04/2012	150.0013	Short Sale Closing Purchase	0	1,272,494	0	0	PD (Duration)
WNM2	(288)	(28,800,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.7005	05/01/2012	158.2513	Short Sale Closing Purchase	0	(734,620)	0	0	PD (Duration)
WNZ2	(78)	(7,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/03/2012	165.5612	11/26/2012	166.0013	Short Sale Closing Purchase	0	(34,325)	0	0	PD (Duration)
WNZ2	(62)	(6,200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	167.6550	11/26/2012	166.0013	Short Sale Closing Purchase	0	102,529	0	0	PD (Duration)
WNZ2	(180)	(18,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/01/2012	165.7800	11/26/2012	166.0013	Short Sale Closing Purchase	0	(39,836)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
USM2	(24)	(2,400,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	147.9661	05/23/2012	147.8138	Short Sale Closing Purchase	0	3,657	0	0	PD (Duration)
WNH2	(235)	(23,500,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	159.8112	02/29/2012	157.0638	Short Sale Closing Purchase	0	645,648	0	0	PD (Duration)
USM2	(210)	(21,000,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	147.9661	05/23/2012	146.8191	Short Sale Closing Purchase	0	240,871	0	0	PD (Duration)
USM2	(270)	(27,000,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	147.9661	05/25/2012	147.5086	Short Sale Closing Purchase	0	123,538	0	0	PD (Duration)
WNH2	(179)	(17,900,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/31/2012	159.9513	03/01/2012	154.7214	Short Sale Closing Purchase	0	936,154	0	0	PD (Duration)
TYU2	(114)	(11,400,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	134.2018	08/07/2012	133.5638	Short Sale Closing Purchase	0	72,739	0	0	PD (Duration)
WNZ2	(359)	(35,900,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/23/2012	164.6393	09/07/2012	167.0325	Short Sale Closing Purchase	0	(859,153)	0	0	PD (Duration)
TYU2	(1,500)	(150,000,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/04/2012	134.4349	06/06/2012	133.9857	Short Sale Closing Purchase	0	673,853	0	0	PD (Duration)
TYU2	(48)	(4,800,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	133.9987	08/07/2012	133.5807	Short Sale Closing Purchase	0	20,063	0	0	PD (Duration)
WNM2	(113)	(11,300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1393	04/10/2012	156.6575	Short Sale Closing Purchase	0	54,445	0	0	PD (Duration)
WNH2	(37)	(3,700,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	160.0300	02/29/2012	155.7825	Short Sale Closing Purchase	0	157,155	0	0	PD (Duration)
WNZ2	(26)	(2,600,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	167.5925	11/26/2012	166.0013	Short Sale Closing Purchase	0	41,371	0	0	PD (Duration)
WNM2	(148)	(14,800,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	156.3737	05/11/2012	160.6263	Short Sale Closing Purchase	0	(629,379)	0	0	PD (Duration)
WNH2	(307)	(30,700,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/23/2011	159.4050	01/09/2012	157.0013	Short Sale Closing Purchase	0	737,933	0	0	PD (Duration)
WNH3	(11)	(1,100,000)	US ULTRA T-BOND Mar 2013 0000WNH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	164.6081	11/30/2012	166.3763	Short Sale Closing Purchase	0	(19,450)	0	0	PD (Duration)
TYU2	(25)	(2,500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/21/2012	132.3268	08/23/2012	133.4075	Short Sale Closing Purchase	0	(27,017)	0	0	PD (Duration)
WNM2	(426)	(42,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/10/2012	158.6550	05/25/2012	165.5950	Short Sale Closing Purchase	0	(2,956,466)	0	0	PD (Duration)
WNH2	(304)	(30,400,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	01/12/2012	158.1888	Short Sale Closing Purchase	0	345,759	0	0	PD (Duration)
WNH2	(310)	(31,000,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	02/03/2012	155.5638	Short Sale Closing Purchase	0	1,166,333	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/23/2012	123.9362	11/26/2012	124.4544	Short Sale Closing Purchase	0	(518)	0	0	PD (Duration)
RXH2	(1)	(130,905)	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/06/2012	177.4493	02/01/2012	178.6471	Short Sale Closing Purchase	0	(1,198)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/07/2012	131.2168	03/30/2012	129.5169	Short Sale Closing Purchase	0	1,700	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.4349	05/29/2012	165.7513	Short Sale Closing Purchase	0	(10,316)	0	0	PD (Duration)
OEH3	(6)	(777,900)	Euro-Bobl Future Mar 2013 0000OEH3	Bond Portfolio Hedge	D1	Interest	03/11/2013	EUR	11/26/2012	164.6401	11/27/2012	164.4246	Short Sale Closing Purchase	0	1,293	0	0	PD (Duration)
FVH2	(4)	(400,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/27/2012	123.7871	02/24/2012	123.3216	Short Sale Closing Purchase	0	1,862	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/16/2012	124.8060	Short Sale Closing Purchase	0	(1,237)	0	0	PD (Duration)
USM2	(4)	(400,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	142.3815	05/29/2012	147.7240	Short Sale Closing Purchase	0	(21,370)	0	0	PD (Duration)
USU2	(2)	(200,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/23/2012	146.2002	06/19/2012	149.1263	Short Sale Closing Purchase	0	(5,852)	0	0	PD (Duration)
FVH3	(2)	(200,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/16/2012	124.6081	11/26/2012	124.3763	Short Sale Closing Purchase	0	464	0	0	PD (Duration)
USH2	(10)	(1,000,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/21/2011	142.5768	02/28/2012	143.9700	Short Sale Closing Purchase	0	(13,932)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8894	03/08/2012	155.3145	Short Sale Closing Purchase	0	2,575	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	09/06/2012	124.5325	Short Sale Closing Purchase	0	(971)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	09/10/2012	124.4232	Short Sale Closing Purchase	0	(862)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8815	03/08/2012	155.3145	Short Sale Closing Purchase	0	2,567	0	0	PD (Duration)
FVZ2	(8)	(800,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	11/16/2012	124.7747	Short Sale Closing Purchase	0	(9,770)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	10/24/2012	124.0169	Short Sale Closing Purchase	0	(464)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/04/2012	132.1237	05/16/2012	133.3763	Short Sale Closing Purchase	0	(1,253)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/23/2012	164.6394	09/04/2012	168.9935	Short Sale Closing Purchase	0	(4,354)	0	0	PD (Duration)
OEM2	(3)	(396,975)	Euro-Bobl Future Jun 2012 0000OEM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	165.3009	03/06/2012	165.4908	Short Sale Closing Purchase	0	(570)	0	0	PD (Duration)
OEM2	(12)	(1,584,600)	Euro-Bobl Future Jun 2012 0000OEM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	165.3009	03/05/2012	165.3085	Short Sale Closing Purchase	0	(91)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8972	03/08/2012	155.3145	Short Sale Closing Purchase	0	2,583	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	07/20/2012	172.6888	Short Sale Closing Purchase	0	(8,518)	0	0	PD (Duration)
WNU2	(2)	(200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	05/31/2012	169.9388	Short Sale Closing Purchase	0	(11,536)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	08/01/2012	172.8450	Short Sale Closing Purchase	0	(8,674)	0	0	PD (Duration)
USM2	(1)	(100,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/23/2012	146.8191	Short Sale Closing Purchase	0	(4,281)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/04/2012	132.6550	05/17/2012	133.4232	Short Sale Closing Purchase	0	(768)	0	0	PD (Duration)
WNZ2	(2)	(200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/13/2012	162.9075	Short Sale Closing Purchase	0	5,479	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/14/2012	158.6237	11/26/2012	166.0013	Short Sale Closing Purchase	0	(7,378)	0	0	PD (Duration)
WNH2	(1)	(100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/13/2012	154.5918	03/01/2012	154.7214	Short Sale Closing Purchase	0	(130)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	131.0137	03/06/2012	131.2669	Short Sale Closing Purchase	0	(253)	0	0	PD (Duration)
TYM2	(2)	(200,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/05/2012	131.0136	03/13/2012	130.7520	Short Sale Closing Purchase	0	523	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.2246	03/30/2012	122.5403	Short Sale Closing Purchase	0	684	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.9050	04/09/2012	155.2200	Short Sale Closing Purchase	0	2,685	0	0	PD (Duration)
FVZ2	(4)	(400,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/11/2012	124.3347	11/26/2012	124.4544	Short Sale Closing Purchase	0	(479)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/21/2012	162.5300	08/28/2012	168.1575	Short Sale Closing Purchase	0	(5,628)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/01/2012	171.8737	08/27/2012	167.0950	Short Sale Closing Purchase	0	4,779	0	0	PD (Duration)
FVZ2	(2)	(200,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	11/09/2012	124.6081	11/26/2012	124.4544	Short Sale Closing Purchase	0	307	0	0	PD (Duration)
FVH3	(1)	(100,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/19/2012	124.6628	12/07/2012	124.6732	Short Sale Closing Purchase	0	(10)	0	0	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	132.8347	12/12/2012	133.3450	Short Sale Closing Purchase	0	(510)	0	0	PD (Duration)
TYM2	(2)	(200,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	130.9939	03/02/2012	130.7832	Short Sale Closing Purchase	0	421	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
FVZ2	(5)	(500,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	10/09/2012	124.4987	11/26/2012	124.4544	Short Sale Closing Purchase	0	222	0	0	PD (Duration)
OGM2	(4)	(641,580)	GILT FUTURE Jun 2012 00000GM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	LIF	02/27/2012	183.0883	05/16/2012	187.6520	Short Sale Closing Purchase	0	(18,255)	0	0	PD (Duration)
RXH2	(7)	(917,980)	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/30/2012	183.3728	01/31/2012	183.6007	Short Sale Closing Purchase	0	(1,595)	0	0	PD (Duration)
RXM2	(4)	(532,680)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/27/2012	183.0834	04/02/2012	184.3102	Short Sale Closing Purchase	0	(4,907)	0	0	PD (Duration)
RXU2	(2)	(247,850)	Euro-Bond Future Sep 2012 0000RXU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/24/2012	179.7781	05/31/2012	182.3147	Short Sale Closing Purchase	0	(5,073)	0	0	PD (Duration)
TYU2	(31)	(3,100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/10/2012	131.7878	08/23/2012	133.3138	Short Sale Closing Purchase	0	(47,306)	0	0	PD (Duration)
TUZ2	(6)	(1,200,000)	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/24/2012	110.2181	11/20/2012	110.2506	Short Sale Closing Purchase	0	(390)	0	0	PD (Duration)
TUZ2	(3)	(600,000)	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/24/2012	110.2181	11/21/2012	110.2194	Short Sale Closing Purchase	0	(8)	0	0	PD (Duration)
TYU2	(20)	(2,000,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/10/2012	131.8034	08/23/2012	133.3138	Short Sale Closing Purchase	0	(30,207)	0	0	PD (Duration)
TYU2	(224)	(22,400,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/15/2012	132.3737	08/23/2012	133.3138	Short Sale Closing Purchase	0	(210,573)	0	0	PD (Duration)
TUH2	(90)	(18,000,000)	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/22/2011	110.1869	03/02/2012	110.2350	Short Sale Closing Purchase	0	(8,668)	0	0	PD (Duration)
TYZ2	(31)	(3,100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/28/2012	132.7331	11/26/2012	133.6888	Short Sale Closing Purchase	0	(29,626)	0	0	PD (Duration)
TYU2	(2)	(200,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/16/2012	132.3268	08/28/2012	133.9075	Short Sale Closing Purchase	0	(3,161)	0	0	PD (Duration)
TYU2	(11)	(1,100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/16/2012	132.3268	08/29/2012	133.9544	Short Sale Closing Purchase	0	(17,903)	0	0	PD (Duration)
TYZ2	(693)	(69,300,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/23/2012	132.2175	11/20/2012	133.9075	Short Sale Closing Purchase	0	(1,171,212)	0	0	PD (Duration)
USM2	(2)	(200,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5456	05/29/2012	147.7240	Short Sale Closing Purchase	0	(10,357)	0	0	PD (Duration)
FVM2	(12)	(1,200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/26/2012	122.0690	05/23/2012	124.0638	Short Sale Closing Purchase	0	(23,937)	0	0	PD (Duration)
TUM2	(26)	(5,200,000)	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	110.1400	05/22/2012	110.2041	Short Sale Closing Purchase	0	(3,335)	0	0	PD (Duration)
TYU2	(6)	(600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/18/2012	132.7643	08/24/2012	133.7995	Short Sale Closing Purchase	0	(6,211)	0	0	PD (Duration)
TUM2	(17)	(3,400,000)	US 2YR NT FUT Jun 2012 0000TUM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	110.1400	05/21/2012	110.2038	Short Sale Closing Purchase	0	(2,169)	0	0	PD (Duration)
FVZ2	(28)	(2,800,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5690	11/19/2012	124.7044	Short Sale Closing Purchase	0	(31,790)	0	0	PD (Duration)
TYZ2	(1,196)	(119,600,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/24/2012	132.7083	11/26/2012	133.3294	Short Sale Closing Purchase	0	(742,809)	0	0	PD (Duration)
TYU2	(156)	(15,600,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/16/2012	132.3347	08/24/2012	133.7995	Short Sale Closing Purchase	0	(228,513)	0	0	PD (Duration)
FVZ2	(376)	(37,600,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	11/16/2012	124.7747	Short Sale Closing Purchase	0	(456,275)	0	0	PD (Duration)
USU2	(46)	(4,600,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	147.1392	08/22/2012	146.2825	Short Sale Closing Purchase	0	39,405	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.4349	05/29/2012	165.7513	Short Sale Closing Purchase	0	(10,316)	0	0	PD (Duration)
FVU2	(1)	(100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/23/2012	123.6315	08/29/2012	124.5091	Short Sale Closing Purchase	0	(878)	0	0	PD (Duration)
TYH2	(1)	(100,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	129.5286	02/29/2012	131.2769	Short Sale Closing Purchase	0	(1,748)	0	0	PD (Duration)
TYM2	(5)	(500,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	131.4011	03/06/2012	131.1582	Short Sale Closing Purchase	0	1,215	0	0	PD (Duration)
FVZ2	(2)	(200,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/10/2012	124.4128	11/26/2012	124.4544	Short Sale Closing Purchase	0	(83)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
TYM2	(2)	(200,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/27/2012	131.2636	03/06/2012	131.1582	Short Sale Closing Purchase	0	211	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/27/2012	158.3418	05/04/2012	158.5645	Short Sale Closing Purchase	0	(223)	0	0	PD (Duration)
WNH2	(1)	(100,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/30/2011	158.1465	03/01/2012	154.5964	Short Sale Closing Purchase	0	3,550	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/24/2012	162.1237	11/26/2012	166.0013	Short Sale Closing Purchase	0	(3,878)	0	0	PD (Duration)
FVH2	(20)	(2,000,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/11/2012	123.3880	02/24/2012	123.3216	Short Sale Closing Purchase	0	1,328	0	0	PD (Duration)
OEH2	(2)	(256,330)	Euro-Bobl Future Mar 2012 00000EH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	11/30/2011	163.6179	01/19/2012	167.0319	Short Sale Closing Purchase	0	(6,828)	0	0	PD (Duration)
FVH2	(35)	(3,500,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	02/21/2012	123.1933	02/24/2012	123.3216	Short Sale Closing Purchase	0	(4,489)	0	0	PD (Duration)
TYH2	(2)	(200,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/23/2012	130.0300	03/06/2012	131.2044	Short Sale Closing Purchase	0	(2,349)	0	0	PD (Duration)
FVZ2	(5)	(500,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	11/16/2012	124.7747	Short Sale Closing Purchase	0	(6,107)	0	0	PD (Duration)
FVH3	(5)	(500,000)	U.S. Five Year Note Future Mar 2013 0000FVH3	Bond Portfolio Hedge	D1	Interest	04/03/2013	CBT	11/16/2012	124.6081	11/30/2012	124.7122	Short Sale Closing Purchase	0	(521)	0	0	PD (Duration)
RXM2	(4)	(503,340)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	02/29/2012	185.3760	05/24/2012	193.1487	Short Sale Closing Purchase	0	(31,091)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	124.1159	08/29/2012	124.5091	Short Sale Closing Purchase	0	(786)	0	0	PD (Duration)
TYH2	(8)	(800,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	129.9049	02/21/2012	130.6895	Short Sale Closing Purchase	0	(6,277)	0	0	PD (Duration)
USH2	(2)	(200,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.3972	02/28/2012	143.9700	Short Sale Closing Purchase	0	(1,146)	0	0	PD (Duration)
USM2	(1)	(100,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/22/2012	140.1081	05/23/2012	146.8191	Short Sale Closing Purchase	0	(6,711)	0	0	PD (Duration)
FVM2	(2)	(200,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/02/2012	123.2122	Short Sale Closing Purchase	0	(99)	0	0	PD (Duration)
FVM2	(13)	(1,300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	05/21/2012	124.0872	Short Sale Closing Purchase	0	(12,018)	0	0	PD (Duration)
WNM2	(1)	(100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.3099	05/29/2012	165.7513	Short Sale Closing Purchase	0	(10,441)	0	0	PD (Duration)
OGH2	(1)	(156,350)	GILT FUTURE Mar 2012 00000GH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	LIF	11/28/2011	176.9366	01/04/2012	181.2862	Short Sale Closing Purchase	0	(4,350)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/31/2012	150.4440	10/09/2012	147.8138	Short Sale Closing Purchase	0	2,630	0	0	PD (Duration)
USU2	(1)	(100,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/24/2012	146.7865	08/22/2012	146.2825	Short Sale Closing Purchase	0	504	0	0	PD (Duration)
USH2	(1)	(100,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/22/2011	143.4050	02/22/2012	141.5325	Short Sale Closing Purchase	0	1,872	0	0	PD (Duration)
USU2	(7)	(700,000)	U.S. Long Bond Future Sep 2012 0000USU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	147.1392	08/22/2012	146.2825	Short Sale Closing Purchase	0	5,996	0	0	PD (Duration)
FVU2	(4)	(400,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(666)	0	0	PD (Duration)
FVH2	(15)	(1,500,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/25/2011	122.9592	02/24/2012	123.3216	Short Sale Closing Purchase	0	(5,436)	0	0	PD (Duration)
FVU2	(4)	(400,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(666)	0	0	PD (Duration)
WNM2	(130)	(13,000,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8972	03/30/2012	150.9075	Short Sale Closing Purchase	0	908,652	0	0	PD (Duration)
WNH2	(505)	(50,500,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/16/2011	159.9987	02/29/2012	157.0638	Short Sale Closing Purchase	0	1,482,145	0	0	PD (Duration)
WNM2	(219)	(21,900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/29/2012	157.8972	03/30/2012	150.5638	Short Sale Closing Purchase	0	1,606,010	0	0	PD (Duration)
WNH2	(116)	(11,600,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/26/2012	155.8112	03/01/2012	154.5964	Short Sale Closing Purchase	0	140,924	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNZ2	(68)	(6,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	165.9050	11/08/2012	165.7513	Short Sale Closing Purchase	0	10,451	0	0	PD (Duration)
WNU2	(94)	(9,400,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	07/25/2012	175.9700	Short Sale Closing Purchase	0	(1,082,834)	0	0	PD (Duration)
WNU2	(77)	(7,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.4505	08/01/2012	171.8138	Short Sale Closing Purchase	0	(566,971)	0	0	PD (Duration)
WNZ2	(187)	(18,700,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/27/2012	165.6575	Short Sale Closing Purchase	0	(1,940)	0	0	PD (Duration)
WNZ2	(100)	(10,000,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/04/2012	165.1263	Short Sale Closing Purchase	0	52,088	0	0	PD (Duration)
WNZ2	(128)	(12,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/02/2012	165.9075	Short Sale Closing Purchase	0	(33,328)	0	0	PD (Duration)
WNZ2	(28)	(2,800,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	10/04/2012	165.0013	Short Sale Closing Purchase	0	18,085	0	0	PD (Duration)
WNZ2	(53)	(5,300,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	10/04/2012	164.5612	11/26/2012	166.0013	Short Sale Closing Purchase	0	(76,323)	0	0	PD (Duration)
WNM2	(7)	(700,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/30/2012	150.9987	05/22/2012	164.6888	Short Sale Closing Purchase	0	(95,830)	0	0	PD (Duration)
WNU2	(245)	(24,500,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/24/2012	175.5925	08/27/2012	167.0950	Short Sale Closing Purchase	0	2,081,873	0	0	PD (Duration)
WNM2	(119)	(11,900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/16/2012	162.3737	05/29/2012	165.8776	Short Sale Closing Purchase	0	(416,963)	0	0	PD (Duration)
WNU2	(211)	(21,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/24/2012	174.3737	08/27/2012	167.0950	Short Sale Closing Purchase	0	1,535,804	0	0	PD (Duration)
WNM2	(41)	(4,100,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/02/2012	156.7175	05/10/2012	159.0638	Short Sale Closing Purchase	0	(96,199)	0	0	PD (Duration)
WNM2	(426)	(42,600,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.4349	04/26/2012	157.4075	Short Sale Closing Purchase	0	(840,345)	0	0	PD (Duration)
WNU2	(37)	(3,700,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	07/24/2012	174.2513	Short Sale Closing Purchase	0	(372,985)	0	0	PD (Duration)
WNH2	(9)	(900,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/20/2011	159.8737	02/29/2012	157.0638	Short Sale Closing Purchase	0	25,289	0	0	PD (Duration)
WNH2	(527)	(52,700,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/09/2012	153.5612	03/01/2012	154.9714	Short Sale Closing Purchase	0	(743,144)	0	0	PD (Duration)
WNZ2	(181)	(18,100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/18/2012	160.7786	11/21/2012	166.6575	Short Sale Closing Purchase	0	(1,064,079)	0	0	PD (Duration)
WNH2	(313)	(31,300,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	01/27/2012	155.6862	03/01/2012	154.5964	Short Sale Closing Purchase	0	341,126	0	0	PD (Duration)
WNM2	(39)	(3,900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.7005	05/10/2012	159.1575	Short Sale Closing Purchase	0	(134,824)	0	0	PD (Duration)
WNM2	(15)	(1,500,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	155.7005	04/26/2012	157.4075	Short Sale Closing Purchase	0	(25,605)	0	0	PD (Duration)
WNZ2	(33)	(3,300,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/19/2012	167.9362	11/26/2012	166.0013	Short Sale Closing Purchase	0	63,853	0	0	PD (Duration)
USM2	(948)	(94,800,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	147.9661	05/29/2012	147.7240	Short Sale Closing Purchase	0	229,550	0	0	PD (Duration)
USM2	(207)	(20,700,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/18/2012	147.9661	05/24/2012	147.3776	Short Sale Closing Purchase	0	121,826	0	0	PD (Duration)
TYU2	(137)	(13,700,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/02/2012	134.1862	08/07/2012	133.5638	Short Sale Closing Purchase	0	85,274	0	0	PD (Duration)
WNM2	(69)	(6,900,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	05/21/2012	166.5612	05/29/2012	165.8776	Short Sale Closing Purchase	0	47,169	0	0	PD (Duration)
WNU2	(148)	(14,800,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	167.6550	08/22/2012	163.8138	Short Sale Closing Purchase	0	568,496	0	0	PD (Duration)
WNM2	(47)	(4,700,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/13/2012	154.9050	05/18/2012	166.2526	Short Sale Closing Purchase	0	(533,339)	0	0	PD (Duration)
WNU2	(12)	(1,200,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	167.6862	08/23/2012	166.0950	Short Sale Closing Purchase	0	19,094	0	0	PD (Duration)
WNU2	(31)	(3,100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/14/2012	167.6862	08/22/2012	163.8138	Short Sale Closing Purchase	0	120,046	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
WNH2	(500)	(50,000,000)	US ULTRA T-BOND Mar 2012 0000WNH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	11/29/2011	159.3261	01/24/2012	154.0013	Short Sale Closing Purchase	0	2,662,433	0	0	PD (Duration)
TYU2	(411)	(41,100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	08/06/2012	134.0612	08/07/2012	133.5013	Short Sale Closing Purchase	0	230,135	0	0	PD (Duration)
WNU2	(366)	(36,600,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/26/2012	175.3425	08/27/2012	167.0950	Short Sale Closing Purchase	0	3,018,563	0	0	PD (Duration)
FVH2	(11)	(1,100,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	02/13/2012	123.4785	Short Sale Closing Purchase	0	(10,535)	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/05/2012	133.8894	06/07/2012	133.2982	Short Sale Closing Purchase	0	591	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/07/2012	131.2168	03/21/2012	128.5013	Short Sale Closing Purchase	0	2,715	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/16/2012	121.8496	04/19/2012	123.5950	Short Sale Closing Purchase	0	(1,745)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/10/2012	124.3294	Short Sale Closing Purchase	0	(1,115)	0	0	PD (Duration)
FVZ2	(4)	(400,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/28/2012	124.6315	11/21/2012	124.6107	Short Sale Closing Purchase	0	84	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	06/04/2012	124.2018	08/22/2012	123.9388	Short Sale Closing Purchase	0	526	0	0	PD (Duration)
FVM2	(3)	(300,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/24/2012	123.1628	03/12/2012	123.0400	Short Sale Closing Purchase	0	368	0	0	PD (Duration)
OEH2	(7)	(933,240)	Euro-Bobl Future Mar 2012 00000EH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	02/10/2012	166.2576	03/02/2012	167.1021	Short Sale Closing Purchase	0	(5,912)	0	0	PD (Duration)
OEZ2	(1)	(130,310)	Euro-Bobl Future Dec 2012 00000EZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	10/19/2012	163.7392	10/22/2012	163.4965	Short Sale Closing Purchase	0	243	0	0	PD (Duration)
OEZ2	(6)	(777,900)	Euro-Bobl Future Dec 2012 00000EZ2	Bond Portfolio Hedge	D1	Interest	12/10/2012	EUX	10/19/2012	163.7392	11/26/2012	165.3267	Short Sale Closing Purchase	0	(9,525)	0	0	PD (Duration)
RXH2	(1)	(131,320)	Euro-Bond Future Mar 2012 0000RXH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	MSE	01/06/2012	177.5260	01/30/2012	178.5963	Short Sale Closing Purchase	0	(1,070)	0	0	PD (Duration)
FVZ2	(1)	(100,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5612	10/15/2012	124.5091	Short Sale Closing Purchase	0	(948)	0	0	PD (Duration)
FVU2	(2)	(200,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	08/09/2012	124.0534	08/22/2012	123.9388	Short Sale Closing Purchase	0	229	0	0	PD (Duration)
RXU2	(2)	(251,590)	Euro-Bond Future Sep 2012 0000RXU2	Bond Portfolio Hedge	D1	Interest	09/10/2012	EUX	05/24/2012	179.7781	06/19/2012	178.9335	Short Sale Closing Purchase	0	1,689	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/08/2012	131.1980	03/30/2012	129.5169	Short Sale Closing Purchase	0	1,681	0	0	PD (Duration)
TYU2	(1)	(100,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	06/25/2012	133.3737	06/27/2012	133.3614	Short Sale Closing Purchase	0	12	0	0	PD (Duration)
WNM2	(3)	(300,000)	US ULTRA T-BOND Jun 2012 0000WNM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/01/2012	157.1393	05/25/2012	165.5950	Short Sale Closing Purchase	0	(25,367)	0	0	PD (Duration)
OGU2	(1)	(155,590)	GILT FUTURE Sep 2012 00000GU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	LIF	05/16/2012	188.0287	06/25/2012	191.7413	Short Sale Closing Purchase	0	(3,713)	0	0	PD (Duration)
OGU2	(1)	(156,695)	GILT FUTURE Sep 2012 00000GU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	LIF	05/16/2012	188.0287	06/19/2012	192.1708	Short Sale Closing Purchase	0	(4,142)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/25/2012	164.1706	06/14/2012	168.0013	Short Sale Closing Purchase	0	(3,831)	0	0	PD (Duration)
OEH2	(3)	(399,960)	Euro-Bobl Future Mar 2012 00000EH2	Bond Portfolio Hedge	D1	Interest	03/12/2012	EUX	02/13/2012	164.7809	03/02/2012	165.6650	Short Sale Closing Purchase	0	(2,652)	0	0	PD (Duration)
FVH2	(5)	(500,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	01/03/2012	123.0612	02/24/2012	123.3216	Short Sale Closing Purchase	0	(1,302)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/24/2012	174.2168	08/27/2012	167.0950	Short Sale Closing Purchase	0	7,122	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/07/2012	132.3737	09/13/2012	132.6575	Short Sale Closing Purchase	0	(284)	0	0	PD (Duration)
WNZ2	(1)	(100,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/27/2012	165.6472	09/19/2012	161.0013	Short Sale Closing Purchase	0	4,646	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	02/28/2012	123.3730	03/30/2012	122.5325	Short Sale Closing Purchase	0	840	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
RXM2	(2)	(251,670)	Euro-Bond Future Jun 2012 0000RXM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/29/2012	183.7110	05/24/2012	191.1800	Short Sale Closing Purchase	0	(14,938)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/16/2012	128.2800	04/24/2012	131.8138	Short Sale Closing Purchase	0	(3,534)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/19/2012	146.4362	11/29/2012	151.3763	Short Sale Closing Purchase	0	(4,940)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	04/02/2012	122.7175	05/21/2012	124.0872	Short Sale Closing Purchase	0	(1,370)	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/02/2012	123.2246	04/12/2012	123.2832	Short Sale Closing Purchase	0	(59)	0	0	PD (Duration)
USZ2	(1)	(100,000)	U.S. Long Bond Future Dec 2012 0000USZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/22/2012	146.9987	10/22/2012	146.8763	Short Sale Closing Purchase	0	122	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/06/2012	132.7487	09/07/2012	133.2044	Short Sale Closing Purchase	0	(456)	0	0	PD (Duration)
TYM2	(1)	(100,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	129.4980	04/16/2012	131.6732	Short Sale Closing Purchase	0	(2,175)	0	0	PD (Duration)
TYM2	(2)	(200,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/14/2012	129.4980	03/30/2012	129.5169	Short Sale Closing Purchase	0	(38)	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/15/2012	134.0300	11/20/2012	133.9075	Short Sale Closing Purchase	0	122	0	0	PD (Duration)
DUM2	(1)	(132,050)	Euro-Schatz Future Jun 2012 0000DUM2	Bond Portfolio Hedge	D1	Interest	06/11/2012	EUX	03/02/2012	147.1161	03/05/2012	147.0881	Short Sale Closing Purchase	0	28	0	0	PD (Duration)
FVM2	(1)	(100,000)	U.S. Five Year Note Future Jun 2012 0000FVM2	Bond Portfolio Hedge	D1	Interest	07/05/2012	CBT	03/28/2012	122.4050	05/21/2012	124.0872	Short Sale Closing Purchase	0	(1,682)	0	0	PD (Duration)
USH2	(1)	(100,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	141.2175	02/28/2012	143.9700	Short Sale Closing Purchase	0	(2,753)	0	0	PD (Duration)
USH2	(2)	(200,000)	U.S. Long Bond Future Mar 2012 0000USH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	12/05/2011	141.2175	02/28/2012	143.9700	Short Sale Closing Purchase	0	(5,505)	0	0	PD (Duration)
WNZ2	(2)	(200,000)	US ULTRA T-BOND Dec 2012 0000WNZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	09/12/2012	163.1862	11/26/2012	166.0013	Short Sale Closing Purchase	0	(5,630)	0	0	PD (Duration)
WNU2	(1)	(100,000)	US ULTRA T-BOND Sep 2012 0000WNU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/29/2012	164.3269	08/22/2012	165.1575	Short Sale Closing Purchase	0	(831)	0	0	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	132.8347	12/05/2012	133.7669	Short Sale Closing Purchase	0	(932)	0	0	PD (Duration)
TYH3	(1)	(100,000)	U.S. Ten Year Note Future Mar 2013 0000TYH3	Bond Portfolio Hedge	D1	Interest	03/28/2013	CBT	11/26/2012	132.8347	12/19/2012	132.1732	Short Sale Closing Purchase	0	662	0	0	PD (Duration)
TYZ2	(1)	(100,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	11/21/2012	133.3737	11/26/2012	133.3294	Short Sale Closing Purchase	0	44	0	0	PD (Duration)
FVH2	(102)	(10,200,000)	U.S. Five Year Note Future Mar 2012 0000FVH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/28/2011	122.5208	02/24/2012	123.2903	Short Sale Closing Purchase	0	(78,491)	0	0	PD (Duration)
TUU2	(5)	(1,000,000)	US 2YR NT FUT Sep 2012 0000TUU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/22/2012	110.1006	08/29/2012	110.1960	Short Sale Closing Purchase	0	(954)	0	0	PD (Duration)
TUZ2	(10)	(2,000,000)	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/24/2012	110.2181	11/26/2012	110.2038	Short Sale Closing Purchase	0	287	0	0	PD (Duration)
TUZ2	(2)	(400,000)	US 2YR NT FUT Dec 2012 0000TUZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/24/2012	110.2181	11/29/2012	110.2272	Short Sale Closing Purchase	0	(36)	0	0	PD (Duration)
USM2	(6)	(600,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/22/2012	140.1081	05/23/2012	146.8191	Short Sale Closing Purchase	0	(40,266)	0	0	PD (Duration)
TYH2	(177)	(17,700,000)	U.S. Ten Year Note Future Mar 2012 0000TYH2	Bond Portfolio Hedge	D1	Interest	03/30/2012	CBT	02/07/2012	131.1393	03/07/2012	131.7128	Short Sale Closing Purchase	0	(101,506)	0	0	PD (Duration)
FVZ2	(250)	(25,000,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	09/11/2012	124.3268	11/26/2012	124.4544	Short Sale Closing Purchase	0	(31,890)	0	0	PD (Duration)
USM2	(10)	(1,000,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/24/2012	147.3776	Short Sale Closing Purchase	0	(48,398)	0	0	PD (Duration)
USM2	(13)	(1,300,000)	U.S. Long Bond Future Jun 2012 0000USM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	02/28/2012	142.5378	05/25/2012	147.5086	Short Sale Closing Purchase	0	(64,621)	0	0	PD (Duration)
TYM2	(153)	(15,300,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/06/2012	130.9050	05/17/2012	133.4232	Short Sale Closing Purchase	0	(385,282)	0	0	PD (Duration)
FVZ2	(357)	(35,700,000)	U.S. Five Year Note Future Dec 2012 0000FVZ2	Bond Portfolio Hedge	D1	Interest	01/04/2013	CBT	08/22/2012	123.5534	11/19/2012	124.8372	Short Sale Closing Purchase	0	(458,320)	0	0	PD (Duration)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
TYZ2	(65)	(6,500,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/23/2012	132.2253	11/26/2012	133.3294	Short Sale Closing Purchase	0	(71,768)	0	0	PD (Duration)
TYZ2	(24)	(2,400,000)	U.S. Ten Year Note Future Dec 2012 0000TYZ2	Bond Portfolio Hedge	D1	Interest	12/31/2012	CBT	08/23/2012	132.2253	11/20/2012	133.7825	Short Sale Closing Purchase	0	(37,374)	0	0	PD (Duration)
TUH2	(2)	(400,000)	US 2YR NT FUT Mar 2012 0000TUH2	Bond Portfolio Hedge	D1	Interest	04/04/2012	CBT	11/21/2011	110.1478	02/21/2012	110.2194	Short Sale Closing Purchase	0	(286)	0	0	PD (Duration)
FVU2	(201)	(20,100,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/21/2012	123.7722	08/22/2012	123.9388	Short Sale Closing Purchase	0	(33,491)	0	0	PD (Duration)
TYU2	(15)	(1,500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	05/16/2012	132.3347	08/23/2012	133.6107	Short Sale Closing Purchase	0	(19,140)	0	0	PD (Duration)
TYM2	(85)	(8,500,000)	U.S. Ten Year Note Future Jun 2012 0000TYM2	Bond Portfolio Hedge	D1	Interest	06/29/2012	CBT	03/08/2012	131.1980	05/29/2012	133.7669	Short Sale Closing Purchase	0	(218,357)	0	0	PD (Duration)
FVU2	(8)	(800,000)	U.S. Five Year Note Future Sep 2012 0000FVU2	Bond Portfolio Hedge	D1	Interest	10/03/2012	CBT	05/30/2012	123.7409	08/29/2012	124.5091	Short Sale Closing Purchase	0	(6,145)	0	0	PD (Duration)
TYU2	(195)	(19,500,000)	U.S. Ten Year Note Future Sep 2012 0000TYU2	Bond Portfolio Hedge	D1	Interest	09/28/2012	CBT	07/05/2012	133.9675	08/24/2012	133.7995	Short Sale Closing Purchase	0	32,757	0	0	PD (Duration)
1349999. Subtotal - Short Futures - Hedging Other														0	(43,789,277)	0	0	XXX
1389999. Subtotal - Short Futures														0	(43,789,277)	0	0	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX
1409999. Subtotal - Hedging Other														0	144,592,076	0	0	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX
1439999. Subtotal - Other														0	0	0	0	XXX
1449999 - Totals														0	144,592,076	0	0	XXX

Broker Name	Net Cash Deposits
Jefferies Bache, LLC	1,085,199
Total Net Cash Deposits	1,085,199

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	0	22	0	22	22	0	22	66,406,811	66,406,811
Citigroup Capital Markets Inc	N	N	0	105,430	(231,113)	105,430	105,430	(231,113)	105,430	12,966,613	12,966,613
Pru Global Fund	Y	Y	681,175,871	2,629,120,216	(1,575,560,856)	372,383,489	2,639,716,734	(1,976,930,006)	0	582,480,204	582,480,204
JP Morgan Securities, Inc	N	N	0	75,879	(90,088)	75,879	75,879	(90,088)	75,879	2,467,638	2,467,638
Morgan Stanley & Co, Inc	N	N	0	0	(108,906)	0	0	(108,906)	0	2,028,916	2,028,916
Credit Suisse First Boston Cor	N	N	0	45,703	0	45,703	45,703	0	45,703	617,003	617,003
0299999. Total NAIC 1 Designation			681,175,871	2,629,347,228	(1,575,990,963)	372,610,501	2,639,943,746	(1,977,360,114)	227,012	600,560,375	600,560,375
Parmalat SpA	N	N	0	1,715	0	1,715	1,715	0	1,715	0	0
REP OF VENEZUELA OIL OBLIG WTS	N	N	0	2,359,503	0	2,359,503	2,359,503	0	2,359,503	0	0
Solyndra Inc.	N	N	0	0	0	0	0	0	0	0	0
Whitecap Alabama Growth Fd II	N	N	0	1	0	1	1	0	1	0	0
Whitecap Alabama Growth Fund 1	N	N	0	1	0	1	1	0	1	0	0
Whitecap NY Growth Fd I, LLC	N	N	0	2	0	2	2	0	2	0	0
Whitecap Texas Oppor. Fund	N	N	0	2	0	2	2	0	2	0	0
Pendragon plc	N	N	0	29,398	0	29,398	29,398	0	29,398	0	0
Ironbound Film and Television	N	N	0	2	0	2	2	0	2	0	0
MEDIANEWS GRP INC	N	N	0	182	0	182	182	0	182	0	0
Johnston Press plc	N	N	0	0	0	0	0	0	0	0	0
Gate Technologies LLC	N	N	0	10	0	10	10	0	10	0	0
STATION CASINOS INC	N	N	0	624	0	624	624	0	624	0	0
RE Tensator Holdings Ltd	N	N	0	189,792	0	189,792	189,792	0	189,792	0	0
YELLOW MEDIA LTD	N	N	0	30,141	0	30,141	30,141	0	30,141	0	0
REPSOL SPAIN	N	N	0	29,763	0	29,763	29,763	0	29,763	0	0
0799999. Total NAIC 6 Designation			0	2,641,136	0	2,641,136	2,641,136	0	2,641,136	0	0
0899999 - Totals			681,175,871	2,631,988,386	(1,575,990,963)	375,251,659	2,642,584,904	(1,977,360,114)	2,868,170	666,967,186	666,967,186

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 56
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D E22
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E23
Schedule DL - Part 2 ..... E24
Schedule E - Part 1 - Cash E25
Schedule E - Part 2 - Cash Equivalents E26
Schedule E - Part 3 - Special Deposits E27
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 55